

Annual Report | December 31, 2021

Vanguard Variable Insurance Funds

Total Bond Market Index Portfolio

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Please note: The opinions expressed in this report are just that—informed opinions. They should not be considered promises or advice. Also, please keep in mind that the information and opinions cover the period through the date on the front of this report. Of course, the risks of investing in your portfolio are spelled out in the prospectus.

Your Portfolio's Performance at a Glance

- For the 12 months ended December 31, 2021, the Total Bond Market Index Portfolio returned -1.72%, in line with the -1.58% return of its benchmark, the Bloomberg U.S. Aggregate Float Adjusted Index. Please note that the portfolio's returns are different from those in Vanguard Variable Annuity (and other plans that invest in the portfolio), which take into account insurance-related expenses.
- The U.S. economy continued to heal over the period. Vaccination programs started rolling out early in the year, enabling more workers to return to the labor force and helping some hard-hit sectors such as hospitality, leisure, and travel. Bond yields ended the period higher, however, amid the spread of new COVID-19 variants, a surge in inflation, and Federal Reserve monetary policy turning less accommodative.
- With yields rising and prices falling, U.S. Treasuries posted a return of -2.32%. Mortgage-based and corporate bonds fared better, returning -1.05% and -1.04%, respectively. (Returns are from components of the Bloomberg U.S. Aggregate Bond Index.)
- By credit quality, lower-rated investment-grade bonds generally did better than higher-rated ones; by maturity, longer-dated bonds trailed those with shorter maturities.
- Over the past decade, the portfolio recorded an average annual return of a little less than 3%, in line with its benchmark index.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2021		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	26.45%	26.21%	18.43%
Russell 2000 Index (Small-caps)	14.82	20.02	12.02
Russell 3000 Index (Broad U.S. market)	25.66	25.79	17.97
FTSE All-World ex US Index (International)	8.36	13.66	9.89
Bonds			
Bloomberg U.S. Aggregate Bond Index (Broad taxable market)	-1.54%	4.79%	3.57%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	1.52	4.73	4.17
FTSE Three-Month U.S. Treasury Bill Index	0.05	0.95	1.11
CPI			
Consumer Price Index	7.04%	3.53%	2.92%

About Your Portfolio's Expenses

As a shareholder of the portfolio, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports (like this one), among others. Operating expenses, which are deducted from a portfolio's gross income, directly reduce the investment return of the portfolio.

A portfolio's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs (in dollars) of investing in your portfolio and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The accompanying table illustrates your portfolio's costs in two ways:

- **Based on actual portfolio return.** This section helps you to estimate the actual expenses that you paid over the period. The "Ending Account Value" shown is derived from the portfolio's actual return, and the third column shows the dollar amount that would have been paid by an investor who started with \$1,000 in the portfolio. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number given for your portfolio under the heading "Expenses Paid During Period."

- **Based on hypothetical 5% yearly return.** This section is intended to help you compare your portfolio's costs with those of other mutual funds. It assumes that the portfolio had a yearly return of 5% before expenses, but that the expense ratio is unchanged. In this case—because the return used is not the portfolio's actual return—the results do not apply to your investment. The example is useful in making comparisons because the Securities and Exchange Commission requires all mutual funds to calculate expenses based on a 5% return. You can assess your portfolio's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Note that the expenses shown in the table are meant to highlight and help you compare **ongoing** costs only and do not reflect transaction costs incurred by the portfolio for buying and selling securities. The portfolio's expense ratio does not reflect additional fees and expenses associated with the annuity or life insurance program through which you invest.

The calculations assume no shares were bought or sold during the period. Your actual costs may have been higher or lower, depending on the amount of your investment and the timing of any purchases or redemptions.

You can find more information about the portfolio's expenses, including annual expense ratios, in the Financial Statements section of this report. For additional information on operating expenses and other shareholder costs, please refer to your portfolio's current prospectus.

Six Months Ended December 31, 2021

Total Bond Market Index Portfolio	Beginning Account Value 6/30/2021	Ending Account Value 12/31/2021	Expenses Paid During Period
Based on Actual Portfolio Return	\$1,000.00	\$ 999.20	\$0.71
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.50	0.71

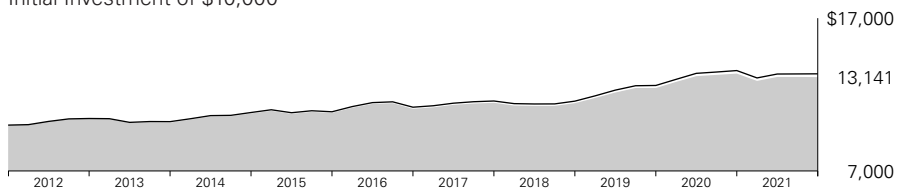
The calculations are based on expenses incurred in the most recent six-month period. The portfolio's annualized six-month expense ratio for that period is 0.14%. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

Total Bond Market Index Portfolio

Performance Summary

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the portfolio. (Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at vanguard.com/performance.) Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost. The returns shown do not reflect taxes that a shareholder would pay on portfolio distributions or on the sale of portfolio shares. Nor do the returns reflect fees and expenses associated with the annuity or life insurance program through which a shareholder invests. If these fees and expenses were included, the portfolio's returns would be lower.

Cumulative Performance: December 31, 2011, Through December 31, 2021
Initial Investment of \$10,000



Average Annual Total Returns
Periods Ended December 31, 2021

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
■ Total Bond Market Index Portfolio	-1.72%	3.50%	2.77%	\$13,141
— Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	13,356

Portfolio Allocation

As of December 31, 2021

Asset-Backed/Commercial Mortgage-Backed Securities	2.7%
Corporate Bonds	28.7
Sovereign Bonds	3.7
Taxable Municipal Bonds	0.7
U.S. Government and Agency Obligations	64.2

The table reflects the portfolio's investments, except for short-term investments. The agency and mortgage-backed securities may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

The portfolio may invest in derivatives (such as futures and swap contracts) for various reasons, including, but not limited to, attempting to remain fully invested and tracking its target index as closely as possible.

Financial Statements

Schedule of Investments

As of December 31, 2021

The portfolio files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The portfolio's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (63.9%)									
U.S. Government Securities (42.7%)									
United States Treasury Note/Bond	1.625%	11/15/22	8,320	8,408	United States Treasury Note/Bond	2.125%	2/29/24	8,725	8,976
United States Treasury Note/Bond	7.625%	11/15/22	40	42	United States Treasury Note/Bond	2.375%	2/29/24	6,712	6,941
United States Treasury Note/Bond	0.125%	11/30/22	10,620	10,595	United States Treasury Note/Bond	0.250%	3/15/24	16,259	16,066
United States Treasury Note/Bond	1.625%	12/15/22	7,625	7,714	United States Treasury Note/Bond	2.125%	3/31/24	11,446	11,779
United States Treasury Note/Bond	0.125%	12/31/22	460	459	United States Treasury Note/Bond	0.375%	4/15/24	7,645	7,567
United States Treasury Note/Bond	0.125%	1/31/23	5,776	5,756	United States Treasury Note/Bond	2.000%	4/30/24	1,260	1,294
United States Treasury Note/Bond	2.000%	2/15/23	8,298	8,441	United States Treasury Note/Bond	2.250%	4/30/24	7,559	7,806
United States Treasury Note/Bond	7.125%	2/15/23	1,690	1,814	United States Treasury Note/Bond	0.250%	5/15/24	7,700	7,595
United States Treasury Note/Bond	0.125%	2/28/23	667	664	United States Treasury Note/Bond	2.500%	5/15/24	12,130	12,598
United States Treasury Note/Bond	1.500%	2/28/23	2,889	2,923	United States Treasury Note/Bond	2.000%	5/31/24	11,547	11,865
United States Treasury Note/Bond	0.500%	3/15/23	12,726	12,728	United States Treasury Note/Bond	0.250%	6/15/24	11,780	11,607
United States Treasury Note/Bond	0.125%	3/31/23	10,249	10,199	United States Treasury Note/Bond	1.750%	6/30/24	8,060	8,235
United States Treasury Note/Bond	1.500%	3/31/23	7,005	7,089	United States Treasury Note/Bond	2.000%	6/30/24	4,955	5,092
United States Treasury Note/Bond	2.500%	3/31/23	6,770	6,936	United States Treasury Note/Bond	0.375%	7/15/24	9,735	9,613
United States Treasury Note/Bond	0.250%	4/15/23	8,425	8,396	United States Treasury Note/Bond	1.750%	7/31/24	9,127	9,331
United States Treasury Note/Bond	0.125%	4/30/23	770	766	United States Treasury Note/Bond	2.125%	7/31/24	4,736	4,886
United States Treasury Note/Bond	1.625%	4/30/23	215	218	United States Treasury Note/Bond	0.375%	8/15/24	12,985	12,813
United States Treasury Note/Bond	2.750%	4/30/23	3,500	3,602	United States Treasury Note/Bond	2.375%	8/15/24	11,564	12,005
United States Treasury Note/Bond	0.125%	5/15/23	4,220	4,196	United States Treasury Note/Bond	1.250%	8/31/24	10,625	10,721
United States Treasury Note/Bond	1.750%	5/15/23	7,400	7,520	United States Treasury Note/Bond	1.875%	8/31/24	4,655	4,772
United States Treasury Note/Bond	0.125%	5/31/23	9,925	9,863	United States Treasury Note/Bond	0.375%	9/15/24	9,330	9,197
United States Treasury Note/Bond	1.625%	5/31/23	3,585	3,638	United States Treasury Note/Bond	1.500%	9/30/24	5,785	5,877
United States Treasury Note/Bond	2.750%	5/31/23	5,850	6,030	United States Treasury Note/Bond	2.125%	9/30/24	3,394	3,504
United States Treasury Note/Bond	0.250%	6/15/23	13,420	13,357	United States Treasury Note/Bond	0.625%	10/15/24	8,830	8,758
United States Treasury Note/Bond	0.125%	6/30/23	7,825	7,771	United States Treasury Note/Bond	1.500%	10/31/24	9,070	9,212
United States Treasury Note/Bond	1.375%	6/30/23	5,050	5,109	United States Treasury Note/Bond	2.250%	10/31/24	5,980	6,197
United States Treasury Note/Bond	2.625%	6/30/23	5,398	5,561	United States Treasury Note/Bond	0.750%	11/15/24	9,540	9,488
United States Treasury Note/Bond	0.125%	7/15/23	21,859	21,699	United States Treasury Note/Bond	2.250%	11/15/24	12,681	13,145
United States Treasury Note/Bond	0.125%	7/31/23	12,118	12,021	United States Treasury Note/Bond	7.500%	11/15/24	25	30
United States Treasury Note/Bond	1.250%	7/31/23	2,630	2,656	United States Treasury Note/Bond	1.500%	11/30/24	7,847	7,970
United States Treasury Note/Bond	2.750%	7/31/23	3,555	3,674	United States Treasury Note/Bond	2.125%	11/30/24	10,054	10,388
United States Treasury Note/Bond	0.125%	8/15/23	5,695	5,648	United States Treasury Note/Bond	1.000%	12/15/24	3,850	3,854
United States Treasury Note/Bond	2.500%	8/15/23	5,400	5,561	United States Treasury Note/Bond	1.750%	12/31/24	14,765	15,100
United States Treasury Note/Bond	6.250%	8/15/23	6,565	7,154	United States Treasury Note/Bond	2.250%	12/31/24	5,095	5,285
United States Treasury Note/Bond	0.125%	8/31/23	16,475	16,328	United States Treasury Note/Bond	1.375%	1/31/25	4,905	4,961
United States Treasury Note/Bond	1.375%	8/31/23	10,235	10,355	United States Treasury Note/Bond	2.500%	1/31/25	6,340	6,627
United States Treasury Note/Bond	2.750%	8/31/23	4,860	5,027	United States Treasury Note/Bond	2.000%	2/15/25	8,625	8,882
United States Treasury Note/Bond	0.125%	9/15/23	10,870	10,770	United States Treasury Note/Bond	1.125%	2/28/25	5,386	5,405
United States Treasury Note/Bond	0.250%	9/30/23	12,490	12,402	United States Treasury Note/Bond	2.750%	2/28/25	2,513	2,648
United States Treasury Note/Bond	1.375%	9/30/23	2,315	2,343	United States Treasury Note/Bond	0.500%	3/31/25	23,074	22,688
United States Treasury Note/Bond	2.875%	9/30/23	4,309	4,473	United States Treasury Note/Bond	2.625%	3/31/25	1,961	2,061
United States Treasury Note/Bond	0.125%	10/15/23	3,605	3,569	United States Treasury Note/Bond	0.375%	4/30/25	5,094	4,980
United States Treasury Note/Bond	0.375%	10/31/23	1,090	1,084	United States Treasury Note/Bond	2.875%	4/30/25	4,060	4,301
United States Treasury Note/Bond	1.625%	10/31/23	3,750	3,813	United States Treasury Note/Bond	2.125%	5/15/25	12,735	13,181
United States Treasury Note/Bond	2.875%	10/31/23	9,503	9,877	United States Treasury Note/Bond	0.250%	5/31/25	9,593	9,329
United States Treasury Note/Bond	0.250%	11/15/23	1,040	1,031	United States Treasury Note/Bond	2.875%	5/31/25	6,350	6,732
United States Treasury Note/Bond	2.750%	11/15/23	4,261	4,421	United States Treasury Note/Bond	0.250%	6/30/25	9,064	8,805
United States Treasury Note/Bond	0.500%	11/30/23	11,843	11,797	United States Treasury Note/Bond	2.750%	6/30/25	4,880	5,158
United States Treasury Note/Bond	2.125%	11/30/23	6,150	6,314	United States Treasury Note/Bond	0.250%	7/31/25	8,797	8,532
United States Treasury Note/Bond	2.875%	11/30/23	344	358	United States Treasury Note/Bond	2.875%	7/31/25	5,105	5,425
United States Treasury Note/Bond	0.125%	12/15/23	22,604	22,343	United States Treasury Note/Bond	2.000%	8/15/25	14,580	15,034
United States Treasury Note/Bond	2.250%	12/31/23	2,267	2,335	United States Treasury Note/Bond	6.875%	8/15/25	2,085	2,510
United States Treasury Note/Bond	2.625%	12/31/23	7,337	7,610	United States Treasury Note/Bond	0.250%	8/31/25	6,080	5,889
United States Treasury Note/Bond	0.125%	1/15/24	5,920	5,845	United States Treasury Note/Bond	2.750%	8/31/25	6,385	6,753
United States Treasury Note/Bond	2.250%	1/31/24	3,215	3,313	United States Treasury Note/Bond	0.250%	9/30/25	5,675	5,494
United States Treasury Note/Bond	2.500%	1/31/24	9,419	9,756	United States Treasury Note/Bond	0.250%	10/31/25	7,765	7,504
United States Treasury Note/Bond	0.125%	2/15/24	7,010	6,919	United States Treasury Note/Bond	3.000%	10/31/25	4,015	4,294
United States Treasury Note/Bond	2.750%	2/15/24	10,710	11,155	United States Treasury Note/Bond	2.250%	11/15/25	10,421	10,854
					United States Treasury Note/Bond	0.375%	11/30/25	12,230	11,859
					United States Treasury Note/Bond	2.875%	11/30/25	6,285	6,697
					United States Treasury Note/Bond	0.375%	12/31/25	4,993	4,839

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	2.625%	12/31/25	4,165	4,404	United States Treasury Note/Bond	1.500%	2/15/30	11,954	12,012
United States Treasury Note/Bond	0.375%	1/31/26	12,245	11,847	United States Treasury Note/Bond	0.625%	5/15/30	16,472	15,399
United States Treasury Note/Bond	2.625%	1/31/26	4,700	4,970	United States Treasury Note/Bond	6.250%	5/15/30	1,350	1,861
United States Treasury Note/Bond	1.625%	2/15/26	10,836	11,021	United States Treasury Note/Bond	0.625%	8/15/30	20,552	19,161
United States Treasury Note/Bond	0.500%	2/28/26	4,701	4,567	United States Treasury Note/Bond	0.875%	11/15/30	23,561	22,390
United States Treasury Note/Bond	0.750%	3/31/26	11,152	10,939	United States Treasury Note/Bond	1.125%	2/15/31	23,059	22,374
United States Treasury Note/Bond	2.250%	3/31/26	6,250	6,518	United States Treasury Note/Bond	5.375%	2/15/31	1,540	2,057
United States Treasury Note/Bond	0.750%	4/30/26	2,731	2,676	United States Treasury Note/Bond	1.625%	5/15/31	22,564	22,839
United States Treasury Note/Bond	2.375%	4/30/26	4,780	5,013	United States Treasury Note/Bond	1.250%	8/15/31	22,334	21,825
United States Treasury Note/Bond	1.625%	5/15/26	10,789	10,969	United States Treasury Note/Bond	1.375%	11/15/31	17,125	16,900
United States Treasury Note/Bond	0.750%	5/31/26	11,025	10,799	United States Treasury Note/Bond	4.750%	2/15/37	1,600	2,267
United States Treasury Note/Bond	2.125%	5/31/26	4,595	4,772	United States Treasury Note/Bond	5.000%	5/15/37	1,250	1,818
United States Treasury Note/Bond	0.875%	6/30/26	3,977	3,914	United States Treasury Note/Bond	4.375%	2/15/38	1,050	1,444
United States Treasury Note/Bond	1.875%	6/30/26	3,535	3,634	United States Treasury Note/Bond	4.500%	5/15/38	1,259	1,757
United States Treasury Note/Bond	0.625%	7/31/26	16,500	16,041	United States Treasury Note/Bond	3.500%	2/15/39	1,320	1,653
United States Treasury Note/Bond	1.875%	7/31/26	6,966	7,163	United States Treasury Note/Bond	4.250%	5/15/39	2,247	3,075
United States Treasury Note/Bond	1.500%	8/15/26	10,068	10,182	United States Treasury Note/Bond	4.500%	8/15/39	2,516	3,546
United States Treasury Note/Bond	6.750%	8/15/26	630	784	United States Treasury Note/Bond	4.375%	11/15/39	2,742	3,816
United States Treasury Note/Bond	0.750%	8/31/26	12,214	11,939	United States Treasury Note/Bond	4.625%	2/15/40	2,550	3,656
United States Treasury Note/Bond	1.375%	8/31/26	3,100	3,118	United States Treasury Note/Bond	1.125%	5/15/40	7,810	6,831
United States Treasury Note/Bond	0.875%	9/30/26	1,040	1,022	United States Treasury Note/Bond	4.375%	5/15/40	2,735	3,820
United States Treasury Note/Bond	1.625%	9/30/26	5,215	5,303	United States Treasury Note/Bond	1.125%	8/15/40	10,605	9,238
United States Treasury Note/Bond	1.125%	10/31/26	9,930	9,865	United States Treasury Note/Bond	3.875%	8/15/40	3,015	3,967
United States Treasury Note/Bond	1.625%	10/31/26	7,825	7,957	United States Treasury Note/Bond	1.375%	11/15/40	11,759	10,688
United States Treasury Note/Bond	2.000%	11/15/26	11,221	11,607	United States Treasury Note/Bond	4.250%	11/15/40	3,295	4,546
United States Treasury Note/Bond	6.500%	11/15/26	765	953	United States Treasury Note/Bond	1.875%	2/15/41	14,383	14,212
United States Treasury Note/Bond	1.250%	11/30/26	10,220	10,215	United States Treasury Note/Bond	4.750%	2/15/41	2,556	3,753
United States Treasury Note/Bond	1.625%	11/30/26	7,070	7,189	United States Treasury Note/Bond	2.250%	5/15/41	11,530	12,093
United States Treasury Note/Bond	1.250%	12/31/26	14,175	14,160	United States Treasury Note/Bond	4.375%	5/15/41	1,904	2,681
United States Treasury Note/Bond	1.750%	12/31/26	4,983	5,099	United States Treasury Note/Bond	1.750%	8/15/41	13,391	12,954
United States Treasury Note/Bond	1.500%	1/31/27	1,335	1,350	United States Treasury Note/Bond	3.750%	8/15/41	2,825	3,685
United States Treasury Note/Bond	2.250%	2/15/27	6,372	6,674	United States Treasury Note/Bond	2.000%	11/15/41	10,065	10,161
United States Treasury Note/Bond	6.625%	2/15/27	65	82	United States Treasury Note/Bond	3.125%	11/15/41	2,701	3,243
United States Treasury Note/Bond	1.125%	2/28/27	15,383	15,258	United States Treasury Note/Bond	3.125%	2/15/42	2,931	3,527
United States Treasury Note/Bond	0.625%	3/31/27	13,268	12,825	United States Treasury Note/Bond	3.000%	5/15/42	2,720	3,218
United States Treasury Note/Bond	0.500%	4/30/27	4,290	4,114	United States Treasury Note/Bond	2.750%	8/15/42	3,395	3,866
United States Treasury Note/Bond	2.375%	5/15/27	8,831	9,319	United States Treasury Note/Bond	2.750%	11/15/42	5,746	6,542
United States Treasury Note/Bond	0.500%	5/31/27	10,505	10,059	United States Treasury Note/Bond	3.125%	2/15/43	4,750	5,723
United States Treasury Note/Bond	0.500%	6/30/27	12,990	12,426	United States Treasury Note/Bond	2.875%	5/15/43	800	929
United States Treasury Note/Bond	0.375%	7/31/27	12,560	11,930	United States Treasury Note/Bond	3.625%	8/15/43	5,305	6,878
United States Treasury Note/Bond	2.250%	8/15/27	8,422	8,833	United States Treasury Note/Bond	3.750%	11/15/43	700	925
United States Treasury Note/Bond	6.375%	8/15/27	185	235	United States Treasury Note/Bond	3.625%	2/15/44	5,452	7,091
United States Treasury Note/Bond	0.500%	8/31/27	10,825	10,328	United States Treasury Note/Bond	3.375%	5/15/44	7,299	9,188
United States Treasury Note/Bond	0.375%	9/30/27	7,875	7,454	United States Treasury Note/Bond	3.125%	8/15/44	7,731	9,380
United States Treasury Note/Bond	0.500%	10/31/27	12,115	11,532	United States Treasury Note/Bond	3.000%	11/15/44	8,262	9,850
United States Treasury Note/Bond	2.250%	11/15/27	11,502	12,075	United States Treasury Note/Bond	2.500%	2/15/45	9,220	10,135
United States Treasury Note/Bond	6.125%	11/15/27	1,839	2,334	United States Treasury Note/Bond	3.000%	5/15/45	5,052	6,040
United States Treasury Note/Bond	0.625%	11/30/27	14,303	13,697	United States Treasury Note/Bond	2.875%	8/15/45	4,991	5,859
United States Treasury Note/Bond	0.625%	12/31/27	11,975	11,459	United States Treasury Note/Bond	3.000%	11/15/45	1,914	2,298
United States Treasury Note/Bond	0.750%	1/31/28	12,285	11,832	United States Treasury Note/Bond	2.500%	2/15/46	3,515	3,880
United States Treasury Note/Bond	2.750%	2/15/28	7,480	8,082	United States Treasury Note/Bond	2.500%	5/15/46	7,246	8,007
United States Treasury Note/Bond	1.125%	2/29/28	8,260	8,140	United States Treasury Note/Bond	2.250%	8/15/46	6,111	6,456
United States Treasury Note/Bond	1.250%	3/31/28	11,761	11,658	United States Treasury Note/Bond	2.875%	11/15/46	9,775	11,562
United States Treasury Note/Bond	1.250%	4/30/28	10,814	10,716	United States Treasury Note/Bond	3.000%	2/15/47	6,495	7,863
United States Treasury Note/Bond	2.875%	5/15/28	12,080	13,159	United States Treasury Note/Bond	3.000%	5/15/47	7,293	8,850
United States Treasury Note/Bond	1.250%	5/31/28	8,590	8,505	United States Treasury Note/Bond	2.750%	8/15/47	6,988	8,130
United States Treasury Note/Bond	1.250%	6/30/28	11,621	11,503	United States Treasury Note/Bond	2.750%	11/15/47	908	1,057
United States Treasury Note/Bond	1.000%	7/31/28	11,480	11,175	United States Treasury Note/Bond	3.000%	2/15/48	8,479	10,346
United States Treasury Note/Bond	2.875%	8/15/28	13,082	14,288	United States Treasury Note/Bond	3.125%	5/15/48	8,984	11,225
United States Treasury Note/Bond	5.500%	8/15/28	1,745	2,192	United States Treasury Note/Bond	3.000%	8/15/48	9,510	11,628
United States Treasury Note/Bond	1.125%	8/31/28	10,310	10,113	United States Treasury Note/Bond	3.375%	11/15/48	4,940	6,464
United States Treasury Note/Bond	1.250%	9/30/28	9,867	9,753	United States Treasury Note/Bond	3.000%	2/15/49	9,444	11,604
United States Treasury Note/Bond	1.375%	10/31/28	12,825	12,773	United States Treasury Note/Bond	2.875%	5/15/49	2,250	2,709
United States Treasury Note/Bond	3.125%	11/15/28	11,328	12,592	United States Treasury Note/Bond	2.250%	8/15/49	5,029	5,384
United States Treasury Note/Bond	5.250%	11/15/28	1,655	2,069	United States Treasury Note/Bond	2.375%	11/15/49	5,091	5,593
United States Treasury Note/Bond	1.500%	11/30/28	11,495	11,542	United States Treasury Note/Bond	2.000%	2/15/50	9,144	9,283
United States Treasury Note/Bond	1.375%	12/31/28	3,715	3,699	United States Treasury Note/Bond	1.250%	5/15/50	14,941	12,681
United States Treasury Note/Bond	2.625%	2/15/29	13,033	14,088	United States Treasury Note/Bond	1.375%	8/15/50	13,666	11,966
United States Treasury Note/Bond	2.375%	5/15/29	11,127	11,861	United States Treasury Note/Bond	1.625%	11/15/50	15,996	14,891
United States Treasury Note/Bond	1.625%	8/15/29	7,065	7,165	United States Treasury Note/Bond	1.875%	2/15/51	15,234	15,072
United States Treasury Note/Bond	1.750%	11/15/29	6,891	7,061	United States Treasury Note/Bond	2.375%	5/15/51	17,475	19,304

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	2.000%	8/15/51	16,510	16,830					
United States Treasury Note/Bond	1.875%	11/15/51	10,720	10,635					
				2,081,636					
Agency Bonds and Notes (1.3%)									
Federal Farm Credit Banks Funding Corp.	0.125%	2/3/23	750	747					
Federal Farm Credit Banks Funding Corp.	0.125%	4/13/23	1,000	995					
Federal Farm Credit Banks Funding Corp.	0.125%	5/10/23	475	472					
Federal Farm Credit Banks Funding Corp.	1.770%	6/26/23	150	153					
Federal Farm Credit Banks Funding Corp.	0.500%	12/1/23	200	199					
Federal Farm Credit Banks Funding Corp.	3.500%	12/20/23	75	79					
Federal Farm Credit Banks Funding Corp.	0.250%	2/26/24	600	593					
Federal Farm Credit Banks Funding Corp.	0.875%	11/18/24	175	174					
Federal Home Loan Banks	1.375%	2/17/23	800	808					
Federal Home Loan Banks	2.125%	3/10/23	970	989					
Federal Home Loan Banks	0.125%	3/17/23	1,000	996					
Federal Home Loan Banks	0.125%	6/2/23	3,655	3,632					
Federal Home Loan Banks	0.125%	8/28/23	300	297					
Federal Home Loan Banks	0.500%	11/9/23	225	224					
Federal Home Loan Banks	2.500%	2/13/24	535	554					
Federal Home Loan Banks	1.500%	8/15/24	330	335					
Federal Home Loan Banks	0.500%	4/14/25	1,000	982					
Federal Home Loan Banks	0.375%	9/4/25	500	486					
Federal Home Loan Banks	3.250%	11/16/28	315	351					
Federal Home Loan Banks	5.500%	7/15/36	1,400	2,030					
¹ Federal Home Loan Mortgage Corp.	0.375%	4/20/23	1,200	1,198					
¹ Federal Home Loan Mortgage Corp.	0.375%	5/5/23	600	599					
¹ Federal Home Loan Mortgage Corp.	2.750%	6/19/23	500	516					
¹ Federal Home Loan Mortgage Corp.	0.250%	6/26/23	2,000	1,990					
¹ Federal Home Loan Mortgage Corp.	0.250%	8/24/23	1,650	1,639					
¹ Federal Home Loan Mortgage Corp.	0.250%	9/8/23	1,800	1,787					
¹ Federal Home Loan Mortgage Corp.	0.125%	10/16/23	1,000	990					
¹ Federal Home Loan Mortgage Corp.	0.250%	11/6/23	1,000	991					
¹ Federal Home Loan Mortgage Corp.	0.250%	12/4/23	1,500	1,486					
¹ Federal Home Loan Mortgage Corp.	1.500%	2/12/25	1,200	1,217					
¹ Federal Home Loan Mortgage Corp.	0.375%	7/21/25	1,500	1,461					
¹ Federal Home Loan Mortgage Corp.	0.375%	9/23/25	2,000	1,943					
¹ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	175					
¹ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	2,185					
¹ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	502	719					
¹ Federal National Mortgage Assn.	2.375%	1/19/23	2,394	2,443					
¹ Federal National Mortgage Assn.	0.250%	5/22/23	1,200	1,195					
¹ Federal National Mortgage Assn.	0.250%	7/10/23	2,000	1,989					
¹ Federal National Mortgage Assn.	2.875%	9/12/23	400	415					
¹ Federal National Mortgage Assn.	0.250%	11/27/23	1,000	991					
¹ Federal National Mortgage Assn.	2.500%	2/5/24	975	1,009					
¹ Federal National Mortgage Assn.	1.750%	7/2/24	1,028	1,049					
¹ Federal National Mortgage Assn.	2.625%	9/6/24	160	167					
¹ Federal National Mortgage Assn.	1.625%	10/15/24	970	987					
¹ Federal National Mortgage Assn.	1.625%	1/7/25	1,300	1,323					
¹ Federal National Mortgage Assn.	0.625%	4/22/25	1,000	986					
¹ Federal National Mortgage Assn.	0.500%	6/17/25	1,000	980					
¹ Federal National Mortgage Assn.	0.375%	8/25/25	2,000	1,945					
¹ Federal National Mortgage Assn.	0.500%	11/7/25	2,000	1,947					
¹ Federal National Mortgage Assn.	2.125%	4/24/26	575	596					
¹ Federal National Mortgage Assn.	1.875%	9/24/26	500	514					
¹ Federal National Mortgage Assn.	0.750%	10/8/27	1,000	962					
¹ Federal National Mortgage Assn.	6.250%	5/15/29	175	232					
¹ Federal National Mortgage Assn.	7.125%	1/15/30	925	1,311					
¹ Federal National Mortgage Assn.	7.250%	5/15/30	300	433					
¹ Federal National Mortgage Assn.	0.875%	8/5/30	1,000	941					
¹ Federal National Mortgage Assn.	6.625%	11/15/30	300	423					
¹ Federal National Mortgage Assn.	5.625%	7/15/37	275	410					
Private Export Funding Corp.	3.550%	1/15/24	100	105					
Private Export Funding Corp.	2.450%	7/15/24	100	103					
Private Export Funding Corp.	1.750%	11/15/24	75	76					
Private Export Funding Corp.	3.250%	6/15/25	50	53					
Private Export Funding Corp.	1.400%	7/15/28	175	171					
Tennessee Valley Authority	2.875%	9/15/24	191	200					
Tennessee Valley Authority	0.750%	5/15/25	200	197					
Tennessee Valley Authority	6.750%	11/1/25	134	161					
Tennessee Valley Authority	7.125%	5/1/30	1,000	1,422					
Tennessee Valley Authority	1.500%	9/15/31	550	539					
Tennessee Valley Authority	4.650%	6/15/35	175	226					
Tennessee Valley Authority	5.880%	4/1/36	250	365					
Tennessee Valley Authority	5.500%	6/15/38	100	144					
Tennessee Valley Authority	5.250%	9/15/39	412	584					
Tennessee Valley Authority	4.875%	1/15/48	100	144					
Tennessee Valley Authority	5.375%	4/1/56	50	81					
Tennessee Valley Authority	4.625%	9/15/60	180	270					
Tennessee Valley Authority	4.250%	9/15/65	200	287					
									62,368
Conventional Mortgage-Backed Securities (19.9%)									
^{1,2} Fannie Mae Pool	6.500%	9/1/32	14	15					
^{1,2} Freddie Mac Gold Pool	2.000%	8/1/28–12/1/31	363	372					
^{1,2} Freddie Mac Gold Pool	2.500%	4/1/27–2/1/43	6,802	7,048					
^{1,2} Freddie Mac Gold Pool	3.000%	10/1/26–8/1/47	21,923	22,971					
^{1,2} Freddie Mac Gold Pool	3.500%	9/1/25–11/1/48	24,236	25,846					
^{1,2} Freddie Mac Gold Pool	4.000%	6/1/24–11/1/48	13,438	14,538					
^{1,2} Freddie Mac Gold Pool	4.500%	5/1/23–10/1/48	7,136	7,791					
^{1,2} Freddie Mac Gold Pool	5.000%	1/1/22–11/1/48	2,025	2,269					
^{1,2} Freddie Mac Gold Pool	5.500%	7/1/22–6/1/41	1,603	1,826					
^{1,2} Freddie Mac Gold Pool	6.000%	1/1/28–3/1/39	1,152	1,356					
^{1,2} Freddie Mac Gold Pool	6.500%	8/1/23–4/1/39	385	436					
^{1,2} Freddie Mac Gold Pool	7.000%	4/1/23–2/1/37	94	106					
^{1,2} Freddie Mac Gold Pool	7.500%	1/1/23–4/1/28	5	6					
^{1,2} Freddie Mac Gold Pool	8.000%	11/1/24–7/1/30	6	8					
^{1,2} Freddie Mac Gold Pool	8.500%	7/1/24–11/1/30	5	7					
^{1,2} Freddie Mac Gold Pool	9.000%	5/1/27–5/1/30	2	2					
^{2,3} Ginnie Mae	2.000%	1/21/52	2,595	2,618					
^{2,3} Ginnie Mae	2.500%	1/21/52	4,526	4,638					
^{2,3} Ginnie Mae	3.000%	7/20/49	700	724					
² Ginnie Mae	5.000%	12/20/51	312	350					
² Ginnie Mae I Pool	3.000%	1/15/26–12/15/45	1,520	1,575					
² Ginnie Mae I Pool	3.500%	11/15/25–9/15/49	1,426	1,517					
² Ginnie Mae I Pool	4.000%	10/15/24–11/15/47	1,535	1,669					
² Ginnie Mae I Pool	4.500%	10/15/24–3/15/41	1,579	1,776					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Ginnie Mae I Pool	5.000%	5/15/34–4/15/41	1,317	1,499	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.474%	1.831%	3/1/43	36	38
² Ginnie Mae I Pool	5.500%	1/15/32–12/15/40	855	962	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.553%	1.804%	9/1/43	3	4
² Ginnie Mae I Pool	6.000%	5/15/28–3/15/40	586	651	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.560%	2.318%	7/1/43	63	66
² Ginnie Mae I Pool	6.500%	11/15/23–12/15/38	123	136	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.601%	1.882%	6/1/43	14	15
² Ginnie Mae I Pool	7.000%	5/15/23–10/15/31	36	39	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.613%	1.988%	8/1/39	16	16
² Ginnie Mae I Pool	7.500%	4/15/22–1/15/31	10	12	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.623%	1.998%	2/1/36	4	4
² Ginnie Mae I Pool	8.000%	11/15/22–10/15/30	9	9	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.625%	1.847%	8/1/35	28	29
² Ginnie Mae II Pool	2.000%	8/20/50–12/20/51	40,232	40,634	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.625%	1.873%	10/1/37	7	8
² Ginnie Mae II Pool	2.500%	6/20/27–12/20/51	34,869	35,789	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.627%	2.002%	3/1/38	4	4
² Ginnie Mae II Pool	3.000%	2/20/27–12/20/51	42,647	44,487	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.635%	1.885%	11/1/36	4	4
² Ginnie Mae II Pool	3.500%	9/20/25–10/20/50	32,872	34,712	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.643%	2.006%	1/1/37	4	4
² Ginnie Mae II Pool	4.000%	9/20/25–5/20/50	16,092	17,246	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.657%	1.921%	10/1/42	11	11
² Ginnie Mae II Pool	4.500%	2/20/39–9/20/49	8,187	8,827	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.660%	1.910%	9/1/40	4	4
² Ginnie Mae II Pool	5.000%	12/20/32–3/20/49	3,091	3,419	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.665%	1.915%	6/1/36	1	1
² Ginnie Mae II Pool	5.500%	6/20/34–9/20/41	633	737	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.684%	1.935%	12/1/33	4	4
² Ginnie Mae II Pool	6.000%	3/20/33–7/20/39	307	362	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.690%	1.940%	10/1/39–9/1/42	31	32
² Ginnie Mae II Pool	6.500%	12/20/35–11/20/39	117	138	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.690%	1.964%	5/1/40	6	6
² Ginnie Mae II Pool	7.000%	8/20/36–4/20/38	15	18	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.693%	2.011%	11/1/39	5	5
^{1,2,3} UMBS Pool	1.500%	7/1/35–9/1/51	58,352	57,356	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.695%	1.945%	7/1/39	3	4
^{1,2,3} UMBS Pool	2.000%	11/1/23–1/1/52	232,352	233,140	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.698%	1.948%	8/1/40	10	10
^{1,2,3} UMBS Pool	2.500%	1/1/27–1/1/52	156,894	160,716	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.700%	1.935%	1/1/42	16	17
^{1,2,3} UMBS Pool	3.000%	11/1/25–1/13/52	91,263	95,333	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.027%	12/1/40	9	10
^{1,2} UMBS Pool	3.500%	9/1/25–5/1/51	52,476	55,865	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.075%	7/1/37	4	4
^{1,2} UMBS Pool	4.000%	2/1/24–2/1/51	39,282	42,370	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.701%	1.951%	10/1/42	12	12
^{1,2} UMBS Pool	4.500%	11/1/22–7/1/50	18,115	19,792	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.705%	1.955%	11/1/39	3	3
^{1,2} UMBS Pool	5.000%	9/1/22–3/1/50	7,085	7,894	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.722%	2.040%	5/1/42	15	16
^{1,2} UMBS Pool	5.500%	6/1/22–6/1/49	3,232	3,668	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.729%	2.002%	9/1/34	3	3
^{1,2} UMBS Pool	6.000%	2/1/22–5/1/41	2,031	2,383	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.736%	1.992%	9/1/43	21	22
^{1,2} UMBS Pool	6.500%	12/1/23–10/1/39	530	606	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.739%	1.987%	6/1/41	3	3
^{1,2} UMBS Pool	7.000%	6/1/23–11/1/37	147	172	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.747%	1.997%	7/1/41	19	21
^{1,2} UMBS Pool	7.500%	11/1/22–2/1/32	17	19	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.750%	2.000%	10/1/40	5	6
^{1,2} UMBS Pool	8.000%	6/1/22–11/1/30	8	9	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.771%	2.109%	5/1/42	5	5
^{1,2} UMBS Pool	8.500%	7/1/22–4/1/31	2	2	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.780%	2.155%	2/1/41	5	5
				968,466	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.781%	2.082%	7/1/42	10	10
Nonconventional Mortgage-Backed Securities (0.0%)					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.792%	2.487%	8/1/42	29	30
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.290%	1.627%	12/1/41	12	12	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.058%	3/1/42	12	13
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.310%	1.560%	9/1/37	29	30	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.170%	3/1/42	13	14
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.392%	1.638%	10/1/37	15	15	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.805%	2.055%	11/1/41	15	15
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.432%	1.681%	7/1/36	4	4					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.060%	11/1/33–10/1/40	13	15	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.861%	2.166%	2/1/42	5	5
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.185%	12/1/40	4	4	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.130%	5/1/40–6/1/41	14	16
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.054%	9/1/40	14	15	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.132%	6/1/40	5	5
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.063%	11/1/41	9	9	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.255%	12/1/40–3/1/41	16	16
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.083%	1/1/42	8	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	2.247%	2/1/42	4	4
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.065%	11/1/40–12/1/41	21	22	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	2.145%	9/1/40	12	12
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.071%	5/1/41	9	9	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.150%	6/1/40–11/1/40	14	15
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.190%	2/1/41	8	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	2.261%	1/1/41	2	2
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.819%	2.166%	3/1/41	12	12	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	2.285%	2/1/41	7	8
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.820%	2.195%	12/1/40	2	2	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.006%	2.201%	5/1/37	9	9
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.823%	2.074%	12/1/39	7	7	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	2.460%	3/1/38	2	2
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.824%	2.202%	2/1/41	6	6	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.371%	11/1/34	15	15
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.825%	2.200%	3/1/41	8	8	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.375%	2/1/36–5/1/36	7	7
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.080%	6/1/41	13	14	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.410%	2.533%	10/1/36	9	9
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.205%	4/1/41	14	14	1.2.4 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	1.480%	6/1/37	7	7
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	2.171%	1/1/40	7	8	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	1.625%	7/20/38–8/20/41	35	35
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.840%	2.090%	8/1/39	8	9	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	1.875%	4/20/41–6/20/43	55	57
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.874%	2.114%	5/1/40	3	3	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.000%	1/20/41–3/20/43	58	60
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.880%	2.155%	11/1/34	5	6	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.125%	10/20/38–12/20/42	72	75
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.909%	2.164%	4/1/37	6	6	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	2.000%	5/20/41	3	3
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.912%	2.162%	5/1/36	3	3	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	2.125%	11/20/40	1	1
1.2.4 Fannie Mae Pool, 1YR CMT + 2.155%	2.280%	12/1/37	15	15	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	2.375%	5/20/41	3	3
1.2.4 Fannie Mae Pool, 1YR CMT + 2.313%	2.438%	1/1/35	10	10					1,193
1.2.4 Fannie Mae Pool, 6M USD LIBOR + 1.146%	1.183%	4/1/37	6	7	Total U.S. Government and Agency Obligations (Cost \$3,072,683)				3,113,663
1.2.4 Fannie Mae Pool, 6M USD LIBOR + 1.840%	2.006%	8/1/37	10	10	Asset-Backed/Commercial Mortgage-Backed Securities (2.6%)				
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	1.781%	9/1/37	1	1	2 Ally Auto Receivables Trust Class A4 Series 2018-3	3.120%	7/17/23	33	33
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	2.000%	1/1/38	2	2	2 Ally Auto Receivables Trust Class A4 Series 2019-2	2.260%	8/15/24	50	51
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	1.890%	5/1/42	2	2	2 Ally Auto Receivables Trust Class A4 Series 2019-4	1.920%	1/15/25	25	25
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	1.899%	12/1/36	8	8	2 American Express Credit Account Master Trust Class A Series 2017-7	2.350%	5/15/25	225	228
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	1.910%	10/1/37	3	3	2 American Express Credit Account Master Trust Class A Series 2018-2	3.010%	10/15/25	250	257
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	2.070%	2/1/37	5	6	2 American Express Credit Account Master Trust Class A Series 2021-1	0.900%	11/15/26	425	422
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	2.102%	1/1/35	1	1	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2019-1	2.970%	11/20/23	1	1
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	1.993%	12/1/36	13	13	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2020-1	1.110%	8/19/24	311	311
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	2.000%	5/1/38	1	1	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2020-2	0.660%	12/18/24	25	25
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	2.015%	12/1/36	1	1	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2020-3	0.530%	6/18/25	225	225
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.798%	1.915%	12/1/34	3	3					
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830%	2.125%	12/1/35	4	4					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² AmeriCredit Automobile Receivables Trust Class A3 Series 2021-1	0.370%	8/18/25	50	50	² BANK Class AS Series 2017-BNK6	3.741%	7/15/60	404	434
² AmeriCredit Automobile Receivables Trust Class A3 Series 2021-2	0.340%	12/18/26	25	25	² BANK Class AS Series 2017-BNK7	3.748%	9/15/60	75	81
² AmeriCredit Automobile Receivables Trust Class B Series 2020-3	0.760%	12/18/25	25	25	² BANK Class AS Series 2017-BNK8	3.731%	11/15/50	25	27
² AmeriCredit Automobile Receivables Trust Class B Series 2021-1	0.680%	10/19/26	25	25	^{2,4} BANK Class AS Series 2018-BN10	3.898%	2/15/61	50	55
² AmeriCredit Automobile Receivables Trust Class C Series 2018-1	3.500%	1/18/24	40	41	^{2,4} BANK Class AS Series 2018-BN12	4.355%	5/15/61	50	56
² AmeriCredit Automobile Receivables Trust Class C Series 2021-1	0.890%	10/19/26	25	25	^{2,4} BANK Class AS Series 2018-BN14	4.481%	9/15/60	25	28
² BA Credit Card Trust Class A1 Series 2019-A1	1.740%	1/15/25	150	151	² BANK Class AS Series 2019-BN17	3.976%	4/15/52	25	27
² BA Credit Card Trust Class A1 Series 2020-A1	0.340%	5/15/26	200	198	^{2,4} BANK Class AS Series 2019-BN18	3.826%	5/15/62	50	55
² BA Credit Card Trust Class A1 Series 2021-A1	0.440%	9/15/26	35	34	² BANK Class AS Series 2019-BN21	3.093%	10/17/52	75	79
² Banc of America Commercial Mortgage Trust Class A4 Series 2015-UBS7	3.705%	9/15/48	75	79	² BANK Class AS Series 2019-BN23	3.203%	12/15/52	75	80
² Banc of America Commercial Mortgage Trust Class A4 Series 2017-BNK3	3.574%	2/15/50	72	78	^{2,4} BANK Class AS Series 2019-BN24	3.283%	11/15/62	75	80
² Banc of America Commercial Mortgage Trust Class AS Series 2017-BNK3	3.748%	2/15/50	28	30	² BANK Class AS Series 2020-BN25	2.841%	1/15/63	65	67
² Banc of America Commercial Mortgage Trust Class ASB Series 2015-UBS7	3.429%	9/15/48	39	40	² BANK Class AS Series 2020-BN26	2.687%	3/15/63	55	56
² BANK Class A2 Series 2018-BN14	4.128%	9/15/60	30	31	² BANK Class AS Series 2020-BN27	2.551%	4/15/63	50	51
² BANK Class A3 Series 2017-BNK9	3.279%	11/15/54	150	159	² BANK Class AS Series 2021-BN36	2.695%	9/15/64	50	51
^{2,4} BANK Class A3 Series 2018-BN11	4.046%	3/15/61	100	112	^{2,4} BANK Class AS Series 2021-BNK31	2.211%	2/15/54	25	25
² BANK Class A3 Series 2019-BN19	3.183%	8/15/61	275	295	² BANK Class ASB Series 2018-BN10	3.641%	2/15/61	50	53
² BANK Class A3 Series 2019-BN20	3.011%	9/15/62	170	181	^{2,4} BANK Class C Series 2017-BNK8	4.069%	11/15/50	50	53
² BANK Class A3 Series 2019-BN23	2.920%	12/15/52	180	190	^{2,4} BANK Class C Series 2019-KBN19	4.033%	8/15/61	35	36
² BANK Class A3 Series 2019-BN24	2.960%	11/15/62	150	159	² Barclays Commercial Mortgage Trust Class A4 Series 2019-C3	3.583%	5/15/52	700	765
² BANK Class A4 Series 2017-BNK6	3.254%	7/15/60	50	53	² Barclays Commercial Mortgage Trust Class A4 Series 2019-C5	3.063%	11/15/52	150	159
² BANK Class A4 Series 2017-BNK7	3.175%	9/15/60	100	106	² Barclays Commercial Mortgage Trust Class A5 Series 2019-C4	2.919%	8/15/52	275	288
² BANK Class A4 Series 2017-BNK8	3.488%	11/15/50	150	163	² Barclays Commercial Mortgage Trust Class AS Series 2019-C4	3.171%	8/15/52	25	27
² BANK Class A4 Series 2017-BNK9	3.538%	11/15/54	150	163	^{2,4} Barclays Commercial Mortgage Trust Class AS Series 2019-C5	3.366%	11/15/52	100	107
^{2,4} BANK Class A4 Series 2018-BN12	4.255%	5/15/61	125	141	² BBCMS Mortgage Trust Class A4 Series 2017-C1	3.674%	2/15/50	325	351
² BANK Class A4 Series 2018-BN13	3.953%	8/15/61	50	55	² BBCMS Mortgage Trust Class A4 Series 2020-C6	2.639%	2/15/53	100	103
^{2,4} BANK Class A4 Series 2018-BN14	4.231%	9/15/60	100	113	² BBCMS Mortgage Trust Class A5 Series 2018-C2	4.314%	12/15/51	125	142
^{2,4} BANK Class A4 Series 2018-BN15	4.407%	11/15/61	110	126	² BBCMS Mortgage Trust Class A5 Series 2020-C7	2.037%	4/15/53	50	49
² BANK Class A4 Series 2019-BN16	4.005%	2/15/52	125	140	² BBCMS Mortgage Trust Class A5 Series 2020-C8	2.040%	10/15/53	125	123
² BANK Class A4 Series 2019-BN17	3.714%	4/15/52	100	110	² BBCMS Mortgage Trust Class A5 Series 2021-C11	2.322%	9/15/54	50	50
² BANK Class A4 Series 2019-BN18	3.584%	5/15/62	100	110	² BBCMS Mortgage Trust Class A5 Series 2021-C12	2.689%	11/15/54	100	103
² BANK Class A4 Series 2019-BN22	2.978%	11/15/62	290	308	² BBCMS Mortgage Trust Class A5 Series 2021-C9	2.299%	2/15/54	150	150
² BANK Class A4 Series 2020-BN26	2.403%	3/15/63	175	179	² BBCMS Mortgage Trust Class AS Series 2017-C1	3.898%	2/15/50	100	108
² BANK Class A4 Series 2020-BN29	1.997%	11/15/53	50	49	² BBCMS Mortgage Trust Class AS Series 2020-C6	2.840%	2/15/53	35	36
² BANK Class A4 Series 2020-KBN28	1.844%	3/15/63	50	49	² BBCMS Trust Class A5 Series 2021-C10	2.492%	7/15/54	150	153
² BANK Class A4 Series 2020-KBN30	1.925%	12/15/53	75	74	^{2,4} Bear Stearns Commercial Mortgage Securities Trust Class AM Series 2007-T26	5.430%	1/12/45	26	26
² BANK Class A4 Series 2021-KBN31	2.036%	2/15/54	50	50	² Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	125	127
² BANK Class A5 Series 2017-BNK5	3.390%	6/15/60	150	162	² Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	74	75
² BANK Class A5 Series 2017-BNK6	3.518%	7/15/60	404	438	² Benchmark Mortgage Trust Class A2 Series 2018-B6	4.203%	10/10/51	38	39
² BANK Class A5 Series 2017-BNK7	3.435%	9/15/60	75	81	² Benchmark Mortgage Trust Class A2 Series 2020-B17	2.211%	3/15/53	50	50
² BANK Class A5 Series 2018-BN10	3.688%	2/15/61	250	274	² Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	129
^{2,4} BANK Class A5 Series 2018-BN13	4.217%	8/15/61	25	28	² Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	85
² BANK Class A5 Series 2019-BN21	2.851%	10/17/52	100	105	² Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	57
² BANK Class A5 Series 2020-BN25	2.649%	1/15/63	200	208	^{2,4} Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	201
² BANK Class A5 Series 2020-BN27	2.144%	4/15/63	150	150	² Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	88
² BANK Class A5 Series 2021-BN33	2.556%	5/15/64	50	52	² Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	296
² BANK Class A5 Series 2021-BN34	2.438%	6/15/63	150	153					
² BANK Class A5 Series 2021-BN35	2.285%	6/15/64	100	101					
² BANK Class A5 Series 2021-BNK32	2.643%	4/15/54	75	78					
² BANK Class A5 Series 2021-BNK36	2.470%	9/15/64	125	128					
^{2,4} BANK Class A5 Series 2021-BNK37	2.618%	11/15/64	125	130					
² BANK Class AS Series 2017-BNK5	3.624%	6/15/60	100	107					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	109	² BMW Vehicle Lease Trust Class A3 Series 2021-2	0.330%	12/26/24	75	74
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	358	² BMW Vehicle Lease Trust Class A4 Series 2021-1	0.370%	7/25/24	25	25
² Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	250	² BMW Vehicle Lease Trust Class A4 Series 2021-2	0.430%	1/27/25	50	49
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	392	² BMW Vehicle Owner Trust Class A3 Series 2020-A	0.480%	10/25/24	23	23
² Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	142	² Cantor Commercial Real Estate Lending Class A4 Series 2019-CF3	3.006%	1/15/53	135	143
² Benchmark Mortgage Trust Class A5 Series 2019-B11	3.542%	5/15/52	275	301	² Cantor Commercial Real Estate Lending Class A5 Series 2019-CF1	3.786%	5/15/52	125	138
² Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	239	² Cantor Commercial Real Estate Lending Class A5 Series 2019-CF2	2.874%	11/15/52	140	146
² Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	118	² Cantor Commercial Real Estate Lending Class AS Series 2019-CF3	3.298%	1/15/53	60	64
² Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	104	² Capital One Multi-Asset Execution Trust Class A1 Series 2021-A1	0.550%	7/15/26	200	197
² Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	101	² Capital One Multi-Asset Execution Trust Class A2 Series 2021-A2	1.390%	7/15/30	450	443
² Benchmark Mortgage Trust Class A5 Series 2020-B19	1.850%	9/15/53	63	61	² Capital One Multi-Asset Execution Trust Class A3 Series 2019-A3	2.060%	8/15/28	100	103
² Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	99	² Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/16/26	400	398
² Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	123	² Capital One Prime Auto Receivables Trust Class A3 Series 2019-1	2.510%	11/15/23	33	33
² Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	98	² Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	100	99
² Benchmark Mortgage Trust Class A5 Series 2021-B23	2.070%	2/15/54	225	223	² Capital One Prime Auto Receivables Trust Class A4 Series 2019-1	2.560%	10/15/24	35	36
² Benchmark Mortgage Trust Class A5 Series 2021-B24	2.584%	3/15/54	125	129	² Capital One Prime Auto Receivables Trust Class A4 Series 2020-1	1.630%	8/15/25	15	15
² Benchmark Mortgage Trust Class A5 Series 2021-B25	2.577%	4/15/54	125	129	² CarMax Auto Owner Trust Class A3 Series 2020-1	1.890%	12/16/24	83	84
² Benchmark Mortgage Trust Class A5 Series 2021-B26	2.613%	6/15/54	75	77	² CarMax Auto Owner Trust Class A3 Series 2020-3	0.620%	3/17/25	75	75
² Benchmark Mortgage Trust Class A5 Series 2021-B28	2.224%	8/15/54	100	100	² CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	475	473
² Benchmark Mortgage Trust Class A5 Series 2021-B29	2.388%	9/15/54	50	51	² CarMax Auto Owner Trust Class A3 Series 2020-4	0.630%	6/15/26	25	25
² Benchmark Mortgage Trust Class A5 Series 2021-B30	2.576%	11/15/54	200	206	² CarMax Auto Owner Trust Class A3 Series 2021-1	0.340%	12/15/25	60	59
^{2,4} Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	54	² CarMax Auto Owner Trust Class A3 Series 2021-2	0.520%	2/17/26	100	99
^{2,4} Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	84	² CarMax Auto Owner Trust Class A3 Series 2021-4	0.560%	9/15/26	100	98
² Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	55	² CarMax Auto Owner Trust Class A4 Series 2018-1	2.640%	6/15/23	25	25
^{2,4} Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	26	² CarMax Auto Owner Trust Class A4 Series 2018-2	3.160%	7/17/23	37	37
^{2,4} Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	165	² CarMax Auto Owner Trust Class A4 Series 2019-4	2.130%	7/15/25	25	25
² Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	28	² CarMax Auto Owner Trust Class A4 Series 2020-1	2.030%	6/16/25	15	15
^{2,4} Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	57	² CarMax Auto Owner Trust Class A4 Series 2020-3	0.770%	3/16/26	25	25
² Benchmark Mortgage Trust Class AS Series 2019-B11	3.784%	5/15/52	75	82	² CarMax Auto Owner Trust Class A4 Series 2021-2	0.810%	12/15/26	25	25
² Benchmark Mortgage Trust Class AS Series 2020-B17	2.583%	3/15/53	30	30	² Carvana Auto Receivables Trust Class A3 Series 2021-P3	0.700%	11/10/26	75	74
² Benchmark Mortgage Trust Class AS Series 2020-B19	2.148%	9/15/53	25	24	² CD Mortgage Trust Class A3 Series 2019-CD8	2.657%	8/15/57	40	41
² Benchmark Mortgage Trust Class AS Series 2020-B20	2.375%	10/15/53	10	10	² CD Mortgage Trust Class A4 Series 2016-CD1	2.724%	8/10/49	150	155
^{2,4} Benchmark Mortgage Trust Class AS Series 2020-IG1	2.909%	9/15/43	50	52	^{2,4} CD Mortgage Trust Class A4 Series 2016-CD2	3.526%	11/10/49	100	107
² Benchmark Mortgage Trust Class AS Series 2021-B23	2.274%	2/15/54	75	74	² CD Mortgage Trust Class A4 Series 2017-CD3	3.631%	2/10/50	144	155
² Benchmark Mortgage Trust Class AS Series 2021-B24	2.780%	3/15/54	25	26					
² BMW Vehicle Lease Trust Class A3 Series 2021-1	0.290%	1/25/24	75	75					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² CD Mortgage Trust Class A4 Series 2018-CD7	4.279%	8/15/51	75	85	² Citigroup Commercial Mortgage Trust Class A5 Series 2014-GC21	3.855%	5/10/47	50	53
² CD Mortgage Trust Class A4 Series 2019-CD8	2.912%	8/15/57	450	473	² Citigroup Commercial Mortgage Trust Class A5 Series 2015-GC27	3.137%	2/10/48	225	234
² CD Mortgage Trust Class A5 Series 2017-CD6	3.456%	11/13/50	125	134	² Citigroup Commercial Mortgage Trust Class A5 Series 2016-GC36	3.616%	2/10/49	475	507
² CD Mortgage Trust Class AAB Series 2017-CD3	3.453%	2/10/50	25	26	² Citigroup Commercial Mortgage Trust Class A5 Series 2019-GC41	2.869%	8/10/56	225	236
^{2,4} CD Mortgage Trust Class AM Series 2017-CD6	3.709%	11/13/50	75	79	² Citigroup Commercial Mortgage Trust Class A5 Series 2020-GC46	2.717%	2/15/53	110	114
² CD Mortgage Trust Class AS Series 2017-CD3	3.833%	2/10/50	31	33	² Citigroup Commercial Mortgage Trust Class AAB Series 2014-GC19	3.552%	3/10/47	11	11
² CD Mortgage Trust Class ASB Series 2017-CD6	3.332%	11/13/50	50	53	² Citigroup Commercial Mortgage Trust Class AAB Series 2016-C1	3.003%	5/10/49	48	49
² CD Mortgage Trust Class ASB Series 2018-CD7	4.213%	8/15/51	10	11	^{2,4} Citigroup Commercial Mortgage Trust Class AS Series 2013-GC15	4.649%	9/10/46	75	78
² CenterPoint Energy Transition Bond Co. IV LLC Class A3 Series 2012-1	3.028%	10/15/25	240	248	² Citigroup Commercial Mortgage Trust Class AS Series 2014-GC19	4.345%	3/10/47	25	26
² CFCRE Commercial Mortgage Trust Class A3 Series 2016-C3	3.865%	1/10/48	125	135	² Citigroup Commercial Mortgage Trust Class AS Series 2015-GC27	3.571%	2/10/48	100	104
^{2,4} CFCRE Commercial Mortgage Trust Class A3 Series 2016-C6	3.217%	11/10/49	250	263	² Citigroup Commercial Mortgage Trust Class AS Series 2017-C4	3.764%	10/12/50	50	54
² CFCRE Commercial Mortgage Trust Class A4 Series 2016-C4	3.283%	5/10/58	150	158	^{2,4} Citigroup Commercial Mortgage Trust Class AS Series 2020-GC46	2.918%	2/15/53	45	47
² CFCRE Commercial Mortgage Trust Class A4 Series 2017-C8	3.572%	6/15/50	50	54	^{2,4} Citigroup Commercial Mortgage Trust Class B Series 2014-GC21	4.328%	5/10/47	50	52
² CFCRE Commercial Mortgage Trust Class AM Series 2016-C4	3.691%	5/10/58	100	106	^{2,4} Citigroup Commercial Mortgage Trust Class B Series 2015-GC29	3.758%	4/10/48	84	87
² CGMS Commercial Mortgage Trust Class A4 Series 2017-B1	3.458%	8/15/50	250	269	² COMM Mortgage Trust Class A2 Series 2015-CR22	2.856%	3/10/48	12	12
^{2,4} CGMS Commercial Mortgage Trust Class AS Series 2017-B1	3.711%	8/15/50	50	54	² COMM Mortgage Trust Class A3 Series 2012-CR4	2.853%	10/15/45	124	125
² Chase Issuance Trust Class A1 Series 2020-A1	1.530%	1/15/25	450	454	² COMM Mortgage Trust Class A3 Series 2013-CR11	3.983%	8/10/50	40	42
² Citibank Credit Card Issuance Trust Class A3 Series 2018-A3	3.290%	5/23/25	450	466	² COMM Mortgage Trust Class A3 Series 2013-CR12	3.765%	10/10/46	46	47
² Citibank Credit Card Issuance Trust Class A6 Series 2018-A6	3.210%	12/7/24	100	102	² COMM Mortgage Trust Class A3 Series 2014-CR21	3.528%	12/10/47	160	165
² Citibank Credit Card Issuance Trust Class A7 Series 2018-A7	3.960%	10/13/30	200	230	² COMM Mortgage Trust Class A3 Series 2017-COR2	3.510%	9/10/50	35	38
² Citigroup Commercial Mortgage Trust Class A2 Series 2018-B2	3.788%	3/10/51	50	51	² COMM Mortgage Trust Class A3 Series 2018-COR3	4.228%	5/10/51	125	140
² Citigroup Commercial Mortgage Trust Class A3 Series 2016-P4	2.646%	7/10/49	150	154	² COMM Mortgage Trust Class A4 Series 2012-CR2	3.147%	8/15/45	58	58
² Citigroup Commercial Mortgage Trust Class A3 Series 2017-C4	3.209%	10/12/50	100	106	^{2,4} COMM Mortgage Trust Class A4 Series 2013-CR10	4.210%	8/10/46	20	21
² Citigroup Commercial Mortgage Trust Class A4 Series 2012-GC8	3.024%	9/10/45	69	70	² COMM Mortgage Trust Class A4 Series 2013-CR11	4.258%	8/10/50	150	157
² Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC11	3.093%	4/10/46	100	102	² COMM Mortgage Trust Class A4 Series 2013-CR12	4.046%	10/10/46	50	52
^{2,4} Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC15	4.371%	9/10/46	50	52	² COMM Mortgage Trust Class A4 Series 2013-CR6	3.101%	3/10/46	515	520
² Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/10/47	25	26	² COMM Mortgage Trust Class A4 Series 2013-CR7	3.213%	3/10/46	31	31
² Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	100	105	^{2,4} COMM Mortgage Trust Class A4 Series 2013-CR9	4.255%	7/10/45	90	93
² Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	175	184	² COMM Mortgage Trust Class A4 Series 2013-LC6	2.941%	1/10/46	78	79
² Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC29	3.192%	4/10/48	175	183	^{2,4} COMM Mortgage Trust Class A4 Series 2014-CR15	4.074%	2/10/47	56	59
² Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	100	107	² COMM Mortgage Trust Class A4 Series 2014-CR20	3.590%	11/10/47	50	53
² Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC33	3.778%	9/10/58	100	107	² COMM Mortgage Trust Class A4 Series 2014-LC15	4.006%	4/10/47	150	158
² Citigroup Commercial Mortgage Trust Class A4 Series 2016-C1	3.209%	5/10/49	125	132	² COMM Mortgage Trust Class A4 Series 2014-UBS3	3.819%	6/10/47	100	105
² Citigroup Commercial Mortgage Trust Class A4 Series 2016-GC37	3.314%	4/10/49	50	53	² COMM Mortgage Trust Class A4 Series 2014-UBS5	3.838%	9/10/47	125	132
² Citigroup Commercial Mortgage Trust Class A4 Series 2016-P4	2.902%	7/10/49	75	78	² COMM Mortgage Trust Class A4 Series 2015-CR23	3.497%	5/10/48	100	106
² Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.471%	10/12/50	250	269	² COMM Mortgage Trust Class A4 Series 2015-CR24	3.432%	8/10/48	234	242
² Citigroup Commercial Mortgage Trust Class A4 Series 2018-B2	4.009%	3/10/51	275	305	² COMM Mortgage Trust Class A4 Series 2015-CR25	3.759%	8/10/48	125	134
² Citigroup Commercial Mortgage Trust Class A4 Series 2019-GC43	3.038%	11/10/52	275	292	² COMM Mortgage Trust Class A4 Series 2015-CR26	3.630%	10/10/48	225	240

