

Semiannual Report | June 30, 2021

Vanguard Variable Insurance Funds

Total Bond Market Index Portfolio

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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 June 30, 2021

Total Bond Market Index Portfolio	Beginning Account Value 12/31/2020	Ending Account Value 6/30/2021	Expenses Paid During Period
Based on Actual Portfolio Return	\$1,000.00	\$ 983.60	\$0.69
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.10	0.70

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 (181/365).

Total Bond Market Index Portfolio

Portfolio Allocation

As of June 30, 2021

Asset-Backed/Commercial Mortgage-Backed Securities	2.7%
Corporate Bonds	29.2
Sovereign Bonds	4.0
Taxable Municipal Bonds	0.8
U.S. Government and Agency Obligations	63.3

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 (unaudited)

Schedule of Investments

As of June 30, 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 (63.1%)				U.S. Treasury Note/Bond 0.125% 10/15/23 3,605 3,590					
U.S. Government Securities (40.9%)				U.S. Treasury Note/Bond 1.625% 10/31/23 3,750 3,864					
U.S. Treasury Note/Bond	8.000%	11/15/21	3,400	3,497	U.S. Treasury Note/Bond	2.875%	10/31/23	9,503	10,067
U.S. Treasury Note/Bond	0.125%	7/31/22	7,974	7,975	U.S. Treasury Note/Bond	0.250%	11/15/23	1,040	1,038
U.S. Treasury Note/Bond	1.875%	7/31/22	5,357	5,459	U.S. Treasury Note/Bond	2.750%	11/15/23	4,261	4,505
U.S. Treasury Note/Bond	2.000%	7/31/22	2,615	2,669	U.S. Treasury Note/Bond	2.125%	11/30/23	6,150	6,415
U.S. Treasury Note/Bond	1.500%	8/15/22	10,098	10,254	U.S. Treasury Note/Bond	2.875%	11/30/23	344	365
U.S. Treasury Note/Bond	1.625%	8/15/22	2,169	2,206	U.S. Treasury Note/Bond	0.125%	12/15/23	22,604	22,484
U.S. Treasury Note/Bond	7.250%	8/15/22	875	944	U.S. Treasury Note/Bond	2.250%	12/31/23	2,267	2,374
U.S. Treasury Note/Bond	0.125%	8/31/22	16,730	16,730	U.S. Treasury Note/Bond	2.625%	12/31/23	7,337	7,752
U.S. Treasury Note/Bond	1.625%	8/31/22	9,570	9,737	U.S. Treasury Note/Bond	0.125%	1/15/24	5,920	5,885
U.S. Treasury Note/Bond	1.875%	8/31/22	5,445	5,556	U.S. Treasury Note/Bond	2.250%	1/31/24	3,215	3,371
U.S. Treasury Note/Bond	1.500%	9/15/22	778	791	U.S. Treasury Note/Bond	2.500%	1/31/24	9,419	9,937
U.S. Treasury Note/Bond	0.125%	9/30/22	1,631	1,631	U.S. Treasury Note/Bond	0.125%	2/15/24	7,010	6,965
U.S. Treasury Note/Bond	1.750%	9/30/22	9,437	9,627	U.S. Treasury Note/Bond	2.750%	2/15/24	10,710	11,374
U.S. Treasury Note/Bond	1.875%	9/30/22	9,975	10,192	U.S. Treasury Note/Bond	2.125%	2/29/24	8,725	9,129