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² COMM Mortgage Trust Class A4 Series 2015-CR27	3.612%	10/10/48	125	133	² COMM Mortgage Trust Class ASB Series 2015-LC19	3.040%	2/10/48	15	15
² COMM Mortgage Trust Class A4 Series 2015-LC19	3.183%	2/10/48	125	131	² COMM Mortgage Trust Class ASB Series 2016-DC2	3.550%	2/10/49	103	108
² COMM Mortgage Trust Class A4 Series 2016-CR28	3.762%	2/10/49	150	161	^{2,4} COMM Mortgage Trust Class B Series 2013-CR12	4.762%	10/10/46	25	26
^{2,4} COMM Mortgage Trust Class A5 Series 2013-CR8	3.612%	6/10/46	71	73	^{2,4} COMM Mortgage Trust Class B Series 2014-CR15	4.641%	2/10/47	28	29
² COMM Mortgage Trust Class A5 Series 2013-LC13	4.205%	8/10/46	39	40	² COMM Mortgage Trust Class B Series 2014-CR17	4.377%	5/10/47	25	26
² COMM Mortgage Trust Class A5 Series 2014-CR17	3.977%	5/10/47	50	53	² COMM Mortgage Trust Class B Series 2014-UBS2	4.701%	3/10/47	10	10
² COMM Mortgage Trust Class A5 Series 2014-CR19	3.796%	8/10/47	175	184	^{2,4} COMM Mortgage Trust Class C Series 2013-LC6	4.242%	1/10/46	25	25
² COMM Mortgage Trust Class A5 Series 2014-LC17	3.917%	10/10/47	50	53	^{2,4} COMM Mortgage Trust Class C Series 2014-CR15	4.691%	2/10/47	50	52
² COMM Mortgage Trust Class A5 Series 2014-UBS2	3.961%	3/10/47	54	57	² CSAIL Commercial Mortgage Trust Class A3 Series 2019-C16	3.329%	6/15/52	275	295
² COMM Mortgage Trust Class A5 Series 2014-UBS4	3.694%	8/10/47	125	131	² CSAIL Commercial Mortgage Trust Class A3 Series 2021-C20	2.805%	3/15/54	250	260
² COMM Mortgage Trust Class A5 Series 2014-UBS6	3.644%	12/10/47	225	237	² CSAIL Commercial Mortgage Trust Class A4 Series 2015-C1	3.505%	4/15/50	100	105
² COMM Mortgage Trust Class A5 Series 2015-CR22	3.309%	3/10/48	150	157	² CSAIL Commercial Mortgage Trust Class A4 Series 2015-C2	3.504%	6/15/57	150	158
² COMM Mortgage Trust Class A5 Series 2015-DC1	3.350%	2/10/48	75	79	² CSAIL Commercial Mortgage Trust Class A4 Series 2015-C3	3.718%	8/15/48	100	106
² COMM Mortgage Trust Class A5 Series 2015-PC1	3.902%	7/10/50	100	107	² CSAIL Commercial Mortgage Trust Class A4 Series 2015-C4	3.808%	11/15/48	200	214
² COMM Mortgage Trust Class A5 Series 2019-GC44	2.950%	8/15/57	115	121	² CSAIL Commercial Mortgage Trust Class A4 Series 2017-C8	3.392%	6/15/50	150	160
² COMM Mortgage Trust Class AM Series 2012-CR2	3.791%	8/15/45	65	65	^{2,4} CSAIL Commercial Mortgage Trust Class A4 Series 2018-CX12	4.224%	8/15/51	25	28
^{2,4} COMM Mortgage Trust Class AM Series 2013-CR11	4.715%	8/10/50	30	31	² CSAIL Commercial Mortgage Trust Class A4 Series 2019-C15	4.053%	3/15/52	225	251
² COMM Mortgage Trust Class AM Series 2013-CR12	4.300%	10/10/46	25	26	² CSAIL Commercial Mortgage Trust Class A5 Series 2016-C7	3.502%	11/15/49	200	214
² COMM Mortgage Trust Class AM Series 2013-LC6	3.282%	1/10/46	58	59	^{2,4} CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX10	3.458%	11/15/50	150	161
² COMM Mortgage Trust Class AM Series 2014-CR16	4.278%	4/10/47	75	79	² CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX9	3.446%	9/15/50	50	54
² COMM Mortgage Trust Class AM Series 2014-CR19	4.080%	8/10/47	50	53	^{2,4} CSAIL Commercial Mortgage Trust Class A5 Series 2018-CX11	4.033%	4/15/51	275	302
² COMM Mortgage Trust Class AM Series 2014-UBS2	4.199%	3/10/47	15	16	^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2015-C1	3.791%	4/15/50	75	78
² COMM Mortgage Trust Class AM Series 2014-UBS4	3.968%	8/10/47	44	46	^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2015-C2	3.849%	6/15/57	75	78
² COMM Mortgage Trust Class AM Series 2014-UBS6	4.048%	12/10/47	50	53	^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2021-C20	3.076%	3/15/54	50	53
^{2,4} COMM Mortgage Trust Class AM Series 2015-CR22	3.603%	3/10/48	100	105	² CSAIL Commercial Mortgage Trust Class ASB Series 2015-C3	3.448%	8/15/48	59	61
² COMM Mortgage Trust Class AM Series 2015-CR23	3.801%	5/10/48	50	53	² CSAIL Commercial Mortgage Trust Class ASB Series 2015-C4	3.617%	11/15/48	38	40
² COMM Mortgage Trust Class AM Series 2015-LC19	3.527%	2/10/48	50	52	^{2,4} CSAIL Commercial Mortgage Trust Class B Series 2015-C1	4.044%	4/15/50	50	51
² COMM Mortgage Trust Class AM Series 2019-GC44	3.263%	8/15/57	50	53	^{2,4} CSAIL Commercial Mortgage Trust Class B Series 2015-C3	4.119%	8/15/48	50	51
² COMM Mortgage Trust Class ASB Series 2013-CR11	3.660%	8/10/50	11	12	² DBGS Mortgage Trust Class A4 Series 2018-C1	4.466%	10/15/51	100	114
² COMM Mortgage Trust Class ASB Series 2013-CR12	3.623%	10/10/46	18	19	² DBJPM Mortgage Trust Class A4 Series 2016-C1	3.276%	5/10/49	75	79
² COMM Mortgage Trust Class ASB Series 2014-CCRE16	3.653%	4/10/47	20	21	² DBJPM Mortgage Trust Class A5 Series 2016-C3	2.890%	8/10/49	100	104
² COMM Mortgage Trust Class ASB Series 2014-CR15	3.595%	2/10/47	13	13	² DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	100	106
² COMM Mortgage Trust Class ASB Series 2014-CR17	3.598%	5/10/47	12	12	² DBJPM Mortgage Trust Class A5 Series 2020-C9	1.926%	8/15/53	50	49
² COMM Mortgage Trust Class ASB Series 2014-CR18	3.452%	7/15/47	19	20	^{2,4} DBJPM Mortgage Trust Class AM Series 2017-C6	3.561%	6/10/50	50	53
² COMM Mortgage Trust Class ASB Series 2014-UBS2	3.472%	3/10/47	10	10	² Discover Card Execution Note Trust Class A1 Series 2015-A1	3.030%	8/15/25	225	231
² COMM Mortgage Trust Class ASB Series 2014-UBS6	3.387%	12/10/47	74	76	² Discover Card Execution Note Trust Class A1 Series 2021-A1	0.580%	9/15/26	175	172
² COMM Mortgage Trust Class ASB Series 2015-CR23	3.257%	5/10/48	50	51	² Discover Card Execution Note Trust Class A2 Series 2021-A2	1.030%	9/15/28	150	147
² COMM Mortgage Trust Class ASB Series 2015-CR27	3.404%	10/10/48	98	101	² Drive Auto Receivables Trust Class B Series 2021-1	0.650%	7/15/25	25	25

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Drive Auto Receivables Trust Class B Series 2021-2	0.580%	12/15/25	75	74	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M7	2.499%	9/25/26	47	48
² Drive Auto Receivables Trust Class C Series 2021-1	1.020%	6/15/27	25	25	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M9	2.292%	6/25/26	300	309
² Drive Auto Receivables Trust Class C Series 2021-2	0.870%	10/15/27	50	49	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M1	2.415%	10/25/26	171	178
² Drive Auto Receivables Trust Class D Series 2018-5	4.300%	4/15/26	35	36	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M12	3.069%	6/25/27	252	270
² Drive Auto Receivables Trust Class D Series 2019-1	4.090%	6/15/26	110	112	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M14	2.867%	11/25/27	75	79
² Drive Auto Receivables Trust Class D Series 2021-2	1.390%	3/15/29	50	49	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M2	2.784%	2/25/27	189	200
² Exeter Automobile Receivables Trust Class B Series 2021-1A	0.500%	2/18/25	35	35	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M4	2.556%	12/25/26	166	174
² Exeter Automobile Receivables Trust Class B Series 2021-3A	0.690%	1/15/26	50	50	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M5	3.120%	4/25/29	70	77
² Exeter Automobile Receivables Trust Class C Series 2020-3A	1.320%	7/15/25	75	75	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M7	2.961%	2/25/27	250	265
² Exeter Automobile Receivables Trust Class C Series 2021-1A	0.740%	1/15/26	85	85	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27	513	551
² Exeter Automobile Receivables Trust Class C Series 2021-3A	0.960%	10/15/26	50	49	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M10	3.369%	7/25/28	125	138
^{1,2,4} Fannie Mae-Aces Class 1A Series 2014-M7	3.228%	6/25/24	224	234	^{1,2} Fannie Mae-Aces Class A2 Series 2018-M10	3.610%	2/25/31	300	340
^{1,2} Fannie Mae-Aces Class 2A2 Series 2019-M21	2.350%	2/25/31	30	31	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M12	3.638%	8/25/30	50	57
^{1,2} Fannie Mae-Aces Class 3A2 Series 2019-M18	2.577%	9/25/31	100	107	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M13	3.709%	9/25/30	200	230
^{1,2} Fannie Mae-Aces Class A Series 2015-M2	2.620%	12/25/24	150	155	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M14	3.581%	8/25/28	175	196
^{1,2,4} Fannie Mae-Aces Class A2 Series 2013-M14	3.329%	10/25/23	229	236	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M4	3.059%	3/25/28	153	166
^{1,2} Fannie Mae-Aces Class A2 Series 2013-M7	2.280%	12/27/22	31	32	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M7	3.065%	3/25/28	98	106
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M1	3.123%	7/25/23	201	206	^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M1	3.552%	9/25/28	200	223
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M13	3.021%	8/25/24	137	142	^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M12	2.885%	6/25/29	400	432
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M2	3.513%	12/25/23	157	162	^{1,2} Fannie Mae-Aces Class A2 Series 2019-M18	2.469%	8/25/29	250	262
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M3	3.489%	1/25/24	61	64	^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M2	3.626%	11/25/28	196	220
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M4	3.346%	3/25/24	120	125	^{1,2} Fannie Mae-Aces Class A2 Series 2019-M5	3.273%	2/25/29	200	220
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M8	3.056%	6/25/24	136	141	^{1,2} Fannie Mae-Aces Class A2 Series 2019-M7	3.143%	4/25/29	230	251
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M9	3.103%	7/25/24	170	176	^{1,2} Fannie Mae-Aces Class A2 Series 2019-M9	2.937%	6/25/29	345	373
^{1,2} Fannie Mae-Aces Class A2 Series 2015-M1	2.532%	9/25/24	252	260	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M1	2.444%	10/25/29	950	993
^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M10	3.092%	4/25/27	98	105	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M14	1.784%	5/25/30	250	252
^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M12	2.799%	5/25/25	179	188	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M22	2.522%	8/25/29	375	396
^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M15	2.923%	10/25/25	230	241	^{1,2,4} Fannie Mae-Aces Class A2 Series 2020-M29	1.492%	5/25/30	100	98
^{1,2} Fannie Mae-Aces Class A2 Series 2015-M3	2.723%	10/25/24	86	89	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M46	1.323%	5/25/30	250	243
^{1,2} Fannie Mae-Aces Class A2 Series 2015-M7	2.590%	12/25/24	140	144	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M5	2.210%	1/25/30	125	129
^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M8	2.900%	1/25/25	100	104	^{1,2,4} Fannie Mae-Aces Class A2 Series 2020-M52	1.319%	10/25/30	275	268
^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M11	2.369%	7/25/26	250	259	^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M1	1.390%	11/25/30	60	59
^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M12	2.450%	9/25/26	250	260	^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M11	1.459%	3/25/31	225	221
^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M13	2.496%	9/25/26	70	73	^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M13	1.605%	4/25/31	50	49
^{1,2} Fannie Mae-Aces Class A2 Series 2016-M3	2.702%	2/25/26	97	102	^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M19	1.741%	10/25/31	275	274
^{1,2} Fannie Mae-Aces Class A2 Series 2016-M4	2.576%	3/25/26	100	104	^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M3G	1.250%	1/25/31	225	215
^{1,2} Fannie Mae-Aces Class A2 Series 2016-M42	1.270%	7/25/30	10	10	^{1,2,4} Fannie Mae-Aces Class A3 Series 2018-M3	3.086%	2/25/30	75	82
^{1,2} Fannie Mae-Aces Class A2 Series 2016-M5	2.469%	4/25/26	200	208	^{1,2,4} Fannie Mae-Aces Class APT Series 2013-M12	2.405%	3/25/23	130	131

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{1,2,4} Fannie Mae-Aces Class APT Series 2013-M14	2.481%	4/25/23	30	30	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K043	2.532%	10/25/23	18	18
^{1,2,4} Fannie Mae-Aces Class ATS2 Series 2018-M2	2.902%	1/25/28	425	456	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K045	2.493%	11/25/24	60	61
^{1,2,4} Fannie Mae-Aces Class AV2 Series 2015-M4	2.509%	7/25/22	32	32	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K047	2.827%	12/25/24	48	50
^{1,2} Fannie Mae-Aces Class AV2 Series 2016-M2	2.152%	1/25/23	61	62	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K080	3.736%	4/25/28	91	99
^{1,2} Fannie Mae-Aces Class AV2 Series 2016-M7	2.157%	10/25/23	21	22	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K087	3.591%	10/25/27	91	97
^{1,2,4} Fannie Mae-Aces Class AV2 Series 2017-M10	2.554%	7/25/24	103	106	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K121	0.995%	8/25/30	25	24
^{1,2,4} Fannie Mae-Aces Class AV2 Series 2017-M15	3.140%	11/25/27	275	289	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K122	0.863%	11/25/30	15	14
^{1,2} FHLMC Multifamily Structured Pass Through Certificates Class A2 Series K-1521	2.184%	8/25/36	150	150	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K129	1.342%	9/25/30	50	49
² Fifth Third Auto Trust Class A4 Series 2019-1	2.690%	11/16/26	50	51	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K1520	2.007%	7/25/35	50	51
² Ford Credit Auto Lease Trust Class A3 Series 2021-B	0.370%	10/15/24	125	124	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K027	2.637%	1/25/23	325	330
² Ford Credit Auto Owner Trust Class A3 Series 2019-A	2.780%	9/15/23	41	41	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K028	3.111%	2/25/23	472	481
² Ford Credit Auto Owner Trust Class A3 Series 2020-A	1.040%	8/15/24	19	20	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K029	3.320%	2/25/23	316	323
² Ford Credit Auto Owner Trust Class A3 Series 2020-B	0.560%	10/15/24	141	141	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K030	3.250%	4/25/23	324	331
² Ford Credit Auto Owner Trust Class A3 Series 2020-C	0.410%	7/15/25	75	75	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K031	3.300%	4/25/23	1,215	1,249
² Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.260%	2/15/24	100	100	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K032	3.310%	5/25/23	340	350
² Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.300%	8/15/25	150	149	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K033	3.060%	7/25/23	325	334
² Ford Credit Auto Owner Trust Class A4 Series 2019-A	2.850%	8/15/24	50	51	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K034	3.531%	7/25/23	288	298
² Ford Credit Auto Owner Trust Class A4 Series 2020-B	0.790%	11/15/25	35	35	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K035	3.458%	8/25/23	400	414
² Ford Credit Auto Owner Trust Class A4 Series 2020-C	0.510%	8/15/26	25	25	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K036	3.527%	10/25/23	325	338
² Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.300%	4/15/24	25	25	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K038	3.389%	3/25/24	200	209
² Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.490%	9/15/26	50	49	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	225	236
² Ford Credit Floorplan Master Owner Trust Class A Series 2018-2	3.170%	3/15/25	200	206	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	289
² Ford Credit Floorplan Master Owner Trust Class A Series 2018-4	4.060%	11/15/30	100	112	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	275	289
² Ford Credit Floorplan Master Owner Trust Class A Series 2019-2	3.060%	4/15/26	150	156	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	26
² Ford Credit Floorplan Master Owner Trust Class A Series 2019-4	2.440%	9/15/26	185	191	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K043	3.062%	12/25/24	150	158
² Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	150	148	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K045	3.023%	11/25/25	175	184
² Ford Credit Floorplan Master Owner Trust Class A1 Series 2020-1	0.700%	9/15/25	275	274					
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificate Class A2 Series K1522	2.361%	10/25/36	150	153					
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K038	2.604%	10/25/23	18	18					
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K039	2.683%	12/25/23	18	18					
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K040	2.768%	4/25/24	47	48					
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K042	2.267%	6/25/24	20	21					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K046	3.205%	3/25/25	175	185	1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K080	3.926%	7/25/28	175	199
1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	186	1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K081	3.900%	8/25/28	350	399
1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	325	345	1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K082	3.920%	9/25/28	75	86
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	132	1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K083	4.050%	9/25/28	1,700	1,956
1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	213	1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K084	3.780%	10/25/28	275	310
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	133	1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K085	4.060%	10/25/28	225	257
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	79	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K087	3.771%	12/25/28	400	453
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K054	2.745%	1/25/26	200	210	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K088	3.690%	1/25/29	275	310
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	157	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K089	3.563%	1/25/29	25	28
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	105	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K090	3.422%	2/25/29	200	223
1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K063	3.430%	1/25/27	475	518	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K091	3.505%	3/25/29	450	503
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	325	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K092	3.298%	4/25/29	225	249
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	470	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K093	2.982%	5/25/29	400	434
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	162	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K094	2.903%	6/25/29	275	297
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	543	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K095	2.785%	6/25/29	275	296
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	136	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K096	2.519%	7/25/29	225	238
1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K069	3.187%	9/25/27	200	218	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K098	2.425%	8/25/29	450	472
1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K070	3.303%	11/25/27	75	82	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	223
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K071	3.286%	11/25/27	225	246	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	392
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K072	3.444%	12/25/27	100	110	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	371
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K073	3.350%	1/25/28	125	137	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	320
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K074	3.600%	1/25/28	225	251	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K104	2.253%	1/25/30	445	462
1.2.4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K075	3.650%	2/25/28	150	168	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	3/25/30	95	96
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K076	3.900%	4/25/28	350	397	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,333
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K078	3.854%	6/25/28	100	113	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	99
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K079	3.926%	6/25/28	25	28	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	148

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	420	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1516	1.721%	5/25/35	225	214
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K110	1.477%	4/25/30	25	25	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1517	1.716%	7/25/35	25	24
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	24	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1518	1.860%	10/25/35	100	97
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	121	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1519	2.013%	12/25/35	100	98
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	311	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	110
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K117	1.406%	8/25/30	25	24	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1520	2.438%	2/25/36	200	206
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	392	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	115
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	294	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	88
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	10/25/30	175	172	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K158	3.900%	12/25/30	100	117
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	172	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K159	3.950%	11/25/30	50	58
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K124	1.658%	12/25/30	150	149	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K718	2.791%	1/25/22	5	5
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K125	1.846%	1/25/31	700	705	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K723	2.454%	8/25/23	120	123
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K126	2.074%	1/25/31	250	256	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K724	3.062%	11/25/23	100	103
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K127	2.108%	1/25/31	425	437	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	165	171
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K128	2.020%	3/25/31	250	255	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	200	207
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K129	1.914%	5/25/31	400	405	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	247	258
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K130	1.723%	6/25/31	150	149	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K729	3.136%	10/25/24	900	942
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K131	1.853%	7/25/31	400	402	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	275	291
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K132	2.023%	8/25/31	100	102	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	225	238
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K133	2.096%	9/25/31	200	205	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	401
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K134	2.243%	10/25/31	200	208	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	500	529
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K135	2.154%	10/25/31	125	129	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K737	2.525%	10/25/26	400	420
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1510	3.718%	1/25/31	75	86	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	100	101
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1511	3.470%	3/25/31	100	113	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K739	1.336%	9/25/27	25	25
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1514	2.859%	10/25/34	225	242	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K742	1.760%	3/25/28	200	202
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1515	1.940%	2/25/35	150	147	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K743	1.770%	5/25/28	125	126

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K744	1.712%	7/25/28	98	99	² GM Financial Leasing Trust Class A3 Series 2021-1	0.260%	2/20/24	75	75
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K745	1.657%	8/25/28	50	50	² GM Financial Securitized Term Class A3 Series 2021-1	0.350%	10/16/25	65	65
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K746	2.031%	9/25/28	150	154	² GM Financial Securitized Term Class A4 Series 2021-1	0.540%	5/17/27	250	247
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	175	186	² GS Mortgage Securities Corp II Class A5 Series 2013-GC10	2.943%	2/10/46	92	94
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KW01	2.853%	1/25/26	200	211	² GS Mortgage Securities Corp II Class AS Series 2013-GC10	3.279%	2/10/46	35	36
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1510	3.794%	1/25/34	395	460	² GS Mortgage Securities Trust Class A3 Series 2012-GCJ9	2.773%	11/10/45	121	123
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1511	3.542%	3/25/34	225	257	² GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	150	161
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1513	2.797%	8/25/34	335	357	² GS Mortgage Securities Trust Class A4 Series 2012-GCJ7	3.377%	5/10/45	18	18
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K154	3.459%	11/25/32	50	57	² GS Mortgage Securities Trust Class A4 Series 2013-GC12	3.135%	6/10/46	90	92
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	233	² GS Mortgage Securities Trust Class A4 Series 2014-GC18	4.074%	1/10/47	200	209
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	88	² GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	150	158
² GM Financial Automobile Leasing Trust Class A3 Series 2020-1	1.670%	12/20/22	10	10	² GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	50	53
² GM Financial Automobile Leasing Trust Class A3 Series 2020-2	0.800%	7/20/23	25	25	² GS Mortgage Securities Trust Class A4 Series 2015-GC34	3.506%	10/10/48	100	106
² GM Financial Automobile Leasing Trust Class A3 Series 2021-2	0.340%	5/20/24	100	100	² GS Mortgage Securities Trust Class A4 Series 2016-GS2	3.050%	5/10/49	75	79
² GM Financial Automobile Leasing Trust Class A3 Series 2021-3	0.390%	10/21/24	125	124	² GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	200	209
² GM Financial Automobile Leasing Trust Class A4 Series 2020-1	1.700%	12/20/23	10	10	^{2,4} GS Mortgage Securities Trust Class A4 Series 2016-GS4	3.442%	11/10/49	75	80
² GM Financial Automobile Leasing Trust Class A4 Series 2020-3	0.510%	10/21/24	25	25	² GS Mortgage Securities Trust Class A4 Series 2017-GS5	3.674%	3/10/50	150	163
² GM Financial Automobile Leasing Trust Class A4 Series 2021-2	0.410%	5/20/25	25	25	² GS Mortgage Securities Trust Class A4 Series 2017-GS7	3.430%	8/10/50	261	280
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	175	175	² GS Mortgage Securities Trust Class A4 Series 2019-GC39	3.567%	5/10/52	100	110
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	115	114	² GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	150	160
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	55	55	² GS Mortgage Securities Trust Class A4 Series 2019-GC42	3.001%	9/1/52	275	291
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-3	0.480%	6/16/26	100	99	² GS Mortgage Securities Trust Class A4 Series 2019-GSA1	3.048%	11/10/52	125	133
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-4	0.680%	9/16/26	75	74	^{2,4} GS Mortgage Securities Trust Class A5 Series 2013-GC13	4.031%	7/10/46	20	21
² GM Financial Consumer Automobile Receivables Trust Class A4 Series 2018-2	3.020%	12/18/23	62	63	² GS Mortgage Securities Trust Class A5 Series 2013-GC14	4.243%	8/10/46	200	208
² GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-1	1.900%	3/17/25	30	30	² GS Mortgage Securities Trust Class A5 Series 2014-GC22	3.862%	6/10/47	50	53
² GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-3	0.580%	1/16/26	25	25	² GS Mortgage Securities Trust Class A5 Series 2014-GC24	3.931%	9/10/47	125	132
² GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-2	0.820%	10/16/26	25	25	² GS Mortgage Securities Trust Class A5 Series 2014-GC26	3.629%	11/10/47	225	237
² GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-3	0.730%	8/16/27	50	49	² GS Mortgage Securities Trust Class A5 Series 2015-GC28	3.396%	2/10/48	150	157
					² GS Mortgage Securities Trust Class A5 Series 2020-GC45	2.911%	2/13/53	125	132
					² GS Mortgage Securities Trust Class A5 Series 2020-GC47	2.377%	5/12/53	75	76
					² GS Mortgage Securities Trust Class A5 Series 2020-GSA2	2.012%	12/12/53	125	123
					² GS Mortgage Securities Trust Class AAB Series 2013-GC14	3.817%	8/10/46	9	9
					² GS Mortgage Securities Trust Class AAB Series 2014-GC22	3.467%	6/10/47	21	22
					² GS Mortgage Securities Trust Class AAB Series 2014-GC26	3.365%	11/10/47	44	45
					² GS Mortgage Securities Trust Class AAB Series 2015-GC32	3.513%	7/10/48	92	96
					² GS Mortgage Securities Trust Class AB Series 2015-GC34	3.278%	10/10/48	105	109
					² GS Mortgage Securities Trust Class AS Series 2013-GCJ2	3.375%	6/10/46	39	40
					² GS Mortgage Securities Trust Class AS Series 2014-GC26	3.964%	11/10/47	50	53

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} GS Mortgage Securities Trust Class AS Series 2016-GS4	3.645%	11/10/49	50	53	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-C10	3.143%	12/15/47	51	52
^{2,4} GS Mortgage Securities Trust Class AS Series 2017-GS5	3.826%	3/10/50	50	54	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-LC11	2.960%	4/15/46	208	212
² GS Mortgage Securities Trust Class AS Series 2017-GS6	3.638%	5/10/50	100	107	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	79
² GS Mortgage Securities Trust Class AS Series 2019-GC42	3.212%	9/1/52	50	53	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	80
^{2,4} GS Mortgage Securities Trust Class AS Series 2020-GC45	3.173%	2/13/53	35	37	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	259
² GS Mortgage Securities Trust Class AS Series 2020-GSA2	2.224%	12/12/53	25	25	² JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2013-C10	3.372%	12/15/47	39	40
^{2,4} GS Mortgage Securities Trust Class B Series 2014-GC24	4.515%	9/10/47	25	26	^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2016-JP4	3.870%	12/15/49	75	81
^{2,4} GS Mortgage Securities Trust Class B Series 2014-GC26	4.215%	11/10/47	50	51	² JP Morgan Chase Commercial Mortgage Securities Trust Class B Series 2013-LC11	3.499%	4/15/46	50	51
^{2,4} GS Mortgage Securities Trust Class C Series 2017-GS6	4.322%	5/10/50	10	11	² JPMBB Commercial Mortgage Securities Trust Class A2 Series 2014-C24	2.940%	11/15/47	1	1
² Harley-Davidson Motorcycle Trust Class A3 Series 2021-B	0.560%	11/16/26	150	149	² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2014-C19	3.669%	4/15/47	17	17
² Honda Auto Receivables Owner Trust Class A3 Series 2020-2	0.820%	7/15/24	57	57	² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	107	113
² Honda Auto Receivables Owner Trust Class A3 Series 2020-3	0.370%	10/18/24	360	359	^{2,4} JPMBB Commercial Mortgage Securities Trust Class A4 Series 2013-C14	4.133%	8/15/46	75	77
² Honda Auto Receivables Owner Trust Class A3 Series 2021-1	0.270%	4/21/25	100	99	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	95	99
² Honda Auto Receivables Owner Trust Class A3 Series 2021-2	0.330%	8/15/25	125	124	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	184
² Honda Auto Receivables Owner Trust Class A3 Series 2021-3	0.410%	11/18/25	75	74	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	183
² Honda Auto Receivables Owner Trust Class A3 Series 2021-4	0.880%	1/21/26	100	100	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C27	3.179%	2/15/48	59	61
² Honda Auto Receivables Owner Trust Class A4 Series 2019-2	2.540%	3/21/25	30	30	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C28	3.227%	10/15/48	125	130
² Honda Auto Receivables Owner Trust Class A4 Series 2020-1	1.630%	10/21/26	20	20	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C29	3.611%	5/15/48	100	105
² Honda Auto Receivables Owner Trust Class A4 Series 2020-3	0.460%	4/19/27	25	25	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C33	3.770%	12/15/48	82	88
² Honda Auto Receivables Owner Trust Class A4 Series 2021-1	0.420%	1/21/28	50	49	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C12	3.664%	7/15/45	39	40
² Hyundai Auto Receivables Trust Class A3 Series 2020-A	1.410%	11/15/24	10	10	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C15	4.131%	11/15/45	65	68
² Hyundai Auto Receivables Trust Class A3 Series 2020-B	0.480%	12/16/24	50	50	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C18	4.079%	2/15/47	127	132
² Hyundai Auto Receivables Trust Class A3 Series 2020-C	0.380%	5/15/25	50	50	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C21	3.775%	8/15/47	25	26
² Hyundai Auto Receivables Trust Class A3 Series 2021-A	0.380%	9/15/25	50	50	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C23	3.934%	9/15/47	85	90
² Hyundai Auto Receivables Trust Class A3 Series 2021-C	0.740%	5/15/26	50	50	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C24	3.639%	11/15/47	50	52
² Hyundai Auto Receivables Trust Class A4 Series 2018-A	2.940%	6/17/24	15	15	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C25	3.672%	11/15/47	200	210
² Hyundai Auto Receivables Trust Class A4 Series 2020-B	0.620%	12/15/25	25	25					
² Hyundai Auto Receivables Trust Class A4 Series 2021-A	0.620%	5/17/27	25	25					
² John Deere Owner Trust Class A3 Series 2021-B	0.520%	3/16/26	100	99					
² JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2012-C6	3.507%	5/15/45	118	118					
² JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2012-C8	2.829%	10/15/45	109	109					
² JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2012-CBX	3.483%	6/15/45	29	30					
² JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2013-C16	4.166%	12/15/46	100	105					
^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	108					

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C30	3.822%	7/15/48	100	107	2	JPMCC Commercial Mortgage Securities Trust Class A4 Series 2019-COR5	3.386%	6/13/52	200	217
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C32	3.598%	11/15/48	125	130	2	JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP5	3.723%	3/15/50	400	432
2.4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C12	4.038%	7/15/45	26	27	2	JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP6	3.490%	7/15/50	100	107
2.4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C14	4.409%	8/15/46	30	31	2	JPMCC Commercial Mortgage Securities Trust Class A5 Series 2019-COR4	4.029%	3/10/52	300	337
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C15	4.420%	11/15/45	35	37	2	JPMCC Commercial Mortgage Securities Trust Class AS Series 2017-JP6	3.744%	7/15/50	100	107
2.4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C18	4.439%	2/15/47	25	26	2	JPMCC Commercial Mortgage Securities Trust Class AS Series 2019-COR5	3.669%	6/13/52	25	27
2.4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C19	4.243%	4/15/47	50	52	2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2016-C2	3.144%	6/15/49	75	79
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C22	4.110%	9/15/47	50	52	2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2018-C8	4.211%	6/15/51	225	253
2.4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C23	4.202%	9/15/47	50	53	2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2019-COR6	3.057%	11/13/52	175	186
2.4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C24	3.914%	11/15/47	75	78	2	JPMDB Commercial Mortgage Securities Trust Class A5 Series 2017-C7	3.409%	10/15/50	75	80
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C25	4.065%	11/15/47	50	52	2	JPMDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	50
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	3.800%	1/15/48	50	53	2	JPMDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	51
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C28	3.532%	10/15/48	50	51	2.4	JPMDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	54
2.4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C30	4.226%	7/15/48	50	54	2	JPMDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	28
2.4	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C14	3.761%	8/15/46	14	14	2	Mercedes-Benz Auto Lease Trust Class A3 Series 2020-A	1.840%	12/15/22	22	22
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C15	3.659%	11/15/45	3	4	2	Mercedes-Benz Auto Lease Trust Class A3 Series 2021-A	0.250%	1/16/24	75	75
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2014-C21	3.428%	8/15/47	14	15	2	Mercedes-Benz Auto Lease Trust Class A3 Series 2021-B	0.400%	11/15/24	50	50
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C27	3.017%	2/15/48	72	74	2	Mercedes-Benz Auto Lease Trust Class A4 Series 2020-A	1.880%	9/15/25	25	25
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C29	3.304%	5/15/48	38	39	2	Mercedes-Benz Auto Lease Trust Class A4 Series 2020-B	0.500%	6/15/26	10	10
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C30	3.559%	7/15/48	82	85	2	Mercedes-Benz Auto Lease Trust Class A4 Series 2021-A	0.320%	10/15/26	25	25
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C31	3.540%	8/15/48	38	40	2	Mercedes-Benz Auto Lease Trust Class A4 Series 2021-B	0.510%	3/15/27	25	25
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C32	3.358%	11/15/48	86	89	2	Mercedes-Benz Auto Receivables Trust Class A3 Series 2021-1	0.460%	6/15/26	75	74
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2016-C1	3.316%	3/15/49	60	62	2	Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	10	10
2.4	JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C18	4.796%	2/15/47	30	31	2	Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	133
2	JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C26	3.951%	1/15/48	50	52	2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2012-C5	3.176%	8/15/45	93	94
2	JPMCC Commercial Mortgage Securities Trust Class A2 Series 2017-JP6	3.050%	7/15/50	26	26	2.4	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C11	4.151%	8/15/46	40	41
						2.4	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C12	4.259%	10/15/46	100	104
						2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C7	2.918%	2/15/46	68	69
						2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C8	3.134%	12/15/48	100	102

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C9	3.102%	5/15/46	50	51	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C25	3.383%	10/15/48	99	102
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	79	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C26	3.323%	10/15/48	57	59
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	209	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C27	3.557%	12/15/47	38	40
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	79	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2016-C28	3.288%	1/15/49	66	68
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	133	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C14	4.859%	2/15/47	100	105
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C24	3.732%	5/15/48	75	80	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C16	4.332%	6/15/47	50	51
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	80	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C18	4.456%	10/15/47	50	53
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	239	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2015-C22	3.883%	4/15/48	50	51
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	162	²	Morgan Stanley Capital I Trust Class A3 Series 2016-UBS9	3.329%	3/15/49	25	26
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C14	4.064%	2/15/47	100	105	²	Morgan Stanley Capital I Trust Class A3 Series 2019-L2	3.806%	3/15/52	50	54
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C16	3.892%	6/15/47	100	105	²	Morgan Stanley Capital I Trust Class A3 Series 2020-L4	2.698%	2/15/53	175	181
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C25	3.635%	10/15/48	75	80	²	Morgan Stanley Capital I Trust Class A4 Series 2015-UBS8	3.809%	12/15/48	75	80
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C26	3.531%	10/15/48	75	80	²	Morgan Stanley Capital I Trust Class A4 Series 2016-BNK2	3.049%	11/15/49	100	106
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C30	2.860%	9/15/49	200	208	²	Morgan Stanley Capital I Trust Class A4 Series 2016-UB11	2.782%	8/15/49	200	208
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C31	3.102%	11/15/49	250	264	²	Morgan Stanley Capital I Trust Class A4 Series 2016-UBS12	3.596%	12/15/49	200	215
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2017-C33	3.599%	5/15/50	150	162	²	Morgan Stanley Capital I Trust Class A4 Series 2017-HR2	3.587%	12/15/50	50	54
^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C11	4.351%	8/15/46	20	20	²	Morgan Stanley Capital I Trust Class A4 Series 2019-H6	3.417%	6/15/52	250	271
²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C7	3.214%	2/15/46	14	14	²	Morgan Stanley Capital I Trust Class A4 Series 2019-L2	4.071%	3/15/52	150	168
²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C8	3.376%	12/15/48	50	51	²	Morgan Stanley Capital I Trust Class A4 Series 2019-L3	3.127%	11/15/52	200	213
²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C9	3.456%	5/15/46	50	51	²	Morgan Stanley Capital I Trust Class A4 Series 2020-HR8	2.041%	7/15/53	65	64
²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2017-C33	3.852%	5/15/50	100	107	²	Morgan Stanley Capital I Trust Class A4 Series 2021-L6	2.444%	6/15/54	75	76
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C16	3.477%	6/15/47	12	12	²	Morgan Stanley Capital I Trust Class A5 Series 2017-H1	3.530%	6/15/50	150	162
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C19	3.326%	12/15/47	29	30	²	Morgan Stanley Capital I Trust Class A5 Series 2021-L7	2.574%	10/15/54	150	154
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C20	3.069%	2/15/48	27	27	²	Morgan Stanley Capital I Trust Class AS Series 2012-C4	3.773%	3/15/45	35	35
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C22	3.040%	4/15/48	69	71	²	Morgan Stanley Capital I Trust Class AS Series 2016-BNK2	3.282%	11/15/49	83	87
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C23	3.398%	7/15/50	34	35	²	Morgan Stanley Capital I Trust Class AS Series 2019-H6	3.700%	6/15/52	25	27
						²	Morgan Stanley Capital I Trust Class AS Series 2020-L4	2.880%	2/15/53	25	26
						²	Nissan Auto Lease Trust Class A3 Series 2020-A	1.840%	1/17/23	24	24
						²	Nissan Auto Lease Trust Class A3 Series 2021-A	0.520%	8/15/24	100	99
						²	Nissan Auto Lease Trust Class A4 Series 2020-A	1.880%	4/15/25	25	25
						²	Nissan Auto Receivables Owner Trust Class A3 Series 2020-A	1.380%	12/16/24	45	45
						²	Nissan Auto Receivables Owner Trust Class A3 Series 2020-B	0.550%	7/15/24	44	44
						²	Nissan Auto Receivables Owner Trust Class A3 Series 2021-A	0.330%	10/15/25	100	99
						²	Nissan Auto Receivables Owner Trust Class A4 Series 2019-B	2.540%	12/15/25	30	31

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Nissan Auto Receivables Owner Trust Class A4 Series 2019-C	1.950%	5/15/26	35	36	² UBS Commercial Mortgage Trust Class A4 Series 2017-C3	3.426%	8/15/50	175	186
² Nissan Auto Receivables Owner Trust Class A4 Series 2021-A	0.570%	9/15/27	50	49	² UBS Commercial Mortgage Trust Class A4 Series 2017-C4	3.563%	10/15/50	150	162
² Santander Drive Auto Receivables Trust Class B Series 2020-2	0.960%	11/15/24	24	24	² UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	163
² Santander Drive Auto Receivables Trust Class B Series 2020-3	0.690%	3/17/25	25	25	² UBS Commercial Mortgage Trust Class A4 Series 2018-C10	4.313%	5/15/51	175	197
² Santander Drive Auto Receivables Trust Class B Series 2020-4	0.730%	3/17/25	25	25	² UBS Commercial Mortgage Trust Class A4 Series 2018-C13	4.334%	10/15/51	75	85
² Santander Drive Auto Receivables Trust Class B Series 2021-1	0.500%	4/15/25	100	100	² UBS Commercial Mortgage Trust Class A4 Series 2018-C14	4.448%	12/15/51	225	257
² Santander Drive Auto Receivables Trust Class B Series 2021-2	0.590%	9/15/25	30	30	² UBS Commercial Mortgage Trust Class A4 Series 2018-C15	4.341%	12/15/51	125	142
² Santander Drive Auto Receivables Trust Class B Series 2021-4	0.880%	6/15/26	100	99	² UBS Commercial Mortgage Trust Class A4 Series 2018-C8	3.983%	2/15/51	275	304
² Santander Drive Auto Receivables Trust Class C Series 2020-2	1.460%	9/15/25	25	25	^{2,4} UBS Commercial Mortgage Trust Class A4 Series 2018-C9	4.117%	3/15/51	275	304
² Santander Drive Auto Receivables Trust Class C Series 2020-3	1.120%	1/15/26	25	25	² UBS Commercial Mortgage Trust Class A4 Series 2019-C16	3.605%	4/15/52	100	110
² Santander Drive Auto Receivables Trust Class C Series 2020-4	1.010%	1/15/26	25	25	² UBS Commercial Mortgage Trust Class A4 Series 2019-C17	2.921%	10/15/52	125	131
² Santander Drive Auto Receivables Trust Class C Series 2021-1	4.110%	12/15/25	45	46	² UBS Commercial Mortgage Trust Class A4 Series 2019-C18	3.035%	12/15/52	75	79
² Santander Drive Auto Receivables Trust Class C Series 2021-1	0.750%	2/17/26	50	50	² UBS Commercial Mortgage Trust Class A5 Series 2017-C5	3.474%	11/15/50	100	107
² Santander Drive Auto Receivables Trust Class C Series 2021-2	0.900%	6/15/26	75	74	^{2,4} UBS Commercial Mortgage Trust Class A5 Series 2018-C11	4.241%	6/15/51	125	140
² Santander Drive Auto Receivables Trust Class C Series 2021-3	0.950%	9/15/27	50	50	² UBS Commercial Mortgage Trust Class A5 Series 2018-C12	4.296%	8/15/51	100	112
² Santander Drive Auto Receivables Trust Class C Series 2021-4	1.260%	2/16/27	50	49	² UBS Commercial Mortgage Trust Class AS Series 2017-C1	3.724%	6/15/50	50	53
² Santander Drive Auto Receivables Trust Class D Series 2021-2	1.350%	7/15/27	60	59	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C2	3.740%	8/15/50	50	53
² Santander Drive Auto Receivables Trust Class D Series 2021-3	1.330%	9/15/27	50	49	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C3	3.739%	8/15/50	75	80
Synchrony Card Funding LLC Class A Series 2019-A2	2.340%	6/15/25	60	60	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C4	3.836%	10/15/50	62	66
² Synchrony Credit Card Master Note Trust Class A Series 2018-2	3.470%	5/15/26	275	285	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C7	4.061%	12/15/50	100	109
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	0.260%	5/15/25	50	50	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2018-C8	4.215%	2/15/51	75	83
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-B	1.360%	8/15/24	9	9	² UBS Commercial Mortgage Trust Class AS Series 2019-C16	3.887%	4/15/52	25	27
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-C	0.440%	10/15/24	40	40	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C5	3.185%	3/10/46	104	105
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-D	0.350%	1/15/25	75	75	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C6	3.244%	4/10/46	165	168
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-B	0.260%	11/17/25	325	322	² UBS-Barclays Commercial Mortgage Trust Class AS Series 2013-C6	3.469%	4/10/46	25	25
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-C	0.430%	1/15/26	125	124	² Verizon Master Trust Class A Series 2021-1	0.500%	5/20/27	550	543
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-D	0.710%	4/15/26	100	99	² Verizon Master Trust Class A Series 2021-2	0.990%	4/20/28	350	347
² Toyota Auto Receivables Owner Trust Class A4 Series 2018-A	2.520%	5/15/23	17	17	² Verizon Owner Trust Class A Series 2020-B	0.470%	2/20/25	455	454
² Toyota Auto Receivables Owner Trust Class A4 Series 2018-B	3.110%	11/15/23	19	19	² Verizon Owner Trust Class A Series 2020-C	0.410%	4/21/25	230	229
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	1.680%	5/15/25	50	51	² Verizon Owner Trust Class A1A Series 2020-A	1.850%	7/22/24	170	171
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	0.390%	6/15/26	25	25	² Volkswagen Auto Loan Enhanced Trust Class A3 Series 2021-1	1.020%	6/22/26	125	125
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-D	0.470%	1/15/26	25	25	² Wells Fargo Commercial Mortgage Trust Class A2 Series 2015-NXS1	2.632%	5/15/48	7	7
² Toyota Auto Receivables Owner Trust Class A4 Series 2021-B	0.530%	10/15/26	50	49	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2012-LC5	2.918%	10/15/45	62	62
² UBS Commercial Mortgage Trust Class A2 Series 2018-C13	4.208%	10/15/51	16	17	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2014-LC18	3.271%	12/15/47	22	22
² UBS Commercial Mortgage Trust Class A3 Series 2017-C4	3.301%	10/15/50	100	104	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-BNK1	2.652%	8/15/49	150	155
² UBS Commercial Mortgage Trust Class A3 Series 2018-C8	3.720%	2/15/51	150	163	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-C36	2.807%	11/15/59	50	51
² UBS Commercial Mortgage Trust Class A4 Series 2017-C1	3.460%	6/15/50	100	107	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2017-C40	3.317%	10/15/50	100	106
² UBS Commercial Mortgage Trust Class A4 Series 2017-C2	3.487%	8/15/50	150	161					

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C26	3.166%	2/15/48	75	78	^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C28	3.872%	5/15/48	31	33
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	184	190	^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-LC22	4.207%	9/15/58	75	81
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C28	3.540%	5/15/48	175	185	^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C38	3.665%	7/15/50	54	58
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	175	186	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C39	3.702%	9/15/50	100	107
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C30	3.664%	9/15/58	50	53	^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C40	3.854%	10/15/50	25	27
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	75	81	^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2018-C43	4.152%	3/15/51	50	55
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-P2	3.809%	12/15/48	50	54	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2019-C52	3.143%	8/15/52	100	105
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-SG1	3.789%	9/15/48	207	218	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C26	2.991%	2/15/48	79	82
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C32	3.560%	1/15/59	125	134	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C29	3.400%	6/15/48	85	88
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C33	3.426%	3/15/59	325	346	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC20	2.978%	4/15/50	19	19
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C34	3.096%	6/15/49	75	78	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC22	3.571%	9/15/58	37	39
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-LC24	2.942%	10/15/49	162	170	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-NXS1	2.934%	5/15/48	29	29
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	150	163	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-P2	3.656%	12/15/48	81	84
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C41	3.472%	11/15/50	250	270	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-C32	3.324%	1/15/59	48	49
^{2.4}	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C43	4.012%	3/15/51	275	305	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-LC24	2.825%	10/15/49	91	94
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C45	4.184%	6/15/51	200	225	²	Wells Fargo Commercial Mortgage Trust Class B Series 2015-LC20	3.719%	4/15/50	50	52
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C46	4.152%	8/15/51	75	84	²	WFRBS Commercial Mortgage Trust Class A2 Series 2012-C7	3.431%	6/15/45	115	115
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C47	4.442%	9/15/61	150	171	²	WFRBS Commercial Mortgage Trust Class A3 Series 2012-C8	3.001%	8/15/45	66	66
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C51	3.311%	6/15/52	200	216	²	WFRBS Commercial Mortgage Trust Class A3 Series 2012-C9	2.870%	11/15/45	119	120
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C53	3.040%	10/15/52	200	213	²	WFRBS Commercial Mortgage Trust Class A3 Series 2014-C19	3.660%	3/15/47	17	17
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C54	3.146%	12/15/52	100	107	²	WFRBS Commercial Mortgage Trust Class A3 Series 2014-C24	3.428%	11/15/47	25	26
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2020-C58	2.092%	7/15/53	50	50	²	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C12	3.198%	3/15/48	27	28
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	75	79	²	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C13	3.001%	5/15/45	76	77
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	125	131	^{2.4}	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C15	4.153%	8/15/46	100	103
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-LC20	3.184%	4/15/50	276	289	²	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C17	4.023%	12/15/46	25	26
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-NXS1	3.148%	5/15/48	50	52	²	WFRBS Commercial Mortgage Trust Class A4 Series 2014-C21	3.410%	8/15/47	63	66
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2016-C37	3.794%	12/15/49	100	109	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C11	3.071%	3/15/45	93	94
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C38	3.453%	7/15/50	192	207	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C14	3.337%	6/15/46	150	154
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C39	3.418%	9/15/50	175	189	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C16	4.415%	9/15/46	30	31
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	175	196	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C19	4.101%	3/15/47	50	53
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C49	4.023%	3/15/52	225	253	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C20	3.995%	5/15/47	25	26
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C50	3.729%	5/15/52	125	138	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C21	3.678%	8/15/47	75	79
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C52	2.892%	8/15/52	270	284	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	158
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C55	2.725%	2/15/53	165	172	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	53
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C56	2.448%	6/15/53	50	51	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	68
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2021-C59	2.626%	4/15/54	100	103	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C25	3.631%	11/15/47	50	53
²	Wells Fargo Commercial Mortgage Trust Class AS Series 2014-LC18	3.808%	12/15/47	75	79						
²	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C26	3.580%	2/15/48	50	52						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
² WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	140	147						
^{2.4} WFRBS Commercial Mortgage Trust Class AS Series 2012-C7	4.090%	6/15/45	100	100						
² WFRBS Commercial Mortgage Trust Class AS Series 2013-C12	3.560%	3/15/48	18	18						
² WFRBS Commercial Mortgage Trust Class AS Series 2013-C13	3.345%	5/15/45	15	15						
² WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	75	77						
^{2.4} WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	20	21						
^{2.4} WFRBS Commercial Mortgage Trust Class AS Series 2013-C16	4.668%	9/15/46	50	52						
² WFRBS Commercial Mortgage Trust Class AS Series 2013-C17	4.255%	12/15/46	25	26						
² WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	26						
^{2.4} WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	63						
² WFRBS Commercial Mortgage Trust Class ASB Series 2013-C15	3.720%	8/15/46	6	6						
² WFRBS Commercial Mortgage Trust Class ASB Series 2013-C16	3.963%	9/15/46	11	12						
² WFRBS Commercial Mortgage Trust Class ASB Series 2013-C17	3.558%	12/15/46	10	10						
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C19	3.618%	3/15/47	11	11						
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C20	3.638%	5/15/47	12	12						
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	43	44						
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-LC14	3.522%	3/15/47	25	25						
^{2.4} WFRBS Commercial Mortgage Trust Class B Series 2013-C17	4.788%	12/15/46	25	26						
^{2.4} WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	26						
^{2.4} WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	26						
² World Omni Auto Receivables Trust Class A3 Series 2019-C	1.960%	12/16/24	85	85						
² World Omni Auto Receivables Trust Class A3 Series 2020-A	1.700%	1/17/23	50	50						
² World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	50	50						
² World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	50	50						
² World Omni Auto Receivables Trust Class A3 Series 2021-A	0.300%	1/15/26	50	50						
² World Omni Auto Receivables Trust Class A3 Series 2021-B	0.420%	6/15/26	75	74						
² World Omni Auto Receivables Trust Class A3 Series 2021-C	0.440%	8/17/26	100	99						
² World Omni Auto Receivables Trust Class A3 Series 2021-D	0.810%	10/15/26	100	99						
² World Omni Auto Receivables Trust Class A4 Series 2020-A	1.790%	6/16/25	25	25						
² World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	10						
² World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	25						
² World Omni Automobile Lease Securitization Trust Class A3 Series 2020-B	0.450%	2/15/24	100	100						
² World Omni Automobile Lease Securitization Trust Class A3 Series 2021-A	0.420%	8/15/24	50	50						
² World Omni Automobile Lease Securitization Trust Class A4 Series 2020-B	0.520%	2/17/26	25	25						
² World Omni Select Auto Trust Class A3 Series 2020-A	0.550%	7/15/25	25	25						
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$125,683)					128,796					
						Corporate Bonds (28.6%)				
						Communications (2.5%)				
						Activision Blizzard Inc.	3.400%	9/15/26	160	171
						Activision Blizzard Inc.	1.350%	9/15/30	150	139
						Activision Blizzard Inc.	4.500%	6/15/47	200	240
						Activision Blizzard Inc.	2.500%	9/15/50	300	263
						Alphabet Inc.	0.450%	8/15/25	500	489
						Alphabet Inc.	0.800%	8/15/27	500	482
						Alphabet Inc.	1.100%	8/15/30	500	471
						Alphabet Inc.	1.900%	8/15/40	200	182
						Alphabet Inc.	2.050%	8/15/50	500	448
						Alphabet Inc.	2.250%	8/15/60	500	447
						America Movil SAB de CV	3.625%	4/22/29	200	216
						America Movil SAB de CV	2.875%	5/7/30	200	207
						America Movil SAB de CV	6.375%	3/1/35	300	415
						America Movil SAB de CV	6.125%	11/15/37	150	204
						America Movil SAB de CV	6.125%	3/30/40	200	277
						America Movil SAB de CV	4.375%	7/16/42	250	296
						America Movil SAB de CV	4.375%	4/22/49	400	486
						AT&T Inc.	4.050%	12/15/23	100	106
						AT&T Inc.	0.900%	3/25/24	500	498
						AT&T Inc.	4.450%	4/1/24	250	267
						AT&T Inc.	3.950%	1/15/25	268	287
						AT&T Inc.	3.400%	5/15/25	500	529
						AT&T Inc.	3.600%	7/15/25	275	293
						AT&T Inc.	4.125%	2/17/26	515	561
						AT&T Inc.	1.700%	3/25/26	500	498
						AT&T Inc.	3.800%	2/15/27	700	761
						AT&T Inc.	2.300%	6/1/27	450	459
						AT&T Inc.	1.650%	2/1/28	500	490
						AT&T Inc.	4.100%	2/15/28	402	447
						AT&T Inc.	4.350%	3/1/29	650	731
						AT&T Inc.	4.300%	2/15/30	660	744
						AT&T Inc.	2.750%	6/1/31	450	459
						AT&T Inc.	2.250%	2/1/32	600	581
						AT&T Inc.	2.550%	12/1/33	472	462
						AT&T Inc.	4.500%	5/15/35	200	231
						AT&T Inc.	5.250%	3/1/37	500	619
						AT&T Inc.	4.900%	8/15/37	300	361
						AT&T Inc.	4.850%	3/1/39	480	573
						AT&T Inc.	3.500%	6/1/41	500	514
						AT&T Inc.	5.550%	8/15/41	225	294
						AT&T Inc.	5.150%	3/15/42	375	464
						AT&T Inc.	4.900%	6/15/42	525	630
						AT&T Inc.	4.300%	12/15/42	271	306
						AT&T Inc.	3.100%	2/1/43	500	484
						AT&T Inc.	4.350%	6/15/45	312	353
						AT&T Inc.	4.750%	5/15/46	350	423
						AT&T Inc.	5.150%	11/15/46	736	937
						AT&T Inc.	5.450%	3/1/47	500	655
						AT&T Inc.	4.500%	3/9/48	400	467
						AT&T Inc.	4.550%	3/9/49	362	427
						AT&T Inc.	5.150%	2/15/50	332	426
						AT&T Inc.	3.650%	6/1/51	600	623
						AT&T Inc.	3.500%	9/15/53	1,458	1,474
						AT&T Inc.	3.550%	9/15/55	1,550	1,553
						AT&T Inc.	3.800%	12/1/57	1,287	1,341
						AT&T Inc.	3.650%	9/15/59	629	635
						AT&T Inc.	3.850%	6/1/60	300	313
						AT&T Inc.	3.500%	2/1/61	400	395
						Baidu Inc.	3.875%	9/29/23	200	208
						Baidu Inc.	4.375%	5/14/24	200	213
						Baidu Inc.	3.075%	4/7/25	200	207
						Baidu Inc.	3.625%	7/6/27	200	215
						Baidu Inc.	4.375%	3/29/28	100	111
						Baidu Inc.	3.425%	4/7/30	200	210
						Baidu Inc.	2.375%	8/23/31	200	193
						Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	100	102
						Booking Holdings Inc.	2.750%	3/15/23	100	102
						Booking Holdings Inc.	3.650%	3/15/25	100	106

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Booking Holdings Inc.	3.600%	6/1/26	225	244	Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	4/1/61	500	472
Booking Holdings Inc.	3.550%	3/15/28	100	109	Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	12/1/61	200	207
Booking Holdings Inc.	4.625%	4/13/30	300	350	Charter Communications Operating LLC / Charter Communications Operating Capital	3.950%	6/30/62	250	242
British Telecommunications plc	4.500%	12/4/23	200	212	Comcast Corp.	3.375%	2/15/25	264	280
British Telecommunications plc	5.125%	12/4/28	100	113	Comcast Corp.	3.375%	8/15/25	500	534
British Telecommunications plc	9.625%	12/15/30	516	759	Comcast Corp.	3.950%	10/15/25	625	683
Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	175	186	Comcast Corp.	3.150%	3/1/26	400	427
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	850	936	Comcast Corp.	2.350%	1/15/27	495	512
Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	730	783	Comcast Corp.	3.300%	4/1/27	150	162
Charter Communications Operating LLC / Charter Communications Operating Capital	2.250%	1/15/29	250	244	Comcast Corp.	3.150%	2/15/28	325	349
Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	225	259	Comcast Corp.	4.150%	10/15/28	950	1,078
Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	330	327	Comcast Corp.	4.250%	10/15/30	350	404
Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	575	745	Comcast Corp.	1.950%	1/15/31	500	489
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	350	417	Comcast Corp.	1.500%	2/15/31	500	471
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	6/1/41	500	487	Comcast Corp.	4.250%	1/15/33	275	322
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	3/1/42	250	243	Comcast Corp.	4.200%	8/15/34	175	206
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	650	889	Comcast Corp.	5.650%	6/15/35	1,065	1,408
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	450	537	Comcast Corp.	4.400%	8/15/35	150	178
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	400	499	Comcast Corp.	3.200%	7/15/36	225	239
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	650	729	Comcast Corp.	6.450%	3/15/37	175	254
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700%	4/1/51	400	387	Comcast Corp.	3.900%	3/1/38	175	197
Charter Communications Operating LLC / Charter Communications Operating Capital	3.900%	6/1/52	500	500	Comcast Corp.	4.600%	10/15/38	550	668
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	107	Comcast Corp.	3.250%	11/1/39	250	263
					Comcast Corp.	3.750%	4/1/40	300	336
					Comcast Corp.	4.650%	7/15/42	370	455
					Comcast Corp.	3.400%	7/15/46	500	527
					Comcast Corp.	3.969%	11/1/47	1,086	1,244
					Comcast Corp.	4.000%	3/1/48	200	230
					Comcast Corp.	4.700%	10/15/48	38	49
					Comcast Corp.	3.999%	11/1/49	268	311
					Comcast Corp.	3.450%	2/1/50	400	427
					Comcast Corp.	2.800%	1/15/51	300	286
					Comcast Corp.	2.887%	11/1/51	1,382	1,337
					Comcast Corp.	2.937%	11/1/56	853	812
					Comcast Corp.	4.950%	10/15/58	238	329
					Comcast Corp.	2.650%	8/15/62	500	444
					Comcast Corp.	2.987%	11/1/63	347	330
					Deutsche Telekom International Finance BV	8.750%	6/15/30	775	1,127
					Discovery Communications LLC	2.950%	3/20/23	100	102
					Discovery Communications LLC	3.800%	3/13/24	100	105
					Discovery Communications LLC	3.900%	11/15/24	150	159
					Discovery Communications LLC	3.950%	6/15/25	303	323
					Discovery Communications LLC	3.950%	3/20/28	400	434
					Discovery Communications LLC	3.625%	5/15/30	230	246
					Discovery Communications LLC	5.000%	9/20/37	325	388
					Discovery Communications LLC	6.350%	6/1/40	150	206
					Discovery Communications LLC	4.875%	4/1/43	300	355
					Discovery Communications LLC	5.200%	9/20/47	225	278
					Discovery Communications LLC	5.300%	5/15/49	75	95
					Discovery Communications LLC	4.650%	5/15/50	200	235
					Discovery Communications LLC	4.000%	9/15/55	269	283
					Electronic Arts Inc.	4.800%	3/1/26	100	112
					Expedia Group Inc.	3.600%	12/15/23	100	104
					Expedia Group Inc.	4.500%	8/15/24	100	107
					Expedia Group Inc.	5.000%	2/15/26	150	167
					Expedia Group Inc.	4.625%	8/1/27	150	168
					Expedia Group Inc.	3.250%	2/15/30	250	256
					Expedia Group Inc.	2.950%	3/15/31	300	300
					Fox Corp.	4.030%	1/25/24	250	264
					Fox Corp.	3.050%	4/7/25	100	105
					Fox Corp.	4.709%	1/25/29	375	429
					Fox Corp.	3.500%	4/8/30	150	162
					Fox Corp.	5.476%	1/25/39	250	322

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Fox Corp.	5.576%	1/25/49	325	443		Verizon Communications Inc.	0.850%	11/20/25	500	488
Grupo Televisa SAB	6.625%	3/18/25	100	114		Verizon Communications Inc.	1.450%	3/20/26	500	498
Grupo Televisa SAB	4.625%	1/30/26	100	109		Verizon Communications Inc.	2.625%	8/15/26	475	495
Grupo Televisa SAB	6.625%	1/15/40	125	170		Verizon Communications Inc.	4.125%	3/16/27	700	778
Grupo Televisa SAB	5.000%	5/13/45	425	501		Verizon Communications Inc.	3.000%	3/22/27	150	158
Grupo Televisa SAB	5.250%	5/24/49	200	252		Verizon Communications Inc.	2.100%	3/22/28	600	602
Interpublic Group of Cos. Inc.	4.200%	4/15/24	210	223		Verizon Communications Inc.	4.329%	9/21/28	1,229	1,398
Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	115		Verizon Communications Inc.	4.016%	12/3/29	727	815
Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	116		Verizon Communications Inc.	3.150%	3/22/30	310	328
Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	238		Verizon Communications Inc.	1.680%	10/30/30	527	501
Koninklijke KPN NV	8.375%	10/1/30	125	178		Verizon Communications Inc.	1.750%	1/20/31	500	473
NBCUniversal Media LLC	4.450%	1/15/43	225	271		Verizon Communications Inc.	2.550%	3/21/31	800	808
Omnicom Group Inc.	3.650%	11/1/24	150	159	5	Verizon Communications Inc.	2.355%	3/15/32	933	920
Omnicom Group Inc.	2.450%	4/30/30	150	150		Verizon Communications Inc.	4.500%	8/10/33	575	677
Omnicom Group Inc.	4.200%	6/1/30	100	113		Verizon Communications Inc.	4.400%	11/1/34	725	844
Omnicom Group Inc.	2.600%	8/1/31	200	203		Verizon Communications Inc.	4.272%	1/15/36	513	603
Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	250	269		Verizon Communications Inc.	5.250%	3/16/37	300	391
Orange SA	9.000%	3/1/31	550	842		Verizon Communications Inc.	4.812%	3/15/39	350	439
Orange SA	5.375%	1/13/42	325	428		Verizon Communications Inc.	2.650%	11/20/40	700	664
Orange SA	5.500%	2/6/44	200	274		Verizon Communications Inc.	3.400%	3/22/41	600	630
Rogers Communications Inc.	3.000%	3/15/23	205	209		Verizon Communications Inc.	2.850%	9/3/41	200	197
Rogers Communications Inc.	4.100%	10/1/23	175	183		Verizon Communications Inc.	4.125%	8/15/46	250	290
Rogers Communications Inc.	3.625%	12/15/25	125	133		Verizon Communications Inc.	4.862%	8/21/46	1,279	1,648
Rogers Communications Inc.	2.900%	11/15/26	100	105		Verizon Communications Inc.	4.522%	9/15/48	747	937
Rogers Communications Inc.	4.500%	3/15/43	265	305		Verizon Communications Inc.	4.000%	3/22/50	250	287
Rogers Communications Inc.	5.000%	3/15/44	190	234		Verizon Communications Inc.	2.875%	11/20/50	500	475
Rogers Communications Inc.	4.350%	5/1/49	350	407		Verizon Communications Inc.	3.550%	3/22/51	900	970
Rogers Communications Inc.	3.700%	11/15/49	150	158		Verizon Communications Inc.	2.987%	10/30/56	900	854
Telefonica Emisiones SA	4.103%	3/8/27	250	275		Verizon Communications Inc.	3.000%	11/20/60	500	473
Telefonica Emisiones SA	7.045%	6/20/36	475	680		Verizon Communications Inc.	3.700%	3/22/61	700	758
Telefonica Emisiones SA	4.665%	3/6/38	200	231		ViacomCBS Inc.	3.500%	1/15/25	150	158
Telefonica Emisiones SA	5.213%	3/8/47	550	683		ViacomCBS Inc.	4.750%	5/15/25	300	329
Telefonica Emisiones SA	4.895%	3/6/48	250	300		ViacomCBS Inc.	4.000%	1/15/26	400	432
Telefonica Emisiones SA	5.520%	3/1/49	335	437		ViacomCBS Inc.	2.900%	1/15/27	279	291
Telefonica Europe BV	8.250%	9/15/30	250	355		ViacomCBS Inc.	3.375%	2/15/28	100	107
TELUS Corp.	2.800%	2/16/27	100	104		ViacomCBS Inc.	3.700%	6/1/28	100	108
TELUS Corp.	4.300%	6/15/49	200	246		ViacomCBS Inc.	4.950%	1/15/31	250	295
Tencent Music Entertainment Group	2.000%	9/3/30	200	187		ViacomCBS Inc.	4.200%	5/19/32	200	226
Time Warner Cable LLC	6.550%	5/1/37	200	262		ViacomCBS Inc.	5.500%	5/15/33	75	94
Time Warner Cable LLC	7.300%	7/1/38	50	71		ViacomCBS Inc.	6.875%	4/30/36	240	344
Time Warner Cable LLC	6.750%	6/15/39	400	545		ViacomCBS Inc.	5.900%	10/15/40	225	299
Time Warner Cable LLC	5.875%	11/15/40	425	528		ViacomCBS Inc.	4.850%	7/1/42	225	269
Time Warner Cable LLC	5.500%	9/1/41	250	303		ViacomCBS Inc.	4.375%	3/15/43	406	462
Time Warner Cable LLC	4.500%	9/15/42	250	272		ViacomCBS Inc.	5.850%	9/1/43	225	304
Time Warner Entertainment Co. LP	8.375%	3/15/23	200	217		ViacomCBS Inc.	4.900%	8/15/44	100	121
Time Warner Entertainment Co. LP	8.375%	7/15/33	200	291		ViacomCBS Inc.	4.950%	5/19/50	250	318
T-Mobile USA Inc.	3.500%	4/15/25	600	636		Vodafone Group plc	3.750%	1/16/24	325	342
T-Mobile USA Inc.	1.500%	2/15/26	200	198		Vodafone Group plc	4.125%	5/30/25	500	541
T-Mobile USA Inc.	3.750%	4/15/27	800	866		Vodafone Group plc	4.375%	5/30/28	650	732
T-Mobile USA Inc.	2.050%	2/15/28	250	249		Vodafone Group plc	7.875%	2/15/30	150	210
T-Mobile USA Inc.	2.400%	3/15/29	100	101		Vodafone Group plc	6.250%	11/30/32	100	133
T-Mobile USA Inc.	3.875%	4/15/30	1,520	1,663		Vodafone Group plc	6.150%	2/27/37	200	272
T-Mobile USA Inc.	2.550%	2/15/31	900	896		Vodafone Group plc	5.000%	5/30/38	325	404
T-Mobile USA Inc.	2.250%	11/15/31	500	485		Vodafone Group plc	4.375%	2/19/43	275	320
T-Mobile USA Inc.	2.700%	3/15/32	200	201		Vodafone Group plc	5.250%	5/30/48	700	914
T-Mobile USA Inc.	4.375%	4/15/40	400	456		Vodafone Group plc	4.875%	6/19/49	350	442
T-Mobile USA Inc.	3.000%	2/15/41	155	151		Vodafone Group plc	4.250%	9/17/50	300	349
T-Mobile USA Inc.	4.500%	4/15/50	600	703		Vodafone Group plc	5.125%	6/19/59	100	131
T-Mobile USA Inc.	3.300%	2/15/51	1,000	976		Walt Disney Co.	3.350%	3/24/25	345	368
T-Mobile USA Inc.	3.400%	10/15/52	575	573		Walt Disney Co.	3.700%	10/15/25	125	135
T-Mobile USA Inc.	3.600%	11/15/60	200	199		Walt Disney Co.	1.750%	1/13/26	500	506
TWDC Enterprises 18 Corp.	3.000%	2/13/26	300	317		Walt Disney Co.	2.200%	1/13/28	200	204
TWDC Enterprises 18 Corp.	1.850%	7/30/26	1,370	1,389		Walt Disney Co.	2.000%	9/1/29	400	398
TWDC Enterprises 18 Corp.	4.375%	8/16/41	75	91		Walt Disney Co.	3.800%	3/22/30	240	270
TWDC Enterprises 18 Corp.	4.125%	12/1/41	205	242		Walt Disney Co.	2.650%	1/13/31	700	728
TWDC Enterprises 18 Corp.	3.700%	12/1/42	125	140		Walt Disney Co.	6.200%	12/15/34	400	560
TWDC Enterprises 18 Corp.	3.000%	7/30/46	300	306		Walt Disney Co.	6.400%	12/15/35	365	523
Verisign Inc.	2.700%	6/15/31	200	201		Walt Disney Co.	6.650%	11/15/37	200	296
Verizon Communications Inc.	3.376%	2/15/25	250	266		Walt Disney Co.	4.625%	3/23/40	75	93
						Walt Disney Co.	3.500%	5/13/40	400	438
						Walt Disney Co.	5.400%	10/1/43	100	138

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Walt Disney Co.	4.750%	9/15/44	175	224		AutoZone Inc.	1.650%	1/15/31	200	188
Walt Disney Co.	2.750%	9/1/49	275	266		Best Buy Co. Inc.	4.450%	10/1/28	200	227
Walt Disney Co.	4.700%	3/23/50	395	521		BorgWarner Inc.	3.375%	3/15/25	75	79
Walt Disney Co.	3.600%	1/13/51	600	679		BorgWarner Inc.	2.650%	7/1/27	200	207
Walt Disney Co.	3.800%	5/13/60	300	348		BorgWarner Inc.	4.375%	3/15/45	100	116
Weibo Corp.	3.500%	7/5/24	200	205		Brunswick Corp.	0.850%	8/18/24	200	197
Weibo Corp.	3.375%	7/8/30	200	198		California Endowment	2.498%	4/1/51	50	49
WPP Finance 2010	3.750%	9/19/24	200	212		California Institute of Technology	4.321%	8/1/45	70	91
				124,111		California Institute of Technology	4.700%	11/1/11	50	73
Consumer Discretionary (1.7%)						California Institute of Technology	3.650%	9/1/19	100	117
Advance Auto Parts Inc.	3.900%	4/15/30	250	274		Cleveland Clinic Foundation	4.858%	1/1/14	100	149
Alibaba Group Holding Ltd.	2.800%	6/6/23	200	204		Daimler Finance North America LLC	8.500%	1/18/31	250	372
Alibaba Group Holding Ltd.	3.600%	11/28/24	400	421		Darden Restaurants Inc.	3.850%	5/1/27	200	217
Alibaba Group Holding Ltd.	3.400%	12/6/27	400	424		Darden Restaurants Inc.	4.550%	2/15/48	50	58
Alibaba Group Holding Ltd.	2.125%	2/9/31	300	290		DR Horton Inc.	4.750%	2/15/23	225	232
Alibaba Group Holding Ltd.	4.500%	11/28/34	280	319		DR Horton Inc.	5.750%	8/15/23	75	80
Alibaba Group Holding Ltd.	4.000%	12/6/37	200	217		DR Horton Inc.	2.500%	10/15/24	100	103
Alibaba Group Holding Ltd.	4.200%	12/6/47	425	470		Duke University	2.682%	10/1/44	100	100
Alibaba Group Holding Ltd.	3.150%	2/9/51	200	186	2	Duke University	2.832%	10/1/55	125	129
Alibaba Group Holding Ltd.	4.400%	12/6/57	100	114	2	eBay Inc.	2.750%	1/30/23	175	178
Alibaba Group Holding Ltd.	3.250%	2/9/61	500	464		eBay Inc.	3.450%	8/1/24	125	131
Amazon.com Inc.	2.400%	2/22/23	450	459		eBay Inc.	1.900%	3/11/25	180	182
Amazon.com Inc.	0.400%	6/3/23	200	199		eBay Inc.	1.400%	5/10/26	200	197
Amazon.com Inc.	0.450%	5/12/24	500	495		eBay Inc.	3.600%	6/5/27	300	326
Amazon.com Inc.	2.800%	8/22/24	250	262		eBay Inc.	2.700%	3/11/30	200	205
Amazon.com Inc.	3.800%	12/5/24	120	129		eBay Inc.	2.600%	5/10/31	200	203
Amazon.com Inc.	0.800%	6/3/25	285	282		eBay Inc.	4.000%	7/15/42	200	225
Amazon.com Inc.	5.200%	12/3/25	225	256		eBay Inc.	3.650%	5/10/51	200	217
Amazon.com Inc.	1.000%	5/12/26	600	594		Emory University	2.143%	9/1/30	150	152
Amazon.com Inc.	1.200%	6/3/27	285	281		Emory University	2.969%	9/1/50	50	53
Amazon.com Inc.	3.150%	8/22/27	725	784		Ford Foundation	2.415%	6/1/50	60	58
Amazon.com Inc.	1.650%	5/12/28	500	500		Ford Foundation	2.815%	6/1/70	150	155
Amazon.com Inc.	1.500%	6/3/30	405	393		Fortune Brands Home & Security Inc.	4.000%	9/21/23	100	105
Amazon.com Inc.	2.100%	5/12/31	500	506		Fortune Brands Home & Security Inc.	4.000%	6/15/25	233	250
Amazon.com Inc.	4.800%	12/5/34	225	288		Fortune Brands Home & Security Inc.	3.250%	9/15/29	50	53
Amazon.com Inc.	3.875%	8/22/37	600	705		General Motors Co.	4.875%	10/2/23	625	664
Amazon.com Inc.	2.875%	5/12/41	500	516		General Motors Co.	5.400%	10/2/23	250	268
Amazon.com Inc.	4.950%	12/5/44	350	478		General Motors Co.	6.125%	10/1/25	600	690
Amazon.com Inc.	4.050%	8/22/47	600	730		General Motors Co.	6.800%	10/1/27	100	123
Amazon.com Inc.	2.500%	6/3/50	590	562		General Motors Co.	5.000%	4/1/35	165	196
Amazon.com Inc.	3.100%	5/12/51	700	748		General Motors Co.	6.600%	4/1/36	250	338
Amazon.com Inc.	4.250%	8/22/57	500	641		General Motors Co.	5.150%	4/1/38	225	271
Amazon.com Inc.	2.700%	6/3/60	400	385		General Motors Co.	6.250%	10/2/43	210	287
Amazon.com Inc.	3.250%	5/12/61	200	216		General Motors Co.	5.200%	4/1/45	230	285
American Honda Finance Corp.	1.950%	5/10/23	200	203		General Motors Co.	5.400%	4/1/48	200	255
American Honda Finance Corp.	0.875%	7/7/23	200	200		General Motors Co.	5.950%	4/1/49	175	239
American Honda Finance Corp.	3.450%	7/14/23	125	130		General Motors Financial Co. Inc.	3.150%	6/30/22	100	101
American Honda Finance Corp.	3.625%	10/10/23	100	105		General Motors Financial Co. Inc.	3.250%	1/5/23	275	281
American Honda Finance Corp.	2.900%	2/16/24	150	156		General Motors Financial Co. Inc.	3.700%	5/9/23	200	206
American Honda Finance Corp.	0.550%	7/12/24	500	493		General Motors Financial Co. Inc.	4.150%	6/19/23	200	208
American Honda Finance Corp.	2.150%	9/10/24	125	128		General Motors Financial Co. Inc.	1.700%	8/18/23	500	505
American Honda Finance Corp.	1.200%	7/8/25	200	199		General Motors Financial Co. Inc.	1.050%	3/8/24	200	199
American Honda Finance Corp.	2.350%	1/8/27	100	103		General Motors Financial Co. Inc.	3.950%	4/13/24	400	421
American Honda Finance Corp.	2.000%	3/24/28	100	101		General Motors Financial Co. Inc.	1.200%	10/15/24	200	199
American Honda Finance Corp.	1.800%	1/13/31	300	293		General Motors Financial Co. Inc.	3.500%	11/7/24	200	210
American University	3.672%	4/1/49	110	127		General Motors Financial Co. Inc.	2.900%	2/26/25	958	992
Aptiv plc	4.350%	3/15/29	50	57		General Motors Financial Co. Inc.	4.350%	4/9/25	325	350
Aptiv plc	4.400%	10/1/46	50	59		General Motors Financial Co. Inc.	2.750%	6/20/25	150	155
Aptiv plc	5.400%	3/15/49	50	66		General Motors Financial Co. Inc.	5.250%	3/1/26	150	168
Aptiv plc	3.100%	12/1/51	250	238		General Motors Financial Co. Inc.	1.500%	6/10/26	200	197
AutoNation Inc.	3.500%	11/15/24	205	215		General Motors Financial Co. Inc.	4.350%	1/17/27	325	358
AutoNation Inc.	4.500%	10/1/25	150	163		General Motors Financial Co. Inc.	2.700%	8/20/27	500	511
AutoNation Inc.	3.800%	11/15/27	75	81		General Motors Financial Co. Inc.	2.400%	4/10/28	200	200
AutoZone Inc.	3.125%	7/15/23	125	129		General Motors Financial Co. Inc.	2.400%	10/15/28	200	199
AutoZone Inc.	3.125%	4/18/24	130	135		General Motors Financial Co. Inc.	3.600%	6/21/30	700	746
AutoZone Inc.	3.250%	4/15/25	132	139		General Motors Financial Co. Inc.	2.350%	1/8/31	500	486
AutoZone Inc.	3.625%	4/15/25	153	163		General Motors Financial Co. Inc.	2.700%	6/10/31	200	199
AutoZone Inc.	3.125%	4/21/26	100	105		George Washington University	4.126%	9/15/48	300	364
AutoZone Inc.	3.750%	6/1/27	100	109						
AutoZone Inc.	3.750%	4/18/29	100	109						
AutoZone Inc.	4.000%	4/15/30	250	279						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Georgetown University	4.315%	4/1/49	68	85	Lowe's Cos. Inc.	3.000%	10/15/50	500	494
Georgetown University	2.943%	4/1/50	100	100	Magna International Inc.	3.625%	6/15/24	170	179
Georgetown University	5.215%	10/1/18	59	84	Magna International Inc.	4.150%	10/1/25	100	109
Harley-Davidson Inc.	3.500%	7/28/25	100	105	Magna International Inc.	2.450%	6/15/30	100	101
Harley-Davidson Inc.	4.625%	7/28/45	125	133	Marriott International Inc.	2.125%	10/3/22	200	202
Hasbro Inc.	3.900%	11/19/29	350	386	Marriott International Inc.	3.750%	3/15/25	175	185
Hasbro Inc.	6.350%	3/15/40	125	173	Marriott International Inc.	3.750%	10/1/25	65	69
Hasbro Inc.	5.100%	5/15/44	50	62	Marriott International Inc.	3.125%	6/15/26	1,083	1,131
Home Depot Inc.	3.750%	2/15/24	200	210	Marriott International Inc.	4.000%	4/15/28	50	54
Home Depot Inc.	3.000%	4/1/26	275	292	Marriott International Inc.	4.625%	6/15/30	200	226
Home Depot Inc.	2.500%	4/15/27	395	413	Marriott International Inc.	2.850%	4/15/31	300	299
Home Depot Inc.	2.800%	9/14/27	200	212	Masco Corp.	3.500%	11/15/27	100	107
Home Depot Inc.	2.950%	6/15/29	600	639	Masco Corp.	1.500%	2/15/28	200	194
Home Depot Inc.	2.700%	4/15/30	445	467	Masco Corp.	7.750%	8/1/29	24	32
Home Depot Inc.	1.375%	3/15/31	500	471	Masco Corp.	4.500%	5/15/47	100	121
Home Depot Inc.	1.875%	9/15/31	200	197	2 Massachusetts Institute of Technology	3.959%	7/1/38	125	152
Home Depot Inc.	5.875%	12/16/36	825	1,168	Massachusetts Institute of Technology	2.989%	7/1/50	85	94
Home Depot Inc.	3.300%	4/15/40	295	320	Massachusetts Institute of Technology	5.600%	7/1/11	130	230
Home Depot Inc.	5.950%	4/1/41	175	251	Massachusetts Institute of Technology	4.678%	7/1/14	275	411
Home Depot Inc.	4.200%	4/1/43	200	241	Massachusetts Institute of Technology	3.885%	7/1/16	100	125
Home Depot Inc.	4.875%	2/15/44	300	395	McDonald's Corp.	3.350%	4/1/23	200	206
Home Depot Inc.	4.400%	3/15/45	100	125	McDonald's Corp.	3.300%	7/1/25	497	527
Home Depot Inc.	4.250%	4/1/46	330	406	McDonald's Corp.	3.700%	1/30/26	300	324
Home Depot Inc.	3.900%	6/15/47	250	294	McDonald's Corp.	3.500%	3/1/27	200	217
Home Depot Inc.	4.500%	12/6/48	225	292	McDonald's Corp.	3.500%	7/1/27	315	342
Home Depot Inc.	3.125%	12/15/49	525	553	McDonald's Corp.	3.800%	4/1/28	350	385
Home Depot Inc.	3.350%	4/15/50	375	410	McDonald's Corp.	2.625%	9/1/29	200	206
Home Depot Inc.	2.375%	3/15/51	400	369	McDonald's Corp.	2.125%	3/1/30	200	200
Home Depot Inc.	2.750%	9/15/51	300	298	McDonald's Corp.	3.600%	7/1/30	200	221
Hyatt Hotels Corp.	3.375%	7/15/23	100	102	McDonald's Corp.	4.700%	12/9/35	200	245
Hyatt Hotels Corp.	1.300%	10/1/23	200	200	McDonald's Corp.	6.300%	10/15/37	150	212
Hyatt Hotels Corp.	1.800%	10/1/24	200	200	McDonald's Corp.	6.300%	3/1/38	100	143
Hyatt Hotels Corp.	4.850%	3/15/26	200	218	McDonald's Corp.	5.700%	2/1/39	100	136
Hyatt Hotels Corp.	4.375%	9/15/28	75	81	McDonald's Corp.	3.700%	2/15/42	25	28
Hyatt Hotels Corp.	5.750%	4/23/30	200	239	McDonald's Corp.	3.625%	5/1/43	100	109
JD.com Inc.	3.875%	4/29/26	200	214	McDonald's Corp.	4.600%	5/26/45	210	260
2 JD.com Inc.	3.375%	1/14/30	200	209	McDonald's Corp.	4.875%	12/9/45	300	386
Johns Hopkins University	4.083%	7/1/53	75	99	McDonald's Corp.	4.450%	3/1/47	250	306
Kohl's Corp.	5.550%	7/17/45	100	116	McDonald's Corp.	4.450%	9/1/48	150	185
Las Vegas Sands Corp.	3.200%	8/8/24	365	371	McDonald's Corp.	3.625%	9/1/49	350	387
Las Vegas Sands Corp.	2.900%	6/25/25	200	200	McDonald's Corp.	4.200%	4/1/50	200	243
Las Vegas Sands Corp.	3.500%	8/18/26	145	147	Mohawk Industries Inc.	3.850%	2/1/23	100	102
Las Vegas Sands Corp.	3.900%	8/8/29	65	65	Mohawk Industries Inc.	3.625%	5/15/30	125	134
Lear Corp.	3.800%	9/15/27	41	45	NIKE Inc.	2.400%	3/27/25	225	233
Lear Corp.	4.250%	5/15/29	150	166	NIKE Inc.	2.375%	11/1/26	200	209
Lear Corp.	3.500%	5/30/30	100	106	NIKE Inc.	2.750%	3/27/27	200	212
Lear Corp.	5.250%	5/15/49	125	158	NIKE Inc.	2.850%	3/27/30	200	213
Leggett & Platt Inc.	3.800%	11/15/24	100	105	NIKE Inc.	3.250%	3/27/40	200	218
Leggett & Platt Inc.	3.500%	11/15/27	125	133	NIKE Inc.	3.625%	5/1/43	125	143
Leggett & Platt Inc.	4.400%	3/15/29	75	84	NIKE Inc.	3.875%	11/1/45	225	270
Leggett & Platt Inc.	3.500%	11/15/51	200	201	NIKE Inc.	3.375%	11/1/46	100	111
Leland Stanford Junior University	3.647%	5/1/48	200	242	2 NIKE Inc.	3.375%	3/27/50	300	340
Lennar Corp.	4.500%	4/30/24	300	319	2 Northwestern University	4.643%	12/1/44	75	97
Lennar Corp.	5.250%	6/1/26	200	225	2 Northwestern University	2.640%	12/1/50	50	51
Lennar Corp.	4.750%	11/29/27	200	227	2 Northwestern University	3.662%	12/1/57	75	94
Lowe's Cos. Inc.	3.875%	9/15/23	275	287	NVR Inc.	3.000%	5/15/30	200	208
Lowe's Cos. Inc.	3.125%	9/15/24	100	105	O'Reilly Automotive Inc.	3.850%	6/15/23	75	78
Lowe's Cos. Inc.	3.375%	9/15/25	200	213	O'Reilly Automotive Inc.	3.600%	9/1/27	325	353
Lowe's Cos. Inc.	2.500%	4/15/26	250	260	O'Reilly Automotive Inc.	1.750%	3/15/31	500	474
Lowe's Cos. Inc.	3.100%	5/3/27	350	374	President and Fellows of Harvard College	4.875%	10/15/40	225	307
Lowe's Cos. Inc.	1.300%	4/15/28	260	249	President and Fellows of Harvard College	3.150%	7/15/46	100	114
Lowe's Cos. Inc.	1.700%	9/15/28	200	196	PulteGroup Inc.	5.500%	3/1/26	200	228
Lowe's Cos. Inc.	6.500%	3/15/29	67	85	PulteGroup Inc.	6.375%	5/15/33	300	391
Lowe's Cos. Inc.	3.650%	4/5/29	300	329	Ralph Lauren Corp.	3.750%	9/15/25	50	54
Lowe's Cos. Inc.	4.500%	4/15/30	250	290	Ralph Lauren Corp.	2.950%	6/15/30	200	209
Lowe's Cos. Inc.	1.700%	10/15/30	300	285					
Lowe's Cos. Inc.	2.625%	4/1/31	500	512					
Lowe's Cos. Inc.	2.800%	9/15/41	200	195					
Lowe's Cos. Inc.	4.250%	9/15/44	28	32					
Lowe's Cos. Inc.	3.700%	4/15/46	250	274					
Lowe's Cos. Inc.	4.050%	5/3/47	300	346					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Archer-Daniels-Midland Co.	5.375%	9/15/35	95	127	Constellation Brands Inc.	2.875%	5/1/30	356	365
Archer-Daniels-Midland Co.	3.750%	9/15/47	50	59	Constellation Brands Inc.	2.250%	8/1/31	200	196
Archer-Daniels-Midland Co.	4.500%	3/15/49	125	165	Constellation Brands Inc.	4.100%	2/15/48	100	113
Archer-Daniels-Midland Co.	2.700%	9/15/51	200	201	Constellation Brands Inc.	5.250%	11/15/48	225	295
BAT Capital Corp.	3.222%	8/15/24	650	676	Constellation Brands Inc.	3.750%	5/1/50	125	137
BAT Capital Corp.	3.215%	9/6/26	200	208	Costco Wholesale Corp.	2.750%	5/18/24	275	286
BAT Capital Corp.	3.557%	8/15/27	675	709	Costco Wholesale Corp.	3.000%	5/18/27	100	107
BAT Capital Corp.	2.259%	3/25/28	500	488	Costco Wholesale Corp.	1.375%	6/20/27	250	248
BAT Capital Corp.	2.726%	3/25/31	500	486	Costco Wholesale Corp.	1.600%	4/20/30	1,900	1,841
BAT Capital Corp.	4.390%	8/15/37	525	554	Costco Wholesale Corp.	1.750%	4/20/32	200	194
BAT Capital Corp.	4.540%	8/15/47	575	601	Delhaize America LLC	9.000%	4/15/31	100	151
BAT Capital Corp.	4.758%	9/6/49	250	268	Diageo Capital plc	2.625%	4/29/23	500	510
BAT Capital Corp.	3.984%	9/25/50	500	484	Diageo Capital plc	2.125%	10/24/24	200	205
BAT International Finance plc	1.668%	3/25/26	500	491	Diageo Capital plc	1.375%	9/29/25	200	200
Brown-Forman Corp.	3.500%	4/15/25	81	86	Diageo Capital plc	2.375%	10/24/29	200	204
Brown-Forman Corp.	4.500%	7/15/45	100	127	Diageo Capital plc	2.000%	4/29/30	200	198
Bunge Ltd. Finance Corp.	4.350%	3/15/24	125	133	Diageo Capital plc	2.125%	4/29/32	200	198
Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	218	Diageo Capital plc	5.875%	9/30/36	50	70
Bunge Ltd. Finance Corp.	2.750%	5/14/31	350	355	Diageo Capital plc	3.875%	4/29/43	100	117
Campbell Soup Co.	3.650%	3/15/23	65	67	Diageo Investment Corp.	4.250%	5/11/42	150	183
Campbell Soup Co.	3.950%	3/15/25	200	214	Dollar General Corp.	3.250%	4/15/23	150	154
Campbell Soup Co.	3.300%	3/19/25	125	132	Dollar General Corp.	4.150%	11/1/25	105	114
Campbell Soup Co.	4.150%	3/15/28	175	194	Dollar General Corp.	3.875%	4/15/27	150	164
Campbell Soup Co.	2.375%	4/24/30	150	149	Dollar General Corp.	4.125%	5/1/28	150	167
Campbell Soup Co.	4.800%	3/15/48	135	169	Dollar General Corp.	3.500%	4/3/30	100	108
Campbell Soup Co.	3.125%	4/24/50	100	98	Dollar General Corp.	4.125%	4/3/50	200	231
Church & Dwight Co. Inc.	3.150%	8/1/27	100	106	Dollar Tree Inc.	4.000%	5/15/25	200	215
Church & Dwight Co. Inc.	3.950%	8/1/47	75	89	Dollar Tree Inc.	4.200%	5/15/28	300	335
Clorox Co.	3.500%	12/15/24	175	186	Estee Lauder Cos. Inc.	3.150%	3/15/27	150	161
Clorox Co.	3.100%	10/1/27	50	53	Estee Lauder Cos. Inc.	2.375%	12/1/29	125	128
Clorox Co.	3.900%	5/15/28	50	56	Estee Lauder Cos. Inc.	6.000%	5/15/37	75	107
Clorox Co.	1.800%	5/15/30	50	49	Estee Lauder Cos. Inc.	4.375%	6/15/45	100	125
Coca-Cola Co.	1.750%	9/6/24	100	102	Estee Lauder Cos. Inc.	4.150%	3/15/47	100	125
Coca-Cola Co.	3.375%	3/25/27	200	218	Estee Lauder Cos. Inc.	3.125%	12/1/49	125	137
Coca-Cola Co.	2.900%	5/25/27	50	53	Flowers Foods Inc.	3.500%	10/1/26	75	80
Coca-Cola Co.	1.000%	3/15/28	500	481	Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	118
Coca-Cola Co.	2.125%	9/6/29	125	127	Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	600	630
Coca-Cola Co.	3.450%	3/25/30	250	277	General Mills Inc.	3.700%	10/17/23	575	602
Coca-Cola Co.	1.375%	3/15/31	500	472	General Mills Inc.	3.650%	2/15/24	100	105
Coca-Cola Co.	4.125%	3/25/40	100	119	General Mills Inc.	4.200%	4/17/28	225	251
Coca-Cola Co.	2.500%	6/1/40	200	201	General Mills Inc.	2.875%	4/15/30	150	156
Coca-Cola Co.	2.875%	5/5/41	500	519	General Mills Inc.	2.250%	10/14/31	250	247
Coca-Cola Co.	4.200%	3/25/50	175	223	General Mills Inc.	3.000%	2/1/51	500	501
Coca-Cola Co.	2.600%	6/1/50	300	295	Hershey Co.	2.625%	5/1/23	100	102
Coca-Cola Co.	2.750%	6/1/60	325	323	Hershey Co.	3.375%	5/15/23	150	155
Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	135	Hershey Co.	2.050%	11/15/24	55	56
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	200	204	Hershey Co.	3.200%	8/21/25	65	69
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	150	196	Hershey Co.	2.300%	8/15/26	100	104
Colgate-Palmolive Co.	2.100%	5/1/23	280	285	Hershey Co.	2.450%	11/15/29	130	135
Colgate-Palmolive Co.	3.250%	3/15/24	100	105	Hershey Co.	1.700%	6/1/30	30	29
Colgate-Palmolive Co.	4.000%	8/15/45	150	189	Hershey Co.	3.125%	11/15/49	150	162
Conagra Brands Inc.	3.250%	9/15/22	75	76	Hershey Co.	2.650%	6/1/50	100	100
Conagra Brands Inc.	3.200%	1/25/23	79	80	Hormel Foods Corp.	1.800%	6/11/30	200	196
Conagra Brands Inc.	0.500%	8/11/23	200	198	Hormel Foods Corp.	3.050%	6/3/51	200	213
Conagra Brands Inc.	4.300%	5/1/24	200	213	Ingredion Inc.	3.200%	10/1/26	100	106
Conagra Brands Inc.	4.600%	11/1/25	150	165	Ingredion Inc.	2.900%	6/1/30	175	180
Conagra Brands Inc.	1.375%	11/1/27	200	192	Ingredion Inc.	3.900%	6/1/50	100	114
Conagra Brands Inc.	7.000%	10/1/28	75	97	J M Smucker Co.	3.500%	3/15/25	175	187
Conagra Brands Inc.	4.850%	11/1/28	250	288	J M Smucker Co.	3.375%	12/15/27	150	162
Conagra Brands Inc.	8.250%	9/15/30	50	71	J M Smucker Co.	2.375%	3/15/30	100	100
Conagra Brands Inc.	5.300%	11/1/38	350	443	J M Smucker Co.	2.125%	3/15/32	100	97
Conagra Brands Inc.	5.400%	11/1/48	200	270	J M Smucker Co.	4.250%	3/15/35	100	117
Constellation Brands Inc.	3.200%	2/15/23	250	256	J M Smucker Co.	4.375%	3/15/45	125	152
Constellation Brands Inc.	4.250%	5/1/23	200	209	J M Smucker Co.	3.550%	3/15/50	50	54
Constellation Brands Inc.	4.750%	11/15/24	175	191	Kellogg Co.	2.650%	12/1/23	126	130
Constellation Brands Inc.	4.400%	11/15/25	100	110	Kellogg Co.	3.250%	4/1/26	125	133
Constellation Brands Inc.	3.700%	12/6/26	425	461	Kellogg Co.	3.400%	11/15/27	125	135
Constellation Brands Inc.	3.500%	5/9/27	150	162	Kellogg Co.	4.300%	5/15/28	100	113
Constellation Brands Inc.	3.600%	2/15/28	175	189	Kellogg Co.	7.450%	4/1/31	125	176
Constellation Brands Inc.	4.650%	11/15/28	75	86					
Constellation Brands Inc.	3.150%	8/1/29	225	237					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Keurig Dr Pepper Inc.	4.057%	5/25/23	187	195	PepsiCo Inc.	3.375%	7/29/49	240	271
Keurig Dr Pepper Inc.	3.130%	12/15/23	100	104	PepsiCo Inc.	2.875%	10/15/49	325	341
Keurig Dr Pepper Inc.	4.417%	5/25/25	275	300	PepsiCo Inc.	3.875%	3/19/60	150	189
Keurig Dr Pepper Inc.	3.400%	11/15/25	100	106	Philip Morris International Inc.	2.625%	3/6/23	100	102
Keurig Dr Pepper Inc.	2.550%	9/15/26	75	77	Philip Morris International Inc.	1.125%	5/1/23	125	126
Keurig Dr Pepper Inc.	3.430%	6/15/27	100	107	Philip Morris International Inc.	2.125%	5/10/23	95	96
Keurig Dr Pepper Inc.	4.597%	5/25/28	395	450	Philip Morris International Inc.	3.600%	11/15/23	500	525
Keurig Dr Pepper Inc.	3.200%	5/1/30	150	159	Philip Morris International Inc.	2.875%	5/1/24	220	229
Keurig Dr Pepper Inc.	2.250%	3/15/31	250	247	Philip Morris International Inc.	3.250%	11/10/24	250	265
Keurig Dr Pepper Inc.	7.450%	5/1/38	16	28	Philip Morris International Inc.	3.375%	8/11/25	150	159
Keurig Dr Pepper Inc.	4.985%	5/25/38	100	124	Philip Morris International Inc.	2.750%	2/25/26	305	318
Keurig Dr Pepper Inc.	4.500%	11/15/45	200	238	Philip Morris International Inc.	3.125%	3/2/28	100	106
Keurig Dr Pepper Inc.	4.420%	12/15/46	125	148	Philip Morris International Inc.	3.375%	8/15/29	250	270
Keurig Dr Pepper Inc.	3.800%	5/1/50	150	166	Philip Morris International Inc.	2.100%	5/1/30	150	147
Kimberly-Clark Corp.	3.050%	8/15/25	50	53	Philip Morris International Inc.	1.750%	11/1/30	500	476
Kimberly-Clark Corp.	2.750%	2/15/26	100	106	Philip Morris International Inc.	6.375%	5/16/38	200	282
Kimberly-Clark Corp.	1.050%	9/15/27	500	485	Philip Morris International Inc.	4.375%	11/15/41	500	571
Kimberly-Clark Corp.	3.950%	11/1/28	50	57	Philip Morris International Inc.	4.500%	3/20/42	125	145
Kimberly-Clark Corp.	3.200%	4/25/29	150	162	Philip Morris International Inc.	3.875%	8/21/42	25	27
Kimberly-Clark Corp.	3.100%	3/26/30	155	167	Philip Morris International Inc.	4.875%	11/15/43	155	188
Kimberly-Clark Corp.	2.000%	11/2/31	250	249	Philip Morris International Inc.	4.250%	11/10/44	200	228
Kimberly-Clark Corp.	6.625%	8/1/37	250	378	Procter & Gamble Co.	0.550%	10/29/25	300	293
Kimberly-Clark Corp.	5.300%	3/1/41	25	34	Procter & Gamble Co.	2.800%	3/25/27	500	530
Kimberly-Clark Corp.	3.200%	7/30/46	175	191	Procter & Gamble Co.	3.000%	3/25/30	500	543
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	51	Procter & Gamble Co.	1.200%	10/29/30	300	284
Kroger Co.	4.000%	2/1/24	100	105	Procter & Gamble Co.	5.550%	3/5/37	150	214
Kroger Co.	3.500%	2/1/26	160	171	Procter & Gamble Co.	3.550%	3/25/40	188	219
Kroger Co.	2.650%	10/15/26	140	146	Procter & Gamble Co.	3.500%	10/25/47	169	204
Kroger Co.	3.700%	8/1/27	100	109	Procter & Gamble Co.	3.600%	3/25/50	173	215
Kroger Co.	7.700%	6/1/29	50	68	Reynolds American Inc.	4.450%	6/12/25	525	567
Kroger Co.	8.000%	9/15/29	125	173	Reynolds American Inc.	5.700%	8/15/35	175	208
Kroger Co.	2.200%	5/1/30	100	100	Reynolds American Inc.	7.250%	6/15/37	100	134
Kroger Co.	1.700%	1/15/31	250	237	Reynolds American Inc.	6.150%	9/15/43	75	93
Kroger Co.	7.500%	4/1/31	100	140	Reynolds American Inc.	5.850%	8/15/45	450	547
Kroger Co.	5.400%	7/15/40	50	65	Sysco Corp.	3.750%	10/1/25	75	80
Kroger Co.	5.000%	4/15/42	125	158	Sysco Corp.	3.300%	7/15/26	250	266
Kroger Co.	5.150%	8/1/43	100	130	Sysco Corp.	3.250%	7/15/27	175	186
Kroger Co.	4.450%	2/1/47	250	304	Sysco Corp.	2.400%	2/15/30	100	100
Kroger Co.	4.650%	1/15/48	75	93	Sysco Corp.	5.950%	4/1/30	166	208
Kroger Co.	3.950%	1/15/50	175	202	Sysco Corp.	6.600%	4/1/40	175	255
McCormick & Co. Inc.	3.150%	8/15/24	150	157	Sysco Corp.	4.850%	10/1/45	50	61
McCormick & Co. Inc.	3.400%	8/15/27	150	162	Sysco Corp.	4.500%	4/1/46	200	234
McCormick & Co. Inc.	2.500%	4/15/30	250	253	Sysco Corp.	4.450%	3/15/48	100	118
Mead Johnson Nutrition Co.	4.125%	11/15/25	355	388	Sysco Corp.	3.300%	2/15/50	105	107
Mead Johnson Nutrition Co.	5.900%	11/1/39	100	143	Sysco Corp.	6.600%	4/1/50	250	390
Mead Johnson Nutrition Co.	4.600%	6/1/44	150	194	Sysco Corp.	3.150%	12/14/51	250	246
Molson Coors Beverage Co.	3.000%	7/15/26	375	394	Target Corp.	3.500%	7/1/24	325	344
Molson Coors Beverage Co.	5.000%	5/1/42	200	241	Target Corp.	2.250%	4/15/25	200	206
Molson Coors Beverage Co.	4.200%	7/15/46	375	416	Target Corp.	2.500%	4/15/26	175	184
Mondelez International Inc.	1.500%	5/4/25	100	100	Target Corp.	3.375%	4/15/29	200	220
Mondelez International Inc.	2.750%	4/13/30	250	259	Target Corp.	2.650%	9/15/30	250	263
Mondelez International Inc.	1.875%	10/15/32	500	477	Target Corp.	6.500%	10/15/37	103	154
Mondelez International Inc.	2.625%	9/4/50	250	234	Target Corp.	7.000%	1/15/38	125	197
PepsiCo Inc.	0.750%	5/1/23	125	125	Target Corp.	3.900%	11/15/47	300	371
PepsiCo Inc.	3.600%	3/1/24	700	737	Tyson Foods Inc.	3.950%	8/15/24	600	638
PepsiCo Inc.	2.250%	3/19/25	265	274	Tyson Foods Inc.	4.000%	3/1/26	100	109
PepsiCo Inc.	2.750%	4/30/25	200	209	Tyson Foods Inc.	3.550%	6/2/27	275	296
PepsiCo Inc.	3.500%	7/17/25	452	484	Tyson Foods Inc.	4.350%	3/1/29	280	317
PepsiCo Inc.	2.375%	10/6/26	225	235	Tyson Foods Inc.	4.875%	8/15/34	100	122
PepsiCo Inc.	2.625%	3/19/27	100	105	Tyson Foods Inc.	5.150%	8/15/44	200	260
PepsiCo Inc.	3.000%	10/15/27	325	349	Tyson Foods Inc.	5.100%	9/28/48	275	370
PepsiCo Inc.	2.625%	7/29/29	200	210	Unilever Capital Corp.	3.250%	3/7/24	250	262
PepsiCo Inc.	2.750%	3/19/30	345	365	Unilever Capital Corp.	2.600%	5/5/24	450	466
PepsiCo Inc.	1.625%	5/1/30	200	195	Unilever Capital Corp.	3.375%	3/22/25	100	106
PepsiCo Inc.	1.400%	2/25/31	200	191	Unilever Capital Corp.	3.100%	7/30/25	225	239
PepsiCo Inc.	3.500%	3/19/40	175	198	Unilever Capital Corp.	2.000%	7/28/26	125	128
PepsiCo Inc.	2.625%	10/21/41	500	505	Unilever Capital Corp.	1.375%	9/14/30	300	284
PepsiCo Inc.	3.600%	8/13/42	100	114	Unilever Capital Corp.	1.750%	8/12/31	500	486
PepsiCo Inc.	4.450%	4/14/46	300	394	Unilever Capital Corp.	5.900%	11/15/32	200	269
PepsiCo Inc.	3.450%	10/6/46	300	339	Walgreens Boots Alliance Inc.	3.800%	11/18/24	375	399
PepsiCo Inc.	4.000%	5/2/47	100	124	Walgreens Boots Alliance Inc.	3.450%	6/1/26	325	346