U.S. Treasury Note/Bond	1.375%	10/15/22	4,386	4,455	U.S. Treasury Note/Bond	2.375%	2/29/24	6,712	7,065
U.S. Treasury Note/Bond	1.875%	10/31/22	6,520	6,670	U.S. Treasury Note/Bond	0.250%	3/15/24	16,259	16,195
U.S. Treasury Note/Bond	2.000%	10/31/22	7,947	8,143	U.S. Treasury Note/Bond	2.125%	3/31/24	11,446	11,984
U.S. Treasury Note/Bond	1.625%	11/15/22	21,235	21,663	U.S. Treasury Note/Bond	0.375%	4/15/24	7,645	7,635
U.S. Treasury Note/Bond	7.625%	11/15/22	40	44	U.S. Treasury Note/Bond	2.000%	4/30/24	1,260	1,316
U.S. Treasury Note/Bond	0.125%	11/30/22	25,065	25,053	U.S. Treasury Note/Bond	2.250%	4/30/24	7,559	7,948
U.S. Treasury Note/Bond	2.000%	11/30/22	20,733	21,271	U.S. Treasury Note/Bond	0.250%	5/15/24	7,700	7,659
U.S. Treasury Note/Bond	1.625%	12/15/22	7,625	7,787	U.S. Treasury Note/Bond	2.000%	5/31/24	11,547	12,067
U.S. Treasury Note/Bond	0.125%	12/31/22	460	460	U.S. Treasury Note/Bond	0.250%	6/15/24	6,675	6,634
U.S. Treasury Note/Bond	2.125%	12/31/22	12,951	13,329	U.S. Treasury Note/Bond	1.750%	6/30/24	8,060	8,371
U.S. Treasury Note/Bond	1.500%	1/15/23	7,705	7,862	U.S. Treasury Note/Bond	2.000%	6/30/24	10,955	11,457
U.S. Treasury Note/Bond	0.125%	1/31/23	12,426	12,414	U.S. Treasury Note/Bond	1.750%	7/31/24	9,127	9,485
U.S. Treasury Note/Bond	1.750%	1/31/23	7,020	7,193	U.S. Treasury Note/Bond	2.125%	7/31/24	9,736	10,227
U.S. Treasury Note/Bond	2.000%	2/15/23	8,298	8,540	U.S. Treasury Note/Bond	2.375%	8/15/24	11,564	12,243
U.S. Treasury Note/Bond	7.125%	2/15/23	1,690	1,878	U.S. Treasury Note/Bond	1.250%	8/31/24	10,125	10,364
U.S. Treasury Note/Bond	0.125%	2/28/23	667	666	U.S. Treasury Note/Bond	1.875%	8/31/24	4,655	4,856
U.S. Treasury Note/Bond	1.500%	2/28/23	2,889	2,951	U.S. Treasury Note/Bond	1.500%	9/30/24	5,785	5,970
U.S. Treasury Note/Bond	0.500%	3/15/23	12,726	12,789	U.S. Treasury Note/Bond	2.125%	9/30/24	3,394	3,570
U.S. Treasury Note/Bond	0.125%	3/31/23	10,249	10,235	U.S. Treasury Note/Bond	1.500%	10/31/24	9,070	9,359
U.S. Treasury Note/Bond	1.500%	3/31/23	7,005	7,163	U.S. Treasury Note/Bond	2.250%	10/31/24	5,980	6,318
U.S. Treasury Note/Bond	2.500%	3/31/23	6,770	7,040	U.S. Treasury Note/Bond	2.250%	11/15/24	12,681	13,404
U.S. Treasury Note/Bond	0.250%	4/15/23	8,425	8,430	U.S. Treasury Note/Bond	7.500%	11/15/24	25	31
U.S. Treasury Note/Bond	0.125%	4/30/23	770	769	U.S. Treasury Note/Bond	1.500%	11/30/24	7,847	8,097
U.S. Treasury Note/Bond	1.625%	4/30/23	215	220	U.S. Treasury Note/Bond	2.125%	11/30/24	10,054	10,590
U.S. Treasury Note/Bond	2.750%	4/30/23	3,500	3,661	U.S. Treasury Note/Bond	1.750%	12/31/24	14,765	15,365