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Walgreens Boots Alliance Inc.	4.800%	11/18/44	275	332		Canadian Natural Resources Ltd.	6.500%	2/15/37	150	198
Walmart Inc.	2.350%	12/15/22	800	813		Canadian Natural Resources Ltd.	6.250%	3/15/38	300	395
Walmart Inc.	2.550%	4/11/23	150	153		Canadian Natural Resources Ltd.	4.950%	6/1/47	140	174
Walmart Inc.	3.400%	6/26/23	250	260		Cenovus Energy Inc.	5.375%	7/15/25	277	306
Walmart Inc.	3.300%	4/22/24	250	262		Cenovus Energy Inc.	4.250%	4/15/27	200	218
Walmart Inc.	2.850%	7/8/24	275	288		Cenovus Energy Inc.	4.400%	4/15/29	250	277
Walmart Inc.	2.650%	12/15/24	200	209		Cenovus Energy Inc.	2.650%	1/15/32	100	98
Walmart Inc.	3.550%	6/26/25	309	333		Cenovus Energy Inc.	5.250%	6/15/37	200	237
Walmart Inc.	3.050%	7/8/26	250	268		Cenovus Energy Inc.	6.800%	9/15/37	50	68
Walmart Inc.	1.050%	9/17/26	100	99		Cenovus Energy Inc.	6.750%	11/15/39	300	408
Walmart Inc.	3.700%	6/26/28	450	505		Cenovus Energy Inc.	5.400%	6/15/47	200	249
Walmart Inc.	3.250%	7/8/29	300	331		Cenovus Energy Inc.	3.750%	2/15/52	150	151
Walmart Inc.	2.375%	9/24/29	175	182		Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	200	221
Walmart Inc.	1.800%	9/22/31	100	99		Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	225	250
Walmart Inc.	5.250%	9/1/35	192	261		Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	525	593
Walmart Inc.	6.200%	4/15/38	315	480		Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	300	321
Walmart Inc.	3.950%	6/28/38	275	331		Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	100	98
Walmart Inc.	5.000%	10/25/40	100	135		Chevron Corp.	2.355%	12/5/22	1,130	1,144
Walmart Inc.	2.500%	9/22/41	100	101		Chevron Corp.	1.141%	5/11/23	300	302
Walmart Inc.	4.000%	4/11/43	274	335		Chevron Corp.	3.191%	6/24/23	225	232
Walmart Inc.	3.625%	12/15/47	265	314		Chevron Corp.	1.554%	5/11/25	300	303
Walmart Inc.	4.050%	6/29/48	375	476		Chevron Corp.	2.236%	5/11/30	500	508
Walmart Inc.	2.950%	9/24/49	400	429		Chevron USA Inc.	1.018%	8/12/27	500	483
Walmart Inc.	2.650%	9/22/51	200	204		Chevron USA Inc.	3.850%	1/15/28	100	111
				91,079		Chevron USA Inc.	3.250%	10/15/29	200	217
Energy (2.3%)						Chevron USA Inc.	5.250%	11/15/43	175	240
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	5.125%	9/15/40	175	220		Chevron USA Inc.	5.050%	11/15/44	250	329
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	2.773%	12/15/22	425	433		Chevron USA Inc.	2.343%	8/12/50	200	185
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	1.231%	12/15/23	200	201		CNOOC Finance 2013 Ltd.	4.250%	5/9/43	400	437
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	2.061%	12/15/26	200	202		CNOOC Finance 2013 Ltd.	3.300%	9/30/49	200	187
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	200	213		CNOOC Finance 2015 USA LLC	3.750%	5/2/23	200	207
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	250	264		CNOOC Finance 2015 USA LLC	4.375%	5/2/28	200	224
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	4.486%	5/1/30	200	230		CNOOC Petroleum North America ULC	5.875%	3/10/35	200	247
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	275	314		CNOOC Petroleum North America ULC	6.400%	5/15/37	300	396
Boardwalk Pipelines LP	3.375%	2/1/23	100	102		Columbia Pipeline Group Inc.	4.500%	6/1/25	300	327
Boardwalk Pipelines LP	4.950%	12/15/24	150	163		Columbia Pipeline Group Inc.	5.800%	6/1/45	100	133
Boardwalk Pipelines LP	5.950%	6/1/26	200	229		ConocoPhillips	3.750%	10/1/27	300	328
Boardwalk Pipelines LP	4.450%	7/15/27	100	110		ConocoPhillips	4.300%	8/15/28	100	113
BP Capital Markets America Inc.	2.750%	5/10/23	300	308		ConocoPhillips	2.400%	2/15/31	300	302
BP Capital Markets America Inc.	3.194%	4/6/25	230	242		ConocoPhillips	5.900%	10/15/32	450	590
BP Capital Markets America Inc.	3.410%	2/11/26	100	107		ConocoPhillips	5.900%	5/15/38	450	619
BP Capital Markets America Inc.	3.119%	5/4/26	550	582		ConocoPhillips	6.500%	2/1/39	200	291
BP Capital Markets America Inc.	3.017%	1/16/27	400	422		ConocoPhillips	4.875%	10/1/47	200	264
BP Capital Markets America Inc.	4.234%	11/6/28	225	255		ConocoPhillips Co.	6.950%	4/15/29	350	460
BP Capital Markets America Inc.	3.633%	4/6/30	350	386		ConocoPhillips Co.	4.300%	11/15/44	275	331
BP Capital Markets America Inc.	3.060%	6/17/41	300	303		Continental Resources Inc.	4.375%	1/15/28	200	216
BP Capital Markets America Inc.	3.000%	2/24/50	450	443		Continental Resources Inc.	4.900%	6/1/44	50	56
BP Capital Markets America Inc.	2.772%	11/10/50	300	282		Coterra Energy Inc.	4.375%	6/1/24	200	212
BP Capital Markets America Inc.	2.939%	6/4/51	500	483		Coterra Energy Inc.	3.900%	5/15/27	200	215
BP Capital Markets America Inc.	3.001%	3/17/52	300	294		Devon Energy Corp.	5.250%	9/15/24	200	216
BP Capital Markets America Inc.	3.379%	2/8/61	400	413		Devon Energy Corp.	5.850%	12/15/25	100	114
BP Capital Markets plc	3.994%	9/26/23	200	211		Devon Energy Corp.	5.250%	10/15/27	100	105
BP Capital Markets plc	3.814%	2/10/24	400	422		Devon Energy Corp.	5.875%	6/15/28	130	141
BP Capital Markets plc	3.535%	11/4/24	68	72		Devon Energy Corp.	4.500%	1/15/30	130	140
BP Capital Markets plc	3.506%	3/17/25	200	213		Devon Energy Corp.	7.875%	9/30/31	160	226
BP Capital Markets plc	3.279%	9/19/27	200	215		Devon Energy Corp.	7.950%	4/15/32	163	229
Burlington Resources LLC	7.400%	12/1/31	175	251		Devon Energy Corp.	5.600%	7/15/41	300	378
Burlington Resources LLC	5.950%	10/15/36	200	271		Devon Energy Corp.	5.000%	6/15/45	150	182
Canadian Natural Resources Ltd.	2.950%	1/15/23	200	204		Diamondback Energy Inc.	3.250%	12/1/26	100	106
Canadian Natural Resources Ltd.	3.850%	6/1/27	500	538		Diamondback Energy Inc.	3.500%	12/1/29	300	318
Canadian Natural Resources Ltd.	2.950%	7/15/30	100	102		Diamondback Energy Inc.	3.125%	3/24/31	200	206
Canadian Natural Resources Ltd.	7.200%	1/15/32	150	200		Diamondback Energy Inc.	4.400%	3/24/51	200	230
Canadian Natural Resources Ltd.	6.450%	6/30/33	125	161		Eastern Gas Transmission & Storage Inc.	3.600%	12/15/24	66	70
Canadian Natural Resources Ltd.	5.850%	2/1/35	100	125						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5 Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	100	103	Equinor ASA	3.700%	3/1/24	150	159
5 Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	200	238	Equinor ASA	3.250%	11/10/24	150	158
Enable Midstream Partners LP	3.900%	5/15/24	150	157	Equinor ASA	1.750%	1/22/26	479	483
Enable Midstream Partners LP	4.400%	3/15/27	150	162	Equinor ASA	7.250%	9/23/27	250	321
Enable Midstream Partners LP	4.950%	5/15/28	200	222	Equinor ASA	3.625%	9/10/28	175	193
Enable Midstream Partners LP	4.150%	9/15/29	200	215	Equinor ASA	2.375%	5/22/30	400	407
Enable Midstream Partners LP	5.000%	5/15/44	100	108	Equinor ASA	5.100%	8/17/40	125	164
Enbridge Energy Partners LP	5.875%	10/15/25	150	171	Equinor ASA	4.250%	11/23/41	175	211
Enbridge Energy Partners LP	7.500%	4/15/38	150	225	Equinor ASA	3.950%	5/15/43	125	146
Enbridge Energy Partners LP	5.500%	9/15/40	125	160	Equinor ASA	4.800%	11/8/43	175	227
Enbridge Energy Partners LP	7.375%	10/15/45	125	195	Equinor ASA	3.250%	11/18/49	225	239
Enbridge Inc.	0.550%	10/4/23	200	199	Equinor ASA	3.700%	4/6/50	405	465
Enbridge Inc.	2.500%	1/15/25	100	103	Exxon Mobil Corp.	1.571%	4/15/23	950	961
Enbridge Inc.	1.600%	10/4/26	200	197	Exxon Mobil Corp.	2.992%	3/19/25	950	999
Enbridge Inc.	3.700%	7/15/27	150	162	Exxon Mobil Corp.	3.043%	3/1/26	300	318
Enbridge Inc.	3.125%	11/15/29	200	210	Exxon Mobil Corp.	2.275%	8/16/26	600	620
Enbridge Inc.	2.500%	8/1/33	200	197	Exxon Mobil Corp.	2.440%	8/16/29	250	256
Enbridge Inc.	4.500%	6/10/44	100	117	Exxon Mobil Corp.	3.482%	3/19/30	375	412
Enbridge Inc.	4.000%	11/15/49	100	112	Exxon Mobil Corp.	2.610%	10/15/30	650	675
Enbridge Inc.	3.400%	8/1/51	400	408	Exxon Mobil Corp.	2.995%	8/16/39	300	307
Energy Transfer LP	3.600%	2/1/23	450	459	Exxon Mobil Corp.	4.227%	3/19/40	400	472
Energy Transfer LP	4.250%	3/15/23	400	412	Exxon Mobil Corp.	3.567%	3/6/45	235	258
Energy Transfer LP	4.050%	3/15/25	1,000	1,059	Exxon Mobil Corp.	4.114%	3/1/46	400	468
Energy Transfer LP	4.750%	1/15/26	500	547	Exxon Mobil Corp.	4.327%	3/19/50	825	1,015
Energy Transfer LP	5.500%	6/1/27	300	343	Exxon Mobil Corp.	3.452%	4/15/51	600	651
Energy Transfer LP	5.250%	4/15/29	425	488	Halliburton Co.	3.500%	8/1/23	112	116
Energy Transfer LP	3.750%	5/15/30	450	478	Halliburton Co.	3.800%	11/15/25	22	24
Energy Transfer LP	4.950%	1/15/43	175	191	Halliburton Co.	2.920%	3/1/30	200	207
Energy Transfer LP	5.300%	4/1/44	300	344	Halliburton Co.	4.850%	11/15/35	200	237
Energy Transfer LP	5.300%	4/15/47	200	230	Halliburton Co.	6.700%	9/15/38	345	475
Energy Transfer LP	5.400%	10/1/47	275	324	Halliburton Co.	4.500%	11/15/41	100	111
Energy Transfer LP / Regency Energy Finance Corp.	4.500%	11/1/23	100	105	Halliburton Co.	4.750%	8/1/43	150	173
Energy Transfer Operating LP	6.625%	10/15/36	150	191	Halliburton Co.	5.000%	11/15/45	500	603
Energy Transfer Operating LP	5.800%	6/15/38	150	182	5 Helmerich & Payne Inc.	2.900%	9/29/31	100	99
Energy Transfer Operating LP	6.050%	6/1/41	100	123	Hess Corp.	3.500%	7/15/24	100	104
Energy Transfer Operating LP	6.500%	2/1/42	275	353	Hess Corp.	4.300%	4/1/27	250	273
Energy Transfer Operating LP	5.150%	3/15/45	150	170	Hess Corp.	7.125%	3/15/33	100	133
Energy Transfer Operating LP	6.125%	12/15/45	200	250	Hess Corp.	5.600%	2/15/41	550	679
Energy Transfer Operating LP	6.000%	6/15/48	300	375	HollyFrontier Corp.	5.875%	4/1/26	200	224
Energy Transfer Operating LP	6.250%	4/15/49	320	418	Kinder Morgan Energy Partners LP	3.500%	9/1/23	250	259
Energy Transfer Operating LP	5.000%	5/15/50	500	576	Kinder Morgan Energy Partners LP	4.300%	5/1/24	500	531
Enterprise Products Operating LLC	3.350%	3/15/23	425	435	Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	63
Enterprise Products Operating LLC	3.900%	2/15/24	175	184	Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	333
Enterprise Products Operating LLC	3.750%	2/15/25	150	160	Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	69
Enterprise Products Operating LLC	3.700%	2/15/26	150	161	Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	267
Enterprise Products Operating LLC	3.950%	2/15/27	100	109	Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	336
Enterprise Products Operating LLC	3.125%	7/31/29	400	425	Kinder Morgan Energy Partners LP	5.625%	9/1/41	50	62
Enterprise Products Operating LLC	2.800%	1/31/30	300	313	Kinder Morgan Energy Partners LP	4.700%	11/1/42	475	535
Enterprise Products Operating LLC	6.875%	3/1/33	175	237	Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	87
Enterprise Products Operating LLC	7.550%	4/15/38	150	222	Kinder Morgan Inc.	3.150%	1/15/23	200	205
Enterprise Products Operating LLC	6.125%	10/15/39	300	408	Kinder Morgan Inc.	4.300%	6/1/25	300	325
Enterprise Products Operating LLC	5.950%	2/1/41	175	233	Kinder Morgan Inc.	1.750%	11/15/26	200	200
Enterprise Products Operating LLC	4.450%	2/15/43	300	344	Kinder Morgan Inc.	4.300%	3/1/28	500	557
Enterprise Products Operating LLC	4.850%	3/15/44	520	626	Kinder Morgan Inc.	7.800%	8/1/31	290	412
Enterprise Products Operating LLC	4.900%	5/15/46	425	517	Kinder Morgan Inc.	7.750%	1/15/32	265	373
Enterprise Products Operating LLC	4.250%	2/15/48	300	342	Kinder Morgan Inc.	5.300%	12/1/34	175	211
Enterprise Products Operating LLC	4.200%	1/31/50	350	396	Kinder Morgan Inc.	5.550%	6/1/45	200	253
Enterprise Products Operating LLC	3.700%	1/31/51	300	316	Kinder Morgan Inc.	5.050%	2/15/46	350	419
Enterprise Products Operating LLC	3.200%	2/15/52	300	295	Kinder Morgan Inc.	3.250%	8/1/50	400	381
Enterprise Products Operating LLC	3.300%	2/15/53	200	199	Kinder Morgan Inc.	3.600%	2/15/51	200	202
Enterprise Products Operating LLC	3.950%	1/31/60	200	216	Magellan Midstream Partners LP	3.250%	6/1/30	200	210
Enterprise Products Operating LLC	5.250%	8/16/77	100	102	Magellan Midstream Partners LP	5.150%	10/15/43	125	151
Enterprise Products Operating LLC	5.375%	2/15/78	200	201	Magellan Midstream Partners LP	4.250%	9/15/46	200	222
EOG Resources Inc.	2.625%	3/15/23	450	458	Magellan Midstream Partners LP	4.200%	10/3/47	150	164
EOG Resources Inc.	4.150%	1/15/26	150	164	Magellan Midstream Partners LP	4.850%	2/1/49	100	120
EOG Resources Inc.	4.375%	4/15/30	200	231	Marathon Oil Corp.	4.400%	7/15/27	200	219
EOG Resources Inc.	4.950%	4/15/50	200	272	Marathon Oil Corp.	6.800%	3/15/32	400	516
Equinor ASA	2.450%	1/17/23	450	458	Marathon Oil Corp.	5.200%	6/1/45	100	120
Equinor ASA	2.650%	1/15/24	375	387	Marathon Petroleum Corp.	4.700%	5/1/25	300	328
					Marathon Petroleum Corp.	5.125%	12/15/26	200	228
					Marathon Petroleum Corp.	6.500%	3/1/41	300	414

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Marathon Petroleum Corp.	4.500%	4/1/48	360	410	Shell International Finance BV	2.875%	5/10/26	500	532
MPLX LP	3.375%	3/15/23	100	103	Shell International Finance BV	2.500%	9/12/26	900	942
MPLX LP	4.500%	7/15/23	200	208	Shell International Finance BV	3.875%	11/13/28	100	112
MPLX LP	4.875%	12/1/24	400	435	Shell International Finance BV	2.375%	11/7/29	550	563
MPLX LP	4.875%	6/1/25	283	310	Shell International Finance BV	2.750%	4/6/30	500	523
MPLX LP	4.125%	3/1/27	300	328	Shell International Finance BV	4.125%	5/11/35	300	351
MPLX LP	4.250%	12/1/27	400	443	Shell International Finance BV	6.375%	12/15/38	475	695
MPLX LP	4.000%	3/15/28	400	435	Shell International Finance BV	5.500%	3/25/40	175	238
MPLX LP	2.650%	8/15/30	500	499	Shell International Finance BV	2.875%	11/26/41	200	201
MPLX LP	4.500%	4/15/38	400	450	Shell International Finance BV	4.550%	8/12/43	300	375
MPLX LP	4.700%	4/15/48	525	611	Shell International Finance BV	4.375%	5/11/45	630	768
MPLX LP	5.500%	2/15/49	455	582	Shell International Finance BV	4.000%	5/10/46	700	816
Newfield Exploration Co.	5.375%	1/1/26	100	111	Shell International Finance BV	3.125%	11/7/49	500	516
NOV Inc.	3.600%	12/1/29	200	210	Shell International Finance BV	3.000%	11/26/51	200	203
NOV Inc.	3.950%	12/1/42	125	123	Spectra Energy Partners LP	4.750%	3/15/24	500	533
ONEOK Inc.	7.500%	9/1/23	100	109	Spectra Energy Partners LP	3.500%	3/15/25	138	146
ONEOK Inc.	2.750%	9/1/24	100	103	Spectra Energy Partners LP	3.375%	10/15/26	205	218
ONEOK Inc.	2.200%	9/15/25	425	430	Spectra Energy Partners LP	4.500%	3/15/45	325	374
ONEOK Inc.	4.550%	7/15/28	200	221	Suncor Energy Inc.	2.800%	5/15/23	300	307
ONEOK Inc.	4.350%	3/15/29	100	110	Suncor Energy Inc.	3.100%	5/15/25	100	105
ONEOK Inc.	3.400%	9/1/29	245	254	Suncor Energy Inc.	5.950%	12/1/34	125	162
ONEOK Inc.	3.100%	3/15/30	200	204	Suncor Energy Inc.	6.800%	5/15/38	225	316
ONEOK Inc.	4.950%	7/13/47	200	233	Suncor Energy Inc.	6.500%	6/15/38	400	548
ONEOK Inc.	4.450%	9/1/49	150	166	Suncor Energy Inc.	4.000%	11/15/47	200	224
ONEOK Inc.	4.500%	3/15/50	300	333	Suncor Energy Inc.	3.750%	3/4/51	200	217
ONEOK Partners LP	6.650%	10/1/36	300	394	TC PipeLines LP	3.900%	5/25/27	50	55
ONEOK Partners LP	6.125%	2/1/41	150	190	Total Capital International SA	2.986%	6/29/41	200	203
Ovintiv Exploration Inc.	5.625%	7/1/24	50	55	Total Capital International SA	3.461%	7/12/49	200	217
Ovintiv Inc.	7.375%	11/1/31	50	66	Total Capital International SA	3.127%	5/29/50	400	411
Ovintiv Inc.	6.500%	8/15/34	150	193	Total Capital International SA	3.386%	6/29/60	200	213
Ovintiv Inc.	6.625%	8/15/37	200	261	TotalEnergies Capital Canada Ltd.	2.750%	7/15/23	125	129
Ovintiv Inc.	6.500%	2/1/38	100	129	TotalEnergies Capital International SA	3.700%	1/15/24	525	554
Petroleos Mexicanos	2.378%	4/15/25	18	17	TotalEnergies Capital International SA	2.434%	1/10/25	175	181
Phillips 66	3.700%	4/6/23	100	103	TotalEnergies Capital International SA	3.455%	2/19/29	325	353
Phillips 66	3.850%	4/9/25	300	320	TotalEnergies Capital International SA	2.829%	1/10/30	300	315
Phillips 66	2.150%	12/15/30	400	385	TransCanada PipeLines Ltd.	1.000%	10/12/24	200	199
Phillips 66	4.650%	11/15/34	500	587	TransCanada PipeLines Ltd.	4.250%	5/15/28	250	279
Phillips 66	4.875%	11/15/44	500	632	TransCanada PipeLines Ltd.	4.100%	4/15/30	400	446
Phillips 66	3.300%	3/15/52	200	201	TransCanada PipeLines Ltd.	2.500%	10/12/31	200	199
Phillips 66 Partners LP	2.450%	12/15/24	50	51	TransCanada PipeLines Ltd.	4.625%	3/1/34	400	471
Phillips 66 Partners LP	3.605%	2/15/25	250	264	TransCanada PipeLines Ltd.	5.600%	3/31/34	150	188
Phillips 66 Partners LP	3.750%	3/1/28	50	54	TransCanada PipeLines Ltd.	5.850%	3/15/36	300	390
Phillips 66 Partners LP	3.150%	12/15/29	100	104	TransCanada PipeLines Ltd.	6.200%	10/15/37	400	545
Phillips 66 Partners LP	4.680%	2/15/45	245	287	TransCanada PipeLines Ltd.	4.750%	5/15/38	300	358
Pioneer Natural Resources Co.	4.450%	1/15/26	225	246	TransCanada PipeLines Ltd.	6.100%	6/1/40	200	278
Pioneer Natural Resources Co.	1.900%	8/15/30	300	285	TransCanada PipeLines Ltd.	4.875%	5/15/48	300	383
Pioneer Natural Resources Co.	2.150%	1/15/31	200	193	Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	110
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	289	293	Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	200	211
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	600	628	Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	121
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	110	Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	200	225
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	275	286	Valero Energy Corp.	4.350%	6/1/28	200	221
Plains All American Pipeline LP / PAA Finance Corp.	3.800%	9/15/30	200	211	Valero Energy Corp.	2.800%	12/1/31	200	199
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	100	130	Valero Energy Corp.	7.500%	4/15/32	400	551
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	213	Valero Energy Corp.	6.625%	6/15/37	300	406
Sabine Pass Liquefaction LLC	5.625%	4/15/23	350	366	Valero Energy Corp.	4.900%	3/15/45	150	178
Sabine Pass Liquefaction LLC	5.750%	5/15/24	400	435	Valero Energy Corp.	3.650%	12/1/51	200	199
Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	444	Valero Energy Partners LP	4.375%	12/15/26	52	57
Sabine Pass Liquefaction LLC	5.875%	6/30/26	450	516	Valero Energy Partners LP	4.500%	3/15/28	75	83
Sabine Pass Liquefaction LLC	5.000%	3/15/27	250	281	Williams Cos. Inc.	3.700%	1/15/23	200	204
Sabine Pass Liquefaction LLC	4.200%	3/15/28	300	329	Williams Cos. Inc.	4.550%	6/24/24	400	429
Sabine Pass Liquefaction LLC	4.500%	5/15/30	300	339	Williams Cos. Inc.	3.900%	1/15/25	681	726
Schlumberger Investment SA	3.650%	12/1/23	325	340	Williams Cos. Inc.	3.750%	6/15/27	300	324
Schlumberger Investment SA	2.650%	6/26/30	300	307	Williams Cos. Inc.	3.500%	11/15/30	300	320
Shell International Finance BV	0.375%	9/15/23	500	497	Williams Cos. Inc.	2.600%	3/15/31	200	199
Shell International Finance BV	3.250%	5/11/25	200	213					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Williams Cos. Inc.	6.300%	4/15/40	100	135	Allstate Corp.	5.550%	5/9/35	75	99
Williams Cos. Inc.	5.800%	11/15/43	100	131	Allstate Corp.	4.500%	6/15/43	125	153
Williams Cos. Inc.	5.400%	3/4/44	400	496	Allstate Corp.	4.200%	12/15/46	200	241
Williams Cos. Inc.	5.750%	6/24/44	100	130	Allstate Corp.	3.850%	8/10/49	100	117
Williams Cos. Inc.	5.100%	9/15/45	200	247	Allstate Corp.	5.750%	8/15/53	75	78
Williams Cos. Inc.	4.850%	3/1/48	150	183	Allstate Corp.	6.500%	5/15/67	100	131
Williams Cos. Inc.	3.500%	10/15/51	200	203	Ally Financial Inc.	1.450%	10/2/23	1,000	1,003
				110,839					
Financials (7.7%)					Ally Financial Inc.	3.875%	5/21/24	150	158
ACE Capital Trust II	9.700%	4/1/30	50	73	Ally Financial Inc.	5.125%	9/30/24	135	148
Aegon NV	5.500%	4/11/48	200	229	Ally Financial Inc.	2.200%	11/2/28	450	447
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	125	128	Ally Financial Inc.	8.000%	11/1/31	400	566
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	9/15/23	150	157	American Express Co.	2.650%	12/2/22	225	229
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.150%	10/29/23	350	349	American Express Co.	3.400%	2/27/23	300	309
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.650%	10/29/24	500	499	American Express Co.	3.700%	8/3/23	325	339
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	250	286	American Express Co.	0.750%	11/3/23	525	524
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	125	135	American Express Co.	3.400%	2/22/24	225	236
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.450%	10/29/26	750	756	American Express Co.	3.000%	10/30/24	200	210
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	300	317	American Express Co.	3.625%	12/5/24	241	258
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/15/27	500	552	American Express Co.	4.200%	11/6/25	150	165
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	300	319	American Express Co.	3.125%	5/20/26	250	265
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000%	10/29/28	750	761	American Express Co.	1.650%	11/4/26	525	526
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/30/32	750	765	American Express Co.	3.300%	5/3/27	350	375
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.400%	10/29/33	500	509	American Express Co.	4.050%	12/3/42	67	80
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.850%	10/29/41	750	778	American Financial Group Inc.	3.500%	8/15/26	50	53
Affiliated Managers Group Inc.	4.250%	2/15/24	100	106	American Financial Group Inc.	5.250%	4/2/30	150	179
Affiliated Managers Group Inc.	3.500%	8/1/25	125	133	American Financial Group Inc.	4.500%	6/15/47	110	131
Affiliated Managers Group Inc.	3.300%	6/15/30	500	529	American International Group Inc.	4.125%	2/15/24	70	74
Aflac Inc.	3.625%	11/15/24	125	134	American International Group Inc.	3.750%	7/10/25	85	91
Aflac Inc.	3.250%	3/17/25	125	132	American International Group Inc.	3.900%	4/1/26	900	977
Aflac Inc.	2.875%	10/15/26	75	79	American International Group Inc.	4.200%	4/1/28	200	224
Aflac Inc.	3.600%	4/1/30	225	248	American International Group Inc.	4.250%	3/15/29	50	57
Aflac Inc.	4.000%	10/15/46	50	59	American International Group Inc.	3.400%	6/30/30	240	260
Aflac Inc.	4.750%	1/15/49	235	313	American International Group Inc.	3.875%	1/15/35	200	222
Air Lease Corp.	2.250%	1/15/23	100	101	American International Group Inc.	4.700%	7/10/35	75	90
Air Lease Corp.	2.750%	1/15/23	100	102	American International Group Inc.	6.250%	5/1/36	475	658
Air Lease Corp.	3.875%	7/3/23	100	104	American International Group Inc.	4.500%	7/16/44	500	616
Air Lease Corp.	4.250%	2/1/24	200	211	American International Group Inc.	4.750%	4/1/48	200	256
Air Lease Corp.	4.250%	9/15/24	75	80	American International Group Inc.	5.750%	4/1/48	125	141
Air Lease Corp.	2.300%	2/1/25	200	203	American International Group Inc.	4.375%	1/15/55	355	437
Air Lease Corp.	3.250%	3/1/25	150	156	American International Group Inc.	8.175%	5/15/68	95	140
Air Lease Corp.	3.375%	7/1/25	250	261	Ameriprise Financial Inc.	4.000%	10/15/23	250	263
Air Lease Corp.	3.625%	4/1/27	75	79	Ameriprise Financial Inc.	3.700%	10/15/24	187	200
Air Lease Corp.	3.625%	12/1/27	200	212	Ameriprise Financial Inc.	3.000%	4/2/25	20	21
Air Lease Corp.	2.100%	9/1/28	500	484	Ameriprise Financial Inc.	2.875%	9/15/26	100	105
Air Lease Corp.	4.625%	10/1/28	100	110	Aon Corp.	8.205%	1/1/27	25	31
Air Lease Corp.	3.250%	10/1/29	100	103	Aon Corp.	4.500%	12/15/28	100	114
Air Lease Corp.	3.000%	2/1/30	225	226	Aon Corp.	3.750%	5/2/29	90	99
Air Lease Corp.	3.125%	12/1/30	750	766	Aon Corp.	2.800%	5/15/30	405	417
Aircastle Ltd.	4.400%	9/25/23	125	131	Aon Corp.	6.250%	9/30/40	100	144
Aircastle Ltd.	4.125%	5/1/24	400	418	Aon plc	3.500%	6/14/24	250	263
Aircastle Ltd.	4.250%	6/15/26	100	107	Aon plc	3.875%	12/15/25	125	135
Alleghany Corp.	3.625%	5/15/30	100	108	Aon plc	4.600%	6/14/44	175	216
Alleghany Corp.	4.900%	9/15/44	100	126	Aon plc	4.750%	5/15/45	100	125
Alleghany Corp.	3.250%	8/15/51	500	497	Arch Capital Finance LLC	4.011%	12/15/26	100	110
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	80	Arch Capital Finance LLC	5.031%	12/15/46	100	130
Allstate Corp.	3.150%	6/15/23	100	103	Arch Capital Group Ltd.	7.350%	5/1/34	50	72
Allstate Corp.	1.450%	12/15/30	500	473	Arch Capital Group US Inc.	3.635%	6/30/50	200	214
					Ares Capital Corp.	5.144%	11/1/43	50	65
					Ares Capital Corp.	3.500%	2/10/23	250	256
					Ares Capital Corp.	4.200%	6/10/24	200	211
					Ares Capital Corp.	4.250%	3/1/25	105	111
					Ares Capital Corp.	3.250%	7/15/25	115	119
					Ares Capital Corp.	2.150%	7/15/26	500	494
					Aspen Insurance Holdings Ltd.	4.650%	11/15/23	175	186
					Assurant Inc.	4.200%	9/27/23	100	105
					Assurant Inc.	4.900%	3/27/28	100	114
					Assurant Inc.	6.750%	2/15/34	9	12
					Assured Guaranty US Holdings Inc.	5.000%	7/1/24	49	53
					Athene Holding Ltd.	4.125%	1/12/28	200	219
					Athene Holding Ltd.	6.150%	4/3/30	210	260
					Athene Holding Ltd.	3.500%	1/15/31	500	528

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Athene Holding Ltd.	3.950%	5/25/51	200	219		Bank of Montreal	0.450%	12/8/23	500	495
Australia & New Zealand Banking Group Ltd.						Bank of Montreal	3.300%	2/5/24	300	314
AXA SA	8.600%	12/15/30	225	326		Bank of Montreal	2.500%	6/28/24	200	206
AXIS Specialty Finance LLC	3.900%	7/15/29	50	55		Bank of Montreal	0.625%	7/9/24	200	197
AXIS Specialty Finance LLC	4.900%	1/15/40	50	52		Bank of Montreal	1.850%	5/1/25	457	464
AXIS Specialty Finance plc	4.000%	12/6/27	550	599		Bank of Montreal	4.338%	10/5/28	100	105
Banco Santander SA	3.848%	4/12/23	200	207		Bank of Montreal	3.803%	12/15/32	500	535
Banco Santander SA	5.179%	11/19/25	250	278		Bank of New York Mellon Corp.	2.950%	1/29/23	195	199
Banco Santander SA	1.849%	3/25/26	1,000	994		Bank of New York Mellon Corp.	3.500%	4/28/23	225	233
Banco Santander SA	4.250%	4/11/27	600	660		Bank of New York Mellon Corp.	3.450%	8/11/23	125	130
Banco Santander SA	3.800%	2/23/28	200	217		Bank of New York Mellon Corp.	2.200%	8/16/23	225	230
Banco Santander SA	4.379%	4/12/28	200	224		Bank of New York Mellon Corp.	3.250%	9/11/24	150	158
Banco Santander SA	2.958%	3/25/31	600	612		Bank of New York Mellon Corp.	2.100%	10/24/24	225	231
Bank of America Corp.	3.300%	1/11/23	600	616		Bank of New York Mellon Corp.	3.000%	2/24/25	547	575
Bank of America Corp.	4.100%	7/24/23	300	315		Bank of New York Mellon Corp.	2.800%	5/4/26	576	605
Bank of America Corp.	3.004%	12/20/23	2,846	2,905		Bank of New York Mellon Corp.	2.450%	8/17/26	408	424
Bank of America Corp.	3.550%	3/5/24	690	711		Bank of New York Mellon Corp.	3.250%	5/16/27	150	162
Bank of America Corp.	0.523%	6/14/24	1,000	993		Bank of New York Mellon Corp.	3.442%	2/7/28	150	162
Bank of America Corp.	3.864%	7/23/24	125	130		Bank of Nova Scotia	3.000%	10/30/28	200	212
Bank of America Corp.	4.200%	8/26/24	650	697		Bank of Nova Scotia	3.300%	8/23/29	100	108
Bank of America Corp.	0.810%	10/24/24	500	497		Bank of Nova Scotia	2.375%	1/18/23	50	51
Bank of America Corp.	4.000%	1/22/25	755	807		Bank of Nova Scotia	1.950%	2/1/23	875	887
Bank of America Corp.	3.950%	4/21/25	500	535		Bank of Nova Scotia	3.400%	2/11/24	200	210
Bank of America Corp.	0.976%	4/22/25	500	496		Bank of Nova Scotia	2.200%	2/3/25	1,875	1,920
Bank of America Corp.	3.093%	10/1/25	350	364		Bank of Nova Scotia	4.500%	12/16/25	300	330
Bank of America Corp.	2.456%	10/22/25	300	308		Bank of Nova Scotia	2.700%	8/3/26	100	104
Bank of America Corp.	1.530%	12/6/25	1,225	1,228		Bank of Nova Scotia	1.300%	9/15/26	500	491
Bank of America Corp.	3.366%	1/23/26	300	316		Barclays plc	3.684%	1/10/23	100	100
Bank of America Corp.	2.015%	2/13/26	1,000	1,013		Barclays plc	4.338%	5/16/24	1,000	1,042
Bank of America Corp.	4.450%	3/3/26	475	523		Barclays plc	3.650%	3/16/25	350	370
Bank of America Corp.	3.500%	4/19/26	320	345		Barclays plc	3.932%	5/7/25	200	210
Bank of America Corp.	1.319%	6/19/26	500	495		Barclays plc	4.375%	1/12/26	300	328
Bank of America Corp.	6.220%	9/15/26	1,154	1,366		Barclays plc	2.852%	5/7/26	300	309
Bank of America Corp.	4.250%	10/22/26	725	800		Barclays plc	5.200%	5/12/26	610	683
Bank of America Corp.	1.197%	10/24/26	500	490		Barclays plc	4.337%	1/10/28	200	219
Bank of America Corp.	3.559%	4/23/27	750	802		Barclays plc	4.836%	5/9/28	400	440
Bank of America Corp.	1.734%	7/22/27	500	496		Barclays plc	4.972%	5/16/29	500	572
Bank of America Corp.	3.248%	10/21/27	750	800		Barclays plc	5.088%	6/20/30	345	391
Bank of America Corp.	4.183%	11/25/27	560	613		Barclays plc	2.645%	6/24/31	400	399
Bank of America Corp.	3.824%	1/20/28	425	461		Barclays plc	5.250%	8/17/45	250	332
Bank of America Corp.	3.705%	4/24/28	350	380		Barclays plc	4.950%	1/10/47	200	259
Bank of America Corp.	3.593%	7/21/28	800	861		Berkshire Hathaway Finance Corp.	5.750%	1/15/40	140	199
Bank of America Corp.	3.419%	12/20/28	1,334	1,426		Berkshire Hathaway Finance Corp.	4.400%	5/15/42	195	239
Bank of America Corp.	3.970%	3/5/29	225	246		Berkshire Hathaway Finance Corp.	4.200%	8/15/48	1,000	1,214
Bank of America Corp.	2.087%	6/14/29	1,500	1,491		Berkshire Hathaway Finance Corp.	4.250%	1/15/49	230	282
Bank of America Corp.	4.271%	7/23/29	575	641		Berkshire Hathaway Finance Corp.	2.850%	10/15/50	675	667
Bank of America Corp.	3.974%	2/7/30	150	165		Berkshire Hathaway Inc.	3.000%	2/11/23	75	77
Bank of America Corp.	3.194%	7/23/30	1,125	1,186		Berkshire Hathaway Inc.	2.750%	3/15/23	300	307
Bank of America Corp.	2.884%	10/22/30	300	310		Berkshire Hathaway Inc.	3.125%	3/15/26	725	775
Bank of America Corp.	2.496%	2/13/31	750	753		BGC Partners Inc.	3.750%	10/1/24	105	109
Bank of America Corp.	2.592%	4/29/31	2,000	2,019		BlackRock Inc.	3.200%	3/15/27	100	108
Bank of America Corp.	2.687%	4/22/32	500	508		BlackRock Inc.	3.250%	4/30/29	90	98
Bank of America Corp.	2.572%	10/20/32	1,500	1,507		BlackRock Inc.	2.400%	4/30/30	380	390
Bank of America Corp.	6.110%	1/29/37	335	451	5	BlackRock Inc.	2.100%	2/25/32	600	595
Bank of America Corp.	4.244%	4/24/38	300	351	5	Blackstone Private Credit Fund	2.625%	12/15/26	300	293
Bank of America Corp.	7.750%	5/14/38	340	533		Blackstone Private Credit Fund	3.250%	3/15/27	200	200
Bank of America Corp.	4.078%	4/23/40	550	631	5	Blackstone Secured Lending Fund	2.750%	9/16/26	500	500
Bank of America Corp.	2.676%	6/19/41	1,000	961	5	BNP Paribas SA	3.052%	1/13/31	50	52
Bank of America Corp.	5.875%	2/7/42	300	425		BPCE SA	3.000%	5/22/22	250	252
Bank of America Corp.	3.311%	4/22/42	500	525		BPCE SA	4.000%	4/15/24	325	346
Bank of America Corp.	5.000%	1/21/44	750	986		BPCE SA	3.375%	12/2/26	250	268
Bank of America Corp.	4.875%	4/1/44	300	391		Brighthouse Financial Inc.	4.700%	6/22/47	173	190
Bank of America Corp.	4.750%	4/21/45	100	125		Brookfield Asset Management Inc.	4.000%	1/15/25	157	168
Bank of America Corp.	4.443%	1/20/48	100	124		Brookfield Finance Inc.	4.000%	4/1/24	175	185
Bank of America Corp.	4.330%	3/15/50	250	309		Brookfield Finance Inc.	4.250%	6/2/26	50	55
Bank of America Corp.	4.083%	3/20/51	1,500	1,803		Brookfield Finance Inc.	3.900%	1/25/28	125	137
Bank of America Corp.	2.831%	10/24/51	500	490		Brookfield Finance Inc.	4.850%	3/29/29	150	173
Bank of America Corp.	3.483%	3/13/52	500	551		Brookfield Finance Inc.	4.350%	4/15/30	205	231
Bank of America Corp.	2.972%	7/21/52	400	402		Brookfield Finance Inc.	4.700%	9/20/47	185	228
Bank of America NA	6.000%	10/15/36	250	342		Brookfield Finance LLC	3.450%	4/15/50	125	129
						Brown & Brown Inc.	4.200%	9/15/24	75	80

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Brown & Brown Inc.	4.500%	3/15/29	75	85	Citigroup Inc.	3.668%	7/24/28	900	971
Brown & Brown Inc.	2.375%	3/15/31	500	490	Citigroup Inc.	4.125%	7/25/28	100	110
Canadian Imperial Bank of Commerce	0.450%	6/22/23	275	273	Citigroup Inc.	3.520%	10/27/28	580	622
Canadian Imperial Bank of Commerce	3.500%	9/13/23	200	209	Citigroup Inc.	3.980%	3/20/30	475	524
Canadian Imperial Bank of Commerce	0.500%	12/14/23	500	494	Citigroup Inc.	2.976%	11/5/30	300	312
Canadian Imperial Bank of Commerce	3.100%	4/2/24	200	209	Citigroup Inc.	2.666%	1/29/31	500	508
Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	123	Citigroup Inc.	4.412%	3/31/31	750	857
Canadian Imperial Bank of Commerce	1.250%	6/22/26	275	268	Citigroup Inc.	2.572%	6/3/31	500	504
Capital One Bank USA NA	3.375%	2/15/23	235	241	Citigroup Inc.	6.625%	6/15/32	100	133
Capital One Financial Corp.	3.200%	1/30/23	350	359	Citigroup Inc.	2.520%	11/3/32	475	475
Capital One Financial Corp.	3.500%	6/15/23	27	28	Citigroup Inc.	6.125%	8/25/36	75	102
Capital One Financial Corp.	3.900%	1/29/24	250	263	Citigroup Inc.	3.878%	1/24/39	225	255
Capital One Financial Corp.	3.750%	4/24/24	450	475	Citigroup Inc.	8.125%	7/15/39	562	954
Capital One Financial Corp.	3.300%	10/30/24	1,013	1,068	Citigroup Inc.	5.316%	3/26/41	1,000	1,317
Capital One Financial Corp.	4.200%	10/29/25	175	190	Citigroup Inc.	5.875%	1/30/42	100	141
Capital One Financial Corp.	3.750%	7/28/26	500	536	Citigroup Inc.	5.300%	5/6/44	375	490
Capital One Financial Corp.	3.750%	3/9/27	100	108	Citigroup Inc.	4.650%	7/30/45	200	253
Capital One Financial Corp.	3.650%	5/11/27	800	864	Citigroup Inc.	4.750%	5/18/46	375	464
Capital One Financial Corp.	3.800%	1/31/28	300	327	Citigroup Inc.	4.650%	7/23/48	450	580
Cboe Global Markets Inc.	3.650%	1/12/27	110	119	Citizens Financial Group Inc.	2.850%	7/27/26	175	182
Charles Schwab Corp.	3.225%	9/1/22	300	305	Citizens Financial Group Inc.	2.500%	2/6/30	200	201
Charles Schwab Corp.	2.650%	1/25/23	100	102	Citizens Financial Group Inc.	4.300%	2/11/31	357	374
Charles Schwab Corp.	3.550%	2/1/24	400	420	Citizens Financial Group Inc.	2.638%	9/30/32	125	124
Charles Schwab Corp.	3.625%	4/1/25	384	409	CME Group Inc.	5.300%	9/15/43	200	279
Charles Schwab Corp.	3.850%	5/21/25	25	27	CNA Financial Corp.	3.950%	5/15/24	150	158
Charles Schwab Corp.	0.900%	3/11/26	300	293	CNA Financial Corp.	4.500%	3/1/26	125	138
Charles Schwab Corp.	1.150%	5/13/26	500	494	CNA Financial Corp.	3.450%	8/15/27	100	108
Charles Schwab Corp.	3.200%	3/2/27	250	268	CNA Financial Corp.	3.900%	5/1/29	100	111
Charles Schwab Corp.	3.300%	4/1/27	125	134	CNO Financial Group Inc.	5.250%	5/30/25	250	276
Charles Schwab Corp.	3.200%	1/25/28	100	107	Comerica Bank	4.000%	7/27/25	50	54
Charles Schwab Corp.	4.000%	2/1/29	125	140	Comerica Inc.	3.700%	7/31/23	200	208
Charles Schwab Corp.	3.250%	5/22/29	100	107	5 Commonwealth Bank of Australia	2.750%	3/10/22	500	502
Charles Schwab Corp.	2.750%	10/1/29	50	52	Cooperatieve Rabobank UA	4.625%	12/1/23	175	186
Charles Schwab Corp.	4.625%	3/22/30	50	59	Cooperatieve Rabobank UA	0.375%	1/12/24	250	247
Charles Schwab Corp.	2.300%	5/13/31	500	505	Cooperatieve Rabobank UA	3.375%	5/21/25	666	710
Chubb Corp.	6.000%	5/11/37	125	178	Cooperatieve Rabobank UA	4.375%	8/4/25	600	651
Chubb Corp.	6.500%	5/15/38	95	142	Cooperatieve Rabobank UA	3.750%	7/21/26	475	511
Chubb INA Holdings Inc.	2.700%	3/13/23	125	128	Cooperatieve Rabobank UA	5.250%	5/24/41	100	140
Chubb INA Holdings Inc.	3.350%	5/15/24	100	106	Cooperatieve Rabobank UA	5.750%	12/1/43	250	349
Chubb INA Holdings Inc.	3.150%	3/15/25	250	264	Cooperatieve Rabobank UA	5.250%	8/4/45	350	467
Chubb INA Holdings Inc.	3.350%	5/3/26	355	381	Credit Suisse AG	3.625%	9/9/24	575	610
Chubb INA Holdings Inc.	6.700%	5/15/36	200	293	Credit Suisse AG	1.250%	8/7/26	250	244
Chubb INA Holdings Inc.	4.150%	3/13/43	100	120	5 Credit Suisse Group AG	3.574%	1/9/23	250	250
Chubb INA Holdings Inc.	4.350%	11/3/45	350	435	Credit Suisse Group AG	3.800%	6/9/23	825	855
Chubb INA Holdings Inc.	2.850%	12/15/51	100	101	Credit Suisse Group AG	3.750%	3/26/25	250	266
Chubb INA Holdings Inc.	3.050%	12/15/61	200	204	Credit Suisse Group AG	4.550%	4/17/26	456	502
CI Financial Corp.	4.100%	6/15/51	350	380	Credit Suisse Group AG	4.875%	5/15/45	875	1,107
Cincinnati Financial Corp.	6.920%	5/15/28	100	128	Deutsche Bank AG	3.950%	2/27/23	300	309
Cincinnati Financial Corp.	6.125%	11/1/34	75	102	Deutsche Bank AG	0.962%	11/8/23	200	199
Citigroup Inc.	3.375%	3/1/23	150	154	Deutsche Bank AG	3.700%	5/30/24	548	574
Citigroup Inc.	3.500%	5/15/23	675	698	Deutsche Bank AG	4.100%	1/13/26	100	107
Citigroup Inc.	3.875%	10/25/23	738	778	Deutsche Bank AG	1.686%	3/19/26	500	499
Citigroup Inc.	4.000%	8/5/24	125	133	Deutsche Bank AG	2.311%	11/16/27	250	250
Citigroup Inc.	0.776%	10/30/24	500	497	Discover Bank	3.350%	2/6/23	150	154
Citigroup Inc.	3.875%	3/26/25	350	373	Discover Bank	4.200%	8/8/23	300	315
Citigroup Inc.	3.352%	4/24/25	1,500	1,567	Discover Bank	2.450%	9/12/24	150	154
Citigroup Inc.	0.981%	5/1/25	225	223	Discover Bank	3.450%	7/27/26	309	327
Citigroup Inc.	4.400%	6/10/25	1,796	1,957	Discover Bank	4.650%	9/13/28	250	284
Citigroup Inc.	5.500%	9/13/25	75	85	Discover Bank	2.700%	2/6/30	100	101
Citigroup Inc.	1.281%	11/3/25	300	299	Discover Financial Services	3.950%	11/6/24	450	479
Citigroup Inc.	3.700%	1/12/26	275	297	Discover Financial Services	3.750%	3/4/25	183	194
Citigroup Inc.	4.600%	3/9/26	275	304	Discover Financial Services	4.500%	1/30/26	428	469
Citigroup Inc.	3.200%	10/21/26	1,025	1,086	Discover Financial Services	4.100%	2/9/27	250	272
Citigroup Inc.	4.300%	11/20/26	75	83	E*TRADE Financial Corp.	3.800%	8/24/27	75	81
Citigroup Inc.	4.450%	9/29/27	1,150	1,282	E*TRADE Financial Corp.	4.500%	6/20/28	65	73
Citigroup Inc.	3.887%	1/10/28	475	515	Eaton Vance Corp.	3.625%	6/15/23	50	52
					Eaton Vance Corp.	3.500%	4/6/27	100	107
					Enstar Group Ltd.	4.950%	6/1/29	395	441
					Equitable Holdings Inc.	3.900%	4/20/23	64	66
					Equitable Holdings Inc.	7.000%	4/1/28	75	95
					Equitable Holdings Inc.	4.350%	4/20/28	680	762

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Equitable Holdings Inc.	5.000%	4/20/48	350	438	Hanover Insurance Group Inc.	4.500%	4/15/26	100	110
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	126	Hartford Financial Services Group Inc.	2.800%	8/19/29	350	363
Everest Reinsurance Holdings Inc.	3.125%	10/15/52	500	490	Hartford Financial Services Group Inc.	5.950%	10/15/36	50	68
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	56	Hartford Financial Services Group Inc.	6.100%	10/1/41	100	140
Fairfax Financial Holdings Ltd.	4.625%	4/29/30	100	112	Hartford Financial Services Group Inc.	4.300%	4/15/43	175	205
Fidelity National Financial Inc.	3.400%	6/15/30	100	106	Hartford Financial Services Group Inc.	3.600%	8/19/49	125	137
Fidelity National Financial Inc.	2.450%	3/15/31	500	493	Hartford Financial Services Group Inc.	2.900%	9/15/51	200	197
Fifth Third Bancorp	4.300%	1/16/24	275	291	HSBC Bank USA NA	7.000%	1/15/39	250	388
Fifth Third Bancorp	3.650%	1/25/24	150	157	HSBC Holdings plc	3.600%	5/25/23	200	207
Fifth Third Bancorp	2.375%	1/28/25	349	358	HSBC Holdings plc	4.250%	3/14/24	250	264
Fifth Third Bancorp	2.550%	5/5/27	100	103	HSBC Holdings plc	3.950%	5/18/24	1,300	1,349
Fifth Third Bancorp	1.707%	11/1/27	200	198	HSBC Holdings plc	0.732%	8/17/24	500	495
Fifth Third Bancorp	3.950%	3/14/28	75	83	HSBC Holdings plc	1.162%	11/22/24	725	723
Fifth Third Bancorp	8.250%	3/1/38	200	328	HSBC Holdings plc	3.803%	3/11/25	1,075	1,129
Fifth Third Bank NA	3.950%	7/28/25	200	218	HSBC Holdings plc	4.250%	8/18/25	150	161
Fifth Third Bank NA	3.850%	3/15/26	200	216	HSBC Holdings plc	2.633%	11/7/25	200	205
Fifth Third Bank NA	2.250%	2/1/27	250	256	HSBC Holdings plc	4.300%	3/8/26	1,100	1,204
First American Financial Corp.	4.600%	11/15/24	100	108	HSBC Holdings plc	1.645%	4/18/26	1,000	993
First American Financial Corp.	2.400%	8/15/31	200	196	HSBC Holdings plc	3.900%	5/25/26	450	486
First Republic Bank	1.912%	2/12/24	250	253	HSBC Holdings plc	2.099%	6/4/26	1,700	1,710
First Republic Bank	4.375%	8/1/46	75	90	HSBC Holdings plc	4.292%	9/12/26	500	540
Franklin Resources Inc.	2.950%	8/12/51	200	194	HSBC Holdings plc	4.375%	11/23/26	350	382
FS KKR Capital Corp.	4.625%	7/15/24	25	26	HSBC Holdings plc	1.589%	5/24/27	500	489
FS KKR Capital Corp.	4.125%	2/1/25	100	105	HSBC Holdings plc	2.251%	11/22/27	725	727
FS KKR Capital Corp.	3.400%	1/15/26	500	510	HSBC Holdings plc	4.041%	3/13/28	400	432
GATX Corp.	3.250%	3/30/25	125	131	HSBC Holdings plc	4.583%	6/19/29	400	448
GATX Corp.	3.250%	9/15/26	50	53	HSBC Holdings plc	2.206%	8/17/29	500	490
GATX Corp.	3.850%	3/30/27	175	189	HSBC Holdings plc	4.950%	3/31/30	550	645
GATX Corp.	3.500%	3/15/28	100	107	HSBC Holdings plc	3.973%	5/22/30	570	620
GATX Corp.	4.550%	11/7/28	150	171	HSBC Holdings plc	7.625%	5/17/32	100	138
GATX Corp.	4.700%	4/1/29	75	86	HSBC Holdings plc	2.871%	11/22/32	725	732
GATX Corp.	4.500%	3/30/45	50	58	HSBC Holdings plc	7.350%	11/27/32	100	134
GATX Corp.	3.100%	6/1/51	200	195	HSBC Holdings plc	6.500%	5/2/36	600	816
Globe Life Inc.	4.550%	9/15/28	80	91	HSBC Holdings plc	6.500%	9/15/37	50	69
Goldman Sachs Capital I	6.345%	2/15/34	225	311	HSBC Holdings plc	6.800%	6/1/38	200	285
Goldman Sachs Group Inc.	3.625%	1/22/23	400	412	HSBC Holdings plc	5.250%	3/14/44	750	977
Goldman Sachs Group Inc.	0.481%	1/27/23	650	648	HSBC USA Inc.	3.500%	6/23/24	150	158
Goldman Sachs Group Inc.	3.200%	2/23/23	450	461	Huntington Bancshares Inc.	2.550%	2/4/30	250	254
Goldman Sachs Group Inc.	1.217%	12/6/23	550	551	Huntington National Bank	1.800%	2/3/23	275	277
Goldman Sachs Group Inc.	3.625%	2/20/24	300	315	Huntington National Bank	3.550%	10/6/23	250	261
Goldman Sachs Group Inc.	4.000%	3/3/24	475	504	Huntington National Bank	4.270%	11/25/26	150	163
Goldman Sachs Group Inc.	3.850%	7/8/24	586	620	Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	271
Goldman Sachs Group Inc.	0.657%	9/10/24	200	198	ING Groep NV	4.100%	10/2/23	300	316
Goldman Sachs Group Inc.	0.925%	10/21/24	800	797	ING Groep NV	3.550%	4/9/24	200	210
Goldman Sachs Group Inc.	3.500%	1/23/25	1,332	1,405	ING Groep NV	3.950%	3/29/27	300	329
Goldman Sachs Group Inc.	3.500%	4/1/25	50	53	ING Groep NV	4.550%	10/2/28	200	229
Goldman Sachs Group Inc.	3.750%	5/22/25	825	881	ING Groep NV	4.050%	4/9/29	200	223
Goldman Sachs Group Inc.	3.272%	9/29/25	550	577	Intercontinental Exchange Inc.	4.000%	10/15/23	150	158
Goldman Sachs Group Inc.	4.250%	10/21/25	200	218	Intercontinental Exchange Inc.	3.750%	12/1/25	300	324
Goldman Sachs Group Inc.	3.750%	2/25/26	200	215	Intercontinental Exchange Inc.	3.100%	9/15/27	150	160
Goldman Sachs Group Inc.	3.500%	11/16/26	1,250	1,333	Intercontinental Exchange Inc.	3.750%	9/21/28	75	83
Goldman Sachs Group Inc.	1.093%	12/9/26	500	487	Intercontinental Exchange Inc.	2.100%	6/15/30	750	744
Goldman Sachs Group Inc.	5.950%	1/15/27	400	472	Intercontinental Exchange Inc.	2.650%	9/15/40	500	486
Goldman Sachs Group Inc.	3.850%	1/26/27	350	377	Intercontinental Exchange Inc.	4.250%	9/21/48	175	219
Goldman Sachs Group Inc.	1.542%	9/10/27	200	196	Intercontinental Exchange Inc.	3.000%	6/15/50	60	61
Goldman Sachs Group Inc.	1.948%	10/21/27	1,350	1,346	Intercontinental Exchange Inc.	3.000%	9/15/60	300	297
Goldman Sachs Group Inc.	3.691%	6/5/28	625	675	Invesco Finance plc	4.000%	1/30/24	450	475
Goldman Sachs Group Inc.	3.814%	4/23/29	450	490	Invesco Finance plc	3.750%	1/15/26	170	184
Goldman Sachs Group Inc.	4.223%	5/1/29	475	528	Invesco Finance plc	5.375%	11/30/43	75	99
Goldman Sachs Group Inc.	3.800%	3/15/30	1,250	1,375	Jackson Financial Inc.	3.125%	11/23/31	250	252
Goldman Sachs Group Inc.	1.992%	1/27/32	1,550	1,484	Janus Capital Group Inc.	4.875%	8/1/25	75	82
Goldman Sachs Group Inc.	2.650%	10/21/32	800	805	Jefferies Financial Group Inc.	5.500%	10/18/23	150	157
Goldman Sachs Group Inc.	6.450%	5/1/36	50	68	Jefferies Group LLC	6.250%	1/15/36	75	100
Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,382	Jefferies Group LLC	6.500%	1/20/43	75	104
Goldman Sachs Group Inc.	4.017%	10/31/38	405	463					
Goldman Sachs Group Inc.	4.411%	4/23/39	500	596					
Goldman Sachs Group Inc.	6.250%	2/1/41	675	980					
Goldman Sachs Group Inc.	3.210%	4/22/42	1,030	1,066					
Goldman Sachs Group Inc.	4.800%	7/8/44	360	459					
Goldman Sachs Group Inc.	5.150%	5/22/45	475	616					
Goldman Sachs Group Inc.	4.750%	10/21/45	150	193					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.850%	1/15/27	200	227	Lazard Group LLC	4.500%	9/19/28	100	114
Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	300	333	Legg Mason Inc.	4.750%	3/15/26	100	112
JPMorgan Chase & Co.	2.972%	1/15/23	370	370	Legg Mason Inc.	5.625%	1/15/44	120	164
JPMorgan Chase & Co.	3.200%	1/25/23	750	770	Lincoln National Corp.	4.000%	9/1/23	50	52
JPMorgan Chase & Co.	3.375%	5/1/23	300	310	Lincoln National Corp.	3.350%	3/9/25	13	14
JPMorgan Chase & Co.	2.700%	5/18/23	250	256	Lincoln National Corp.	3.625%	12/12/26	75	81
JPMorgan Chase & Co.	3.875%	2/1/24	445	471	Lincoln National Corp.	3.800%	3/1/28	100	110
JPMorgan Chase & Co.	3.559%	4/23/24	485	501	Lincoln National Corp.	3.050%	1/15/30	350	365
JPMorgan Chase & Co.	3.625%	5/13/24	526	557	Lincoln National Corp.	6.300%	10/9/37	75	105
JPMorgan Chase & Co.	1.514%	6/1/24	1,640	1,652	Lincoln National Corp.	7.000%	6/15/40	160	244
JPMorgan Chase & Co.	3.797%	7/23/24	175	182	Lloyds Banking Group plc	4.050%	8/16/23	900	943
JPMorgan Chase & Co.	3.875%	9/10/24	575	612	Lloyds Banking Group plc	3.900%	3/12/24	200	211
JPMorgan Chase & Co.	0.653%	9/16/24	1,100	1,094	Lloyds Banking Group plc	4.450%	5/8/25	200	217
JPMorgan Chase & Co.	4.023%	12/5/24	300	316	Lloyds Banking Group plc	4.582%	12/10/25	700	764
JPMorgan Chase & Co.	3.125%	1/23/25	400	421	Lloyds Banking Group plc	4.650%	3/24/26	575	633
JPMorgan Chase & Co.	0.563%	2/16/25	500	493	Lloyds Banking Group plc	3.750%	1/11/27	200	216
JPMorgan Chase & Co.	3.220%	3/1/25	600	624	Lloyds Banking Group plc	4.375%	3/22/28	250	281
JPMorgan Chase & Co.	0.824%	6/1/25	850	840	Lloyds Banking Group plc	4.550%	8/16/28	200	228
JPMorgan Chase & Co.	0.969%	6/23/25	375	372	Lloyds Banking Group plc	3.574%	11/7/28	200	214
JPMorgan Chase & Co.	3.900%	7/15/25	362	392	Lloyds Banking Group plc	5.300%	12/1/45	450	595
JPMorgan Chase & Co.	2.301%	10/15/25	700	716	Lloyds Banking Group plc	4.344%	1/9/48	275	322
JPMorgan Chase & Co.	1.561%	12/10/25	1,300	1,302	Loews Corp.	2.625%	5/15/23	75	77
JPMorgan Chase & Co.	3.300%	4/1/26	685	731	Loews Corp.	6.000%	2/1/35	50	67
JPMorgan Chase & Co.	2.083%	4/22/26	500	508	Loews Corp.	4.125%	5/15/43	350	404
JPMorgan Chase & Co.	3.200%	6/15/26	300	319	M&T Bank Corp.	3.550%	7/26/23	200	208
JPMorgan Chase & Co.	2.950%	10/1/26	875	924	Manufacturers & Traders Trust Co.	2.900%	2/6/25	160	167
JPMorgan Chase & Co.	4.125%	12/15/26	450	496	Manulife Financial Corp.	4.150%	3/4/26	175	192
JPMorgan Chase & Co.	3.960%	1/29/27	500	541	Manulife Financial Corp.	4.061%	2/24/32	190	205
JPMorgan Chase & Co.	1.578%	4/22/27	500	494	Manulife Financial Corp.	5.375%	3/4/46	200	281
JPMorgan Chase & Co.	1.470%	9/22/27	500	490	Manulife Financial Corp.	3.500%	11/1/27	50	54
JPMorgan Chase & Co.	3.625%	12/1/27	1,000	1,078	Markel Corp.	3.350%	9/17/29	75	81
JPMorgan Chase & Co.	3.782%	2/1/28	625	677	Markel Corp.	4.300%	11/1/47	50	58
JPMorgan Chase & Co.	3.540%	5/1/28	350	377	Markel Corp.	5.000%	5/20/49	150	192
JPMorgan Chase & Co.	3.509%	1/23/29	575	617	Markel Corp.	4.150%	9/17/50	200	233
JPMorgan Chase & Co.	4.005%	4/23/29	300	331	Marsh & McLennan Cos. Inc.	3.300%	3/14/23	75	77
JPMorgan Chase & Co.	2.069%	6/1/29	625	620	Marsh & McLennan Cos. Inc.	3.500%	6/3/24	100	106
JPMorgan Chase & Co.	4.203%	7/23/29	250	279	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	106
JPMorgan Chase & Co.	4.452%	12/5/29	300	340	Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	109
JPMorgan Chase & Co.	3.702%	5/6/30	300	327	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	710	709
JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,539	Marsh & McLennan Cos. Inc.	4.750%	3/15/39	250	313
JPMorgan Chase & Co.	4.493%	3/24/31	1,050	1,216	Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	125
JPMorgan Chase & Co.	2.522%	4/22/31	2,000	2,023	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	200	245
JPMorgan Chase & Co.	2.956%	5/13/31	500	517	Mercury General Corp.	4.400%	3/15/27	75	83
JPMorgan Chase & Co.	1.764%	11/19/31	500	474	MetLife Inc.	3.600%	4/10/24	175	185
JPMorgan Chase & Co.	2.580%	4/22/32	500	506	MetLife Inc.	3.000%	3/1/25	250	263
JPMorgan Chase & Co.	6.400%	5/15/38	450	655	MetLife Inc.	3.600%	11/13/25	400	432
JPMorgan Chase & Co.	3.882%	7/24/38	500	566	MetLife Inc.	4.550%	3/23/30	500	591
JPMorgan Chase & Co.	5.500%	10/15/40	650	885	MetLife Inc.	6.500%	12/15/32	175	243
JPMorgan Chase & Co.	3.109%	4/22/41	500	518	MetLife Inc.	6.375%	6/15/34	100	139
JPMorgan Chase & Co.	5.600%	7/15/41	275	382	MetLife Inc.	5.875%	2/6/41	590	834
JPMorgan Chase & Co.	5.400%	1/6/42	150	204	MetLife Inc.	4.125%	8/13/42	175	207
JPMorgan Chase & Co.	3.157%	4/22/42	450	469	MetLife Inc.	4.875%	11/13/43	355	463
JPMorgan Chase & Co.	5.625%	8/16/43	300	417	MetLife Inc.	4.721%	12/15/44	63	82
JPMorgan Chase & Co.	4.950%	6/1/45	100	131	MetLife Inc.	6.400%	12/15/66	210	259
JPMorgan Chase & Co.	4.260%	2/22/48	375	457	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	300	309
JPMorgan Chase & Co.	4.032%	7/24/48	500	591	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	740	772
JPMorgan Chase & Co.	3.964%	11/15/48	1,000	1,171	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	100	103
JPMorgan Chase & Co.	3.897%	1/23/49	400	464	Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	200	209
JPMorgan Chase & Co.	3.109%	4/22/51	500	516	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	200	207
JPMorgan Chase & Co.	3.328%	4/22/52	745	803	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	268
Kemper Corp.	4.350%	2/15/25	40	43	Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	2,000	1,987
KeyBank NA	3.375%	3/7/23	250	258	Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	569
KeyBank NA	0.423%	1/3/24	500	498	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	260
KeyBank NA	3.300%	6/1/25	403	428	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	544
KeyCorp	4.150%	10/29/25	150	164	Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	400	393
KeyCorp	4.100%	4/30/28	600	672	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	267
KeyCorp	2.550%	10/1/29	150	154	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	222
Lazard Group LLC	3.750%	2/13/25	50	53	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	223
Lazard Group LLC	3.625%	3/1/27	100	107	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	200	219
					Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	175	185
					Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	50	51

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	500	486	Nomura Holdings Inc.	2.679%	7/16/30	250	249
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	60	Nomura Holdings Inc.	2.608%	7/14/31	200	197
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	200	226	Northern Trust Corp.	3.950%	10/30/25	150	164
Mizuho Financial Group Inc.	3.549%	3/5/23	200	206	Northern Trust Corp.	3.650%	8/3/28	100	111
Mizuho Financial Group Inc.	3.922%	9/11/24	200	209	Northern Trust Corp.	3.375%	5/8/32	50	53
Mizuho Financial Group Inc.	2.839%	7/16/25	375	388	Oaktree Specialty Lending Corp.	3.500%	2/25/25	40	42
Mizuho Financial Group Inc.	2.555%	9/13/25	100	103	Old Republic International Corp.	4.875%	10/1/24	121	132
Mizuho Financial Group Inc.	3.663%	2/28/27	250	270	Old Republic International Corp.	3.875%	8/26/26	100	108
Mizuho Financial Group Inc.	1.554%	7/9/27	200	196	Old Republic International Corp.	3.850%	6/11/51	200	216
Mizuho Financial Group Inc.	4.018%	3/5/28	325	361	ORIX Corp.	3.250%	12/4/24	75	79
Mizuho Financial Group Inc.	4.254%	9/11/29	400	446	ORIX Corp.	3.700%	7/18/27	200	217
Mizuho Financial Group Inc.	3.153%	7/16/30	500	525	Owl Rock Capital Corp.	5.250%	4/15/24	25	27
Mizuho Financial Group Inc.	2.869%	9/13/30	100	103	Owl Rock Capital Corp.	4.000%	3/30/25	47	49
Mizuho Financial Group Inc.	2.172%	5/22/32	500	486	Owl Rock Capital Corp.	3.750%	7/22/25	180	187
Morgan Stanley	3.125%	1/23/23	250	256	Owl Rock Capital Corp.	3.400%	7/15/26	244	249
Morgan Stanley	3.750%	2/25/23	675	698	Owl Rock Capital Corp.	2.625%	1/15/27	200	196
Morgan Stanley	0.529%	1/25/24	800	797	PartnerRe Finance B LLC	3.700%	7/2/29	95	104
Morgan Stanley	0.731%	4/5/24	525	523	People's United Bank NA	4.000%	7/15/24	100	105
Morgan Stanley	3.737%	4/24/24	750	776	People's United Financial Inc.	3.650%	12/6/22	100	102
Morgan Stanley	3.875%	4/29/24	545	578	PNC Bank NA	3.300%	10/30/24	706	746
Morgan Stanley	3.700%	10/23/24	650	692	PNC Bank NA	2.950%	2/23/25	293	308
Morgan Stanley	0.790%	5/30/25	200	197	PNC Bank NA	3.250%	6/1/25	169	180
Morgan Stanley	4.000%	7/23/25	330	358	PNC Bank NA	3.100%	10/25/27	250	268
Morgan Stanley	1.164%	10/21/25	700	694	PNC Bank NA	3.250%	1/22/28	150	161
Morgan Stanley	5.000%	11/24/25	650	728	PNC Bank NA	4.050%	7/26/28	250	281
Morgan Stanley	3.875%	1/27/26	225	244	PNC Bank NA	2.700%	10/22/29	150	155
Morgan Stanley	2.188%	4/28/26	1,000	1,020	PNC Financial Services Group Inc.	3.500%	1/23/24	100	105
Morgan Stanley	3.125%	7/27/26	700	742	PNC Financial Services Group Inc.	3.900%	4/29/24	125	132
Morgan Stanley	6.250%	8/9/26	1,796	2,144	PNC Financial Services Group Inc.	3.150%	5/19/27	450	484
Morgan Stanley	4.350%	9/8/26	966	1,070	PNC Financial Services Group Inc.	3.450%	4/23/29	500	544
Morgan Stanley	0.985%	12/10/26	500	485	PNC Financial Services Group Inc.	2.550%	1/22/30	425	438
Morgan Stanley	3.625%	1/20/27	250	271	Principal Financial Group Inc.	3.125%	5/15/23	100	103
Morgan Stanley	3.950%	4/23/27	325	357	Principal Financial Group Inc.	3.400%	5/15/25	128	135
Morgan Stanley	1.593%	5/4/27	525	520	Principal Financial Group Inc.	3.100%	11/15/26	100	106
Morgan Stanley	3.591%	7/22/28	935	1,009	Principal Financial Group Inc.	4.625%	9/15/42	50	62
Morgan Stanley	3.772%	1/24/29	575	626	Principal Financial Group Inc.	4.350%	5/15/43	150	181
Morgan Stanley	4.431%	1/23/30	550	626	Principal Financial Group Inc.	4.300%	11/15/46	195	240
Morgan Stanley	2.699%	1/22/31	1,750	1,793	Progressive Corp.	2.450%	1/15/27	150	156
Morgan Stanley	3.622%	4/1/31	600	655	Progressive Corp.	6.625%	3/1/29	125	162
Morgan Stanley	1.794%	2/13/32	500	474	Progressive Corp.	4.350%	4/25/44	50	61
Morgan Stanley	7.250%	4/1/32	150	215	Progressive Corp.	4.125%	4/15/47	290	352
Morgan Stanley	1.928%	4/28/32	200	191	Progressive Corp.	4.200%	3/15/48	115	142
Morgan Stanley	2.239%	7/21/32	500	490	Progressive Corp.	3.950%	3/26/50	180	218
Morgan Stanley	2.511%	10/20/32	600	599	Prospect Capital Corp.	5.875%	3/15/23	8	8
Morgan Stanley	3.971%	7/22/38	375	427	Prospect Capital Corp.	3.364%	11/15/26	200	199
Morgan Stanley	4.457%	4/22/39	250	300	Prudential Financial Inc.	3.878%	3/27/28	163	181
Morgan Stanley	3.217%	4/22/42	325	341	Prudential Financial Inc.	5.750%	7/15/33	100	130
Morgan Stanley	6.375%	7/24/42	600	908	Prudential Financial Inc.	5.700%	12/14/36	125	169
Morgan Stanley	4.300%	1/27/45	650	799	Prudential Financial Inc.	6.625%	12/1/37	65	94
Morgan Stanley	2.802%	1/25/52	940	923	Prudential Financial Inc.	3.000%	3/10/40	50	52
Nasdaq Inc.	4.250%	6/1/24	125	133	Prudential Financial Inc.	6.625%	6/21/40	65	97
Nasdaq Inc.	3.850%	6/30/26	100	109	Prudential Financial Inc.	5.625%	6/15/43	375	390
Nasdaq Inc.	1.650%	1/15/31	500	465	Prudential Financial Inc.	5.100%	8/15/43	50	60
Nasdaq Inc.	2.500%	12/21/40	200	185	Prudential Financial Inc.	5.200%	3/15/44	85	89
Nasdaq Inc.	3.250%	4/28/50	35	36	Prudential Financial Inc.	4.600%	5/15/44	525	655
National Australia Bank Ltd.	3.000%	1/20/23	250	256	Prudential Financial Inc.	5.375%	5/15/45	250	268
National Australia Bank Ltd.	3.625%	6/20/23	250	260	Prudential Financial Inc.	3.905%	12/7/47	182	212
National Australia Bank Ltd.	3.375%	1/14/26	100	108	Prudential Financial Inc.	5.700%	9/15/48	250	281
National Australia Bank Ltd.	2.500%	7/12/26	200	209	Prudential Financial Inc.	3.935%	12/7/49	363	425
National Bank of Canada	2.100%	2/1/23	200	203	Prudential Financial Inc.	4.350%	2/25/50	210	262
NatWest Group plc	3.875%	9/12/23	600	626	Prudential Financial Inc.	3.700%	10/1/50	200	202
NatWest Group plc	6.000%	12/19/23	60	65	Prudential plc	3.125%	4/14/30	200	213
NatWest Group plc	5.125%	5/28/24	300	324	Raymond James Financial Inc.	4.650%	4/1/30	55	64
NatWest Group plc	4.519%	6/25/24	300	314	Raymond James Financial Inc.	4.950%	7/15/46	210	269
NatWest Group plc	4.892%	5/18/29	1,000	1,144	Raymond James Financial Inc.	3.750%	4/1/51	500	553
NatWest Group plc	5.076%	1/27/30	200	232	Regions Bank	6.450%	6/26/37	250	350
NatWest Group plc	4.445%	5/8/30	700	788	Regions Financial Corp.	2.250%	5/18/25	100	102
Nomura Holdings Inc.	2.648%	1/16/25	170	175	Reinsurance Group of America Inc.	4.700%	9/15/23	75	79
Nomura Holdings Inc.	1.851%	7/16/25	300	300	Reinsurance Group of America Inc.	3.900%	5/15/29	50	55
Nomura Holdings Inc.	2.172%	7/14/28	200	196	RenaissanceRe Finance Inc.	3.700%	4/1/25	10	11
Nomura Holdings Inc.	3.103%	1/16/30	400	412	RenaissanceRe Finance Inc.	3.450%	7/1/27	75	80

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	81	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	370	379
Royal Bank of Canada	1.950%	1/17/23	150	152	Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	200	188
Royal Bank of Canada	1.600%	4/17/23	800	809	Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	200	185
Royal Bank of Canada	3.700%	10/5/23	100	105	SVB Financial Group	3.500%	1/29/25	100	106
Royal Bank of Canada	0.425%	1/19/24	500	494	SVB Financial Group	1.800%	10/28/26	200	199
Royal Bank of Canada	2.550%	7/16/24	200	207	SVB Financial Group	2.100%	5/15/28	225	225
Royal Bank of Canada	2.250%	11/1/24	650	668	SVB Financial Group	3.125%	6/5/30	50	52
Royal Bank of Canada	4.650%	1/27/26	898	998	Swiss Re America Holding Corp.	7.000%	2/15/26	75	90
Royal Bank of Canada	1.200%	4/27/26	200	197	Synchrony Financial	4.250%	8/15/24	250	265
Royal Bank of Canada	1.400%	11/2/26	500	493	Synchrony Financial	4.500%	7/23/25	426	461
Royal Bank of Canada	2.300%	11/3/31	500	502	Synchrony Financial	3.700%	8/4/26	125	133
Santander Holdings USA Inc.	3.400%	1/18/23	115	118	Synchrony Financial	3.950%	12/1/27	300	323
Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,218	Toronto-Dominion Bank	1.900%	12/1/22	225	228
Santander Holdings USA Inc.	3.244%	10/5/26	900	944	Toronto-Dominion Bank	0.750%	6/12/23	1,500	1,500
Santander Holdings USA Inc.	4.400%	7/13/27	250	275	Toronto-Dominion Bank	3.250%	3/11/24	400	419
Santander UK Group Holdings plc	3.571%	1/10/23	200	200	Toronto-Dominion Bank	2.650%	6/12/24	500	519
Santander UK Group Holdings plc	1.532%	8/21/26	600	591	Toronto-Dominion Bank	1.250%	12/13/24	825	826
Santander UK Group Holdings plc	1.673%	6/14/27	400	392	Toronto-Dominion Bank	1.150%	6/12/25	200	198
Santander UK Group Holdings plc	3.823%	11/3/28	200	215	Toronto-Dominion Bank	0.750%	1/6/26	200	194
Santander UK plc	2.100%	1/13/23	325	330	Toronto-Dominion Bank	1.250%	9/10/26	325	319
Santander UK plc	4.000%	3/13/24	200	212	Toronto-Dominion Bank	2.000%	9/10/31	325	320
Santander UK plc	2.875%	6/18/24	200	207	Travelers Cos. Inc.	6.250%	6/15/37	150	215
Selective Insurance Group Inc.	5.375%	3/1/49	50	66	Travelers Cos. Inc.	4.300%	8/25/45	150	185
Sixth Street Specialty Lending Inc.	3.875%	11/1/24	50	52	Travelers Cos. Inc.	4.000%	5/30/47	225	270
State Street Corp.	3.100%	5/15/23	400	413	Travelers Cos. Inc.	4.100%	3/4/49	200	244
State Street Corp.	3.700%	11/20/23	83	87	Travelers Cos. Inc.	2.550%	4/27/50	500	477
State Street Corp.	3.776%	12/3/24	200	211	Trinity Acquisition plc	4.400%	3/15/26	100	110
State Street Corp.	3.300%	12/16/24	227	242	Truist Bank	1.250%	3/9/23	1,000	1,006
State Street Corp.	3.550%	8/18/25	200	216	Truist Bank	3.200%	4/1/24	500	523
State Street Corp.	2.354%	11/1/25	125	129	Truist Bank	3.689%	8/2/24	250	261
State Street Corp.	2.650%	5/19/26	125	132	Truist Bank	2.150%	12/6/24	250	258
State Street Corp.	4.141%	12/3/29	200	227	Truist Bank	3.625%	9/16/25	500	535
State Street Corp.	2.400%	1/24/30	150	154	Truist Bank	3.300%	5/15/26	200	213
State Street Corp.	3.031%	11/1/34	125	130	Truist Bank	3.750%	12/6/23	250	263
Stifel Financial Corp.	4.250%	7/18/24	150	160	Truist Financial Corp.	3.700%	6/5/25	175	188
Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	100	105	Truist Financial Corp.	1.200%	8/5/25	200	199
Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	250	264	Truist Financial Corp.	1.125%	8/3/27	500	484
Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	250	263	Truist Financial Corp.	3.875%	3/19/29	200	220
Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	250	256	Truist Financial Corp.	1.887%	6/7/29	500	492
Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	200	208	Truist Financial Corp.	1.950%	6/5/30	100	99
Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	200	210	UBS Group AG	3.126%	8/13/30	50	52
Sumitomo Mitsui Financial Group Inc.	0.508%	1/12/24	950	939	Unum Group	4.000%	3/15/24	125	132
Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	375	387	Unum Group	4.000%	6/15/29	80	88
Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	320	328	Unum Group	5.750%	8/15/42	75	92
Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	1,500	1,492	Unum Group	4.500%	12/15/49	100	107
Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	200	194	US Bancorp	3.700%	1/30/24	150	158
Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	162	US Bancorp	3.375%	2/5/24	500	524
Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	130	US Bancorp	3.950%	11/17/25	25	27
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	184	US Bancorp	3.100%	4/27/26	300	318
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	200	215	US Bancorp	2.375%	7/22/26	249	259
Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	751	US Bancorp	3.150%	4/27/27	275	295
Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	325	US Bancorp	3.900%	4/26/28	75	84
Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	100	111	US Bancorp	3.000%	7/30/29	240	253
Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	500	490	US Bank NA	1.950%	1/9/23	300	304
Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	475	496	US Bank NA	2.850%	1/23/23	250	255
Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	150	156	US Bank NA	3.400%	7/24/23	250	260
					US Bank NA	2.050%	1/21/25	175	179
					US Bank NA	2.800%	1/27/25	625	652
					Voya Financial Inc.	3.650%	6/15/26	250	270
					Voya Financial Inc.	5.700%	7/15/43	75	103
					Voya Financial Inc.	4.800%	6/15/46	40	50
					Voya Financial Inc.	4.700%	1/23/48	100	101
					Wachovia Corp.	6.605%	10/1/25	265	309
					Wells Fargo & Co.	3.450%	2/13/23	350	360
					Wells Fargo & Co.	3.750%	1/24/24	200	210
					Wells Fargo & Co.	1.654%	6/2/24	1,500	1,513
					Wells Fargo & Co.	3.000%	2/19/25	425	444
					Wells Fargo & Co.	2.406%	10/30/25	600	615
					Wells Fargo & Co.	2.164%	2/11/26	500	508

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Wells Fargo & Co.	3.000%	4/22/26	1,275	1,340	AbbVie Inc.	4.625%	10/1/42	190	232
Wells Fargo & Co.	4.100%	6/3/26	725	791	AbbVie Inc.	4.400%	11/6/42	501	601
Wells Fargo & Co.	3.000%	10/23/26	675	710	AbbVie Inc.	4.850%	6/15/44	230	288
Wells Fargo & Co.	4.300%	7/22/27	475	531	AbbVie Inc.	4.750%	3/15/45	200	249
Wells Fargo & Co.	3.584%	5/22/28	500	538	AbbVie Inc.	4.700%	5/14/45	602	744
Wells Fargo & Co.	4.150%	1/24/29	200	224	AbbVie Inc.	4.450%	5/14/46	455	550
Wells Fargo & Co.	2.879%	10/30/30	1,300	1,352	AbbVie Inc.	4.875%	11/14/48	550	712
Wells Fargo & Co.	4.478%	4/4/31	1,250	1,449	AbbVie Inc.	4.250%	11/21/49	1,025	1,231
Wells Fargo & Co.	3.068%	4/30/41	600	614	Adventist Health System	2.952%	3/1/29	100	105
Wells Fargo & Co.	5.375%	11/2/43	1,000	1,313	Adventist Health System	3.630%	3/1/49	100	111
Wells Fargo & Co.	5.606%	1/15/44	600	810	Advocate Health & Hospitals Corp.	3.829%	8/15/28	50	56
Wells Fargo & Co.	4.650%	11/4/44	325	394	Advocate Health & Hospitals Corp.	2.211%	6/15/30	25	25
Wells Fargo & Co.	3.900%	5/1/45	250	286	Advocate Health & Hospitals Corp.	4.272%	8/15/48	100	126
Wells Fargo & Co.	4.900%	11/17/45	250	315	Advocate Health & Hospitals Corp.	3.387%	10/15/49	75	83
Wells Fargo & Co.	4.400%	6/14/46	300	355	Advocate Health & Hospitals Corp.	3.008%	6/15/50	75	78
Wells Fargo & Co.	4.750%	12/7/46	350	435	Aetna Inc.	2.800%	6/15/23	125	128
Wells Fargo & Co.	5.013%	4/4/51	1,750	2,392	Aetna Inc.	3.500%	11/15/24	125	132
Wells Fargo Bank NA	5.950%	8/26/36	200	269	Aetna Inc.	6.625%	6/15/36	130	186
Wells Fargo Bank NA	5.850%	2/1/37	300	404	Aetna Inc.	6.750%	12/15/37	100	145
Wells Fargo Bank NA	6.600%	1/15/38	225	327	Aetna Inc.	4.500%	5/15/42	75	88
Westpac Banking Corp.	2.750%	1/11/23	200	204	Aetna Inc.	4.125%	11/15/42	75	85
Westpac Banking Corp.	2.000%	1/13/23	150	152	Aetna Inc.	3.875%	8/15/47	300	335
Westpac Banking Corp.	3.650%	5/15/23	75	78	Agilent Technologies Inc.	3.875%	7/15/23	100	104
Westpac Banking Corp.	3.300%	2/26/24	250	262	Agilent Technologies Inc.	3.050%	9/22/26	75	79
Westpac Banking Corp.	1.019%	11/18/24	275	274	Agilent Technologies Inc.	2.750%	9/15/29	100	103
Westpac Banking Corp.	2.350%	2/19/25	200	206	Agilent Technologies Inc.	2.100%	6/4/30	100	98
Westpac Banking Corp.	2.850%	5/13/26	200	211	AHS Hospital Corp.	5.024%	7/1/45	75	102
Westpac Banking Corp.	1.150%	6/3/26	218	214	AHS Hospital Corp.	2.780%	7/1/51	150	149
Westpac Banking Corp.	2.700%	8/19/26	175	184	Allina Health System	3.887%	4/15/49	75	88
Westpac Banking Corp.	3.350%	3/8/27	250	270	AmerisourceBergen Corp.	3.400%	5/15/24	175	183
Westpac Banking Corp.	1.953%	11/20/28	275	274	AmerisourceBergen Corp.	3.250%	3/1/25	50	52
Westpac Banking Corp.	2.650%	1/16/30	150	156	AmerisourceBergen Corp.	3.450%	12/15/27	275	296
Westpac Banking Corp.	2.894%	2/4/30	425	434	AmerisourceBergen Corp.	2.700%	3/15/31	300	303
Westpac Banking Corp.	4.322%	11/23/31	500	541	AmerisourceBergen Corp.	4.300%	12/15/47	175	205
Westpac Banking Corp.	4.110%	7/24/34	25	27	Amgen Inc.	3.625%	5/22/24	500	527
Westpac Banking Corp.	2.668%	11/15/35	315	307	Amgen Inc.	1.900%	2/21/25	180	183
Westpac Banking Corp.	3.020%	11/18/36	500	495	Amgen Inc.	3.125%	5/1/25	175	184
Westpac Banking Corp.	4.421%	7/24/39	600	704	Amgen Inc.	2.600%	8/19/26	455	474
Westpac Banking Corp.	2.963%	11/16/40	200	196	Amgen Inc.	2.200%	2/21/27	150	153
Willis North America Inc.	3.600%	5/15/24	125	131	Amgen Inc.	1.650%	8/15/28	200	196
Willis North America Inc.	4.500%	9/15/28	100	112	Amgen Inc.	2.000%	1/15/32	450	435
Willis North America Inc.	2.950%	9/15/29	440	452	Amgen Inc.	3.150%	2/21/40	575	588
Willis North America Inc.	5.050%	9/15/48	50	64	Amgen Inc.	2.800%	8/15/41	450	435
Willis North America Inc.	3.875%	9/15/49	90	98	Amgen Inc.	4.950%	10/1/41	240	301
XLIT Ltd.	4.450%	3/31/25	189	205	Amgen Inc.	5.150%	11/15/41	126	161
XLIT Ltd.	5.500%	3/31/45	100	137	Amgen Inc.	4.400%	5/1/45	450	537
Zions Bancorp NA	3.250%	10/29/29	250	258	Amgen Inc.	3.375%	2/21/50	725	753
				373,457	Amgen Inc.	3.000%	1/15/52	1,306	1,273
Health Care (3.2%)					Amgen Inc.	2.770%	9/1/53	172	161
Abbott Laboratories	3.750%	11/30/26	367	405	Anthem Inc.	2.950%	12/1/22	150	153
Abbott Laboratories	1.150%	1/30/28	100	97	Anthem Inc.	3.300%	1/15/23	625	642
Abbott Laboratories	1.400%	6/30/30	150	145	Anthem Inc.	3.500%	8/15/24	475	502
Abbott Laboratories	4.750%	11/30/36	375	479	Anthem Inc.	3.350%	12/1/24	160	169
Abbott Laboratories	5.300%	5/27/40	250	344	Anthem Inc.	2.375%	1/15/25	100	103
Abbott Laboratories	4.750%	4/15/43	175	228	Anthem Inc.	2.250%	5/15/30	530	529
Abbott Laboratories	4.900%	11/30/46	700	961	Anthem Inc.	2.550%	3/15/31	650	665
AbbVie Inc.	2.800%	3/15/23	100	102	Anthem Inc.	5.950%	12/15/34	1	1
AbbVie Inc.	2.850%	5/14/23	200	205	Anthem Inc.	5.850%	1/15/36	75	100
AbbVie Inc.	3.750%	11/14/23	250	262	Anthem Inc.	6.375%	6/15/37	50	71
AbbVie Inc.	3.850%	6/15/24	200	211	Anthem Inc.	4.625%	5/15/42	175	218
AbbVie Inc.	2.600%	11/21/24	750	778	Anthem Inc.	4.650%	1/15/43	775	968
AbbVie Inc.	3.800%	3/15/25	590	629	Anthem Inc.	5.100%	1/15/44	100	132
AbbVie Inc.	3.600%	5/14/25	911	968	Anthem Inc.	4.375%	12/1/47	300	368
AbbVie Inc.	3.200%	5/14/26	976	1,033	Anthem Inc.	4.550%	3/1/48	155	194
AbbVie Inc.	2.950%	11/21/26	740	779	Anthem Inc.	4.850%	8/15/54	30	39
AbbVie Inc.	4.250%	11/14/28	350	395	Ascension Health	2.532%	11/15/29	350	365
AbbVie Inc.	3.200%	11/21/29	1,130	1,210	Ascension Health	3.106%	11/15/39	100	107
AbbVie Inc.	4.550%	3/15/35	350	418	Ascension Health	3.945%	11/15/46	175	216
AbbVie Inc.	4.500%	5/14/35	495	592	Ascension Health	4.847%	11/15/53	75	107
AbbVie Inc.	4.300%	5/14/36	190	223	Astrazeneca Finance LLC	0.700%	5/28/24	250	248
AbbVie Inc.	4.050%	11/21/39	825	946	Astrazeneca Finance LLC	1.200%	5/28/26	200	198

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Astrazeneca Finance LLC	1.750%	5/28/28	200	199	Cardinal Health Inc.	3.079%	6/15/24	290	301
Astrazeneca Finance LLC	2.250%	5/28/31	200	202	Cardinal Health Inc.	3.750%	9/15/25	100	107
AstraZeneca plc	0.300%	5/26/23	200	199	Cardinal Health Inc.	4.600%	3/15/43	75	87
AstraZeneca plc	3.500%	8/17/23	225	235	Cardinal Health Inc.	4.500%	11/15/44	50	57
AstraZeneca plc	3.375%	11/16/25	400	429	Cardinal Health Inc.	4.900%	9/15/45	100	120
AstraZeneca plc	0.700%	4/8/26	500	484	Cardinal Health Inc.	4.368%	6/15/47	125	141
AstraZeneca plc	3.125%	6/12/27	175	188	Children's Health System of Texas	2.511%	8/15/50	100	94
AstraZeneca plc	4.000%	1/17/29	200	225	Children's Hospital Corp.	4.115%	1/1/47	75	92
AstraZeneca plc	1.375%	8/6/30	300	283	Children's Hospital Corp.	2.585%	2/1/50	50	48
AstraZeneca plc	6.450%	9/15/37	450	663	Children's Hospital Medical Center	4.268%	5/15/44	50	63
AstraZeneca plc	4.000%	9/18/42	290	346	CHRISTUS Health	4.341%	7/1/28	125	141
AstraZeneca plc	4.375%	11/16/45	200	256	Cigna Corp.	3.000%	7/15/23	700	720
AstraZeneca plc	3.000%	5/28/51	335	352	Cigna Corp.	3.500%	6/15/24	175	184
Banner Health	2.338%	1/1/30	125	127	Cigna Corp.	3.250%	4/15/25	250	263
Banner Health	3.181%	1/1/50	75	80	Cigna Corp.	4.125%	11/15/25	467	511
Baptist Healthcare System Obligated Group	3.540%	8/15/50	250	270	Cigna Corp.	4.500%	2/25/26	390	432
Baxalta Inc.	3.600%	6/23/22	15	15	Cigna Corp.	3.400%	3/1/27	275	296
Baxalta Inc.	4.000%	6/23/25	97	104	Cigna Corp.	7.875%	5/15/27	41	53
Baxalta Inc.	5.250%	6/23/45	73	97	Cigna Corp.	4.375%	10/15/28	610	693
Baxter International Inc.	0.868%	12/1/23	200	199	Cigna Corp.	2.400%	3/15/30	765	770
Baxter International Inc.	1.322%	11/29/24	200	200	Cigna Corp.	2.375%	3/15/31	250	251
Baxter International Inc.	1.915%	2/1/27	250	251	Cigna Corp.	4.800%	8/15/38	415	510
Baxter International Inc.	2.272%	12/1/28	250	252	Cigna Corp.	3.200%	3/15/40	150	155
Baxter International Inc.	1.730%	4/1/31	500	478	Cigna Corp.	6.125%	11/15/41	92	132
Baxter International Inc.	2.539%	2/1/32	500	505	Cigna Corp.	4.800%	7/15/46	400	505
Baxter International Inc.	3.500%	8/15/46	100	109	Cigna Corp.	3.875%	10/15/47	370	411
Baxter International Inc.	3.132%	12/1/51	200	206	Cigna Corp.	4.900%	12/15/48	545	704
Baylor Scott & White Holdings	1.777%	11/15/30	100	96	Cigna Corp.	3.400%	3/15/50	375	391
Baylor Scott & White Holdings	4.185%	11/15/45	100	122	City of Hope	5.623%	11/15/43	75	105
Baylor Scott & White Holdings	2.839%	11/15/50	350	349	City of Hope	4.378%	8/15/48	100	125
Becton Dickinson and Co.	3.734%	12/15/24	75	80	CommonSpirit Health	2.760%	10/1/24	100	103
Becton Dickinson and Co.	3.700%	6/6/27	375	409	CommonSpirit Health	2.782%	10/1/30	500	513
Becton Dickinson and Co.	1.957%	2/11/31	500	482	CommonSpirit Health	4.350%	11/1/42	225	257
Becton Dickinson and Co.	4.875%	5/15/44	26	31	CommonSpirit Health	3.817%	10/1/49	50	57
Becton Dickinson and Co.	4.685%	12/15/44	196	246	CommonSpirit Health	4.187%	10/1/49	200	233
Becton Dickinson and Co.	4.669%	6/6/47	300	378	Community Health Network Inc.	3.099%	5/1/50	250	249
Biogen Inc.	4.050%	9/15/25	350	380	Cottage Health Obligated Group	3.304%	11/1/49	100	107
Biogen Inc.	2.250%	5/1/30	600	591	CVS Health Corp.	2.750%	12/1/22	150	152
Biogen Inc.	3.150%	5/1/50	300	292	CVS Health Corp.	4.750%	12/1/22	150	154
Bon Secours Mercy Health Inc.	3.464%	6/1/30	100	108	CVS Health Corp.	3.375%	8/12/24	275	289
Bon Secours Mercy Health Inc.	3.205%	6/1/50	250	261	CVS Health Corp.	3.875%	7/20/25	573	616
Boston Scientific Corp.	3.450%	3/1/24	175	183	CVS Health Corp.	2.875%	6/1/26	2,166	2,269
Boston Scientific Corp.	1.900%	6/1/25	550	557	CVS Health Corp.	3.000%	8/15/26	450	474
Boston Scientific Corp.	3.750%	3/1/26	125	135	CVS Health Corp.	1.300%	8/21/27	400	388
Boston Scientific Corp.	4.000%	3/1/29	150	167	CVS Health Corp.	4.300%	3/25/28	677	760
Boston Scientific Corp.	2.650%	6/1/30	400	407	CVS Health Corp.	3.250%	8/15/29	360	384
Boston Scientific Corp.	6.750%	11/15/35	100	139	CVS Health Corp.	1.750%	8/21/30	225	215
Boston Scientific Corp.	4.550%	3/1/39	175	209	CVS Health Corp.	1.875%	2/28/31	500	480
Boston Scientific Corp.	7.375%	1/15/40	50	78	CVS Health Corp.	2.125%	9/15/31	500	490
Boston Scientific Corp.	4.700%	3/1/49	200	254	CVS Health Corp.	4.875%	7/20/35	125	153
Bristol-Myers Squibb Co.	0.537%	11/13/23	500	497	CVS Health Corp.	4.780%	3/25/38	1,000	1,218
Bristol-Myers Squibb Co.	2.900%	7/26/24	675	706	CVS Health Corp.	6.125%	9/15/39	75	104
Bristol-Myers Squibb Co.	3.875%	8/15/25	574	621	CVS Health Corp.	4.125%	4/1/40	200	229
Bristol-Myers Squibb Co.	3.200%	6/15/26	460	494	CVS Health Corp.	2.700%	8/21/40	275	264
Bristol-Myers Squibb Co.	1.125%	11/13/27	500	487	CVS Health Corp.	5.300%	12/5/43	150	198
Bristol-Myers Squibb Co.	3.450%	11/15/27	210	230	CVS Health Corp.	5.125%	7/20/45	1,025	1,333
Bristol-Myers Squibb Co.	3.900%	2/20/28	275	307	CVS Health Corp.	5.050%	3/25/48	1,150	1,505
Bristol-Myers Squibb Co.	3.400%	7/26/29	500	547	CVS Health Corp.	4.250%	4/1/50	300	362
Bristol-Myers Squibb Co.	1.450%	11/13/30	400	381	Danaher Corp.	3.350%	9/15/25	100	107
Bristol-Myers Squibb Co.	4.125%	6/15/39	380	449	Danaher Corp.	4.375%	9/15/45	75	93
Bristol-Myers Squibb Co.	2.350%	11/13/40	500	473	Danaher Corp.	2.600%	10/1/50	500	476
Bristol-Myers Squibb Co.	3.250%	8/1/42	100	107	Dartmouth-Hitchcock Health	4.178%	8/1/48	100	121
Bristol-Myers Squibb Co.	4.500%	3/1/44	75	94	DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	158
Bristol-Myers Squibb Co.	4.625%	5/15/44	175	223	DH Europe Finance II Sarl	2.200%	11/15/24	250	256
Bristol-Myers Squibb Co.	5.000%	8/15/45	361	481	DH Europe Finance II Sarl	2.600%	11/15/29	150	155
Bristol-Myers Squibb Co.	4.350%	11/15/47	250	310	DH Europe Finance II Sarl	3.250%	11/15/39	175	186
Bristol-Myers Squibb Co.	4.550%	2/20/48	300	383	Dignity Health	3.812%	11/1/24	100	106
Bristol-Myers Squibb Co.	4.250%	10/26/49	500	618	Dignity Health	4.500%	11/1/42	100	118
Bristol-Myers Squibb Co.	2.550%	11/13/50	500	474	Dignity Health	5.267%	11/1/64	50	70
Cardinal Health Inc.	3.200%	3/15/23	150	154	Duke University Health System Inc.	3.920%	6/1/47	100	119
					Edwards Lifesciences Corp.	4.300%	6/15/28	100	112

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Eli Lilly & Co.	2.750%	6/1/25	71	74	Johnson & Johnson	4.500%	12/5/43	200	255
Eli Lilly & Co.	3.375%	3/15/29	92	101	Johnson & Johnson	3.750%	3/3/47	250	297
Eli Lilly & Co.	2.500%	9/15/60	250	234	Johnson & Johnson	2.250%	9/1/50	400	373
Gilead Sciences Inc.	2.500%	9/1/23	300	307	Kaiser Foundation Hospitals	3.150%	5/1/27	100	107
Gilead Sciences Inc.	3.700%	4/1/24	470	494	Kaiser Foundation Hospitals	2.810%	6/1/41	250	251
Gilead Sciences Inc.	3.650%	3/1/26	575	620	Kaiser Foundation Hospitals	4.875%	4/1/42	235	310
Gilead Sciences Inc.	2.950%	3/1/27	525	553	Kaiser Foundation Hospitals	4.150%	5/1/47	150	186
Gilead Sciences Inc.	4.600%	9/1/35	575	697	Kaiser Foundation Hospitals	3.266%	11/1/49	225	243
Gilead Sciences Inc.	4.000%	9/1/36	350	403	Kaiser Foundation Hospitals	3.002%	6/1/51	250	258
Gilead Sciences Inc.	5.650%	12/1/41	175	240	Koninklijke KPN NV	6.875%	3/11/38	100	146
Gilead Sciences Inc.	4.800%	4/1/44	400	506	Koninklijke Philips NV	5.000%	3/15/42	150	190
Gilead Sciences Inc.	4.750%	3/1/46	455	577	Laboratory Corp. of America Holdings	3.250%	9/1/24	150	157
Gilead Sciences Inc.	2.800%	10/1/50	475	460	Laboratory Corp. of America Holdings	2.300%	12/1/24	100	103
GlaxoSmithKline Capital Inc.	3.375%	5/15/23	225	233	Laboratory Corp. of America Holdings	3.600%	2/1/25	200	211
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	604	650	Laboratory Corp. of America Holdings	1.550%	6/1/26	200	198
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	419	Laboratory Corp. of America Holdings	3.600%	9/1/27	100	108
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	85	113	Laboratory Corp. of America Holdings	2.950%	12/1/29	125	130
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	810	Laboratory Corp. of America Holdings	2.700%	6/1/31	200	204
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	122	Laboratory Corp. of America Holdings	4.700%	2/1/45	195	238
GlaxoSmithKline Capital plc	0.534%	10/1/23	500	498	Mass General Brigham Inc.	3.192%	7/1/49	150	159
GlaxoSmithKline Capital plc	3.375%	6/1/29	25	27	Mass General Brigham Inc.	3.342%	7/1/60	250	273
Hackensack Meridian Health Inc.	2.675%	9/1/41	250	245	Mayo Clinic	3.774%	11/15/43	75	87
Hackensack Meridian Health Inc.	4.211%	7/1/48	125	154	Mayo Clinic	4.128%	11/15/52	50	63
Hackensack Meridian Health Inc.	4.500%	7/1/57	50	67	Mayo Clinic	3.196%	11/15/61	250	267
Hartford HealthCare Corp.	3.447%	7/1/54	75	79	McKesson Corp.	3.796%	3/15/24	200	210
HCA Inc.	4.750%	5/1/23	250	262	McKesson Corp.	0.900%	12/3/25	500	485
HCA Inc.	5.000%	3/15/24	425	457	MedStar Health Inc.	3.626%	8/15/49	75	83
HCA Inc.	5.250%	4/15/25	320	354	Medtronic Inc.	3.500%	3/15/25	200	213
HCA Inc.	5.250%	6/15/26	325	366	Medtronic Inc.	4.375%	3/15/35	411	506
HCA Inc.	4.500%	2/15/27	125	138	Medtronic Inc.	4.625%	3/15/45	344	451
HCA Inc.	4.125%	6/15/29	405	447	Memorial Health Services	3.447%	11/1/49	150	168
HCA Inc.	2.375%	7/15/31	200	197	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	102
HCA Inc.	5.125%	6/15/39	200	247	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	188
HCA Inc.	5.500%	6/15/47	425	558	Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	32
HCA Inc.	5.250%	6/15/49	300	387	Merck & Co. Inc.	2.800%	5/18/23	325	335
HCA Inc.	3.500%	7/15/51	200	205	Merck & Co. Inc.	2.750%	2/10/25	740	775
Humana Inc.	2.900%	12/15/22	150	153	Merck & Co. Inc.	1.700%	6/10/27	400	403
Humana Inc.	0.650%	8/3/23	300	299	Merck & Co. Inc.	1.900%	12/10/28	175	176
Humana Inc.	3.850%	10/1/24	326	346	Merck & Co. Inc.	3.400%	3/7/29	375	409
Humana Inc.	1.350%	2/3/27	200	195	Merck & Co. Inc.	1.450%	6/24/30	210	201
Humana Inc.	3.950%	3/15/27	150	164	Merck & Co. Inc.	2.150%	12/10/31	275	276
Humana Inc.	4.875%	4/1/30	135	158	Merck & Co. Inc.	6.500%	12/1/33	125	181
Humana Inc.	2.150%	2/3/32	200	194	Merck & Co. Inc.	3.900%	3/7/39	200	234
Humana Inc.	4.625%	12/1/42	110	135	Merck & Co. Inc.	3.600%	9/15/42	100	113
Humana Inc.	4.950%	10/1/44	270	348	Merck & Co. Inc.	4.150%	5/18/43	200	243
Humana Inc.	3.950%	8/15/49	40	46	Merck & Co. Inc.	3.700%	2/10/45	525	604
IHC Health Services Inc.	4.131%	5/15/48	100	125	Merck & Co. Inc.	4.000%	3/7/49	300	365
Illumina Inc.	2.550%	3/23/31	250	250	Merck & Co. Inc.	2.450%	6/24/50	300	283
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	125	152	Merck & Co. Inc.	2.750%	12/10/51	400	398
Iowa Health System	3.665%	2/15/50	125	142	Merck & Co. Inc.	2.900%	12/10/61	375	374
Johns Hopkins Health System Corp.	3.837%	5/15/46	125	149	Mercy Health	4.302%	7/1/28	25	28
Johnson & Johnson	2.050%	3/1/23	125	127	Methodist Hospital	2.705%	12/1/50	300	291
Johnson & Johnson	3.375%	12/5/23	200	210	Montefiore Obligated Group	5.246%	11/1/48	150	162
Johnson & Johnson	2.625%	1/15/25	250	261	Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	518
Johnson & Johnson	2.450%	3/1/26	350	365	MultiCare Health System	2.803%	8/15/50	250	245
Johnson & Johnson	2.950%	3/3/27	200	214	Mylan Inc.	4.200%	11/29/23	100	105
Johnson & Johnson	0.950%	9/1/27	300	293	Mylan Inc.	5.400%	11/29/43	100	124
Johnson & Johnson	2.900%	1/15/28	100	107	Mylan Inc.	5.200%	4/15/48	175	217
Johnson & Johnson	6.950%	9/1/29	75	103	New York and Presbyterian Hospital	4.024%	8/1/45	130	159
Johnson & Johnson	1.300%	9/1/30	300	289	New York and Presbyterian Hospital	4.063%	8/1/56	75	97
Johnson & Johnson	4.950%	5/15/33	150	193	New York and Presbyterian Hospital	2.606%	8/1/60	300	287
Johnson & Johnson	4.375%	12/5/33	175	215	New York and Presbyterian Hospital	3.954%	8/1/19	125	151
Johnson & Johnson	3.550%	3/1/36	175	200					
Johnson & Johnson	3.625%	3/3/37	300	345					
Johnson & Johnson	5.950%	8/15/37	200	288					
Johnson & Johnson	3.400%	1/15/38	200	224					
Johnson & Johnson	2.100%	9/1/40	250	237					
Johnson & Johnson	4.500%	9/1/40	150	193					
Johnson & Johnson	4.850%	5/15/41	75	100					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Northwell Healthcare Inc.	3.979%	11/1/46	100	114	Sanofi	3.375%	6/19/23	225	233
Northwell Healthcare Inc.	4.260%	11/1/47	200	238	Sanofi	3.625%	6/19/28	225	253
Northwell Healthcare Inc.	3.809%	11/1/49	100	111	Seattle Children's Hospital	2.719%	10/1/50	200	195
Novartis Health Inc.	2.637%	11/1/36	250	252	Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	1,425	1,465
Novartis Capital Corp.	3.400%	5/6/24	400	422	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	575	610
Novartis Capital Corp.	1.750%	2/14/25	200	203	Smith & Nephew plc	2.032%	10/14/30	300	290
Novartis Capital Corp.	2.000%	2/14/27	525	535	Spectrum Health System Obligated Group	3.487%	7/15/49	75	83
Novartis Capital Corp.	3.100%	5/17/27	175	187	SSM Health Care Corp.	3.688%	6/1/23	150	155
Novartis Capital Corp.	2.200%	8/14/30	410	416	SSM Health Care Corp.	3.823%	6/1/27	100	110
Novartis Capital Corp.	3.700%	9/21/42	100	115	Stanford Health Care	3.795%	11/15/48	125	148
Novartis Capital Corp.	4.400%	5/6/44	375	481	Stryker Corp.	3.375%	5/15/24	213	223
Novartis Capital Corp.	4.000%	11/20/45	225	273	Stryker Corp.	1.150%	6/15/25	100	99
Novartis Capital Corp.	2.750%	8/14/50	75	76	Stryker Corp.	3.375%	11/1/25	140	149
NY Society for Relief of Ruptured & Crippled Maintaining Hospital Special Surgery	2.667%	10/1/50	10	9	Stryker Corp.	3.500%	3/15/26	183	196
NYU Langone Hospitals	4.784%	7/1/44	100	127	Stryker Corp.	3.650%	3/7/28	50	54
2 NYU Langone Hospitals	4.368%	7/1/47	110	131	Stryker Corp.	4.100%	4/1/43	75	88
2 NYU Langone Hospitals	3.380%	7/1/55	200	206	Stryker Corp.	4.375%	5/15/44	50	61
2 OhioHealth Corp.	3.042%	11/15/50	100	105	Stryker Corp.	4.625%	3/15/46	175	224
Orlando Health Obligated Group	4.089%	10/1/48	50	60	Stryker Corp.	2.900%	6/15/50	100	101
PeaceHealth Obligated Group	4.787%	11/15/48	75	100	Sutter Health	1.321%	8/15/25	500	498
PeaceHealth Obligated Group	3.218%	11/15/50	200	207	Sutter Health	3.695%	8/15/28	75	83
PerkinElmer Inc.	0.850%	9/15/24	250	246	Sutter Health	4.091%	8/15/48	75	88
PerkinElmer Inc.	1.900%	9/15/28	250	246	Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	200	212
PerkinElmer Inc.	3.300%	9/15/29	175	186	Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	405	476
PerkinElmer Inc.	3.625%	3/15/51	150	163	Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	500	487
Pfizer Inc.	3.200%	9/15/23	125	130	Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	400	403
Pfizer Inc.	2.950%	3/15/24	150	156	Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	610	618
Pfizer Inc.	2.750%	6/3/26	590	626	Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	200	208
Pfizer Inc.	3.600%	9/15/28	200	222	Texas Health Resources	2.328%	11/15/50	300	270
Pfizer Inc.	3.450%	3/15/29	375	414	Thermo Fisher Scientific Inc.	0.797%	10/18/23	250	249
Pfizer Inc.	2.625%	4/1/30	300	315	Thermo Fisher Scientific Inc.	1.215%	10/18/24	250	250
Pfizer Inc.	1.700%	5/28/30	225	220	Thermo Fisher Scientific Inc.	3.650%	12/15/25	400	429
Pfizer Inc.	1.750%	8/18/31	200	196	Thermo Fisher Scientific Inc.	2.000%	10/15/31	500	493
Pfizer Inc.	4.000%	12/15/36	300	356	Thermo Fisher Scientific Inc.	2.800%	10/15/41	250	252
Pfizer Inc.	4.100%	9/15/38	150	178	Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	257
Pfizer Inc.	3.900%	3/15/39	125	146	Toledo Hospital	5.325%	11/15/28	50	56
Pfizer Inc.	7.200%	3/15/39	425	684	Toledo Hospital	6.015%	11/15/48	75	92
Pfizer Inc.	2.550%	5/28/40	200	199	Trinity Health Corp.	4.125%	12/1/45	85	102
Pfizer Inc.	4.300%	6/15/43	125	154	UnitedHealth Group Inc.	2.750%	2/15/23	175	178
Pfizer Inc.	4.400%	5/15/44	200	250	UnitedHealth Group Inc.	2.875%	3/15/23	25	26
Pfizer Inc.	4.125%	12/15/46	250	309	UnitedHealth Group Inc.	3.500%	6/15/23	100	104
Pfizer Inc.	4.200%	9/15/48	350	440	UnitedHealth Group Inc.	3.500%	2/15/24	100	105
Pfizer Inc.	4.000%	3/15/49	175	215	UnitedHealth Group Inc.	2.375%	8/15/24	300	311
Pfizer Inc.	2.700%	5/28/50	450	453	UnitedHealth Group Inc.	3.750%	7/15/25	950	1,031
Pharmacia LLC	6.600%	12/1/28	175	227	UnitedHealth Group Inc.	3.700%	12/15/25	75	82
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	52	UnitedHealth Group Inc.	3.100%	3/15/26	225	241
Providence St. Joseph Health Obligated Group	2.532%	10/1/29	150	155	UnitedHealth Group Inc.	3.450%	1/15/27	175	191
2 Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	86	UnitedHealth Group Inc.	3.375%	4/15/27	350	380
2 Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	88	UnitedHealth Group Inc.	2.950%	10/15/27	150	160
Quest Diagnostics Inc.	4.250%	4/1/24	100	106	UnitedHealth Group Inc.	3.875%	12/15/28	150	168
Quest Diagnostics Inc.	3.500%	3/30/25	100	106	UnitedHealth Group Inc.	2.875%	8/15/29	150	159
Quest Diagnostics Inc.	3.450%	6/1/26	125	134	UnitedHealth Group Inc.	2.000%	5/15/30	755	749
Quest Diagnostics Inc.	4.200%	6/30/29	140	158	UnitedHealth Group Inc.	2.300%	5/15/31	650	660
Quest Diagnostics Inc.	2.950%	6/30/30	160	167	UnitedHealth Group Inc.	4.625%	7/15/35	175	218
Quest Diagnostics Inc.	2.800%	6/30/31	125	129	UnitedHealth Group Inc.	6.500%	6/15/37	50	74
Quest Diagnostics Inc.	5.750%	1/30/40	13	16	UnitedHealth Group Inc.	6.625%	11/15/37	125	186
Quest Diagnostics Inc.	4.700%	3/30/45	25	31	UnitedHealth Group Inc.	6.875%	2/15/38	245	376
Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	500	473	UnitedHealth Group Inc.	3.500%	8/15/39	240	265
Royalty Pharma plc	0.750%	9/2/23	300	298	UnitedHealth Group Inc.	2.750%	5/15/40	200	202
Royalty Pharma plc	1.200%	9/2/25	300	295	UnitedHealth Group Inc.	5.950%	2/15/41	60	86
Royalty Pharma plc	2.200%	9/2/30	300	291	UnitedHealth Group Inc.	3.050%	5/15/41	300	313
Royalty Pharma plc	3.550%	9/2/50	350	348	UnitedHealth Group Inc.	4.625%	11/15/41	110	138
Royalty Pharma plc	3.350%	9/2/51	250	240	UnitedHealth Group Inc.	4.375%	3/15/42	50	61
Rush Obligated Group	3.922%	11/15/29	75	84	UnitedHealth Group Inc.	3.950%	10/15/42	175	204
RWJ Barnabas Health Inc.	3.949%	7/1/46	100	118	UnitedHealth Group Inc.	4.250%	3/15/43	125	151
RWJ Barnabas Health Inc.	3.477%	7/1/49	25	28	UnitedHealth Group Inc.	4.750%	7/15/45	305	399
					UnitedHealth Group Inc.	4.200%	1/15/47	210	256
					UnitedHealth Group Inc.	4.250%	4/15/47	290	355
					UnitedHealth Group Inc.	4.250%	6/15/48	300	371

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Canadian National Railway Co.	3.650%	2/3/48	125	142		Deere & Co.	3.900%	6/9/42	250	297
Canadian National Railway Co.	2.450%	5/1/50	425	396		Deere & Co.	2.875%	9/7/49	200	207
Canadian Pacific Railway Co.	4.450%	3/15/23	225	233		Deere & Co.	3.750%	4/15/50	175	210
Canadian Pacific Railway Co.	2.050%	3/5/30	200	198		Delta Air Lines Class AA Series				
Canadian Pacific Railway Co.	7.125%	10/15/31	100	139		2019-1 Pass Through Trust	3.204%	10/25/25	75	77
Canadian Pacific Railway Co.	2.450%	12/2/31	250	254	2	Delta Air Lines Class AA Series				
Canadian Pacific Railway Co.	5.950%	5/15/37	450	617		2020-1 Pass Through Trust	2.000%	12/10/29	137	134
Canadian Pacific Railway Co.	3.000%	12/2/41	500	511	5	Delta Air Lines Inc.	7.000%	5/1/25	293	335
Canadian Pacific Railway Co.	3.100%	12/2/51	500	511	2.5	Delta Air Lines Inc. / SkyMiles IP				
Canadian Pacific Railway Co.	6.125%	9/15/15	120	178		Ltd.	4.750%	10/20/28	200	219
Carrier Global Corp.	2.242%	2/15/25	400	410		Dover Corp.	3.150%	11/15/25	200	211
Carrier Global Corp.	2.493%	2/15/27	250	257		Dover Corp.	2.950%	11/4/29	75	79
Carrier Global Corp.	2.722%	2/15/30	600	613		Eaton Corp.	4.150%	11/2/42	150	176
Carrier Global Corp.	2.700%	2/15/31	85	86		Emerson Electric Co.	2.000%	12/21/28	200	200
Carrier Global Corp.	3.377%	4/5/40	300	313		Emerson Electric Co.	1.950%	10/15/30	100	99
Carrier Global Corp.	3.577%	4/5/50	400	426		Emerson Electric Co.	2.200%	12/21/31	200	199
Caterpillar Financial Services Corp.	3.450%	5/15/23	200	207		Emerson Electric Co.	2.750%	10/15/50	150	145
Caterpillar Financial Services Corp.	0.650%	7/7/23	250	250		Emerson Electric Co.	2.800%	12/21/51	200	196
Caterpillar Financial Services Corp.	3.650%	12/7/23	70	74		FedEx Corp.	3.250%	4/1/26	100	107
Caterpillar Financial Services Corp.	2.850%	5/17/24	125	130		FedEx Corp.	3.100%	8/5/29	200	211
Caterpillar Financial Services Corp.	3.300%	6/9/24	250	263		FedEx Corp.	4.250%	5/15/30	100	114
Caterpillar Financial Services Corp.	0.600%	9/13/24	200	198		FedEx Corp.	3.900%	2/1/35	200	223
Caterpillar Financial Services Corp.	2.150%	11/8/24	300	309		FedEx Corp.	3.875%	8/1/42	125	137
Caterpillar Financial Services Corp.	3.250%	12/1/24	477	506		FedEx Corp.	4.100%	4/15/43	75	84
Caterpillar Financial Services Corp.	1.450%	5/15/25	100	100		FedEx Corp.	5.100%	1/15/44	250	319
Caterpillar Financial Services Corp.	0.800%	11/13/25	500	490		FedEx Corp.	4.100%	2/1/45	125	140
Caterpillar Financial Services Corp.	0.900%	3/2/26	500	489		FedEx Corp.	4.750%	11/15/45	250	305
Caterpillar Financial Services Corp.	2.400%	8/9/26	100	104		FedEx Corp.	4.550%	4/1/46	225	269
Caterpillar Financial Services Corp.	1.150%	9/14/26	200	197		FedEx Corp.	4.400%	1/15/47	125	147
Caterpillar Inc.	3.400%	5/15/24	150	158		FedEx Corp.	4.050%	2/15/48	200	226
Caterpillar Inc.	2.600%	9/19/29	200	210		FedEx Corp.	4.950%	10/17/48	250	319
Caterpillar Inc.	2.600%	4/9/30	120	125		FedEx Corp.	5.250%	5/15/50	250	335
Caterpillar Inc.	6.050%	8/15/36	100	142		FedEx Corp.	4.500%	2/1/65	60	71
Caterpillar Inc.	5.200%	5/27/41	150	206	2	FedEx Corp. Class AA Series				
Caterpillar Inc.	3.803%	8/15/42	243	284		2020-1 Pass Through Trust	1.875%	8/20/35	473	463
Caterpillar Inc.	3.250%	9/19/49	200	220		Flowservo Corp.	3.500%	10/1/30	90	93
Caterpillar Inc.	3.250%	4/9/50	200	221		Fortive Corp.	3.150%	6/15/26	150	159
Caterpillar Inc.	4.750%	5/15/64	100	144		Fortive Corp.	4.300%	6/15/46	100	119
Cintas Corp. No. 2	3.700%	4/1/27	175	192		GE Capital Funding LLC	3.450%	5/15/25	445	467
CNH Industrial Capital LLC	1.950%	7/2/23	75	76		GE Capital Funding LLC	4.550%	5/15/32	200	236
CNH Industrial Capital LLC	4.200%	1/15/24	675	713		GE Capital International Funding				
CNH Industrial Capital LLC	1.450%	7/15/26	200	196		Co. Unlimited Co.	4.418%	11/15/35	1,670	2,003
CNH Industrial NV	3.850%	11/15/27	100	109		General Dynamics Corp.	3.375%	5/15/23	200	207
2 Continental Airlines Class A Series						General Dynamics Corp.	1.875%	8/15/23	300	305
2007-1 Pass Through Trust	5.983%	10/19/23	11	11		General Dynamics Corp.	2.375%	11/15/24	320	331
2 Continental Airlines Class A Series						General Dynamics Corp.	3.250%	4/1/25	150	159
2012-2 Pass Through Trust	4.000%	4/29/26	30	31		General Dynamics Corp.	3.500%	5/15/25	200	214
Crane Co.	4.450%	12/15/23	50	53		General Dynamics Corp.	3.500%	4/1/27	100	109
Crane Co.	4.200%	3/15/48	125	139		General Dynamics Corp.	2.625%	11/15/27	200	209
CSX Corp.	3.400%	8/1/24	62	65		General Dynamics Corp.	3.750%	5/15/28	200	221
CSX Corp.	3.350%	11/1/25	150	160		General Dynamics Corp.	3.625%	4/1/30	200	223
CSX Corp.	3.250%	6/1/27	150	161		General Dynamics Corp.	4.250%	4/1/40	150	183
CSX Corp.	3.800%	3/1/28	350	385		General Dynamics Corp.	3.600%	11/15/42	100	114
CSX Corp.	4.250%	3/15/29	200	226		General Dynamics Corp.	4.250%	4/1/50	140	179
CSX Corp.	2.400%	2/15/30	172	175		General Electric Co.	3.150%	9/7/22	91	93
CSX Corp.	6.220%	4/30/40	152	218		General Electric Co.	3.100%	1/9/23	574	587
CSX Corp.	5.500%	4/15/41	225	300		General Electric Co.	6.750%	3/15/32	705	961
CSX Corp.	4.750%	5/30/42	210	263		General Electric Co.	5.875%	1/14/38	560	761
CSX Corp.	4.100%	3/15/44	150	174		GXO Logistics Inc.	2.650%	7/15/31	250	247
CSX Corp.	4.300%	3/1/48	250	304		Honeywell International Inc.	2.300%	8/15/24	425	439
CSX Corp.	4.500%	3/15/49	225	281		Honeywell International Inc.	1.350%	6/1/25	275	276
CSX Corp.	3.350%	9/15/49	265	282		Honeywell International Inc.	2.500%	11/1/26	50	52
CSX Corp.	4.500%	8/1/54	25	32		Honeywell International Inc.	1.100%	3/1/27	250	244
CSX Corp.	4.250%	11/1/66	150	184		Honeywell International Inc.	2.700%	8/15/29	100	105
CSX Corp.	4.650%	3/1/68	75	98		Honeywell International Inc.	1.950%	6/1/30	1,000	995
Cummins Inc.	0.750%	9/1/25	400	393		Honeywell International Inc.	1.750%	9/1/31	250	243
Cummins Inc.	1.500%	9/1/30	300	284		Honeywell International Inc.	5.700%	3/15/37	200	276
Cummins Inc.	2.600%	9/1/50	200	188		Honeywell International Inc.	5.375%	3/1/41	150	208
Deere & Co.	2.750%	4/15/25	100	105		Honeywell International Inc.	2.800%	6/1/50	200	209
Deere & Co.	5.375%	10/16/29	125	155		Hubbell Inc.	3.350%	3/1/26	75	79
Deere & Co.	7.125%	3/3/31	100	140		Hubbell Inc.	3.150%	8/15/27	50	53
						Hubbell Inc.	3.500%	2/15/28	175	188

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Huntington Ingalls Industries Inc.	0.670%	8/16/23	200	198	Lockheed Martin Corp.	4.700%	5/15/46	275	357
	Huntington Ingalls Industries Inc.	3.844%	5/1/25	100	106	Lockheed Martin Corp.	2.800%	6/15/50	175	175
5	Huntington Ingalls Industries Inc.	2.043%	8/16/28	200	196	Lockheed Martin Corp.	4.090%	9/15/52	331	410
	Huntington Ingalls Industries Inc.	4.200%	5/1/30	200	223	Norfolk Southern Corp.	2.903%	2/15/23	48	49
	IDEX Corp.	3.000%	5/1/30	75	78	Norfolk Southern Corp.	3.850%	1/15/24	75	79
	Illinois Tool Works Inc.	3.500%	3/1/24	200	210	Norfolk Southern Corp.	3.650%	8/1/25	50	53
	Illinois Tool Works Inc.	2.650%	11/15/26	300	315	Norfolk Southern Corp.	2.900%	6/15/26	310	327
	Illinois Tool Works Inc.	4.875%	9/15/41	75	99	Norfolk Southern Corp.	7.800%	5/15/27	60	78
	Illinois Tool Works Inc.	3.900%	9/1/42	250	292	Norfolk Southern Corp.	3.150%	6/1/27	125	133
	JB Hunt Transport Services Inc.	3.875%	3/1/26	200	218	Norfolk Southern Corp.	3.800%	8/1/28	113	125
2	JetBlue Class A Series 2020-1 Pass Through Trust	4.000%	5/15/34	140	151	Norfolk Southern Corp.	2.550%	11/1/29	200	206
2	JetBlue Class AA Series 2019-1 Pass Through Trust	2.750%	11/15/33	137	137	Norfolk Southern Corp.	4.837%	10/1/41	113	143
	John Deere Capital Corp.	2.700%	1/6/23	100	102	Norfolk Southern Corp.	4.450%	6/15/45	75	92
	John Deere Capital Corp.	2.800%	1/27/23	50	51	Norfolk Southern Corp.	4.650%	1/15/46	75	94
	John Deere Capital Corp.	2.800%	3/6/23	100	103	Norfolk Southern Corp.	4.150%	2/28/48	25	30
	John Deere Capital Corp.	3.450%	6/7/23	200	208	Norfolk Southern Corp.	4.100%	5/15/49	73	87
	John Deere Capital Corp.	0.700%	7/5/23	100	100	Norfolk Southern Corp.	3.400%	11/1/49	75	80
	John Deere Capital Corp.	3.650%	10/12/23	50	52	Norfolk Southern Corp.	3.050%	5/15/50	350	355
	John Deere Capital Corp.	2.600%	3/7/24	75	78	Norfolk Southern Corp.	4.050%	8/15/52	239	287
	John Deere Capital Corp.	2.650%	6/24/24	75	78	Norfolk Southern Corp.	3.155%	5/15/55	438	447
	John Deere Capital Corp.	0.625%	9/10/24	200	198	Norfolk Southern Corp.	4.100%	5/15/21	100	114
	John Deere Capital Corp.	2.050%	1/9/25	350	360	Northrop Grumman Corp.	3.250%	8/1/23	150	155
	John Deere Capital Corp.	3.450%	3/13/25	300	320	Northrop Grumman Corp.	2.930%	1/15/25	275	287
	John Deere Capital Corp.	3.400%	9/11/25	75	80	Northrop Grumman Corp.	3.200%	2/1/27	150	159
	John Deere Capital Corp.	0.700%	1/15/26	300	292	Northrop Grumman Corp.	3.250%	1/15/28	100	107
	John Deere Capital Corp.	2.650%	6/10/26	100	105	Northrop Grumman Corp.	4.400%	5/1/30	290	335
	John Deere Capital Corp.	1.050%	6/17/26	200	197	Northrop Grumman Corp.	5.150%	5/1/40	465	602
	John Deere Capital Corp.	2.250%	9/14/26	125	129	Northrop Grumman Corp.	5.050%	11/15/40	150	194
	John Deere Capital Corp.	2.800%	9/8/27	150	160	Northrop Grumman Corp.	4.750%	6/1/43	275	347
	John Deere Capital Corp.	3.050%	1/6/28	100	107	Northrop Grumman Corp.	4.030%	10/15/47	380	449
	John Deere Capital Corp.	3.450%	3/7/29	50	55	Northrop Grumman Corp.	5.250%	5/1/50	310	435
	John Deere Capital Corp.	2.800%	7/18/29	150	158	Nvent Finance Sarl	4.550%	4/15/28	100	111
	John Deere Capital Corp.	2.450%	1/9/30	325	335	Oshkosh Corp.	4.600%	5/15/28	185	209
	Johnson Controls International plc	3.625%	7/2/24	126	133	Oshkosh Corp.	3.100%	3/1/30	60	62
	Johnson Controls International plc	3.900%	2/14/26	37	40	Otis Worldwide Corp.	2.293%	4/5/27	200	204
	Johnson Controls International plc	6.000%	1/15/36	39	54	Otis Worldwide Corp.	2.565%	2/15/30	300	304
	Johnson Controls International plc	4.625%	7/2/44	175	214	Otis Worldwide Corp.	3.112%	2/15/40	400	410
	Johnson Controls International plc	5.125%	9/14/45	14	18	Otis Worldwide Corp.	3.362%	2/15/50	150	159
	Johnson Controls International plc	4.500%	2/15/47	100	122	PACCAR Financial Corp.	3.400%	8/9/23	100	104
	Johnson Controls International plc	4.950%	7/2/64	72	94	PACCAR Financial Corp.	0.350%	8/11/23	500	496
	Johnson Controls International plc / Tyco Fire & Security Finance SCA	2.000%	9/16/31	200	193	PACCAR Financial Corp.	2.150%	8/15/24	75	77
	Kansas City Southern	3.000%	5/15/23	250	256	PACCAR Financial Corp.	1.800%	2/6/25	60	61
	Kansas City Southern	2.875%	11/15/29	100	104	Parker-Hannifin Corp.	2.700%	6/14/24	110	114
	Kansas City Southern	4.300%	5/15/43	75	87	Parker-Hannifin Corp.	3.300%	11/21/24	290	304
	Kansas City Southern	4.950%	8/15/45	125	160	Parker-Hannifin Corp.	3.250%	3/1/27	125	134
	Kansas City Southern	4.700%	5/1/48	225	282	Parker-Hannifin Corp.	3.250%	6/14/29	75	79
	Kansas City Southern	3.500%	5/1/50	100	107	Parker-Hannifin Corp.	6.250%	5/15/38	150	209
	Kennametal Inc.	4.625%	6/15/28	120	135	Parker-Hannifin Corp.	4.450%	11/21/44	200	241
	Keysight Technologies Inc.	4.550%	10/30/24	195	211	Parker-Hannifin Corp.	4.000%	6/14/49	215	251
	Keysight Technologies Inc.	4.600%	4/6/27	125	141	Precision Castparts Corp.	2.500%	1/15/23	200	203
	Keysight Technologies Inc.	3.000%	10/30/29	100	104	Precision Castparts Corp.	3.250%	6/15/25	175	186
	Kirby Corp.	4.200%	3/1/28	300	324	Precision Castparts Corp.	4.375%	6/15/45	200	247
	L3Harris Technologies Inc.	3.850%	6/15/23	600	623	Quanta Services Inc.	2.900%	10/1/30	400	409
	L3Harris Technologies Inc.	3.950%	5/28/24	103	109	Raytheon Technologies Corp.	3.200%	3/15/24	175	182
	L3Harris Technologies Inc.	3.832%	4/27/25	200	213	Raytheon Technologies Corp.	3.950%	8/16/25	400	434
	L3Harris Technologies Inc.	3.850%	12/15/26	50	54	Raytheon Technologies Corp.	3.500%	3/15/27	300	323
	L3Harris Technologies Inc.	4.400%	6/15/28	175	197	Raytheon Technologies Corp.	3.125%	5/4/27	225	240
	L3Harris Technologies Inc.	4.854%	4/27/35	100	122	Raytheon Technologies Corp.	7.200%	8/15/27	25	32
	L3Harris Technologies Inc.	5.054%	4/27/45	100	132	Raytheon Technologies Corp.	4.125%	11/16/28	750	839
	Legrand France SA	8.500%	2/15/25	68	82	Raytheon Technologies Corp.	2.250%	7/1/30	300	299
	Lennox International Inc.	3.000%	11/15/23	100	103	Raytheon Technologies Corp.	1.900%	9/1/31	200	193
	Lennox International Inc.	1.700%	8/1/27	50	49	Raytheon Technologies Corp.	2.375%	3/15/32	200	200
	Lockheed Martin Corp.	3.100%	1/15/23	100	102	Raytheon Technologies Corp.	5.400%	5/1/35	150	195
	Lockheed Martin Corp.	3.550%	1/15/26	380	412	Raytheon Technologies Corp.	6.050%	6/1/36	100	138
	Lockheed Martin Corp.	3.600%	3/1/35	150	167	Raytheon Technologies Corp.	6.125%	7/15/38	50	71
	Lockheed Martin Corp.	4.500%	5/15/36	100	122	Raytheon Technologies Corp.	4.450%	11/16/38	175	211
	Lockheed Martin Corp.	6.150%	9/1/36	300	422	Raytheon Technologies Corp.	4.700%	12/15/41	50	62
	Lockheed Martin Corp.	4.070%	12/15/42	270	320	Raytheon Technologies Corp.	4.500%	6/1/42	675	834
	Lockheed Martin Corp.	3.800%	3/1/45	100	115	Raytheon Technologies Corp.	4.800%	12/15/43	65	82
						Raytheon Technologies Corp.	4.150%	5/15/45	200	234
						Raytheon Technologies Corp.	3.750%	11/1/46	200	223

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Raytheon Technologies Corp.	4.350%	4/15/47	250	304		Union Pacific Corp.	3.600%	9/15/37	290	325
Raytheon Technologies Corp.	4.050%	5/4/47	300	349		Union Pacific Corp.	3.250%	2/5/50	200	215
Raytheon Technologies Corp.	4.625%	11/16/48	350	448		Union Pacific Corp.	3.799%	10/1/51	560	656
Raytheon Technologies Corp.	3.125%	7/1/50	300	306		Union Pacific Corp.	2.950%	3/10/52	250	254
Raytheon Technologies Corp.	2.820%	9/1/51	200	193		Union Pacific Corp.	3.875%	2/1/55	100	117
Raytheon Technologies Corp.	3.030%	3/15/52	200	201		Union Pacific Corp.	3.950%	8/15/59	100	119
Republic Services Inc.	2.500%	8/15/24	200	206		Union Pacific Corp.	3.839%	3/20/60	386	454
Republic Services Inc.	0.875%	11/15/25	500	486		Union Pacific Corp.	2.973%	9/16/62	325	321
Republic Services Inc.	1.450%	2/15/31	500	465		Union Pacific Corp.	3.799%	4/6/71	535	620
Republic Services Inc.	6.200%	3/1/40	175	250	2	United Airlines Class A Series				
Republic Services Inc.	5.700%	5/15/41	100	137		2013-1 Pass Through Trust	4.300%	2/15/27	49	51
Rockwell Automation Inc.	3.500%	3/1/29	100	110	2	United Airlines Class A Series				
Rockwell Automation Inc.	1.750%	8/15/31	200	195		2014-1 Pass Through Trust	4.000%	10/11/27	64	67
Rockwell Automation Inc.	4.200%	3/1/49	125	157		United Airlines Class A Series				
Rockwell Automation Inc.	2.800%	8/15/61	200	196		2015-1 Pass Through Trust	3.700%	6/1/24	60	61
Ryder System Inc.	3.400%	3/1/23	75	77	2	United Airlines Class A Series				
Ryder System Inc.	3.750%	6/9/23	225	233		2016-1 Pass Through Trust	3.450%	1/7/30	39	40
Ryder System Inc.	3.650%	3/18/24	150	158	2	United Airlines Class A Series				
Ryder System Inc.	2.500%	9/1/24	50	51		2016-2 Pass Through Trust	3.100%	4/7/30	39	38
Ryder System Inc.	4.625%	6/1/25	193	212	2	United Airlines Class AA Series				
Ryder System Inc.	2.900%	12/1/26	100	105		2015-1 Pass Through Trust	3.450%	6/1/29	129	133
Snap-on Inc.	3.250%	3/1/27	50	54	2	United Airlines Class AA Series				
Snap-on Inc.	4.100%	3/1/48	75	91		2016-1 Pass Through Trust	3.100%	1/7/30	316	323
Snap-on Inc.	3.100%	5/1/50	75	79	2	United Airlines Class AA Series				
Southwest Airlines Co.	4.750%	5/4/23	250	262		2016-2 Pass Through Trust	2.875%	4/7/30	59	60
Southwest Airlines Co.	5.250%	5/4/25	1,000	1,111	2	United Airlines Class AA Series				
Southwest Airlines Co.	3.000%	11/15/26	100	105		2019-1 Pass Through Trust	4.150%	2/25/33	164	177
Southwest Airlines Co.	5.125%	6/15/27	475	544	2	United Airlines Class AA Series				
Southwest Airlines Co.	3.450%	11/16/27	50	53		2019-2 Pass Through Trust	5.875%	4/15/29	623	681
Southwest Airlines Co.	2.625%	2/10/30	100	100	2	United Airlines Class AA Series				
2 Southwest Airlines Co. Series						2019-2 Pass Through Trust	2.700%	11/1/33	94	93
2007-1 Pass Through Trust	6.150%	2/1/24	7	7	2	United Airlines Class B Series				
2 Spirit Airlines Class A Series 2015-1						2020-1 Pass Through Trust	4.875%	7/15/27	180	187
Pass Through Trust	4.100%	10/1/29	17	17		United Parcel Service Inc.	2.500%	4/1/23	200	204
Stanley Black & Decker Inc.	3.400%	3/1/26	100	107		United Parcel Service Inc.	2.800%	11/15/24	186	195
Stanley Black & Decker Inc.	5.200%	9/1/40	75	98		United Parcel Service Inc.	3.900%	4/1/25	300	324
Stanley Black & Decker Inc.	4.000%	3/15/60	400	410		United Parcel Service Inc.	2.400%	11/15/26	399	416
Teledyne Technologies Inc.	0.950%	4/1/24	300	297		United Parcel Service Inc.	3.400%	3/15/29	100	109
Teledyne Technologies Inc.	2.750%	4/1/31	300	305		United Parcel Service Inc.	2.500%	9/1/29	100	104
Textron Inc.	4.000%	3/15/26	200	216		United Parcel Service Inc.	6.200%	1/15/38	173	249
Textron Inc.	3.650%	3/15/27	250	269		United Parcel Service Inc.	5.200%	4/1/40	255	344
Textron Inc.	3.900%	9/17/29	225	247		United Parcel Service Inc.	4.875%	11/15/40	75	98
Timken Co.	3.875%	9/1/24	100	105		United Parcel Service Inc.	3.625%	10/1/42	100	115
Timken Co.	4.500%	12/15/28	25	28		United Parcel Service Inc.	3.400%	11/15/46	110	123
Trane Technologies Global Holding						United Parcel Service Inc.	4.250%	3/15/49	125	160
Co Ltd.	4.250%	6/15/23	125	131		United Parcel Service Inc.	3.400%	9/1/49	200	227
Trane Technologies Global Holding						United Parcel Service Inc.	5.300%	4/1/50	300	444
Co Ltd.	5.750%	6/15/43	125	176		Valmont Industries Inc.	5.000%	10/1/44	150	184
Trane Technologies Luxembourg						Valmont Industries Inc.	5.250%	10/1/54	75	96
Finance SA	3.550%	11/1/24	375	397		Waste Connections Inc.	4.250%	12/1/28	51	57
Trane Technologies Luxembourg						Waste Connections Inc.	3.500%	5/1/29	200	216
Finance SA	3.500%	3/21/26	75	80		Waste Connections Inc.	2.600%	2/1/30	139	142
Trane Technologies Luxembourg						Waste Connections Inc.	2.200%	1/15/32	200	196
Finance SA	3.800%	3/21/29	225	246		Waste Connections Inc.	3.050%	4/1/50	75	75
Trane Technologies Luxembourg						Waste Connections Inc.	2.950%	1/15/52	200	197
Finance SA	4.500%	3/21/49	75	93		Waste Management Inc.	2.400%	5/15/23	225	229
Trimble Inc.	4.150%	6/15/23	50	52		Waste Management Inc.	0.750%	11/15/25	100	98
Trimble Inc.	4.750%	12/1/24	93	101		Waste Management Inc.	3.150%	11/15/27	125	134
Trimble Inc.	4.900%	6/15/28	50	57		Waste Management Inc.	1.500%	3/15/31	200	188
Tyco Electronics Group SA	3.450%	8/1/24	125	131		Waste Management Inc.	2.950%	6/1/41	200	208
Tyco Electronics Group SA	3.125%	8/15/27	200	213		Waste Management Inc.	2.500%	11/15/50	200	190
Tyco Electronics Group SA	7.125%	10/1/37	125	190		Westinghouse Air Brake				
Union Pacific Corp.	2.950%	1/15/23	25	25		Technologies Corp.	4.400%	3/15/24	275	292
Union Pacific Corp.	3.500%	6/8/23	150	155		Westinghouse Air Brake				
Union Pacific Corp.	3.646%	2/15/24	50	52		Technologies Corp.	3.200%	6/15/25	360	376
Union Pacific Corp.	3.150%	3/1/24	100	105		Westinghouse Air Brake				
Union Pacific Corp.	3.250%	1/15/25	206	217		Technologies Corp.	4.950%	9/15/28	175	199
Union Pacific Corp.	3.750%	7/15/25	560	604		WW Grainger Inc.	1.850%	2/15/25	75	76
Union Pacific Corp.	2.750%	3/1/26	75	79		WW Grainger Inc.	4.600%	6/15/45	200	256
Union Pacific Corp.	2.400%	2/5/30	200	204		WW Grainger Inc.	3.750%	5/15/46	75	86
Union Pacific Corp.	3.375%	2/1/35	100	109		WW Grainger Inc.	4.200%	5/15/47	75	92
Union Pacific Corp.	2.891%	4/6/36	500	523		WW Grainger Inc.	3.250%	11/1/26	100	107
						Xylem Inc.	1.950%	1/30/28	100	99

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Xylem Inc.	2.250%	1/30/31	100	99	FMC Corp.	4.500%	10/1/49	100	120
Xylem Inc.	4.375%	11/1/46	100	120	Georgia-Pacific LLC	8.000%	1/15/24	250	284
				111,315	Georgia-Pacific LLC	7.375%	12/1/25	100	121
Materials (0.8%)					Georgia-Pacific LLC	8.875%	5/15/31	250	387
Air Products and Chemicals Inc.	3.350%	7/31/24	500	526	Huntsman International LLC	2.950%	6/15/31	100	102
Air Products and Chemicals Inc.	2.050%	5/15/30	200	201	International Flavors & Fragrances Inc.	3.200%	5/1/23	25	26
Air Products and Chemicals Inc.	2.700%	5/15/40	200	202	International Flavors & Fragrances Inc.	4.450%	9/26/28	50	57
Air Products and Chemicals Inc.	2.800%	5/15/50	200	204	International Flavors & Fragrances Inc.	4.375%	6/1/47	90	106
Albemarle Corp.	4.150%	12/1/24	132	141	International Flavors & Fragrances Inc.	5.000%	9/26/48	100	129
Albemarle Corp.	5.450%	12/1/44	75	98	International Paper Co.	5.000%	9/15/35	100	125
Amcor Flexibles North America Inc.	3.100%	9/15/26	50	52	International Paper Co.	7.300%	11/15/39	100	152
Amcor Flexibles North America Inc.	2.630%	6/19/30	125	126	International Paper Co.	4.800%	6/15/44	200	253
Amcor Flexibles North America Inc.	2.690%	5/25/31	200	202	International Paper Co.	4.400%	8/15/47	200	248
AngloGold Ashanti Holdings plc	3.375%	11/1/28	200	198	Kinross Gold Corp.	5.950%	3/15/24	75	81
AngloGold Ashanti Holdings plc	3.750%	10/1/30	200	201	Kinross Gold Corp.	4.500%	7/15/27	25	28
ArcelorMittal SA	4.550%	3/11/26	100	110	Linde Inc.	2.650%	2/5/25	147	153
ArcelorMittal SA	4.250%	7/16/29	100	110	Linde Inc.	1.100%	8/10/30	500	467
ArcelorMittal SA	7.000%	10/15/39	100	138	Linde Inc.	3.550%	11/7/42	50	57
ArcelorMittal SA	6.750%	3/1/41	100	135	LYB International Finance BV	5.250%	7/15/43	200	257
Avery Dennison Corp.	4.875%	12/6/28	75	87	LYB International Finance III LLC	1.250%	10/1/25	491	484
Avery Dennison Corp.	2.650%	4/30/30	200	203	LYB International Finance III LLC	3.375%	10/1/40	200	208
Barrick Gold Corp.	6.450%	10/15/35	75	102	LYB International Finance III LLC	4.200%	10/15/49	135	156
Barrick North America Finance LLC	5.700%	5/30/41	450	611	LYB International Finance III LLC	3.625%	4/1/51	400	425
Barrick North America Finance LLC	5.750%	5/1/43	150	204	LyondellBasell Industries NV	4.625%	2/26/55	425	522
Berry Global Inc.	0.950%	2/15/24	200	198	Martin Marietta Materials Inc.	0.650%	7/15/23	50	50
Berry Global Inc.	1.570%	1/15/26	400	391	Martin Marietta Materials Inc.	4.250%	7/2/24	100	107
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	177	Martin Marietta Materials Inc.	3.450%	6/1/27	50	53
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	575	761	Martin Marietta Materials Inc.	3.500%	12/15/27	100	108
Cabot Corp.	4.000%	7/1/29	55	60	Martin Marietta Materials Inc.	2.500%	3/15/30	100	101
Carlisle Cos. Inc.	3.500%	12/1/24	50	53	Martin Marietta Materials Inc.	2.400%	7/15/31	150	149
Carlisle Cos. Inc.	3.750%	12/1/27	125	135	Martin Marietta Materials Inc.	4.250%	12/15/47	175	205
Carlisle Cos. Inc.	2.750%	3/1/30	150	153	Martin Marietta Materials Inc.	3.200%	7/15/51	220	223
Celanese US Holdings LLC	3.500%	5/8/24	100	104	Mosaic Co.	4.250%	11/15/23	175	184
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	319	Mosaic Co.	4.050%	11/15/27	200	220
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	232	Mosaic Co.	5.450%	11/15/33	100	124
CF Industries Inc.	3.450%	6/1/23	100	103	Mosaic Co.	4.875%	11/15/41	50	59
CF Industries Inc.	5.150%	3/15/34	200	242	Mosaic Co.	5.625%	11/15/43	100	133
CF Industries Inc.	4.950%	6/1/43	300	361	Newmont Corp.	2.800%	10/1/29	150	154
CF Industries Inc.	5.375%	3/15/44	100	126	Newmont Corp.	2.250%	10/1/30	200	197
Dow Chemical Co.	4.550%	11/30/25	10	11	Newmont Corp.	2.600%	7/15/32	200	201
Dow Chemical Co.	4.800%	11/30/28	225	262	Newmont Corp.	5.875%	4/1/35	100	130
Dow Chemical Co.	2.100%	11/15/30	400	393	Newmont Corp.	6.250%	10/1/39	225	315
Dow Chemical Co.	4.250%	10/1/34	106	122	Newmont Corp.	5.450%	6/9/44	200	266
Dow Chemical Co.	9.400%	5/15/39	203	365	Nucor Corp.	2.000%	6/1/25	100	102
Dow Chemical Co.	5.250%	11/15/41	100	129	Nucor Corp.	3.950%	5/1/28	100	110
Dow Chemical Co.	4.625%	10/1/44	200	245	Nucor Corp.	2.700%	6/1/30	100	103
Dow Chemical Co.	5.550%	11/30/48	100	141	Nucor Corp.	2.979%	12/15/55	300	298
Dow Chemical Co.	3.600%	11/15/50	500	542	Nutrien Ltd.	3.000%	4/1/25	250	261
DuPont de Nemours Inc.	4.205%	11/15/23	475	502	Nutrien Ltd.	4.000%	12/15/26	50	55
DuPont de Nemours Inc.	4.493%	11/15/25	350	387	Nutrien Ltd.	2.950%	5/13/30	175	185
DuPont de Nemours Inc.	4.725%	11/15/28	425	493	Nutrien Ltd.	4.125%	3/15/35	250	284
DuPont de Nemours Inc.	5.319%	11/15/38	300	386	Nutrien Ltd.	5.625%	12/1/40	275	375
DuPont de Nemours Inc.	5.419%	11/15/48	475	664	Nutrien Ltd.	4.900%	6/1/43	50	64
Eastman Chemical Co.	3.800%	3/15/25	200	214	Nutrien Ltd.	5.250%	1/15/45	191	257
Eastman Chemical Co.	4.800%	9/1/42	225	271	Nutrien Ltd.	5.000%	4/1/49	100	134
Eastman Chemical Co.	4.650%	10/15/44	150	179	Owens Corning	3.400%	8/15/26	200	212
Ecolab Inc.	0.900%	12/15/23	100	100	Owens Corning	3.950%	8/15/29	100	109
Ecolab Inc.	2.700%	11/1/26	200	210	Owens Corning	3.875%	6/1/30	50	55
Ecolab Inc.	1.650%	2/1/27	100	100	Owens Corning	4.300%	7/15/47	200	230
Ecolab Inc.	3.250%	12/1/27	100	108	Owens Corning	4.400%	1/30/48	75	88
Ecolab Inc.	4.800%	3/24/30	300	360	Packaging Corp. of America	3.400%	12/15/27	100	108
Ecolab Inc.	1.300%	1/30/31	500	468	Packaging Corp. of America	3.000%	12/15/29	140	146
Ecolab Inc.	2.125%	2/1/32	100	99	Packaging Corp. of America	4.050%	12/15/49	90	105
Ecolab Inc.	2.700%	12/15/51	100	98	Packaging Corp. of America	3.050%	10/1/51	200	199
Ecolab Inc.	2.750%	8/18/55	100	98	PPG Industries Inc.	2.400%	8/15/24	200	206
El du Pont de Nemours and Co.	1.700%	7/15/25	100	101	PPG Industries Inc.	2.550%	6/15/30	300	306
El du Pont de Nemours and Co.	2.300%	7/15/30	100	100	Reliance Steel & Aluminum Co.	4.500%	4/15/23	100	104
Fibra Overseas Finance Ltd.	4.000%	1/14/25	150	158	Reliance Steel & Aluminum Co.	1.300%	8/15/25	200	197
FMC Corp.	4.100%	2/1/24	250	262					
FMC Corp.	3.200%	10/1/26	50	53					
FMC Corp.	3.450%	10/1/29	100	107					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Reliance Steel & Aluminum Co.	2.150%	8/15/30	200	195	Alexandria Real Estate Equities Inc.	4.000%	2/1/50	125	146
Rio Tinto Alcan Inc.	6.125%	12/15/33	225	310	Alexandria Real Estate Equities Inc.	3.000%	5/18/51	500	497
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	98	American Campus Communities Operating Partnership LP	3.750%	4/15/23	75	77
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	125	166	American Campus Communities Operating Partnership LP	4.125%	7/1/24	100	107
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	350	347	American Campus Communities Operating Partnership LP	3.300%	7/15/26	50	53
Rio Tinto Finance USA plc	4.750%	3/22/42	150	192	American Campus Communities Operating Partnership LP	3.625%	11/15/27	75	80
Rio Tinto Finance USA plc	4.125%	8/21/42	250	300	American Campus Communities Operating Partnership LP	2.850%	2/1/30	70	72
Rohm and Haas Co.	7.850%	7/15/29	125	170	American Homes 4 Rent LP	4.900%	2/15/29	100	116
RPM International Inc.	3.750%	3/15/27	50	54	American Homes 4 Rent LP	2.375%	7/15/31	200	197
RPM International Inc.	4.250%	1/15/48	200	230	American Homes 4 Rent LP	3.375%	7/15/51	200	202
Sherwin-Williams Co.	3.125%	6/1/24	325	340	American Tower Corp.	3.500%	1/31/23	200	205
Sherwin-Williams Co.	3.450%	8/1/25	225	239	American Tower Corp.	5.000%	2/15/24	100	108
Sherwin-Williams Co.	3.950%	1/15/26	200	217	American Tower Corp.	3.375%	5/15/24	200	209
Sherwin-Williams Co.	3.450%	6/1/27	100	108	American Tower Corp.	2.950%	1/15/25	100	104
Sherwin-Williams Co.	2.950%	8/15/29	200	211	American Tower Corp.	4.000%	6/1/25	138	148
Sherwin-Williams Co.	2.300%	5/15/30	100	100	American Tower Corp.	1.600%	4/15/26	200	198
Sherwin-Williams Co.	2.200%	3/15/32	200	198	American Tower Corp.	1.450%	9/15/26	200	196
Sherwin-Williams Co.	4.000%	12/15/42	100	114	American Tower Corp.	3.375%	10/15/26	200	212
Sherwin-Williams Co.	4.550%	8/1/45	90	111	American Tower Corp.	2.750%	1/15/27	500	516
Sherwin-Williams Co.	4.500%	6/1/47	450	561	American Tower Corp.	3.125%	1/15/27	125	131
Sherwin-Williams Co.	3.800%	8/15/49	100	113	American Tower Corp.	1.500%	1/31/28	500	479
Sherwin-Williams Co.	3.300%	5/15/50	100	105	American Tower Corp.	3.950%	3/15/29	140	153
Sherwin-Williams Co.	2.900%	3/15/52	200	196	American Tower Corp.	3.800%	8/15/29	475	517
Sonoco Products Co.	3.125%	5/1/30	105	110	American Tower Corp.	2.900%	1/15/30	145	149
Southern Copper Corp.	3.875%	4/23/25	50	54	American Tower Corp.	2.100%	6/15/30	150	145
Southern Copper Corp.	7.500%	7/27/35	100	143	American Tower Corp.	2.700%	4/15/31	200	201
Southern Copper Corp.	6.750%	4/16/40	325	456	American Tower Corp.	2.300%	9/15/31	200	194
Southern Copper Corp.	5.250%	11/8/42	300	379	American Tower Corp.	3.700%	10/15/49	200	214
Southern Copper Corp.	5.875%	4/23/45	200	274	American Tower Corp.	3.100%	6/15/50	150	146
Steel Dynamics Inc.	2.400%	6/15/25	100	103	AvalonBay Communities Inc.	2.850%	3/15/23	25	25
Steel Dynamics Inc.	3.450%	4/15/30	125	134	AvalonBay Communities Inc.	4.200%	12/15/23	400	422
Steel Dynamics Inc.	3.250%	1/15/31	100	105	AvalonBay Communities Inc.	3.450%	6/1/25	100	106
Steel Dynamics Inc.	3.250%	10/15/50	200	202	AvalonBay Communities Inc.	2.950%	5/11/26	150	159
Suzano Austria GmbH	6.000%	1/15/29	400	463	AvalonBay Communities Inc.	2.900%	10/15/26	50	53
Suzano Austria GmbH	5.000%	1/15/30	200	220	AvalonBay Communities Inc.	3.350%	5/15/27	75	81
Suzano Austria GmbH	3.750%	1/15/31	200	203	AvalonBay Communities Inc.	3.200%	1/15/28	75	80
Suzano Austria GmbH	3.125%	1/15/32	225	218	AvalonBay Communities Inc.	3.300%	6/1/29	100	108
Teck Resources Ltd.	3.900%	7/15/30	100	108	AvalonBay Communities Inc.	2.050%	1/15/32	300	296
Teck Resources Ltd.	6.125%	10/1/35	150	195	AvalonBay Communities Inc.	3.900%	10/15/46	50	59
Teck Resources Ltd.	6.000%	8/15/40	50	64	AvalonBay Communities Inc.	4.350%	4/15/48	60	77
Teck Resources Ltd.	6.250%	7/15/41	325	433	Boston Properties LP	3.125%	9/1/23	275	283
Vale Overseas Ltd.	6.250%	8/10/26	300	348	Boston Properties LP	3.200%	1/15/25	111	116
Vale Overseas Ltd.	3.750%	7/8/30	100	104	Boston Properties LP	3.650%	2/1/26	100	107
Vale Overseas Ltd.	8.250%	1/17/34	50	70	Boston Properties LP	2.750%	10/1/26	50	52
Vale Overseas Ltd.	6.875%	11/21/36	410	545	Boston Properties LP	3.400%	6/21/29	400	425
Vale Overseas Ltd.	6.875%	11/10/39	450	604	Boston Properties LP	2.900%	3/15/30	400	408
Vale SA	5.625%	9/11/42	75	90	Brandywine Operating Partnership LP	3.950%	2/15/23	700	717
Vulcan Materials Co.	4.500%	4/1/25	200	217	Brandywine Operating Partnership LP	3.950%	11/15/27	100	107
Vulcan Materials Co.	3.500%	6/1/30	150	162	Brixmor Operating Partnership LP	3.650%	6/15/24	50	52
Vulcan Materials Co.	4.500%	6/15/47	125	153	Brixmor Operating Partnership LP	3.850%	2/1/25	125	132
Westlake Chemical Corp.	3.600%	8/15/26	300	322	Brixmor Operating Partnership LP	4.125%	6/15/26	200	217
Westlake Chemical Corp.	3.375%	6/15/30	100	106	Brixmor Operating Partnership LP	3.900%	3/15/27	75	81
Westlake Chemical Corp.	2.875%	8/15/41	100	97	Brixmor Operating Partnership LP	4.125%	5/15/29	533	590
Westlake Chemical Corp.	5.000%	8/15/46	200	253	Brixmor Operating Partnership LP	4.050%	7/1/30	250	275
Westlake Chemical Corp.	3.125%	8/15/51	200	193	Brixmor Operating Partnership LP	2.500%	8/16/31	500	489
Westlake Chemical Corp.	3.375%	8/15/61	100	96	Camden Property Trust	3.150%	7/1/29	50	53
WestRock MWV LLC	7.950%	2/15/31	250	352	Camden Property Trust	2.800%	5/15/30	265	276
WRKCo Inc.	3.000%	9/15/24	250	261	Camden Property Trust	3.350%	11/1/49	120	132
WRKCo Inc.	4.650%	3/15/26	100	112	CBRE Services Inc.	4.875%	3/1/26	125	140
WRKCo Inc.	3.375%	9/15/27	250	266	CBRE Services Inc.	2.500%	4/1/31	200	201
WRKCo Inc.	4.900%	3/15/29	200	233	CC Holdings GS V LLC / Crown Castle GS III Corp.	3.849%	4/15/23	250	259
WRKCo Inc.	3.000%	6/15/33	100	103	Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	243	264
				40,440	Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	25	27
Real Estate (1.1%)									
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	254	270					
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	50	54					
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	100	115					
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	200	207					
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	150	162					
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	500	470					
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	50	65					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Corporate Office Properties LP	2.000%	1/15/29	350	337	GLP Capital LP / GLP Financing II Inc.	3.350%	9/1/24	75	78
Crown Castle International Corp.	3.150%	7/15/23	150	155	GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	200	220
Crown Castle International Corp.	3.200%	9/1/24	250	261	GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	195
Crown Castle International Corp.	1.350%	7/15/25	100	99	GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	29
Crown Castle International Corp.	4.450%	2/15/26	250	274	GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	311
Crown Castle International Corp.	3.700%	6/15/26	175	188	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	175	185
Crown Castle International Corp.	3.650%	9/1/27	325	350	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/31	200	213
Crown Castle International Corp.	3.800%	2/15/28	425	462	Healthcare Realty Trust Inc. Holdings LP	3.500%	8/1/26	130	139
Crown Castle International Corp.	3.100%	11/15/29	100	104	Healthcare Trust of America Holdings LP	3.750%	7/1/27	100	109
Crown Castle International Corp.	3.300%	7/1/30	115	122	Healthcare Trust of America Holdings LP	3.100%	2/15/30	100	104
Crown Castle International Corp.	2.250%	1/15/31	200	195	Healthcare Trust of America Holdings LP	2.000%	3/15/31	500	475
Crown Castle International Corp.	2.500%	7/15/31	200	199	Healthpeak Properties Inc.	3.400%	2/1/25	81	85
Crown Castle International Corp.	2.900%	4/1/41	500	486	Healthpeak Properties Inc.	3.250%	7/15/26	25	27
Crown Castle International Corp.	4.750%	5/15/47	95	117	Healthpeak Properties Inc.	3.500%	7/15/29	125	136
Crown Castle International Corp.	5.200%	2/15/49	75	96	Healthpeak Properties Inc.	3.000%	1/15/30	200	210
Crown Castle International Corp.	4.150%	7/1/50	100	113	Healthpeak Properties Inc.	6.750%	2/1/41	100	150
Crown Castle International Corp.	3.250%	1/15/51	200	198	Highwoods Realty LP	4.125%	3/15/28	75	83
CubeSmart LP	4.000%	11/15/25	50	54	Highwoods Realty LP	4.200%	4/15/29	50	55
CubeSmart LP	3.125%	9/1/26	100	105	Highwoods Realty LP	2.600%	2/1/31	250	249
CubeSmart LP	2.250%	12/15/28	200	201	Host Hotels & Resorts LP	3.875%	4/1/24	75	78
CubeSmart LP	4.375%	2/15/29	50	57	Host Hotels & Resorts LP	3.375%	12/15/29	100	102
CubeSmart LP	2.000%	2/15/31	75	73	Host Hotels & Resorts LP	2.900%	12/15/31	275	266
CubeSmart LP	2.500%	2/15/32	200	200	Hudson Pacific Properties LP	3.950%	11/1/27	100	107
CyrusOne LP / CyrusOne Finance Corp.	2.900%	11/15/24	120	124	Hudson Pacific Properties LP	4.650%	4/1/29	25	28
CyrusOne LP / CyrusOne Finance Corp.	3.450%	11/15/29	275	299	Hudson Pacific Properties LP	3.250%	1/15/30	60	63
Digital Realty Trust LP	4.450%	7/15/28	370	418	Invitation Homes Operating Partnership LP	2.300%	11/15/28	200	198
Digital Realty Trust LP	3.600%	7/1/29	175	190	Invitation Homes Operating Partnership LP	2.700%	1/15/34	200	196
Duke Realty LP	3.250%	6/30/26	175	186	Kilroy Realty LP	3.450%	12/15/24	50	52
Duke Realty LP	3.375%	12/15/27	160	171	Kilroy Realty LP	4.750%	12/15/28	50	57
Duke Realty LP	4.000%	9/15/28	50	56	Kilroy Realty LP	4.250%	8/15/29	104	116
Duke Realty LP	2.875%	11/15/29	70	73	Kilroy Realty LP	3.050%	2/15/30	200	207
Duke Realty LP	1.750%	7/1/30	200	191	Kilroy Realty LP	2.650%	11/15/33	500	486
EPR Properties	4.500%	6/1/27	141	149	Kimco Realty Corp.	3.375%	10/15/22	50	51
EPR Properties	3.600%	11/15/31	375	373	Kimco Realty Corp.	3.500%	4/15/23	100	103
Equinix Inc.	2.625%	11/18/24	200	206	Kimco Realty Corp.	3.125%	6/1/23	25	26
Equinix Inc.	1.250%	7/15/25	100	98	Kimco Realty Corp.	3.300%	2/1/25	58	61
Equinix Inc.	1.000%	9/15/25	500	487	Kimco Realty Corp.	2.800%	10/1/26	125	130
Equinix Inc.	1.450%	5/15/26	200	196	Kimco Realty Corp.	3.800%	4/1/27	75	81
Equinix Inc.	2.900%	11/18/26	100	104	Kimco Realty Corp.	1.900%	3/1/28	500	493
Equinix Inc.	1.800%	7/15/27	100	99	Kimco Realty Corp.	2.700%	10/1/30	100	102
Equinix Inc.	1.550%	3/15/28	500	482	Kimco Realty Corp.	4.125%	12/1/46	50	57
Equinix Inc.	3.200%	11/18/29	250	263	Kimco Realty Corp.	4.450%	9/1/47	50	60
Equinix Inc.	2.150%	7/15/30	250	243	Kite Realty Group LP	4.000%	10/1/26	200	213
Equinix Inc.	2.500%	5/15/31	200	200	Life Storage LP	3.500%	7/1/26	125	134
Equinix Inc.	3.000%	7/15/50	100	96	Life Storage LP	3.875%	12/15/27	150	165
ERP Operating LP	3.000%	4/15/23	125	128	Life Storage LP	4.000%	6/15/29	25	28
ERP Operating LP	3.375%	6/1/25	125	132	Life Storage LP	2.400%	10/15/31	200	197
ERP Operating LP	2.850%	11/1/26	50	52	LXP Industrial Trust	2.375%	10/1/31	200	192
ERP Operating LP	3.500%	3/1/28	100	109	Mid-America Apartments LP	4.300%	10/15/23	150	157
ERP Operating LP	4.150%	12/1/28	70	79	Mid-America Apartments LP	3.750%	6/15/24	50	53
ERP Operating LP	3.000%	7/1/29	75	79	Mid-America Apartments LP	3.600%	6/1/27	250	271
ERP Operating LP	2.500%	2/15/30	150	154	Mid-America Apartments LP	2.750%	3/15/30	150	155
ERP Operating LP	4.500%	7/1/44	150	189	Mid-America Apartments LP	1.700%	2/15/31	150	143
ERP Operating LP	4.500%	6/1/45	25	32	National Retail Properties Inc.	3.500%	10/15/27	350	376
ERP Operating LP	4.000%	8/1/47	100	120	National Retail Properties Inc.	4.300%	10/15/28	25	28
Essex Portfolio LP	3.250%	5/1/23	25	26	National Retail Properties Inc.	2.500%	4/15/30	75	76
Essex Portfolio LP	3.875%	5/1/24	50	53	National Retail Properties Inc.	4.800%	10/15/48	50	63
Essex Portfolio LP	3.500%	4/1/25	166	175	National Retail Properties Inc.	3.100%	4/15/50	50	49
Essex Portfolio LP	3.375%	4/15/26	345	365	Office Properties Income Trust	4.250%	5/15/24	100	104
Essex Portfolio LP	3.625%	5/1/27	100	108					
Essex Portfolio LP	4.000%	3/1/29	100	111					
Essex Portfolio LP	3.000%	1/15/30	110	115					
Essex Portfolio LP	2.650%	3/15/32	105	106					
Essex Portfolio LP	4.500%	3/15/48	120	148					
Federal Realty Investment Trust	2.750%	6/1/23	25	26					
Federal Realty Investment Trust	3.250%	7/15/27	50	53					
Federal Realty Investment Trust	3.200%	6/15/29	25	26					
Federal Realty Investment Trust	4.500%	12/1/44	150	178					
GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	100	106					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Office Properties Income Trust	3.450%	10/15/31	250	243	Spirit Realty LP	2.100%	3/15/28	300	293
Omega Healthcare Investors Inc.	4.375%	8/1/23	217	226	Spirit Realty LP	4.000%	7/15/29	60	66
Omega Healthcare Investors Inc.	4.950%	4/1/24	100	107	Spirit Realty LP	3.400%	1/15/30	80	84
Omega Healthcare Investors Inc.	4.500%	1/15/25	100	107	STORE Capital Corp.	4.500%	3/15/28	75	83
Omega Healthcare Investors Inc.	5.250%	1/15/26	100	112	STORE Capital Corp.	4.625%	3/15/29	100	112
Omega Healthcare Investors Inc.	4.500%	4/1/27	300	330	Sun Communities Operating LP	2.300%	11/1/28	200	199
Omega Healthcare Investors Inc.	3.625%	10/1/29	250	260	Tanger Properties LP	3.125%	9/1/26	175	181
Omega Healthcare Investors Inc.	3.375%	2/1/31	250	252	Tanger Properties LP	3.875%	7/15/27	50	53
Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	500	489	UDR Inc.	2.950%	9/1/26	150	156
Physicians Realty LP	4.300%	3/15/27	100	111	UDR Inc.	3.500%	7/1/27	150	160
Physicians Realty LP	3.950%	1/15/28	100	110	UDR Inc.	3.500%	1/15/28	250	268
Physicians Realty LP	2.625%	11/1/31	500	499	UDR Inc.	3.200%	1/15/30	60	63
Piedmont Operating Partnership LP	3.400%	6/1/23	75	77	UDR Inc.	3.000%	8/15/31	65	68
Prologis LP	2.125%	4/15/27	105	107	UDR Inc.	1.900%	3/15/33	200	185
Prologis LP	3.875%	9/15/28	100	112	UDR Inc.	3.100%	11/1/34	65	67
Prologis LP	4.375%	2/1/29	200	230	Ventas Realty LP	3.500%	4/15/24	75	79
Prologis LP	2.250%	4/15/30	155	156	Ventas Realty LP	3.750%	5/1/24	200	209
Prologis LP	1.250%	10/15/30	350	326	Ventas Realty LP	2.650%	1/15/25	75	77
Prologis LP	4.375%	9/15/48	75	95	Ventas Realty LP	4.125%	1/15/26	75	81
Prologis LP	3.000%	4/15/50	140	145	Ventas Realty LP	3.250%	10/15/26	75	79
Public Storage	1.500%	11/9/26	225	225	Ventas Realty LP	3.850%	4/1/27	50	54
Public Storage	3.094%	9/15/27	100	107	Ventas Realty LP	4.000%	3/1/28	125	138
Public Storage	1.950%	11/9/28	225	225	Ventas Realty LP	3.000%	1/15/30	100	104
Public Storage	3.385%	5/1/29	100	109	Ventas Realty LP	4.750%	11/15/30	330	385
Public Storage	2.250%	11/9/31	225	226	Ventas Realty LP	4.875%	4/15/49	80	100
Realty Income Corp.	4.600%	2/6/24	75	80	Vornado Realty LP	3.500%	1/15/25	100	105
Realty Income Corp.	3.875%	7/15/24	50	53	Welltower Inc.	3.625%	3/15/24	195	205
Realty Income Corp.	3.875%	4/15/25	225	242	Welltower Inc.	4.000%	6/1/25	380	410
Realty Income Corp.	4.625%	11/1/25	75	83	Welltower Inc.	4.250%	4/1/26	150	164
Realty Income Corp.	4.125%	10/15/26	125	138	Welltower Inc.	2.700%	2/15/27	300	313
Realty Income Corp.	3.000%	1/15/27	150	158	Welltower Inc.	4.250%	4/15/28	125	140
Realty Income Corp.	3.950%	8/15/27	450	499	Welltower Inc.	4.125%	3/15/29	250	280
Realty Income Corp.	3.650%	1/15/28	190	207	Welltower Inc.	2.750%	1/15/31	250	255
Realty Income Corp.	3.250%	6/15/29	150	162	Welltower Inc.	2.750%	1/15/32	200	202
Realty Income Corp.	3.100%	12/15/29	150	159	Welltower Inc.	6.500%	3/15/41	25	36
Realty Income Corp.	3.250%	1/15/31	50	54	Welltower Inc.	4.950%	9/1/48	75	98
Realty Income Corp.	1.800%	3/15/33	500	471	Weyerhaeuser Co.	8.500%	1/15/25	50	60
Realty Income Corp.	4.650%	3/15/47	175	227	Weyerhaeuser Co.	4.000%	11/15/29	150	167
Regency Centers LP	3.600%	2/1/27	25	27	Weyerhaeuser Co.	4.000%	4/15/30	200	223
Regency Centers LP	4.125%	3/15/28	75	83	Weyerhaeuser Co.	7.375%	3/15/32	100	141
Regency Centers LP	2.950%	9/15/29	100	104	Weyerhaeuser Co.	6.875%	12/15/33	50	68
Regency Centers LP	4.400%	2/1/47	200	237	WP Carey Inc.	4.600%	4/1/24	125	133
Regency Centers LP	4.650%	3/15/49	75	93	WP Carey Inc.	4.000%	2/1/25	50	53
Rexford Industrial Realty LP	2.150%	9/1/31	200	190	WP Carey Inc.	4.250%	10/1/26	75	82
Sabra Health Care LP	5.125%	8/15/26	25	28	WP Carey Inc.	3.850%	7/15/29	50	55
Sabra Health Care LP	3.900%	10/15/29	150	157	WP Carey Inc.	2.250%	4/1/33	500	476
Sabra Health Care LP	3.200%	12/1/31	200	196					54,560
Safehold Operating Partnership LP	2.850%	1/15/32	200	196	Technology (2.8%)				
Simon Property Group LP	2.750%	6/1/23	100	102	Adobe Inc.	1.700%	2/1/23	100	101
Simon Property Group LP	3.750%	2/1/24	150	157	Adobe Inc.	1.900%	2/1/25	20	20
Simon Property Group LP	2.000%	9/13/24	145	148	Adobe Inc.	3.250%	2/1/25	175	185
Simon Property Group LP	3.500%	9/1/25	300	320	Adobe Inc.	2.150%	2/1/27	180	185
Simon Property Group LP	3.300%	1/15/26	195	207	Adobe Inc.	2.300%	2/1/30	260	266
Simon Property Group LP	3.250%	11/30/26	75	80	Altera Corp.	4.100%	11/15/23	75	79
Simon Property Group LP	1.375%	1/15/27	500	490	Amdocs Ltd.	2.538%	6/15/30	200	199
Simon Property Group LP	3.375%	6/15/27	160	172	Analog Devices Inc.	2.950%	4/1/25	85	89
Simon Property Group LP	3.375%	12/1/27	100	107	Analog Devices Inc.	3.500%	12/5/26	200	218
Simon Property Group LP	1.750%	2/1/28	250	246	Analog Devices Inc.	1.700%	10/1/28	200	199
Simon Property Group LP	2.450%	9/13/29	145	147	Analog Devices Inc.	2.100%	10/1/31	200	200
Simon Property Group LP	2.650%	7/15/30	200	204	Analog Devices Inc.	2.800%	10/1/41	200	203
Simon Property Group LP	2.200%	2/1/31	250	245	Analog Devices Inc.	2.950%	10/1/51	400	411
Simon Property Group LP	2.250%	1/15/32	500	488	Apple Inc.	2.850%	2/23/23	342	350
Simon Property Group LP	6.750%	2/1/40	125	184	Apple Inc.	2.400%	5/3/23	865	885
Simon Property Group LP	4.750%	3/15/42	100	123	Apple Inc.	0.750%	5/11/23	400	401
Simon Property Group LP	4.250%	11/30/46	100	119	Apple Inc.	3.000%	2/9/24	325	339
Simon Property Group LP	3.250%	9/13/49	200	206	Apple Inc.	3.450%	5/6/24	75	79
Simon Property Group LP	3.800%	7/15/50	200	224	Apple Inc.	2.850%	5/11/24	1,243	1,295
SITE Centers Corp.	3.900%	8/15/24	100	103	Apple Inc.	1.800%	9/11/24	150	153
SITE Centers Corp.	4.250%	2/1/26	70	75	Apple Inc.	2.750%	1/13/25	575	601
Spirit Realty LP	3.200%	1/15/27	80	84	Apple Inc.	1.125%	5/11/25	900	898
					Apple Inc.	0.550%	8/20/25	500	488

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Apple Inc.	0.700%	2/8/26	500	488		CDW LLC / CDW Finance Corp.	4.125%	5/1/25	100	103
Apple Inc.	3.250%	2/23/26	705	754		CDW LLC / CDW Finance Corp.	4.250%	4/1/28	100	103
Apple Inc.	2.450%	8/4/26	1,450	1,515		CDW LLC / CDW Finance Corp.	3.250%	2/15/29	100	101
Apple Inc.	3.200%	5/11/27	775	836	5	CGI Inc.	1.450%	9/14/26	100	98
Apple Inc.	2.900%	9/12/27	555	592	5	CGI Inc.	2.300%	9/14/31	100	96
Apple Inc.	1.200%	2/8/28	500	486		Cisco Systems Inc.	2.200%	9/20/23	150	154
Apple Inc.	1.400%	8/5/28	475	465		Cisco Systems Inc.	3.625%	3/4/24	875	928
Apple Inc.	2.200%	9/11/29	430	440		Cisco Systems Inc.	2.950%	2/28/26	100	107
Apple Inc.	1.250%	8/20/30	500	472		Cisco Systems Inc.	2.500%	9/20/26	225	237
Apple Inc.	1.650%	2/8/31	500	487		Cisco Systems Inc.	5.500%	1/15/40	800	1,118
Apple Inc.	1.700%	8/5/31	200	195		Citrix Systems Inc.	4.500%	12/1/27	50	54
Apple Inc.	4.500%	2/23/36	225	282		Citrix Systems Inc.	3.300%	3/1/30	75	76
Apple Inc.	2.375%	2/8/41	500	485		Corning Inc.	4.700%	3/15/37	275	324
Apple Inc.	3.850%	5/4/43	450	532		Corning Inc.	5.750%	8/15/40	195	265
Apple Inc.	4.450%	5/6/44	200	255		Corning Inc.	3.900%	11/15/49	100	113
Apple Inc.	3.450%	2/9/45	225	251		Corning Inc.	4.375%	11/15/57	350	419
Apple Inc.	4.375%	5/13/45	500	633		Corning Inc.	5.450%	11/15/79	200	263
Apple Inc.	4.650%	2/23/46	910	1,195		Dell Inc.	6.500%	4/15/38	100	128
Apple Inc.	3.850%	8/4/46	375	444		Dell International LLC / EMC Corp.	5.450%	6/15/23	186	196
Apple Inc.	4.250%	2/9/47	200	251		Dell International LLC / EMC Corp.	4.000%	7/15/24	100	106
Apple Inc.	3.750%	11/13/47	450	529		Dell International LLC / EMC Corp.	5.850%	7/15/25	200	227
Apple Inc.	2.650%	5/11/50	515	506		Dell International LLC / EMC Corp.	6.020%	6/15/26	1,075	1,246
Apple Inc.	2.650%	2/8/51	600	589		Dell International LLC / EMC Corp.	4.900%	10/1/26	250	282
Apple Inc.	2.550%	8/20/60	500	471		Dell International LLC / EMC Corp.	6.100%	7/15/27	100	120
Apple Inc.	2.800%	2/8/61	400	395		Dell International LLC / EMC Corp.	5.300%	10/1/29	325	382
Apple Inc.	2.850%	8/5/61	275	277		Dell International LLC / EMC Corp.	6.200%	7/15/30	150	190
Applied Materials Inc.	3.900%	10/1/25	145	158		Dell International LLC / EMC Corp.	8.100%	7/15/36	173	264
Applied Materials Inc.	3.300%	4/1/27	225	243	5	Dell International LLC / EMC Corp.	3.375%	12/15/41	200	198
Applied Materials Inc.	1.750%	6/1/30	200	196		Dell International LLC / EMC Corp.	8.350%	7/15/46	105	176
Applied Materials Inc.	5.100%	10/1/35	100	130	5	Dell International LLC / EMC Corp.	3.450%	12/15/51	300	288
Applied Materials Inc.	5.850%	6/15/41	125	182		DXC Technology Co.	1.800%	9/15/26	200	198
Applied Materials Inc.	4.350%	4/1/47	175	223		DXC Technology Co.	2.375%	9/15/28	200	196
Applied Materials Inc.	2.750%	6/1/50	200	201		Equifax Inc.	3.950%	6/15/23	50	52
Arrow Electronics Inc.	4.500%	3/1/23	50	51		Equifax Inc.	2.600%	12/1/24	75	78
Arrow Electronics Inc.	3.250%	9/8/24	171	178		Equifax Inc.	2.600%	12/15/25	100	104
Arrow Electronics Inc.	4.000%	4/1/25	50	53		Equifax Inc.	3.100%	5/15/30	120	126
Arrow Electronics Inc.	3.875%	1/12/28	100	108		Equifax Inc.	2.350%	9/15/31	200	197
Autodesk Inc.	3.600%	12/15/22	25	26		Fidelity National Information Services Inc.	0.375%	3/1/23	200	199
Autodesk Inc.	4.375%	6/15/25	100	109		Fidelity National Information Services Inc.	0.600%	3/1/24	200	197
Autodesk Inc.	3.500%	6/15/27	75	81		Fidelity National Information Services Inc.	1.150%	3/1/26	500	488
Autodesk Inc.	2.850%	1/15/30	75	78		Fidelity National Information Services Inc.	1.650%	3/1/28	200	194
Autodesk Inc.	2.400%	12/15/31	200	200		Fidelity National Information Services Inc.	3.750%	5/21/29	100	109
Automatic Data Processing Inc.	3.375%	9/15/25	200	215		Fidelity National Information Services Inc.	2.250%	3/1/31	300	293
Automatic Data Processing Inc.	1.700%	5/15/28	200	200		Fiserv Inc.	3.100%	3/1/41	200	202
Automatic Data Processing Inc.	1.250%	9/1/30	400	378		Fiserv Inc.	3.800%	10/1/23	200	209
Avnet Inc.	4.875%	12/1/22	170	176		Fiserv Inc.	2.750%	7/1/24	400	414
Avnet Inc.	4.625%	4/15/26	100	110		Fiserv Inc.	3.850%	6/1/25	400	428
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	725	786		Fiserv Inc.	3.200%	7/1/26	700	741
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	150	160		Fiserv Inc.	2.250%	6/1/27	300	305
Broadcom Inc.	2.250%	11/15/23	200	204		Fiserv Inc.	4.200%	10/1/28	200	224
Broadcom Inc.	4.700%	4/15/25	500	547		Fiserv Inc.	3.500%	7/1/29	600	645
Broadcom Inc.	3.150%	11/15/25	278	292		Fiserv Inc.	2.650%	6/1/30	200	203
Broadcom Inc.	4.250%	4/15/26	500	547		Fiserv Inc.	4.400%	7/1/49	415	495
5 Broadcom Inc.	1.950%	2/15/28	157	155		Flex Ltd.	4.750%	6/15/25	26	28
Broadcom Inc.	4.110%	9/15/28	428	470		Flex Ltd.	4.875%	6/15/29	50	57
Broadcom Inc.	4.750%	4/15/29	500	570		Global Payments Inc.	3.750%	6/1/23	250	258
Broadcom Inc.	5.000%	4/15/30	500	582		Global Payments Inc.	4.000%	6/1/23	100	104
Broadcom Inc.	4.150%	11/15/30	600	665		Global Payments Inc.	1.500%	11/15/24	200	200
5 Broadcom Inc.	2.450%	2/15/31	500	489		Global Payments Inc.	2.650%	2/15/25	337	347
5 Broadcom Inc.	4.300%	11/15/32	400	451		Global Payments Inc.	4.800%	4/1/26	150	167
5 Broadcom Inc.	3.419%	4/15/33	652	681		Global Payments Inc.	2.150%	1/15/27	200	201
5 Broadcom Inc.	3.469%	4/15/34	436	455		Global Payments Inc.	3.200%	8/15/29	310	323
5 Broadcom Inc.	3.187%	11/15/36	50	50		Global Payments Inc.	2.900%	5/15/30	200	204
5 Broadcom Inc.	3.500%	2/15/41	700	713		Global Payments Inc.	2.900%	11/15/31	200	203
5 Broadcom Inc.	3.750%	2/15/51	500	522		Global Payments Inc.	4.150%	8/15/49	200	230
Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	107						
Broadridge Financial Solutions Inc.	2.900%	12/1/29	75	78						
Broadridge Financial Solutions Inc.	2.600%	5/1/31	200	202						
Cadence Design Systems Inc.	4.375%	10/15/24	100	108						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Hewlett Packard Enterprise Co.	2.250%	4/1/23	200	203		Intuit Inc.	0.950%	7/15/25	100	99
Hewlett Packard Enterprise Co.	4.450%	10/2/23	300	317		Intuit Inc.	1.350%	7/15/27	100	98
Hewlett Packard Enterprise Co.	1.450%	4/1/24	150	151		Intuit Inc.	1.650%	7/15/30	100	97
Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	555		Jabil Inc.	3.950%	1/12/28	100	109
Hewlett Packard Enterprise Co.	1.750%	4/1/26	150	150		Jabil Inc.	3.600%	1/15/30	100	108
Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	197		Jabil Inc.	3.000%	1/15/31	150	154
Hewlett Packard Enterprise Co.	6.350%	10/15/45	275	368		Juniper Networks Inc.	3.750%	8/15/29	200	217
HP Inc.	2.200%	6/17/25	300	307		Juniper Networks Inc.	5.950%	3/15/41	25	33
5 HP Inc.	1.450%	6/17/26	200	197		KLA Corp.	4.650%	11/1/24	250	271
HP Inc.	3.000%	6/17/27	350	368		KLA Corp.	4.100%	3/15/29	150	170
HP Inc.	3.400%	6/17/30	500	528		KLA Corp.	5.000%	3/15/49	75	101
5 HP Inc.	2.650%	6/17/31	200	197		KLA Corp.	3.300%	3/1/50	150	160
HP Inc.	6.000%	9/15/41	100	133		5 Kyndryl Holdings Inc.	2.050%	10/15/26	100	98
IHS Markit Ltd.	3.625%	5/1/24	100	105		5 Kyndryl Holdings Inc.	2.700%	10/15/28	100	97
IHS Markit Ltd.	4.750%	8/1/28	140	162		5 Kyndryl Holdings Inc.	3.150%	10/15/31	100	97
IHS Markit Ltd.	4.250%	5/1/29	100	113		5 Kyndryl Holdings Inc.	4.100%	10/15/41	100	97
Intel Corp.	2.700%	12/15/22	404	412		Lam Research Corp.	3.800%	3/15/25	145	155
Intel Corp.	2.875%	5/11/24	1,050	1,093		Lam Research Corp.	3.750%	3/15/26	150	164
Intel Corp.	3.400%	3/25/25	300	319		Lam Research Corp.	4.000%	3/15/29	200	224
Intel Corp.	3.700%	7/29/25	450	485		Lam Research Corp.	1.900%	6/15/30	250	246
Intel Corp.	2.600%	5/19/26	210	220		Lam Research Corp.	4.875%	3/15/49	125	170
Intel Corp.	1.600%	8/12/28	200	198		Lam Research Corp.	2.875%	6/15/50	150	150
Intel Corp.	2.450%	11/15/29	375	388		Lam Research Corp.	3.125%	6/15/60	100	102
Intel Corp.	3.900%	3/25/30	345	392		Leidos Inc.	2.950%	5/15/23	95	97
Intel Corp.	2.000%	8/12/31	250	248		Leidos Inc.	3.625%	5/15/25	100	106
Intel Corp.	4.000%	12/15/32	150	175		Leidos Inc.	4.375%	5/15/30	150	167
Intel Corp.	4.600%	3/25/40	150	187		Leidos Inc.	2.300%	2/15/31	200	192
Intel Corp.	2.800%	8/12/41	200	199		Marvell Technology Inc.	4.200%	6/22/23	100	104
Intel Corp.	4.800%	10/1/41	162	210		Marvell Technology Inc.	2.450%	4/15/28	100	102
Intel Corp.	4.250%	12/15/42	150	182		Marvell Technology Inc.	4.875%	6/22/28	100	114
Intel Corp.	4.100%	5/19/46	250	296		Marvell Technology Inc.	2.950%	4/15/31	100	102
Intel Corp.	4.100%	5/11/47	200	240		Mastercard Inc.	3.375%	4/1/24	300	316
Intel Corp.	3.734%	12/8/47	674	764		Mastercard Inc.	2.000%	3/3/25	400	410
Intel Corp.	3.250%	11/15/49	300	317		Mastercard Inc.	2.950%	11/21/26	100	106
Intel Corp.	4.750%	3/25/50	400	532		Mastercard Inc.	3.300%	3/26/27	200	216
Intel Corp.	3.050%	8/12/51	250	256		Mastercard Inc.	2.950%	6/1/29	275	294
Intel Corp.	3.100%	2/15/60	300	302		Mastercard Inc.	3.350%	3/26/30	300	330
Intel Corp.	4.950%	3/25/60	155	218		Mastercard Inc.	2.000%	11/18/31	200	199
Intel Corp.	3.200%	8/12/61	200	205		Mastercard Inc.	3.950%	2/26/48	100	120
International Business Machines Corp.	3.375%	8/1/23	450	468		Mastercard Inc.	3.650%	6/1/49	250	290
International Business Machines Corp.	3.625%	2/12/24	450	474		Mastercard Inc.	3.850%	3/26/50	400	481
International Business Machines Corp.	3.000%	5/15/24	600	627		Maxim Integrated Products Inc.	3.450%	6/15/27	100	108
International Business Machines Corp.	7.000%	10/30/25	300	362		Microchip Technology Inc.	4.333%	6/1/23	100	104
International Business Machines Corp.	3.450%	2/19/26	285	306		Microchip Technology Inc.	4.250%	9/1/25	200	208
International Business Machines Corp.	3.300%	5/15/26	700	749		Micron Technology Inc.	4.975%	2/6/26	100	112
International Business Machines Corp.	1.700%	5/15/27	265	264		Micron Technology Inc.	4.185%	2/15/27	200	220
International Business Machines Corp.	6.220%	8/1/27	75	92		Micron Technology Inc.	5.327%	2/6/29	150	177
International Business Machines Corp.	6.500%	1/15/28	75	94		Micron Technology Inc.	4.663%	2/15/30	100	115
International Business Machines Corp.	3.500%	5/15/29	750	815		Micron Technology Inc.	3.366%	11/1/41	100	103
International Business Machines Corp.	1.950%	5/15/30	265	259		Micron Technology Inc.	3.477%	11/1/51	100	102
International Business Machines Corp.	4.150%	5/15/39	400	462		Microsoft Corp.	2.375%	5/1/23	75	76
International Business Machines Corp.	5.600%	11/30/39	48	66		Microsoft Corp.	2.000%	8/8/23	300	306
International Business Machines Corp.	2.850%	5/15/40	265	261		Microsoft Corp.	2.875%	2/6/24	500	520
International Business Machines Corp.	4.000%	6/20/42	358	411		Microsoft Corp.	3.125%	11/3/25	1,132	1,207
International Business Machines Corp.	4.250%	5/15/49	500	606		Microsoft Corp.	2.400%	8/8/26	1,405	1,470
International Business Machines Corp.	2.950%	5/15/50	265	259		Microsoft Corp.	3.300%	2/6/27	675	735
Intuit Inc.	0.650%	7/15/23	100	100		Microsoft Corp.	3.500%	2/12/35	325	372
						Microsoft Corp.	3.450%	8/8/36	425	487
						Microsoft Corp.	4.100%	2/6/37	250	304
						Microsoft Corp.	3.700%	8/8/46	1,226	1,471
						Microsoft Corp.	2.525%	6/1/50	1,478	1,450
						Microsoft Corp.	2.921%	3/17/52	1,364	1,444
						Microsoft Corp.	2.675%	6/1/60	594	591
						Microsoft Corp.	3.041%	3/17/62	656	706
						Moody's Corp.	4.875%	2/15/24	250	267
						Moody's Corp.	3.250%	1/15/28	200	215
						Moody's Corp.	2.000%	8/19/31	200	195
						Moody's Corp.	2.750%	8/19/41	200	195
						Moody's Corp.	4.875%	12/17/48	125	166
						Moody's Corp.	3.250%	5/20/50	100	105
						Moody's Corp.	2.550%	8/18/60	100	88

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Moody's Corp.	3.100%	11/29/61	200	199	QUALCOMM Inc.	3.450%	5/20/25	200	213
Motorola Solutions Inc.	4.000%	9/1/24	240	256	QUALCOMM Inc.	3.250%	5/20/27	400	432
Motorola Solutions Inc.	4.600%	2/23/28	125	141	QUALCOMM Inc.	1.300%	5/20/28	378	366
Motorola Solutions Inc.	5.500%	9/1/44	75	98	QUALCOMM Inc.	1.650%	5/20/32	414	393
NetApp Inc.	3.300%	9/29/24	75	79	QUALCOMM Inc.	4.650%	5/20/35	200	249
NetApp Inc.	1.875%	6/22/25	150	152	QUALCOMM Inc.	4.800%	5/20/45	275	365
NetApp Inc.	2.375%	6/22/27	100	103	QUALCOMM Inc.	4.300%	5/20/47	350	440
NetApp Inc.	2.700%	6/22/30	200	201	QUALCOMM Inc.	3.250%	5/20/50	200	220
NVIDIA Corp.	0.309%	6/15/23	250	249	RELX Capital Inc.	3.500%	3/16/23	125	129
NVIDIA Corp.	0.584%	6/14/24	250	248	RELX Capital Inc.	4.000%	3/18/29	100	111
NVIDIA Corp.	3.200%	9/16/26	200	215	RELX Capital Inc.	3.000%	5/22/30	150	158
NVIDIA Corp.	1.550%	6/15/28	250	247	Roper Technologies Inc.	2.350%	9/15/24	125	128
NVIDIA Corp.	2.850%	4/1/30	300	318	Roper Technologies Inc.	1.000%	9/15/25	500	489
NVIDIA Corp.	2.000%	6/15/31	250	248	Roper Technologies Inc.	3.850%	12/15/25	100	108
NVIDIA Corp.	3.500%	4/1/40	200	224	Roper Technologies Inc.	3.800%	12/15/26	145	159
NVIDIA Corp.	3.500%	4/1/50	605	691	Roper Technologies Inc.	1.400%	9/15/27	500	486
NVIDIA Corp.	3.700%	4/1/60	113	135	Roper Technologies Inc.	4.200%	9/15/28	175	197
⁵ NXP BV / NXP Funding LLC	4.875%	3/1/24	200	215	Roper Technologies Inc.	2.950%	9/15/29	125	129
⁵ NXP BV / NXP Funding LLC	5.350%	3/1/26	100	113	Roper Technologies Inc.	2.000%	6/30/30	125	120
⁵ NXP BV / NXP Funding LLC	5.550%	12/1/28	175	210	Roper Technologies Inc.	1.750%	2/15/31	500	470
⁵ NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	450	505	S&P Global Inc.	4.000%	6/15/25	149	161
⁵ NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	200	213	S&P Global Inc.	2.500%	12/1/29	125	129
⁵ NXP BV / NXP Funding LLC / NXP USA Inc.	2.500%	5/11/31	200	201	S&P Global Inc.	1.250%	8/15/30	400	374
⁵ NXP BV / NXP Funding LLC / NXP USA Inc.	2.650%	2/15/32	200	201	S&P Global Inc.	3.250%	12/1/49	150	163
⁵ NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	5/11/41	200	206	S&P Global Inc.	2.300%	8/15/60	100	87
⁵ NXP BV / NXP Funding LLC / NXP USA Inc.	3.125%	2/15/42	100	101	salesforce.com Inc.	3.250%	4/11/23	200	206
⁵ NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	11/30/51	100	100	salesforce.com Inc.	3.700%	4/11/28	325	360
Oracle Corp.	2.400%	9/15/23	750	765	salesforce.com Inc.	1.500%	7/15/28	200	198
Oracle Corp.	3.400%	7/8/24	450	471	salesforce.com Inc.	1.950%	7/15/31	300	297
Oracle Corp.	2.950%	11/15/24	425	442	salesforce.com Inc.	2.700%	7/15/41	250	249
Oracle Corp.	2.500%	4/1/25	919	941	salesforce.com Inc.	2.900%	7/15/51	400	408
Oracle Corp.	1.650%	3/25/26	500	496	salesforce.com Inc.	3.050%	7/15/61	250	257
Oracle Corp.	2.650%	7/15/26	2,361	2,429	ServiceNow Inc.	1.400%	9/1/30	400	373
Oracle Corp.	2.800%	4/1/27	500	516	Skyworks Solutions Inc.	1.800%	6/1/26	200	198
Oracle Corp.	2.300%	3/25/28	500	498	Teledyne FLIR LLC	2.500%	8/1/30	100	100
Oracle Corp.	2.950%	4/1/30	750	758	Texas Instruments Inc.	2.625%	5/15/24	25	26
Oracle Corp.	2.875%	3/25/31	700	704	Texas Instruments Inc.	1.375%	3/12/25	200	201
Oracle Corp.	4.300%	7/8/34	325	360	Texas Instruments Inc.	1.125%	9/15/26	200	198
Oracle Corp.	3.900%	5/15/35	150	160	Texas Instruments Inc.	2.900%	11/3/27	94	101
Oracle Corp.	3.850%	7/15/36	250	263	Texas Instruments Inc.	2.250%	9/4/29	100	102
Oracle Corp.	3.800%	11/15/37	525	547	Texas Instruments Inc.	1.750%	5/4/30	210	206
Oracle Corp.	6.125%	7/8/39	250	330	Texas Instruments Inc.	1.900%	9/15/31	150	148
Oracle Corp.	3.600%	4/1/40	605	608	Texas Instruments Inc.	3.875%	3/15/39	142	168
Oracle Corp.	5.375%	7/15/40	700	851	Texas Instruments Inc.	4.150%	5/15/48	300	377
Oracle Corp.	3.650%	3/25/41	500	506	Texas Instruments Inc.	2.700%	9/15/51	100	101
Oracle Corp.	4.500%	7/8/44	250	280	Thomson Reuters Corp.	5.500%	8/15/35	75	97
Oracle Corp.	4.125%	5/15/45	425	451	Thomson Reuters Corp.	5.850%	4/15/40	100	141
Oracle Corp.	4.000%	7/15/46	575	598	Thomson Reuters Corp.	5.650%	11/23/43	100	138
Oracle Corp.	4.000%	11/15/47	475	493	TSMC Arizona Corp.	1.750%	10/25/26	400	400
Oracle Corp.	3.600%	4/1/50	1,120	1,097	TSMC Arizona Corp.	2.500%	10/25/31	200	202
Oracle Corp.	3.950%	3/25/51	600	624	TSMC Arizona Corp.	3.125%	10/25/41	200	208
Oracle Corp.	4.375%	5/15/55	150	164	TSMC Arizona Corp.	3.250%	10/25/51	200	210
Oracle Corp.	3.850%	4/1/60	700	693	Verisk Analytics Inc.	4.000%	6/15/25	150	161
Oracle Corp.	4.100%	3/25/61	300	313	Verisk Analytics Inc.	4.125%	3/15/29	400	446
PayPal Holdings Inc.	1.350%	6/1/23	200	202	Verisk Analytics Inc.	5.500%	6/15/45	50	67
PayPal Holdings Inc.	2.400%	10/1/24	100	103	Verisk Analytics Inc.	3.625%	5/15/50	100	109
PayPal Holdings Inc.	1.650%	6/1/25	200	202	Visa Inc.	2.800%	12/14/22	550	560
PayPal Holdings Inc.	2.650%	10/1/26	300	316	Visa Inc.	3.150%	12/14/25	925	987
PayPal Holdings Inc.	2.850%	10/1/29	400	421	Visa Inc.	1.900%	4/15/27	200	203
PayPal Holdings Inc.	2.300%	6/1/30	200	203	Visa Inc.	0.750%	8/15/27	500	481
PayPal Holdings Inc.	3.250%	6/1/50	310	332	Visa Inc.	2.750%	9/15/27	150	159
⁵ Qorvo Inc.	1.750%	12/15/24	100	100	Visa Inc.	1.100%	2/15/31	400	373
Qorvo Inc.	4.375%	10/15/29	200	214	Visa Inc.	4.150%	12/14/35	325	389
QUALCOMM Inc.	2.600%	1/30/23	90	92	Visa Inc.	2.700%	4/15/40	200	204
QUALCOMM Inc.	2.900%	5/20/24	172	179	Visa Inc.	4.300%	12/14/45	725	912
					Visa Inc.	3.650%	9/15/47	100	116
					Visa Inc.	2.000%	8/15/50	300	264
					VMware Inc.	0.600%	8/15/23	200	199
					VMware Inc.	4.500%	5/15/25	200	218
					VMware Inc.	1.400%	8/15/26	300	295
					VMware Inc.	4.650%	5/15/27	100	113

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
VMware Inc.	3.900%	8/21/27	300	328	Atmos Energy Corp.	3.375%	9/15/49	400	428
VMware Inc.	1.800%	8/15/28	200	195	Atmos Energy Corp.	2.850%	2/15/52	200	197
VMware Inc.	4.700%	5/15/30	500	582	Avangrid Inc.	3.150%	12/1/24	230	241
VMware Inc.	2.200%	8/15/31	300	295	Avangrid Inc.	3.800%	6/1/29	195	213
Western Digital Corp.	4.750%	2/15/26	300	328	Avista Corp.	4.350%	6/1/48	75	93
Western Digital Corp.	2.850%	2/1/29	200	202	Baltimore Gas and Electric Co.	2.400%	8/15/26	334	343
Western Union Co.	2.850%	1/10/25	108	112	Baltimore Gas and Electric Co.	2.250%	6/15/31	100	100
Western Union Co.	1.350%	3/15/26	200	196	Baltimore Gas and Electric Co.	3.500%	8/15/46	100	109
Western Union Co.	6.200%	11/17/36	100	123	Baltimore Gas and Electric Co.	3.750%	8/15/47	250	284
Western Union Co.	6.200%	6/21/40	35	44	Baltimore Gas and Electric Co.	4.250%	9/15/48	50	61
Xilinx Inc.	2.950%	6/1/24	150	156	Baltimore Gas and Electric Co.	3.200%	9/15/49	80	83
Xilinx Inc.	2.375%	6/1/30	200	203	Baltimore Gas and Electric Co.	2.900%	6/15/50	100	100
				135,483	Berkshire Hathaway Energy Co.	2.800%	1/15/23	125	128
Utilities (2.3%)					Berkshire Hathaway Energy Co.	3.750%	11/15/23	100	105
AEP Texas Inc.	3.950%	6/1/28	100	110	Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	106
AEP Texas Inc.	2.100%	7/1/30	200	193	Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	134
AEP Texas Inc.	3.800%	10/1/47	50	54	Berkshire Hathaway Energy Co.	3.700%	7/15/30	700	777
AEP Texas Inc.	3.450%	1/15/50	50	51	Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	136
AEP Transmission Co. LLC	4.000%	12/1/46	75	87	Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	303
AEP Transmission Co. LLC	3.750%	12/1/47	100	113	Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	193
AEP Transmission Co. LLC	3.800%	6/15/49	70	80	Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	182
AEP Transmission Co. LLC	3.150%	9/15/49	70	72	Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	56
AES Corp.	1.375%	1/15/26	300	292	Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	248
AES Corp.	2.450%	1/15/31	300	293	Berkshire Hathaway Energy Co.	4.250%	10/15/50	200	244
Alabama Power Co.	1.450%	9/15/30	500	471	Black Hills Corp.	4.250%	11/30/23	100	105
Alabama Power Co.	6.125%	5/15/38	50	70	Black Hills Corp.	1.037%	8/23/24	200	198
Alabama Power Co.	3.850%	12/1/42	25	28	Black Hills Corp.	3.950%	1/15/26	75	80
Alabama Power Co.	4.150%	8/15/44	75	88	Black Hills Corp.	3.150%	1/15/27	75	78
Alabama Power Co.	3.750%	3/1/45	150	166	Black Hills Corp.	3.050%	10/15/29	70	73
Alabama Power Co.	4.300%	1/2/46	250	300	Black Hills Corp.	4.350%	5/1/33	75	85
Alabama Power Co.	3.700%	12/1/47	100	111	Black Hills Corp.	4.200%	9/15/46	50	57
Alabama Power Co.	4.300%	7/15/48	100	121	Black Hills Corp.	3.875%	10/15/49	70	78
Alabama Power Co.	3.450%	10/1/49	550	587	CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	309
Alabama Power Co.	3.125%	7/15/51	400	410	CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	69
Alabama Power Co.	3.000%	3/15/52	200	201	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	89
Ameren Corp.	2.500%	9/15/24	100	103	CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	150	187
Ameren Corp.	3.650%	2/15/26	80	85	CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	100	101
Ameren Corp.	1.950%	3/15/27	200	201	CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	200	221
Ameren Corp.	3.500%	1/15/31	100	108	CenterPoint Energy Inc.	3.850%	2/1/24	163	171
Ameren Illinois Co.	3.800%	5/15/28	75	83	CenterPoint Energy Inc.	2.500%	9/1/24	100	103
Ameren Illinois Co.	3.700%	12/1/47	150	171	CenterPoint Energy Inc.	1.450%	6/1/26	200	197
Ameren Illinois Co.	3.250%	3/15/50	60	64	CenterPoint Energy Inc.	4.250%	11/1/28	75	84
American Electric Power Co. Inc.	2.950%	12/15/22	25	25	CenterPoint Energy Inc.	2.950%	3/1/30	80	83
American Electric Power Co. Inc.	3.200%	11/13/27	75	80	CenterPoint Energy Inc.	2.650%	6/1/31	200	202
American Electric Power Co. Inc.	4.300%	12/1/28	150	168	CenterPoint Energy Inc.	3.700%	9/1/49	50	55
American Electric Power Co. Inc.	3.875%	2/15/62	250	253	CenterPoint Energy Resources Corp.	4.000%	4/1/28	100	110
American Water Capital Corp.	3.400%	3/1/25	125	132	CenterPoint Energy Resources Corp.	1.750%	10/1/30	100	95
American Water Capital Corp.	2.950%	9/1/27	325	343	CenterPoint Energy Resources Corp.	5.850%	1/15/41	250	341
American Water Capital Corp.	3.450%	6/1/29	125	135	CenterPoint Energy Resources Corp.	4.100%	9/1/47	50	58
American Water Capital Corp.	2.800%	5/1/30	100	104	Cleco Corporate Holdings LLC	3.743%	5/1/26	100	107
American Water Capital Corp.	6.593%	10/15/37	150	218	Cleco Corporate Holdings LLC	4.973%	5/1/46	125	151
American Water Capital Corp.	4.300%	9/1/45	100	120	Cleveland Electric Illuminating Co.	5.500%	8/15/24	225	248
American Water Capital Corp.	3.750%	9/1/47	200	224	Cleveland Electric Illuminating Co.	5.950%	12/15/36	75	101
American Water Capital Corp.	4.200%	9/1/48	100	120	CMS Energy Corp.	3.000%	5/15/26	75	78
American Water Capital Corp.	4.150%	6/1/49	125	148	CMS Energy Corp.	3.450%	8/15/27	50	54
American Water Capital Corp.	3.450%	5/1/50	100	107	CMS Energy Corp.	4.875%	3/1/44	75	94
Appalachian Power Co.	3.300%	6/1/27	500	535	CMS Energy Corp.	4.750%	6/1/50	100	109
Appalachian Power Co.	4.500%	3/1/49	425	516	Commonwealth Edison Co.	2.550%	6/15/26	223	233
Appalachian Power Co.	3.700%	5/1/50	100	109	Commonwealth Edison Co.	2.950%	8/15/27	75	79
Arizona Public Service Co.	3.150%	5/15/25	100	104	Commonwealth Edison Co.	2.200%	3/1/30	50	50
Arizona Public Service Co.	2.950%	9/15/27	50	53	Commonwealth Edison Co.	5.900%	3/15/36	150	207
Arizona Public Service Co.	4.500%	4/1/42	225	263	Commonwealth Edison Co.	6.450%	1/15/38	175	255
Arizona Public Service Co.	4.350%	11/15/45	125	147	Commonwealth Edison Co.	4.600%	8/15/43	75	93
Arizona Public Service Co.	3.750%	5/15/46	125	137					
Arizona Public Service Co.	4.250%	3/1/49	100	117					
Arizona Public Service Co.	3.500%	12/1/49	60	62					
Atmos Energy Corp.	3.000%	6/15/27	100	106					
Atmos Energy Corp.	2.625%	9/15/29	50	52					
Atmos Energy Corp.	5.500%	6/15/41	200	265					
Atmos Energy Corp.	4.150%	1/15/43	100	116					
Atmos Energy Corp.	4.125%	10/15/44	50	59					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Commonwealth Edison Co.	4.700%	1/15/44	175	221	DTE Electric Co.	2.250%	3/1/30	200	201
Commonwealth Edison Co.	3.700%	3/1/45	75	84	DTE Electric Co.	2.625%	3/1/31	100	103
Commonwealth Edison Co.	3.650%	6/15/46	175	195	DTE Electric Co.	4.000%	4/1/43	225	264
Commonwealth Edison Co.	3.750%	8/15/47	100	114	DTE Electric Co.	3.700%	6/1/46	50	56
Commonwealth Edison Co.	4.000%	3/1/48	150	177	DTE Electric Co.	3.750%	8/15/47	100	114
Commonwealth Edison Co.	4.000%	3/1/49	125	149	DTE Electric Co.	3.950%	3/1/49	128	152
Commonwealth Edison Co.	3.000%	3/1/50	200	204	DTE Electric Co.	2.950%	3/1/50	150	152
Connecticut Light and Power Co.	2.500%	1/15/23	125	127	DTE Energy Co.	2.529%	10/1/24	100	103
Connecticut Light and Power Co.	0.750%	12/1/25	500	486	DTE Energy Co.	1.050%	6/1/25	500	491
Connecticut Light and Power Co.	3.200%	3/15/27	50	53	DTE Energy Co.	2.850%	10/1/26	300	313
Connecticut Light and Power Co.	4.300%	4/15/44	150	183	DTE Energy Co.	3.400%	6/15/29	94	100
Connecticut Light and Power Co.	4.000%	4/1/48	160	192	DTE Energy Co.	2.950%	3/1/30	60	62
Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	600	604	Duke Energy Carolinas LLC	2.500%	3/15/23	100	102
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	248	Duke Energy Carolinas LLC	3.050%	3/15/23	100	103
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	361	Duke Energy Carolinas LLC	2.950%	12/1/26	100	106
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	103	Duke Energy Carolinas LLC	3.950%	11/15/28	125	139
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	136	Duke Energy Carolinas LLC	6.000%	12/1/28	125	154
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	235	Duke Energy Carolinas LLC	2.450%	8/15/29	200	205
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	442	Duke Energy Carolinas LLC	2.450%	2/1/30	100	101
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	157	Duke Energy Carolinas LLC	2.550%	4/15/31	200	205
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	82	Duke Energy Carolinas LLC	6.100%	6/1/37	100	136
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	400	460	Duke Energy Carolinas LLC	6.000%	1/15/38	25	35
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	250	287	Duke Energy Carolinas LLC	6.050%	4/15/38	25	35
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	85	Duke Energy Carolinas LLC	5.300%	2/15/40	150	197
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	148	Duke Energy Carolinas LLC	4.000%	9/30/42	175	201
Consumers Energy Co.	3.375%	8/15/23	275	284	Duke Energy Carolinas LLC	3.875%	3/15/46	100	113
Consumers Energy Co.	3.800%	11/15/28	75	84	Duke Energy Carolinas LLC	3.700%	12/1/47	100	112
Consumers Energy Co.	3.950%	5/15/43	75	86	Duke Energy Carolinas LLC	3.950%	3/15/48	300	348
Consumers Energy Co.	3.250%	8/15/46	50	53	Duke Energy Carolinas LLC	3.200%	8/15/49	400	416
Consumers Energy Co.	3.950%	7/15/47	50	59	Duke Energy Corp.	3.750%	4/15/24	325	342
Consumers Energy Co.	4.050%	5/15/48	125	150	Duke Energy Corp.	2.650%	9/1/26	80	83
Consumers Energy Co.	4.350%	4/15/49	80	101	Duke Energy Corp.	3.150%	8/15/27	300	317
Consumers Energy Co.	3.100%	8/15/50	80	84	Duke Energy Corp.	2.450%	6/1/30	100	100
Consumers Energy Co.	3.500%	8/1/51	400	451	Duke Energy Corp.	2.550%	6/15/31	200	200
Consumers Energy Co.	2.500%	5/1/60	100	88	Duke Energy Corp.	4.800%	12/15/45	125	154
Delmarva Power & Light Co.	3.500%	11/15/23	25	26	Duke Energy Corp.	3.750%	9/1/46	405	434
Delmarva Power & Light Co.	4.150%	5/15/45	100	117	Duke Energy Corp.	4.200%	6/15/49	400	457
Dominion Energy Inc.	3.071%	8/15/24	75	78	Duke Energy Corp.	3.500%	6/15/51	200	208
Dominion Energy Inc.	3.900%	10/1/25	125	135	Duke Energy Corp.	3.250%	1/15/82	200	195
Dominion Energy Inc.	1.450%	4/15/26	200	198	Duke Energy Florida LLC	3.800%	7/15/28	100	110
Dominion Energy Inc.	2.850%	8/15/26	454	474	Duke Energy Florida LLC	2.500%	12/1/29	425	435
Dominion Energy Inc.	4.250%	6/1/28	125	140	Duke Energy Florida LLC	1.750%	6/15/30	100	96
Dominion Energy Inc.	3.375%	4/1/30	125	133	Duke Energy Florida LLC	2.400%	12/15/31	200	203
Dominion Energy Inc.	2.250%	8/15/31	250	245	Duke Energy Florida LLC	6.350%	9/15/37	225	322
Dominion Energy Inc.	6.300%	3/15/33	75	99	Duke Energy Florida LLC	6.400%	6/15/38	200	289
Dominion Energy Inc.	5.950%	6/15/35	225	295	Duke Energy Florida LLC	3.850%	11/15/42	200	224
Dominion Energy Inc.	4.900%	8/1/41	280	346	Duke Energy Florida LLC	3.400%	10/1/46	100	105
Dominion Energy Inc.	4.050%	9/15/42	300	338	Duke Energy Florida LLC	4.200%	7/15/48	200	239
Dominion Energy Inc.	5.750%	10/1/54	100	107	Duke Energy Florida Project Finance LLC	1.731%	9/1/24	17	17
Dominion Energy South Carolina Inc.	2.300%	12/1/31	100	101	Duke Energy Florida Project Finance LLC	2.538%	9/1/31	100	103
Dominion Energy South Carolina Inc.	6.625%	2/1/32	50	68	Duke Energy Indiana LLC	6.350%	8/15/38	740	1,041
Dominion Energy South Carolina Inc.	6.050%	1/15/38	125	176	Duke Energy Indiana LLC	3.750%	5/15/46	225	252
Dominion Energy South Carolina Inc.	5.450%	2/1/41	75	101	Duke Energy Ohio Inc.	2.125%	6/1/30	100	99
Dominion Energy South Carolina Inc.	4.600%	6/15/43	75	92	Duke Energy Ohio Inc.	3.700%	6/15/46	25	27
DTE Electric Co.	3.650%	3/15/24	250	262	Duke Energy Progress LLC	3.375%	9/1/23	25	26
DTE Electric Co.	3.375%	3/1/25	150	158	Duke Energy Progress LLC	3.700%	9/1/28	175	192
					Duke Energy Progress LLC	3.450%	3/15/29	125	135
					Duke Energy Progress LLC	2.000%	8/15/31	200	196
					Duke Energy Progress LLC	4.375%	3/30/44	300	361
					Duke Energy Progress LLC	4.150%	12/1/44	100	118
					Duke Energy Progress LLC	3.700%	10/15/46	50	56
					Duke Energy Progress LLC	3.600%	9/15/47	100	111
					Duke Energy Progress NC Storm Funding LLC	2.900%	8/15/51	434	435
					Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/30	100	99
					Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/39	100	100
					Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/43	100	101
					Eastern Energy Gas Holdings LLC	2.500%	11/15/24	100	103

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Eastern Energy Gas Holdings LLC	3.600%	12/15/24	134	142	Georgia Power Co.	2.100%	7/30/23	75	76
Edison International	3.125%	11/15/22	80	81	Georgia Power Co.	2.200%	9/15/24	225	230
Edison International	2.950%	3/15/23	200	204	Georgia Power Co.	3.250%	4/1/26	100	106
Edison International	5.750%	6/15/27	25	29	Georgia Power Co.	4.750%	9/1/40	175	207
El Paso Electric Co.	6.000%	5/15/35	50	65	Georgia Power Co.	4.300%	3/15/43	100	114
El Paso Electric Co.	5.000%	12/1/44	75	91	Gulf Power Co.	3.300%	5/30/27	50	54
Emera US Finance LP	3.550%	6/15/26	150	160	Iberdrola International BV	6.750%	7/15/36	75	111
Emera US Finance LP	4.750%	6/15/46	245	291	Indiana Michigan Power Co.	3.850%	5/15/28	250	276
Enel Chile SA	4.875%	6/12/28	125	138	Indiana Michigan Power Co.	3.750%	7/1/47	150	166
Entergy Arkansas LLC	3.500%	4/1/26	50	54	Indiana Michigan Power Co.	4.250%	8/15/48	100	119
Entergy Arkansas LLC	2.650%	6/15/51	500	468	Interstate Power and Light Co.	3.250%	12/1/24	202	212
Entergy Corp.	2.950%	9/1/26	200	209	Interstate Power and Light Co.	4.100%	9/26/28	125	139
Entergy Corp.	2.800%	6/15/30	100	101	Interstate Power and Light Co.	3.600%	4/1/29	60	65
Entergy Corp.	3.750%	6/15/50	300	325	Interstate Power and Light Co.	2.300%	6/1/30	100	99
Entergy Gulf States Louisiana LLC	5.590%	10/1/24	223	246	Interstate Power and Light Co.	6.250%	7/15/39	50	70
Entergy Louisiana LLC	0.950%	10/1/24	200	198	Interstate Power and Light Co.	3.700%	9/15/46	75	85
Entergy Louisiana LLC	5.400%	11/1/24	382	425	ITC Holdings Corp.	3.650%	6/15/24	75	79
Entergy Louisiana LLC	2.400%	10/1/26	75	77	ITC Holdings Corp.	3.350%	11/15/27	100	106
Entergy Louisiana LLC	3.120%	9/1/27	100	106	ITC Holdings Corp.	5.300%	7/1/43	200	262
Entergy Louisiana LLC	3.050%	6/1/31	100	106	2 John Sevier Combined Cycle				
Entergy Louisiana LLC	4.000%	3/15/33	150	172	Generation LLC	4.626%	1/15/42	64	78
Entergy Louisiana LLC	4.950%	1/15/45	150	161	Kentucky Utilities Co.	5.125%	11/1/40	125	160
Entergy Louisiana LLC	4.200%	9/1/48	200	240	Kentucky Utilities Co.	4.375%	10/1/45	100	119
Entergy Louisiana LLC	4.200%	4/1/50	100	120	Kentucky Utilities Co.	3.300%	6/1/50	200	211
Entergy Louisiana LLC	2.900%	3/15/51	300	293	Louisville Gas and Electric Co.	3.300%	10/1/25	75	79
Entergy Mississippi LLC	2.850%	6/1/28	125	131	Louisville Gas and Electric Co.	4.250%	4/1/49	170	208
Entergy Texas Inc.	1.750%	3/15/31	500	470	MidAmerican Energy Co.	3.500%	10/15/24	179	189
Essential Utilities Inc.	3.566%	5/1/29	75	81	MidAmerican Energy Co.	3.100%	5/1/27	150	160
Essential Utilities Inc.	2.704%	4/15/30	100	101	MidAmerican Energy Co.	3.650%	4/15/29	200	220
Essential Utilities Inc.	4.276%	5/1/49	85	101	MidAmerican Energy Co.	6.750%	12/30/31	125	172
Essential Utilities Inc.	3.351%	4/15/50	200	208	MidAmerican Energy Co.	5.750%	11/1/35	125	166
Eergy Inc.	2.450%	9/15/24	200	205	MidAmerican Energy Co.	4.800%	9/15/43	100	127
Eergy Inc.	2.900%	9/15/29	150	154	MidAmerican Energy Co.	3.950%	8/1/47	100	117
Eergy Kansas Central Inc.	2.550%	7/1/26	150	155	MidAmerican Energy Co.	4.250%	7/15/49	200	247
Eergy Kansas Central Inc.	3.100%	4/1/27	100	106	Mississippi Power Co.	4.250%	3/15/42	100	116
Eergy Kansas Central Inc.	4.125%	3/1/42	200	232	National Fuel Gas Co.	3.750%	3/1/23	275	281
Eergy Kansas Central Inc.	4.100%	4/1/43	100	117	National Fuel Gas Co.	5.500%	1/15/26	50	56
Eergy Kansas Central Inc.	4.250%	12/1/45	25	30	National Fuel Gas Co.	4.750%	9/1/28	50	55
Eergy Kansas Central Inc.	3.250%	9/1/49	100	104	National Fuel Gas Co.	2.950%	3/1/31	100	100
Eergy Metro Inc.	3.150%	3/15/23	75	77	National Grid USA	5.803%	4/1/35	50	62
Eergy Metro Inc.	2.250%	6/1/30	100	100	National Rural Utilities Cooperative				
Eergy Metro Inc.	5.300%	10/1/41	100	132	Finance Corp.	2.700%	2/15/23	300	306
Eergy Metro Inc.	4.200%	6/15/47	100	119	National Rural Utilities Cooperative				
Eversource Energy	3.800%	12/1/23	75	79	Finance Corp.	2.950%	2/7/24	775	803
Eversource Energy	2.900%	10/1/24	50	52	National Rural Utilities Cooperative				
Eversource Energy	3.150%	1/15/25	168	175	Finance Corp.	1.000%	6/15/26	100	98
Eversource Energy	3.300%	1/15/28	100	106	National Rural Utilities Cooperative				
Eversource Energy	4.250%	4/1/29	200	223	Finance Corp.	3.400%	2/7/28	150	162
Eversource Energy	3.450%	1/15/50	200	212	National Rural Utilities Cooperative				
Exelon Corp.	3.950%	6/15/25	200	214	Finance Corp.	3.900%	11/1/28	100	111
Exelon Corp.	3.400%	4/15/26	200	213	National Rural Utilities Cooperative				
Exelon Corp.	4.050%	4/15/30	250	279	Finance Corp.	3.700%	3/15/29	100	110
Exelon Corp.	4.950%	6/15/35	225	270	National Rural Utilities Cooperative				
Exelon Corp.	5.625%	6/15/35	20	25	Finance Corp.	2.400%	3/15/30	100	101
Exelon Corp.	5.100%	6/15/45	145	188	National Rural Utilities Cooperative				
Exelon Corp.	4.450%	4/15/46	175	211	Finance Corp.	1.350%	3/15/31	100	92
Exelon Generation Co. LLC	6.250%	10/1/39	360	453	National Rural Utilities Cooperative				
Exelon Generation Co. LLC	5.750%	10/1/41	75	90	Finance Corp.	4.023%	11/1/32	204	232
Exelon Generation Co. LLC	5.600%	6/15/42	155	184	National Rural Utilities Cooperative				
Florida Power & Light Co.	3.250%	6/1/24	25	26	Finance Corp.	4.750%	4/30/43	100	102
Florida Power & Light Co.	2.850%	4/1/25	300	314	National Rural Utilities Cooperative				
Florida Power & Light Co.	5.625%	4/1/34	25	34	Finance Corp.	5.250%	4/20/46	75	81
Florida Power & Light Co.	5.960%	4/1/39	375	536	National Rural Utilities Cooperative				
Florida Power & Light Co.	4.125%	2/1/42	170	203	Finance Corp.	4.400%	11/1/48	400	501
Florida Power & Light Co.	4.050%	6/1/42	125	148	National Rural Utilities Cooperative				
Florida Power & Light Co.	3.800%	12/15/42	75	87	Finance Corp.	4.300%	3/15/49	100	125
Florida Power & Light Co.	3.700%	12/1/47	150	172	Nevada Power Co.	3.700%	5/1/29	200	220
Florida Power & Light Co.	3.950%	3/1/48	325	390	Nevada Power Co.	2.400%	5/1/30	75	76
Florida Power & Light Co.	3.150%	10/1/49	555	595	Nevada Power Co.	6.750%	7/1/37	75	109
Florida Power & Light Co.	2.875%	12/4/51	500	510	Nevada Power Co.	3.125%	8/1/50	150	152
Fortis Inc.	3.055%	10/4/26	295	308	NextEra Energy Capital				
					Holdings Inc.	0.650%	3/1/23	500	499
					NextEra Energy Capital				
					Holdings Inc.	3.550%	5/1/27	250	271

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	300	298	PacifiCorp	3.600%	4/1/24	125	131
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	108	PacifiCorp	3.500%	6/15/29	100	109
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	103	PacifiCorp	2.700%	9/15/30	50	52
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	499	PacifiCorp	7.700%	11/15/31	450	647
NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	133	PacifiCorp	5.250%	6/15/35	640	804
NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	100	113	PacifiCorp	6.100%	8/1/36	100	135
NiSource Inc.	0.950%	8/15/25	500	487	PacifiCorp	6.250%	10/15/37	125	174
NiSource Inc.	3.490%	5/15/27	250	269	PacifiCorp	6.350%	7/15/38	75	105
NiSource Inc.	2.950%	9/1/29	200	207	PacifiCorp	6.000%	1/15/39	300	411
NiSource Inc.	3.600%	5/1/30	200	216	PacifiCorp	4.100%	2/1/42	200	229
NiSource Inc.	1.700%	2/15/31	500	468	PacifiCorp	4.125%	1/15/49	100	115
NiSource Inc.	5.950%	6/15/41	77	107	PacifiCorp	4.150%	2/15/50	200	237
NiSource Inc.	4.800%	2/15/44	125	153	PacifiCorp	3.300%	3/15/51	100	105
NiSource Inc.	5.650%	2/1/45	100	136	PECO Energy Co.	3.900%	3/1/48	75	88
NiSource Inc.	4.375%	5/15/47	250	297	PECO Energy Co.	2.800%	6/15/50	200	196
NiSource Inc.	3.950%	3/30/48	200	225	Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	110	118
Northern States Power Co.	6.250%	6/1/36	75	107	Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	50	60
Northern States Power Co.	6.200%	7/1/37	50	73	Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	75	80
Northern States Power Co.	5.350%	11/1/39	175	239	Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	100	103
Northern States Power Co.	3.400%	8/15/42	105	114	Pinnacle West Capital Corp.	1.300%	6/15/25	200	197
Northern States Power Co.	4.000%	8/15/45	50	59	Potomac Electric Power Co.	6.500%	11/15/37	250	363
Northern States Power Co.	2.900%	3/1/50	250	252	Potomac Electric Power Co.	4.150%	3/15/43	150	176
Northern States Power Co.	2.600%	6/1/51	100	96	PPL Capital Funding Inc.	3.100%	5/15/26	100	105
NSTAR Electric Co.	3.200%	5/15/27	125	134	PPL Electric Utilities Corp.	6.250%	5/15/39	100	144
NSTAR Electric Co.	3.250%	5/15/29	50	54	PPL Electric Utilities Corp.	4.125%	6/15/44	50	59
NSTAR Electric Co.	5.500%	3/15/40	75	103	PPL Electric Utilities Corp.	4.150%	10/1/45	155	186
Oglethorpe Power Corp.	5.950%	11/1/39	50	67	PPL Electric Utilities Corp.	3.950%	6/1/47	75	88
Oglethorpe Power Corp.	5.375%	11/1/40	175	224	Progress Energy Inc.	7.000%	10/30/31	119	161
Ohio Edison Co.	6.875%	7/15/36	100	143	Progress Energy Inc.	6.000%	12/1/39	125	172
Ohio Power Co.	4.150%	4/1/48	100	117	Public Service Co. of Colorado	3.700%	6/15/28	75	82
Ohio Power Co.	4.000%	6/1/49	240	276	Public Service Co. of Colorado	1.900%	1/15/31	100	98
Oklahoma Gas and Electric Co.	3.800%	8/15/28	75	83	Public Service Co. of Colorado	1.875%	6/15/31	200	195
Oklahoma Gas and Electric Co.	3.250%	4/1/30	100	106	Public Service Co. of Colorado	3.600%	9/15/42	175	193
Oklahoma Gas and Electric Co.	4.150%	4/1/47	50	59	Public Service Co. of Colorado	4.100%	6/15/48	75	89
Oklahoma Gas and Electric Co.	3.850%	8/15/47	75	86	Public Service Co. of Colorado	2.700%	1/15/51	100	97
Oncor Electric Delivery Co. LLC	2.750%	6/1/24	100	104	Public Service Co. of New Hampshire	3.500%	11/1/23	50	52
Oncor Electric Delivery Co. LLC	2.950%	4/1/25	75	78	Public Service Co. of New Hampshire	3.600%	7/1/49	75	85
Oncor Electric Delivery Co. LLC	3.700%	11/15/28	50	55	Public Service Electric and Gas Co.	3.000%	5/15/25	80	84
Oncor Electric Delivery Co. LLC	2.750%	5/15/30	200	209	Public Service Electric and Gas Co.	2.250%	9/15/26	250	257
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	50	73	Public Service Electric and Gas Co.	3.000%	5/15/27	75	79
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	125	198	Public Service Electric and Gas Co.	3.200%	5/15/29	70	75
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	166	Public Service Electric and Gas Co.	2.450%	1/15/30	50	51
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	93	Public Service Electric and Gas Co.	3.800%	3/1/46	250	290
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	37	50	Public Service Electric and Gas Co.	3.850%	5/1/49	200	234
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	114	Public Service Electric and Gas Co.	3.150%	1/1/50	200	210
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	58	Public Service Electric and Gas Co.	2.050%	8/1/50	500	426
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	200	233	Public Service Enterprise Group Inc.	1.600%	8/15/30	500	464
Oncor Electric Delivery Co. LLC	3.100%	9/15/49	400	419	Puget Energy Inc.	3.650%	5/15/25	400	423
Oncor Electric Delivery Co. LLC	2.700%	11/15/51	250	243	Puget Energy Inc.	4.100%	6/15/30	100	108
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	63	92	Puget Sound Energy Inc.	6.274%	3/15/37	125	172
ONE Gas Inc.	2.000%	5/15/30	100	98	Puget Sound Energy Inc.	5.757%	10/1/39	125	169
ONE Gas Inc.	4.658%	2/1/44	125	155	Puget Sound Energy Inc.	4.300%	5/20/45	100	120
ONE Gas Inc.	4.500%	11/1/48	75	92	Puget Sound Energy Inc.	4.223%	6/15/48	125	149
Pacific Gas and Electric Co.	1.700%	11/15/23	200	200	Puget Sound Energy Inc.	3.250%	9/15/49	90	95
Pacific Gas and Electric Co.	3.850%	11/15/23	985	1,013	Puget Sound Energy Inc.	2.500%	5/15/26	250	259
Pacific Gas and Electric Co.	3.450%	7/1/25	200	207	San Diego Gas & Electric Co.	1.700%	10/1/30	500	480
Pacific Gas and Electric Co.	3.150%	1/1/26	300	307	San Diego Gas & Electric Co.	4.500%	8/15/40	100	121
Pacific Gas and Electric Co.	3.300%	12/1/27	800	813	San Diego Gas & Electric Co.	3.750%	6/1/47	75	84
Pacific Gas and Electric Co.	3.000%	6/15/28	200	200	San Diego Gas & Electric Co.	4.150%	5/15/48	75	90
Pacific Gas and Electric Co.	3.750%	7/1/28	300	312	San Diego Gas & Electric Co.	3.320%	4/15/50	100	106
Pacific Gas and Electric Co.	4.550%	7/1/30	700	759	Sempra Energy	3.250%	6/15/27	150	159
Pacific Gas and Electric Co.	4.500%	7/1/40	500	524	Sempra Energy	3.400%	2/1/28	200	213
Pacific Gas and Electric Co.	4.750%	2/15/44	500	522	Sempra Energy	3.800%	2/1/38	200	220
Pacific Gas and Electric Co.	4.300%	3/15/45	200	202	Sempra Energy	6.000%	10/15/39	150	207
Pacific Gas and Electric Co.	4.950%	7/1/50	800	876	Sempra Energy	4.000%	2/1/48	175	196
Pacific Gas and Electric Co.	3.500%	8/1/50	500	467	Sempra Energy	4.125%	4/1/52	200	202
					Sierra Pacific Power Co.	2.600%	5/1/26	100	104
					Southern California Edison Co.	1.845%	2/1/22	7	7
					Southern California Edison Co.	3.400%	6/1/23	75	77

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Asian Infrastructure Investment Bank	0.500%	5/28/25	400	391	Inter-American Development Bank	2.125%	1/15/25	1,100	1,136
Asian Infrastructure Investment Bank	0.500%	1/27/26	600	582	Inter-American Development Bank	1.750%	3/14/25	200	204
Canada	1.625%	1/22/25	550	559	Inter-American Development Bank	0.875%	4/3/25	500	497
Canada	0.750%	5/19/26	800	782	Inter-American Development Bank	7.000%	6/15/25	134	160
Corp. Andina de Fomento	2.750%	1/6/23	125	127	Inter-American Development Bank	0.625%	7/15/25	1,300	1,277
Corp. Andina de Fomento	2.375%	5/12/23	100	102	Inter-American Development Bank	0.875%	4/20/26	500	492
Corp. Andina de Fomento	3.750%	11/23/23	925	969	Inter-American Development Bank	2.000%	6/2/26	750	773
Corp. Andina de Fomento	1.250%	10/26/24	300	299	Inter-American Development Bank	3.125%	7/23/26	100	103
Council of Europe Development Bank	2.625%	2/13/23	425	435	Inter-American Development Bank	2.375%	7/7/27	450	473
Council of Europe Development Bank	0.250%	6/10/23	100	99	Inter-American Development Bank	0.625%	9/16/27	800	764
Council of Europe Development Bank	0.250%	10/20/23	500	496	Inter-American Development Bank	1.125%	7/20/28	300	293
Council of Europe Development Bank	1.375%	2/27/25	200	202	Inter-American Development Bank	3.125%	9/18/28	875	966
Council of Europe Development Bank	0.875%	9/22/26	200	196	Inter-American Development Bank	1.125%	1/13/31	350	337
European Bank for Reconstruction & Development	2.750%	3/7/23	925	949	Inter-American Development Bank	3.875%	10/28/41	200	256
European Bank for Reconstruction & Development	0.250%	7/10/23	200	199	Inter-American Development Bank	3.200%	8/7/42	100	117
European Bank for Reconstruction & Development	1.625%	9/27/24	270	275	International Bank for Reconstruction & Development	0.125%	4/20/23	800	795
European Bank for Reconstruction & Development	1.500%	2/13/25	100	101	International Bank for Reconstruction & Development	1.875%	6/19/23	1,100	1,120
European Bank for Reconstruction & Development	0.500%	5/19/25	100	98	International Bank for Reconstruction & Development	3.000%	9/27/23	1,125	1,169
European Bank for Reconstruction & Development	0.500%	11/25/25	500	486	International Bank for Reconstruction & Development	0.250%	11/24/23	700	694
European Bank for Reconstruction & Development	0.500%	1/28/26	500	485	International Bank for Reconstruction & Development	2.500%	3/19/24	1,100	1,141
European Investment Bank	2.500%	3/15/23	600	614	International Bank for Reconstruction & Development	1.500%	8/28/24	695	706
European Investment Bank	1.375%	5/15/23	600	606	International Bank for Reconstruction & Development	2.500%	11/25/24	750	783
European Investment Bank	2.875%	8/15/23	800	828	International Bank for Reconstruction & Development	1.625%	1/15/25	200	204
European Investment Bank	0.250%	9/15/23	1,750	1,737	International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,478
European Investment Bank	3.125%	12/14/23	500	523	International Bank for Reconstruction & Development	0.375%	7/28/25	1,500	1,460
European Investment Bank	3.250%	1/29/24	810	851	International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,204
European Investment Bank	2.625%	3/15/24	530	551	International Bank for Reconstruction & Development	0.500%	10/28/25	2,000	1,949
European Investment Bank	2.250%	6/24/24	550	568	International Bank for Reconstruction & Development	3.125%	11/20/25	470	504
European Investment Bank	2.500%	10/15/24	276	288	International Bank for Reconstruction & Development	0.875%	7/15/26	525	516
European Investment Bank	1.875%	2/10/25	1,050	1,077	International Bank for Reconstruction & Development	2.500%	11/22/27	350	371
European Investment Bank	1.625%	3/14/25	100	102	International Bank for Reconstruction & Development	0.750%	11/24/27	900	865
European Investment Bank	0.625%	7/25/25	1,600	1,571	International Bank for Reconstruction & Development	1.125%	9/13/28	1,500	1,465
European Investment Bank	0.375%	12/15/25	2,000	1,935	International Bank for Reconstruction & Development	1.750%	10/23/29	200	203
European Investment Bank	0.375%	3/26/26	1,000	964	International Bank for Reconstruction & Development	0.875%	5/14/30	400	379
European Investment Bank	0.750%	10/26/26	450	438	International Bank for Reconstruction & Development	0.750%	8/26/30	800	750
European Investment Bank	2.375%	5/24/27	225	237	International Bank for Reconstruction & Development	1.250%	2/10/31	650	633
European Investment Bank	0.625%	10/21/27	500	477	International Bank for Reconstruction & Development	1.625%	11/3/31	1,500	1,501
European Investment Bank	1.625%	10/9/29	125	126	International Bank for Reconstruction & Development	4.750%	2/15/35	250	332
European Investment Bank	0.875%	5/17/30	200	190	International Finance Corp.	2.875%	7/31/23	575	595
European Investment Bank	0.750%	9/23/30	500	468	International Finance Corp.	1.375%	10/16/24	200	202
European Investment Bank	1.250%	2/14/31	500	487	International Finance Corp.	0.375%	7/16/25	400	389
European Investment Bank	4.875%	2/15/36	325	449	International Finance Corp.	2.125%	4/7/26	600	622
Export Development Canada	2.500%	1/24/23	40	41	7 Israel Government Aid Bond	5.500%	12/4/23	50	54
Export Development Canada	1.375%	2/24/23	1,000	1,009	7 Israel Government Aid Bond	5.500%	4/26/24	475	524
Export Development Canada	2.625%	2/21/24	250	259	8 Israel Government Aid Bond	5.500%	9/18/33	100	137
Export-Import Bank of Korea	3.625%	11/27/23	200	210	8 Japan Bank for International Cooperation	2.500%	6/1/22	450	454
Export-Import Bank of Korea	4.000%	1/14/24	650	690	8 Japan Bank for International Cooperation	1.750%	1/23/23	500	506
Export-Import Bank of Korea	2.625%	5/26/26	200	210	8 Japan Bank for International Cooperation	0.625%	5/22/23	200	200
Export-Import Bank of Korea	1.250%	9/21/30	500	476					
Export-Import Bank of Korea	2.500%	6/29/41	350	355					
FMS Wertmanagement	2.750%	3/6/23	300	308					
Hydro-Quebec	8.050%	7/7/24	325	378					
Inter-American Development Bank	2.500%	1/18/23	1,025	1,046					
Inter-American Development Bank	0.500%	5/24/23	400	399					
Inter-American Development Bank	3.000%	10/4/23	625	650					
Inter-American Development Bank	0.250%	11/15/23	1,000	991					
Inter-American Development Bank	2.625%	1/16/24	150	156					
Inter-American Development Bank	3.000%	2/21/24	900	942					
Inter-American Development Bank	0.500%	9/23/24	1,200	1,185					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of Italy	5.375%	6/15/33	475	588	United Mexican States	3.900%	4/27/25	400	429
Republic of Italy	4.000%	10/17/49	500	551	United Mexican States	4.125%	1/21/26	445	489
Republic of Italy	3.875%	5/6/51	400	428	United Mexican States	4.150%	3/28/27	800	884
Republic of Korea	3.875%	9/11/23	200	210	United Mexican States	3.750%	1/11/28	675	726
Republic of Korea	5.625%	11/3/25	100	116	United Mexican States	4.500%	4/22/29	950	1,058
Republic of Korea	2.750%	1/19/27	1,000	1,058	United Mexican States	3.250%	4/16/30	700	720
Republic of Korea	1.750%	10/15/31	200	201	United Mexican States	8.300%	8/15/31	220	320
Republic of Korea	3.875%	9/20/48	125	162	United Mexican States	4.750%	4/27/32	600	679
Republic of Panama	4.000%	9/22/24	200	213	United Mexican States	7.500%	4/8/33	100	140
Republic of Panama	3.750%	3/16/25	207	219	United Mexican States	6.050%	1/11/40	883	1,099
Republic of Panama	7.125%	1/29/26	168	202	United Mexican States	4.280%	8/14/41	500	519
Republic of Panama	8.875%	9/30/27	238	320	United Mexican States	4.750%	3/8/44	765	834
Republic of Panama	3.875%	3/17/28	460	497	United Mexican States	5.550%	1/21/45	510	611
Republic of Panama	9.375%	4/1/29	300	430	United Mexican States	4.600%	1/23/46	600	642
Republic of Panama	2.252%	9/29/32	500	475	United Mexican States	4.350%	1/15/47	760	789
2 Republic of Panama	6.700%	1/26/36	292	391	United Mexican States	4.600%	2/10/48	455	485
2 Republic of Panama	4.500%	4/16/50	810	893	United Mexican States	4.500%	1/31/50	600	637
2 Republic of Panama	4.300%	4/29/53	400	430	United Mexican States	5.000%	4/27/51	200	228
Republic of Panama	4.500%	4/1/56	500	551	United Mexican States	3.771%	5/24/61	1,200	1,105
2 Republic of Panama	3.870%	7/23/60	700	700	United Mexican States	5.750%	10/12/10	342	394
Republic of Peru	7.350%	7/21/25	225	268					
Republic of Peru	2.392%	1/23/26	200	203					
Republic of Peru	2.783%	1/23/31	900	896					
Republic of Peru	1.862%	12/1/32	750	685					
Republic of Peru	8.750%	11/21/33	645	1,003					
2 Republic of Peru	3.000%	1/15/34	450	449					
2 Republic of Peru	6.550%	3/14/37	325	443					
Republic of Peru	3.300%	3/11/41	200	201					
Republic of Peru	5.625%	11/18/50	200	281					
Republic of Peru	3.550%	3/10/51	200	208					
Republic of Peru	3.600%	1/15/72	275	269					
Republic of Peru	3.230%	7/28/21	525	453					
Republic of Philippines	9.500%	10/21/24	350	430					
Republic of Philippines	10.625%	3/16/25	100	130					
Republic of Philippines	5.500%	3/30/26	225	262					
Republic of Philippines	3.000%	2/1/28	400	429					
Republic of Philippines	3.750%	1/14/29	400	450					
Republic of Philippines	9.500%	2/2/30	300	466					
Republic of Philippines	2.457%	5/5/30	200	206					
Republic of Philippines	7.750%	1/14/31	400	582					
Republic of Philippines	1.648%	6/10/31	200	193					
Republic of Philippines	1.950%	1/6/32	200	197					
Republic of Philippines	6.375%	1/15/32	200	268					
Republic of Philippines	6.375%	10/23/34	550	765					
Republic of Philippines	3.950%	1/20/40	700	784					
Republic of Philippines	3.700%	3/1/41	400	437					
Republic of Philippines	3.700%	2/2/42	350	383					
Republic of Philippines	2.950%	5/5/45	500	494					
Republic of Philippines	2.650%	12/10/45	200	190					
Republic of Philippines	3.200%	7/6/46	500	510					
Republic of Poland	3.000%	3/17/23	325	334					
Republic of Poland	3.250%	4/6/26	500	536					
2 Republic of Uruguay	4.125%	11/20/45	300	355					
State of Israel	3.150%	6/30/23	400	414					
State of Israel	2.875%	3/16/26	200	212					
State of Israel	3.250%	1/17/28	300	325					
State of Israel	2.500%	1/15/30	200	208					
State of Israel	2.750%	7/3/30	600	638					
State of Israel	4.500%	1/30/43	200	256					
State of Israel	4.125%	1/17/48	250	307					
State of Israel	3.375%	1/15/50	475	514					
State of Israel	3.875%	7/3/50	400	468					
State of Israel	4.500%	4/3/20	200	256					
Svensk Exportkredit AB	2.875%	3/14/23	195	200					
Svensk Exportkredit AB	0.500%	11/10/23	200	199					
Svensk Exportkredit AB	0.375%	3/11/24	800	791					
Svensk Exportkredit AB	0.375%	7/30/24	500	492					
Svensk Exportkredit AB	0.625%	10/7/24	200	198					
Svensk Exportkredit AB	0.625%	5/14/25	500	491					
Svensk Exportkredit AB	0.500%	8/26/25	800	780					
United Mexican States	3.600%	1/30/25	510	541					
United Mexican States	3.900%	4/27/25	400	429					
United Mexican States	4.125%	1/21/26	445	489					
United Mexican States	4.150%	3/28/27	800	884					
United Mexican States	3.750%	1/11/28	675	726					
United Mexican States	4.500%	4/22/29	950	1,058					
United Mexican States	3.250%	4/16/30	700	720					
United Mexican States	8.300%	8/15/31	220	320					
United Mexican States	4.750%	4/27/32	600	679					
United Mexican States	7.500%	4/8/33	100	140					
United Mexican States	6.050%	1/11/40	883	1,099					
United Mexican States	4.280%	8/14/41	500	519					
United Mexican States	4.750%	3/8/44	765	834					
United Mexican States	5.550%	1/21/45	510	611					
United Mexican States	4.600%	1/23/46	600	642					
United Mexican States	4.350%	1/15/47	760	789					
United Mexican States	4.600%	2/10/48	455	485					
United Mexican States	4.500%	1/31/50	600	637					
United Mexican States	5.000%	4/27/51	200	228					
United Mexican States	3.771%	5/24/61	1,200	1,105					
United Mexican States	5.750%	10/12/10	342	394					
Total Sovereign Bonds (Cost \$173,781)									178,551
Taxable Municipal Bonds (0.7%)									
					Alabama Economic Settlement Authority Miscellaneous Revenue	3.163%	9/15/25	55	58
					American Municipal Power Inc. Electric Power & Light Revenue	5.939%	2/15/47	150	228
					American Municipal Power Inc. Electric Power & Light Revenue	7.499%	2/15/50	50	82
					American Municipal Power Inc. Electric Power & Light Revenue (Combination Hydroelectric Projects)	8.084%	2/15/50	175	332
					Bay Area Toll Authority Highway Revenue	2.574%	4/1/31	75	77
					Bay Area Toll Authority Highway Revenue	6.918%	4/1/40	100	149
					Bay Area Toll Authority Highway Revenue	6.263%	4/1/49	250	400
					Bay Area Toll Authority Highway Revenue	7.043%	4/1/50	100	175
					Bay Area Toll Authority Highway Revenue	6.907%	10/1/50	200	353
					Bay Area Toll Authority Highway Revenue	3.126%	4/1/55	100	100
					California GO	3.375%	4/1/25	100	107
					California GO	2.650%	4/1/26	75	79
					California GO	1.700%	2/1/28	100	100
					California GO	3.500%	4/1/28	150	166
					California GO	2.500%	10/1/29	70	73
					California GO	4.500%	4/1/33	190	220
					California GO	7.500%	4/1/34	350	536
					California GO	4.600%	4/1/38	300	345
					California GO	7.550%	4/1/39	630	1,051
					California GO	7.300%	10/1/39	75	118
					California GO	7.350%	11/1/39	675	1,065
					California GO	7.625%	3/1/40	205	340
					California GO	7.600%	11/1/40	200	345
					California State University College & University Revenue	3.899%	11/1/47	50	58
					California State University College & University Revenue	2.975%	11/1/51	140	143
					Central Puget Sound Regional Transit Authority Sales & Rental Car Taxes Sales Tax Revenue	5.491%	11/1/39	50	69
					Chicago IL GO	7.045%	1/1/29	40	46
					Chicago O'Hare International Airport Port, Airport & Marina Revenue	6.395%	1/1/40	125	188
					Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.472%	1/1/49	75	99

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.572%	1/1/54	40	55	Indiana Finance Authority Appropriations Revenue	3.051%	1/1/51	75	77
Chicago Transit Authority Sales & Transfer Tax Receipts Sales Tax Revenue	6.899%	12/1/40	125	176	JobsOhio Beverage System Miscellaneous Revenue	3.985%	1/1/29	150	166
Clark County Department of Aviation Port, Airport & Marina Revenue	6.820%	7/1/45	100	157	JobsOhio Beverage System Miscellaneous Revenue	4.532%	1/1/35	100	121
Commonwealth Financing Authority Appropriations Revenue	3.807%	6/1/41	105	120	JobsOhio Beverage System Miscellaneous Revenue	2.833%	1/1/38	75	77
Commonwealth Financing Authority Appropriations Revenue (Plancon Program)	3.864%	6/1/38	100	113	Los Angeles CA Unified School District GO	5.755%	7/1/29	200	241
Commonwealth of Massachusetts GO	5.456%	12/1/39	150	205	Los Angeles CA Unified School District GO	5.750%	7/1/34	125	163
Commonwealth of Massachusetts GO	2.514%	7/1/41	50	49	Los Angeles CA Unified School District GO	6.758%	7/1/34	200	279
Commonwealth of Massachusetts GO	2.813%	9/1/43	225	231	Los Angeles Community College District GO	1.606%	8/1/28	100	100
Commonwealth of Massachusetts GO	2.900%	9/1/49	100	104	Los Angeles Community College District GO	1.806%	8/1/30	150	149
Commonwealth of Massachusetts Transportation Fund Fuel Sales Tax Revenue	5.731%	6/1/40	50	69	Los Angeles Community College District GO	2.106%	8/1/32	100	98
Connecticut GO	5.090%	10/1/30	175	202	Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	99
Connecticut GO	5.850%	3/15/32	200	260	Los Angeles County Public Works Financing Authority Lease (Abatement) Revenue	7.618%	8/1/40	50	83
Cook County IL GO	6.229%	11/15/34	50	68	Los Angeles Department of Water & Power System Electric Power & Light Revenue	6.574%	7/1/45	100	162
Dallas Area Rapid Transit Sales Tax Revenue	5.999%	12/1/44	100	149	Los Angeles Department of Water & Power System Water Revenue	6.603%	7/1/50	100	170
Dallas Area Rapid Transit Sales Tax Revenue	5.022%	12/1/48	50	70	Maryland Health & Higher Educational Facilities Authority Health, Hospital, Nursing Home Revenue	3.197%	7/1/50	250	261
Dallas Convention Center Hotel Development Corp. Hotel Occupancy Tax Revenue	7.088%	1/1/42	75	106	Maryland State Transportation Authority Transit Revenue	5.888%	7/1/43	50	71
11 Dallas Independent School District GO	6.450%	2/15/35	100	107	Massachusetts School Building Authority Sales Tax Revenue	5.715%	8/15/39	100	138
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	2.994%	11/1/38	200	209	Massachusetts School Building Authority Sales Tax Revenue	3.395%	10/15/40	50	52
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	3.144%	11/1/45	75	79	Massachusetts School Building Authority Sales Tax Revenue	2.950%	5/15/43	100	102
District of Columbia Income Tax Revenue	5.591%	12/1/34	50	63	Massachusetts Water Resources Authority Water Revenue	2.823%	8/1/41	100	101
District of Columbia Water & Sewer Authority Water Revenue	4.814%	10/1/14	150	225	Metropolitan Government of Nashville & Davidson County TN Hotel Occupancy Tax Revenue	6.731%	7/1/43	50	73
East Bay Municipal Utility District Water System Water Revenue	5.874%	6/1/40	85	122	Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	640
Foothill-Eastern Transportation Corridor Agency Highway Revenue	4.094%	1/15/49	140	151	Metropolitan Transportation Authority Transit Revenue	5.871%	11/15/39	50	65
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.637%	4/1/57	242	368	Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	240
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.655%	4/1/57	145	224	Metropolitan Washington Airports Authority Dulles Toll Road Highway Revenue	7.462%	10/1/46	85	150
Georgia Municipal Electric Authority Electric Power & Light Revenue	7.055%	4/1/57	73	108	Metropolitan Water Reclamation District of Greater Chicago GO	5.720%	12/1/38	100	138
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.115%	6/1/38	100	101	Miami-Dade County FL Aviation Port, Airport & Marina Revenue	4.280%	10/1/41	125	137
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.000%	6/1/46	200	205	Miami-Dade County FL Water & Sewer Water Revenue	3.490%	10/1/42	75	79
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	4.214%	6/1/50	200	200	Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.084%	12/1/34	75	80
Grand Parkway Transportation Corp. Texas System Highway Revenue	3.236%	10/1/52	395	400	Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.384%	12/1/40	200	218
Great Lakes Water Authority Sewage Disposal System Sewer Revenue	3.056%	7/1/39	100	106	Michigan State University College & University Revenue	4.496%	8/15/48	50	57
Houston TX GO	6.290%	3/1/32	120	151	Mississippi GO	5.245%	11/1/34	50	63
Illinois GO	4.950%	6/1/23	153	159	Missouri Health & Educational Facilities Authority College & University Revenue	3.229%	5/15/50	100	111
Illinois GO	5.100%	6/1/33	1,405	1,624	Missouri Health & Educational Facilities Authority College & University Revenue	3.652%	8/15/57	100	123
Illinois State Toll Highway Authority Highway Revenue	6.184%	1/1/34	50	68					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹² New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	283	Oregon Department of Transportation Fuel Sales Tax Revenue	5.834%	11/15/34	150	204
New Jersey Rutgers State University College & University Revenue	3.915%	5/1/19	75	89	Oregon GO	5.762%	6/1/23	75	79
New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.081%	6/15/39	75	83	Oregon GO	5.892%	6/1/27	75	88
New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	400	588	Oregon School Boards Assn. GO	5.528%	6/30/28	50	57
New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	100	112	¹⁴ Oregon State University College & University Revenue	3.424%	3/1/60	150	156
New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	161	Pennsylvania State University College & University Revenue	2.790%	9/1/43	50	51
New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	628	Pennsylvania State University College & University Revenue	2.840%	9/1/50	100	99
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	150	188	Pennsylvania Turnpike Commission Highway Revenue	5.511%	12/1/45	75	107
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	97	Permanent University Fund - Texas A&M University System College & University Revenue	3.100%	7/1/49	75	78
New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	131	Permanent University Fund - University of Texas System College & University Revenue	3.376%	7/1/47	50	57
New York City Water & Sewer System Water Revenue	5.750%	6/15/41	50	73	Philadelphia PA Water & Wastewater Water Revenue	2.926%	7/1/45	50	50
New York City Water & Sewer System Water Revenue	5.952%	6/15/42	50	75	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	6.040%	12/1/29	75	97
New York City Water & Sewer System Water Revenue	6.011%	6/15/42	50	75	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.960%	8/1/46	250	340
New York City Water & Sewer System Water Revenue	5.440%	6/15/43	100	144	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	5.310%	8/1/46	100	109
New York City Water & Sewer System Water Revenue	5.882%	6/15/44	175	267	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.031%	9/1/48	30	37
New York NY GO	5.517%	10/1/37	50	67	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.139%	2/15/51	200	199
New York NY GO	6.271%	12/1/37	100	142	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.926%	10/1/51	100	139
New York State Dormitory Authority College & University Revenue	3.142%	7/1/43	260	269	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.175%	7/15/60	150	149
New York State Dormitory Authority Income Tax Revenue	3.110%	2/15/39	50	53	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.458%	10/1/62	550	729
New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	129	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.810%	10/15/65	100	137
New York State Dormitory Authority Income Tax Revenue	3.190%	2/15/43	50	53	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.287%	8/1/69	100	105
New York State Dormitory Authority Lease (Appropriation) Revenue	2.202%	3/15/34	200	197	Port of Morrow OR Nuclear Revenue	2.543%	9/1/40	100	98
New York State Thruway Authority Highway Revenue	2.900%	1/1/35	85	89	Regional Transportation District Sales Tax Revenue	5.844%	11/1/50	100	154
New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	52	Riverside County CA Appropriations Revenue	3.818%	2/15/38	50	56
New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	110	Rutgers State University of New Jersey College & University Revenue	5.665%	5/1/40	50	67
New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	185	Rutgers State University of New Jersey College & University Revenue	3.270%	5/1/43	25	26
North Texas Tollway Authority Highway Revenue	3.011%	1/1/43	50	51	Sales Tax Securitization Corp. Sales Tax Revenue	3.587%	1/1/43	75	81
North Texas Tollway Authority Highway Revenue	6.718%	1/1/49	150	253	Sales Tax Securitization Corp. Sales Tax Revenue	3.820%	1/1/48	50	56
Ohio State University College & University Revenue	4.910%	6/1/40	100	136	Sales Tax Securitization Corp. Sales Tax Revenue	4.787%	1/1/48	100	127
Ohio State University College & University Revenue	4.800%	6/1/11	100	151	Salt River Project Agricultural Improvement & Power District Electric Power & Light Revenue	4.839%	1/1/41	150	197
Ohio State University General Receipts College & University Revenue	3.798%	12/1/46	100	120	San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.985%	2/1/39	125	176
Ohio Turnpike & Infrastructure Commission Highway Revenue	3.216%	2/15/48	75	76					
Ohio Water Development Authority Water Pollution Control Loan Fund Water Revenue	4.879%	12/1/34	75	89					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.808%	2/1/41	125	179	University of Michigan College & University Revenue	2.437%	4/1/40	100	100
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	2.905%	2/1/48	100	101	University of Michigan College & University Revenue	2.562%	4/1/50	100	101
San Diego County Water Authority Water Revenue	6.138%	5/1/49	100	150	University of Nebraska Facilities Corp. College & University Revenue	3.037%	10/1/49	65	70
San Francisco CA Public Utilities Commission Water Revenue	6.950%	11/1/50	100	164	University of Pittsburgh-of the Commonwealth System of Higher Education College & University Revenue	3.555%	9/15/19	250	284
San Jose Redevelopment Agency Successor Agency Tax Allocation Revenue	3.375%	8/1/34	100	105	University of Texas System Regents College & University Revenue	4.794%	8/15/46	100	135
Santa Clara Valley Transportation Authority Sales Tax Revenue	5.876%	4/1/32	200	240	University of Texas System Regents College & University Revenue	3.354%	8/15/47	50	58
South Carolina Public Service Authority Electric Power & Light Revenue	6.454%	1/1/50	100	159	University of Texas System Regents College & University Revenue	2.439%	8/15/49	50	49
South Carolina Public Service Authority Nuclear Revenue	2.388%	12/1/23	50	51	University of Virginia College & University Revenue	2.256%	9/1/50	335	317
State Board of Administration Finance Corp. Miscellaneous Revenue	1.258%	7/1/25	325	323	University of Virginia College & University Revenue	4.179%	9/1/17	50	70
State Board of Administration Finance Corp. Miscellaneous Revenue	1.705%	7/1/27	250	249	Utah GO	4.554%	7/1/24	30	32
State Board of Administration Finance Corp. Miscellaneous Revenue	2.154%	7/1/30	250	249	Utah GO	3.539%	7/1/25	50	52
State Public School Building Authority Miscellaneous Revenue	5.000%	9/15/27	50	58	Washington GO	5.140%	8/1/40	150	205
Texas GO	5.517%	4/1/39	180	253	¹³ Wisconsin Appropriations Revenue	5.700%	5/1/26	60	68
Texas GO	4.681%	4/1/40	50	65	Wisconsin Appropriations Revenue	3.154%	5/1/27	100	107
Texas GO	3.211%	4/1/44	225	235	Wisconsin Appropriations Revenue	3.954%	5/1/36	250	277
Texas Private Activity Bond Surface Transportation Corp. Highway Revenue	3.922%	12/31/49	175	196	Total Taxable Municipal Bonds (Cost \$30,150)				35,480
Texas Transportation Commission GO	2.562%	4/1/42	100	99					
Texas Transportation Commission GO	2.472%	10/1/44	125	122					
Texas Transportation Commission State Highway Fund Fuel Sales Tax Revenue	5.178%	4/1/30	175	210					
Texas Transportation Commission State Highway Fund Miscellaneous Revenue	4.000%	10/1/33	100	120					
¹³ Tucson AZ COP	2.856%	7/1/47	50	50					
University of California College & University Revenue	0.883%	5/15/25	100	99					
University of California College & University Revenue	3.063%	7/1/25	100	106					
University of California College & University Revenue	1.316%	5/15/27	100	98					
University of California College & University Revenue	1.614%	5/15/30	125	121					
University of California College & University Revenue	5.946%	5/15/45	175	248					
University of California College & University Revenue	3.071%	5/15/51	100	101					
University of California College & University Revenue	4.858%	5/15/12	225	331					
University of California College & University Revenue	4.767%	5/15/15	100	143					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.548%	5/15/48	350	542					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.583%	5/15/49	50	77					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.006%	5/15/50	130	134					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.706%	5/15/20	60	66					

Total Bond Market Index Portfolio

	Coupon	Shares	Market Value (\$000)
Temporary Cash Investments (2.1%)			
Money Market Fund (2.1%)			
¹⁵ Vanguard Market Liquidity Fund (Cost \$99,441)	0.090%	994,458	99,436
Total Investments (101.6%) (Cost \$4,806,201)			4,948,148
Other Assets and Liabilities— Net (-1.6%)			(76,920)
Net Assets (100%)			4,871,228

Cost is in \$000.

• See Note A in Notes to Financial Statements.

- 1 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- 2 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 3 Includes securities purchased on a when-issued or delayed-delivery basis for which the portfolio has not taken delivery as of December 31, 2021.
- 4 Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- 5 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2021, the aggregate value was \$19,800,000, representing 0.4% of net assets.
- 6 Guaranteed by the Government of Canada.
- 7 U.S. government-guaranteed.
- 8 Guaranteed by the Government of Japan.
- 9 Guaranteed by the Federal Republic of Germany.
- 10 Guaranteed by the Republic of Austria.
- 11 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
- 12 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 13 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- 14 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- 15 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
 - 12M—12-month.
 - 1YR—1-year.
 - 6M—6-month.
 - CMT—Constant Maturing Treasury Rate.
 - COP—Certificate of Participation.
 - GO—General Obligation Bond.
 - LIBOR—London Interbank Offered Rate.
 - UMBS—Uniform Mortgage-Backed Securities.
 - USD—U.S. dollar.

Statement of Assets and Liabilities

As of December 31, 2021

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$4,706,760)	4,848,712
Affiliated Issuers (Cost \$99,441)	99,436
Total Investments in Securities	4,948,148
Investment in Vanguard	162
Receivables for Investment Securities Sold	15,721
Receivables for Accrued Income	23,171
Receivables for Capital Shares Issued	1,321
Total Assets	4,988,523
Liabilities	
Due to Custodian	1,460
Payables for Investment Securities Purchased	113,223
Payables for Capital Shares Redeemed	2,313
Payables to Vanguard	299
Total Liabilities	117,295
Net Assets	4,871,228

At December 31, 2021, net assets consisted of:

Paid-in Capital	4,619,037
Total Distributable Earnings (Loss)	252,191
Net Assets	4,871,228

Net Assets	
Applicable to 398,672,541 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,871,228
Net Asset Value Per Share	\$12.22

Statement of Operations

	Year Ended December 31, 2021
	(\$000)
Investment Income	
Income	
Interest ^{1,2}	96,533
Total Income	96,533
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	111
Management and Administrative	6,120
Marketing and Distribution	362
Custodian Fees	45
Auditing Fees	47
Shareholders' Reports	95
Trustees' Fees and Expenses	1
Total Expenses	6,781
Net Investment Income	89,752
Realized Net Gain (Loss) on Investment Securities Sold¹	31,221
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(207,270)
Net Increase (Decrease) in Net Assets Resulting from Operations	(86,297)

¹ Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$80,000, \$1,000, \$2,000, and (\$6,000), respectively. Purchases and sales are for temporary cash investment purposes.

² Interest is net of foreign withholding taxes of \$1,000.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2021	2020
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	89,752	101,263
Realized Net Gain (Loss)	31,221	37,804
Change in Unrealized Appreciation (Depreciation)	(207,270)	187,699
Net Increase (Decrease) in Net Assets Resulting from Operations	(86,297)	326,766
Distributions		
Total Distributions	(139,591)	(107,753)
Capital Share Transactions		
Issued	843,843	1,363,956
Issued in Lieu of Cash Distributions	139,591	107,753
Redeemed	(752,865)	(1,124,178)
Net Increase (Decrease) from Capital Share Transactions	230,569	347,531
Total Increase (Decrease)	4,681	566,544
Net Assets		
Beginning of Period	4,866,547	4,300,003
End of Period	4,871,228	4,866,547

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$12.81	\$12.21	\$11.54	\$11.86	\$11.77
Investment Operations					
Net Investment Income ¹	.228	.277	.324	.313	.292
Net Realized and Unrealized Gain (Loss) on Investments	(.454)	.635	.657	(.343)	.119
Total from Investment Operations	(.226)	.912	.981	(.030)	.411
Distributions					
Dividends from Net Investment Income	(.260)	(.312)	(.311)	(.267)	(.283)
Distributions from Realized Capital Gains	(.104)	—	—	(.023)	(.038)
Total Distributions	(.364)	(.312)	(.311)	(.290)	(.321)
Net Asset Value, End of Period	\$12.22	\$12.81	\$12.21	\$11.54	\$11.86
Total Return	-1.72%	7.58%	8.67%	-0.21%	3.57%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$4,871	\$4,867	\$4,300	\$3,535	\$3,498
Ratio of Total Expenses to Average Net Assets	0.14%	0.14%	0.14%	0.14%	0.15%
Ratio of Net Investment Income to Average Net Assets	1.85%	2.20%	2.72%	2.74%	2.48%
Portfolio Turnover Rate ²	69%	94%	80%	89%	91%

1 Calculated based on average shares outstanding.

2 Includes 33%, 28%, 19%, 26%, and 24%, respectively, attributable to mortgage-dollar-roll activity.

Notes to Financial Statements

The Total Bond Market Index Portfolio, a portfolio of Vanguard Variable Insurance Funds, is registered under the Investment Company Act of 1940 as an open-end investment company. The portfolio's shares are only available for purchase by separate accounts of insurance companies as investments for variable annuity plans, variable life insurance contracts, or other variable benefit insurance contracts.

Certain of the portfolio's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the portfolio and thus portfolio performance.

A. The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The portfolio consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the portfolio's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value.

2. **To Be Announced (TBA) Transactions:** A TBA transaction is an agreement to buy or sell mortgage-backed securities with agreed-upon characteristics (face amount, coupon, maturity) for settlement at a future date. The portfolio may be a seller of TBA transactions to reduce its exposure to the mortgage-backed securities market or in order to sell mortgage-backed securities it owns under delayed-delivery arrangements. When the portfolio is a buyer of TBA transactions, it maintains cash or short-term investments in an amount sufficient to meet the purchase price at the settlement date of the TBA transaction. The primary risk associated with TBA transactions is that a counterparty may default on its obligations. The portfolio mitigates its counterparty risk by, among other things, performing a credit analysis of counterparties, allocating transactions among numerous counterparties, and monitoring its exposure to each counterparty. The portfolio may also enter into a Master Securities Forward Transaction Agreement (MSFTA) with certain counterparties and require them to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the portfolio cannot be repledged, resold, or rehypothecated. Under an MSFTA, upon a counterparty default (including bankruptcy), the portfolio may terminate any TBA transactions with that counterparty, determine the net amount owed by either party in accordance with its MSFTA, and sell or retain any collateral held up to the net amount owed to the portfolio under the MSFTA.

3. **Mortgage Dollar Rolls:** The portfolio enters into mortgage-dollar-roll transactions, in which the portfolio sells mortgage-backed securities to a dealer and simultaneously agrees to purchase similar securities in the future at a predetermined price. The proceeds of the securities sold in mortgage-dollar-roll transactions are typically invested in high-quality short-term fixed income securities. The portfolio forgoes principal and interest paid on the securities sold, and is compensated by interest earned on the proceeds of the sale and by a lower price on the securities to be repurchased. The portfolio also enters into mortgage-dollar-roll transactions in which the portfolio buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The portfolio continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. The portfolio accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the portfolio's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Assets and Liabilities.

4. **Federal Income Taxes:** The portfolio intends to continue to qualify as a regulated investment company and distribute all of its taxable income. The portfolio's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is

generally three years after the filing of the tax return. Management has analyzed the portfolio's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the portfolio's financial statements.

5. Distributions: Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

6. Credit Facilities and Interfund Lending Program: The portfolio and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes, subject to the portfolio's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility; these fees are allocated to the funds based on a method approved by the portfolio's board of trustees and included in Management and Administrative expenses on the portfolio's Statement of Operations. Any borrowings under either facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the portfolio and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the portfolio may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the portfolio's investment objective and investment policies. Interfund loans and borrowings normally extend overnight, but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2021, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

7. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the portfolio, Vanguard furnishes to the portfolio investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the portfolio based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the portfolio may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2021, the portfolio had contributed to Vanguard capital in the amount of \$162,000, representing less than 0.01% of the portfolio's net assets and 0.06% of Vanguard's capital received pursuant to the FSA. The portfolio's trustees and officers are also directors and employees, respectively, of Vanguard.

C. Various inputs may be used to determine the value of the portfolio's investments. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the portfolio's own assumptions used to determine the fair value of investments). Any investments valued with significant unobservable inputs are noted on the Schedule of Investments.

Total Bond Market Index Portfolio

The following table summarizes the market value of the portfolio's investments as of December 31, 2021, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	3,113,663	—	3,113,663
Asset-Backed/Commercial Mortgage-Backed Securities	—	128,796	—	128,796
Corporate Bonds	—	1,392,222	—	1,392,222
Sovereign Bonds	—	178,551	—	178,551
Taxable Municipal Bonds	—	35,480	—	35,480
Temporary Cash Investments	99,436	—	—	99,436
Total	99,436	4,848,712	—	4,948,148

D. Permanent differences between book-basis and tax-basis components of net assets, if any, are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share.

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the deferral of losses from wash sales; the deferral of losses from straddles; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	84,976
Undistributed Long-Term Gains	31,662
Capital Loss Carryforwards	—
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	135,553

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2021 Amount (\$000)	2020 Amount (\$000)
Ordinary Income*	113,757	107,753
Long-Term Capital Gains	25,834	—
Total	139,591	107,753

* Includes short-term capital gains, if any.

As of December 31, 2021, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	4,812,595
Gross Unrealized Appreciation	190,163
Gross Unrealized Depreciation	(54,610)
Net Unrealized Appreciation (Depreciation)	135,553

E. During the year ended December 31, 2021, the portfolio purchased \$290,316,000 of investment securities and sold \$294,610,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$3,252,117,000 and \$3,030,122,000, respectively.

The portfolio purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of

trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2021, such purchases were \$21,023,000 and sales were \$17,271,000, resulting in net realized gain of \$1,001,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

F. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2021 Shares (000)	2020 Shares (000)
Issued	68,447	108,475
Issued in Lieu of Cash Distributions	11,623	8,789
Redeemed	(61,220)	(89,637)
Net Increase (Decrease) in Shares Outstanding	18,850	27,627

At December 31, 2021, one shareholder (an insurance company separate account whose holdings in the portfolio represent the indirect investment of Vanguard Variable Annuity contract holders) was the record or beneficial owner of 31% of the portfolio's net assets. If this shareholder were to redeem its investment in the portfolio, the redemption might result in an increase in the portfolio's expense ratio, cause the portfolio to incur higher transaction costs, or lead to the realization of taxable capital gains.

G. Management has determined that no events or transactions occurred subsequent to December 31, 2021, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Variable Insurance Funds and Shareholders of Total Bond Market Index Portfolio

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Total Bond Market Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2021 the related statement of operations for the year ended December 31, 2021, the statement of changes in net assets for each of the two years in the period ended December 31, 2021, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2021 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2021, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2021 and the financial highlights for each of the five years in the period ended December 31, 2021 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Portfolio's management. Our responsibility is to express an opinion on the Portfolio's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Portfolio in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2021 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 17, 2022

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

Special 2021 tax information (unaudited) for corporate shareholders only for Total Bond Market Index Portfolio, a portfolio of Vanguard Variable Insurance Funds

This information for the fiscal year ended December 31, 2021, is included pursuant to provisions of the Internal Revenue Code for corporate shareholders only.

For nonresident alien shareholders, 100% of short-term capital gain dividends distributed by the portfolio are qualified short-term capital gains.

The portfolio distributed \$25,834,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

The percentage of the ordinary dividends reported by the portfolio that is treated as a Section 163(j) interest dividend and thus is eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder is 78.9%.

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The People Who Govern Your Fund

The trustees of your mutual fund are there to see that the fund is operated and managed in your best interests since, as a shareholder, you are a part owner of the fund. Your fund's trustees also serve on the board of directors of The Vanguard Group, Inc., which is owned by the Vanguard funds and provides services to them.

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 217 Vanguard funds.

Information for each trustee and executive officer of the fund appears below. That information, as well as the Vanguard fund count, is as of the date on the cover of this fund report. The mailing address of the trustees and officers is P.O. Box 876, Valley Forge, PA 19482. More information about the trustees is in the **Statement of Additional Information**, which can be obtained, without charge, by contacting Vanguard at 800-662-7447, or online at vanguard.com.

Interested Trustee¹

Mortimer J. Buckley

Born in 1969. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chairman of the board (2019–present) of Vanguard and of each of the investment companies served by Vanguard; chief executive officer (2018–present) of Vanguard; chief executive officer, president, and trustee (2018–present) of each of the investment companies served by Vanguard; president and director (2017–present) of Vanguard; and president (2018–present) of Vanguard Marketing Corporation. Chief investment officer (2013–2017), managing director (2002–2017), head of the Retail Investor Group (2006–2012), and chief information officer (2001–2006) of Vanguard. Member of the board of governors of the Investment Company Institute and the board of governors of FINRA. Trustee and vice chair of The Shipley School.

Independent Trustees

Tara Bunch

Born in 1962. Trustee since November 2021. Principal occupation(s) during the past five years and other experience: head of global operations at Airbnb (2020–present). Vice president of AppleCare (2012–2020). Member of the board of directors of Out & Equal (2002–2006), the advisory board of the University of California, Berkeley School of Engineering (2020–present), and the advisory board of Santa Clara University's Leavey School of Business (2018–present).

Emerson U. Fullwood

Born in 1948. Trustee since January 2008. Principal occupation(s) during the past five years and other experience: executive chief staff and marketing officer for North America and corporate vice president (retired 2008) of Xerox Corporation (document management products and services). Former president of the Worldwide Channels Group, Latin America, and Worldwide Customer Service and executive chief staff officer of Developing Markets of Xerox. Executive in residence and 2009–2010 Distinguished Minett Professor at the Rochester Institute of Technology. Member of the board of directors of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, Roberts Wesleyan College, and the Rochester Philharmonic Orchestra. Trustee of the University of Rochester.

Amy Gutmann

Born in 1949. Trustee since June 2006. Principal occupation(s) during the past five years and other experience: president (2004–present) of the University of Pennsylvania. Christopher H. Browne Distinguished Professor of Political Science, School of Arts and Sciences, and professor of communication, Annenberg School for Communication, with secondary faculty appointments in the Department of Philosophy, School of Arts and Sciences, and at the Graduate School of Education, University of Pennsylvania.

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Chairman of the board of Hillenbrand, Inc. (specialized consumer services). Director of the V Foundation. Member of the advisory council for the College of Arts and Letters at the University of Notre Dame. Chairman of the board of Saint Anselm College.

Mark Loughridge

Born in 1953. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: senior vice president and chief financial officer (retired 2013) of IBM (information technology services). Fiduciary member of IBM's Retirement Plan Committee (2004–2013), senior vice president and general manager (2002–2004) of IBM Global Financing, vice president and controller (1998–2002) of IBM, and a variety of other prior management roles at IBM. Member of the Council on Chicago Booth.

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: adjunct professor of finance at the University of Notre Dame (2020–present). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Assistant professor (retired June 2020) of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee. Member of the board of Catholic Investment Services, Inc. (investment advisors), the board of superintendence of the Institute for the Works of Religion, and the board of directors of Paxos Trust Company (finance).

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chief executive officer of Purposeful (advisory firm for CEOs and C-level executives; 2021–present). Board chair (2020), chief executive officer (2011–2020), and president (2010–2019) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of Individual Life and Disability of the Guardian Life Insurance Company of America. Member of the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, and the NewYork-Presbyterian Hospital.

André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and co-managing partner of HighVista Strategies (private investment firm). Member of the board (2018–present) of RIT Capital Partners (investment firm). Member of the investment committee of Partners Health Care System.

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Colin W. Brown Distinguished Professor of the Practice of Law (2021–present), professor (2020–present), Distinguished Fellow of the Global Financial Markets Center (2020–present), and Rubenstein Fellow (2017–2020) at Duke University. Trustee (2017–present) of Amherst College and member of Amherst College Investment Committee (2019–present). Member of the Regenerative Crisis Response Committee (2020–present).

David A. Thomas

Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE

¹ Mr. Buckley is considered an "interested person," as defined in the Investment Company Act of 1940, because he is an officer of the Vanguard funds.

Energy Company (2013–present). Trustee of Common Fund (2019–present).

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Member of the BMW Group Mobility Council.

Executive Officers

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–present) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

David Cermak

Born in 1960. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2019–present) of each of the investment companies served by Vanguard. Managing director and head (2017–present) of Vanguard Investments Singapore. Managing director and head (2017–2019) of Vanguard Investments Hong Kong. Representative director and head (2014–2017) of Vanguard Investments Japan.

John Galloway

Born in 1973. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Investment stewardship officer (September 2020–present) of each of the investment companies served by Vanguard. Head of Investor Advocacy (February 2020–present) and head of Marketing Strategy and Planning (2017–2020) at Vanguard. Special assistant to the President of the United States (2015).

Peter Mahoney

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Controller (2015–present) of each of the investment companies served by Vanguard. Head of International Fund Services (2008–2014) at Vanguard.

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express.

Michael Rollings

Born in 1963. Principal occupation(s) during the past five years and other experience: finance director (2017–present) and treasurer (2017) of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Chief financial officer (2016–present) of Vanguard. Director (2016–present) of Vanguard Marketing Corporation. Executive vice president and chief financial officer (2006–2016) of MassMutual Financial Group.

John E. Schadt

Born in 1972. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (2019–present) of Vanguard and of each of the investment companies served by Vanguard. Assistant vice president (2019–present) of Vanguard Marketing Corporation.

Vanguard Senior Management Team

Matthew Benchener	Thomas M. Rampulla
Joseph Brennan	Karin A. Risi
Mortimer J. Buckley	Anne E. Robinson
Gregory Davis	Michael Rollings
John James	Nitin Tandon
John T. Marcante	Lauren Valente
Chris D. McIsaac	



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All comparative mutual fund data are from Morningstar, Inc., unless otherwise noted.

You can obtain a free copy of Vanguard's proxy voting guidelines by visiting [vanguard.com/proxyreporting](https://www.vanguard.com/proxyreporting) or by calling Vanguard at 800-662-2739. The guidelines are also available from the SEC's website, www.sec.gov. In addition, you may obtain a free report on how your fund voted the proxies for securities it owned during the 12 months ended June 30. To get the report, visit either [vanguard.com/proxyreporting](https://www.vanguard.com/proxyreporting) or www.sec.gov.

You can review information about your fund on the SEC's website, and you can receive copies of this information, for a fee, by sending a request via email addressed to publicinfo@sec.gov.