U.S. Treasury Note/Bond	0.125%	5/15/23	4,220	4,211	U.S. Treasury Note/Bond	2.250%	12/31/24	1,645	1,741
U.S. Treasury Note/Bond	1.750%	5/15/23	7,400	7,609	U.S. Treasury Note/Bond	1.375%	1/31/25	4,905	5,040
U.S. Treasury Note/Bond	0.125%	5/31/23	9,925	9,905	U.S. Treasury Note/Bond	2.500%	1/31/25	6,340	6,770
U.S. Treasury Note/Bond	1.625%	5/31/23	3,585	3,680	U.S. Treasury Note/Bond	2.000%	2/15/25	8,624	9,053
U.S. Treasury Note/Bond	2.750%	5/31/23	5,850	6,131	U.S. Treasury Note/Bond	1.125%	2/28/25	5,386	5,484
U.S. Treasury Note/Bond	0.250%	6/15/23	13,420	13,422	U.S. Treasury Note/Bond	2.750%	2/28/25	2,513	2,708
U.S. Treasury Note/Bond	0.125%	6/30/23	7,720	7,701	U.S. Treasury Note/Bond	0.500%	3/31/25	23,074	22,958
U.S. Treasury Note/Bond	1.375%	6/30/23	5,050	5,164	U.S. Treasury Note/Bond	2.625%	3/31/25	1,961	2,106
U.S. Treasury Note/Bond	2.625%	6/30/23	5,398	5,653	U.S. Treasury Note/Bond	0.375%	4/30/25	2,194	2,171
U.S. Treasury Note/Bond	0.125%	7/15/23	25,859	25,791	U.S. Treasury Note/Bond	2.875%	4/30/25	4,060	4,403
U.S. Treasury Note/Bond	1.250%	7/31/23	2,630	2,684	U.S. Treasury Note/Bond	2.125%	5/15/25	12,735	13,443
U.S. Treasury Note/Bond	2.750%	7/31/23	3,555	3,739	U.S. Treasury Note/Bond	0.250%	5/31/25	9,593	9,431
U.S. Treasury Note/Bond	0.125%	8/15/23	5,695	5,677	U.S. Treasury Note/Bond	2.875%	5/31/25	6,350	6,894
U.S. Treasury Note/Bond	6.250%	8/15/23	6,565	7,389	U.S. Treasury Note/Bond	0.250%	6/30/25	9,064	8,903
U.S. Treasury Note/Bond	1.375%	8/31/23	10,235	10,476	U.S. Treasury Note/Bond	2.750%	6/30/25	4,880	5,278
U.S. Treasury Note/Bond	2.750%	8/31/23	4,860	5,119	U.S. Treasury Note/Bond	0.250%	7/31/25	8,797	8,629
U.S. Treasury Note/Bond	0.125%	9/15/23	10,870	10,831	U.S. Treasury Note/Bond	2.875%	7/31/25	5,105	5,549
U.S. Treasury Note/Bond	1.375%	9/30/23	2,315	2,371	U.S. Treasury Note/Bond	2.000%	8/15/25	14,580	15,341
U.S. Treasury Note/Bond	2.875%	9/30/23	4,309	4,557	U.S. Treasury Note/Bond	6.875%	8/15/25	2,085	2,605
					U.S. Treasury Note/Bond	0.250%	8/31/25	6,080	5,957

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Treasury Note/Bond	2.750%	8/31/25	6,385	6,915	U.S. Treasury Note/Bond	1.125%	2/15/31	23,059	22,389
U.S. Treasury Note/Bond	0.250%	9/30/25	5,675	5,555	U.S. Treasury Note/Bond	5.375%	2/15/31	1,540	2,092
U.S. Treasury Note/Bond	0.250%	10/31/25	7,765	7,591	U.S. Treasury Note/Bond	1.625%	5/15/31	18,554	18,841
U.S. Treasury Note/Bond	3.000%	10/31/25	4,015	4,398	U.S. Treasury Note/Bond	4.500%	2/15/36	2,548	3,495
U.S. Treasury Note/Bond	2.250%	11/15/25	10,421	11,085	U.S. Treasury Note/Bond	4.750%	2/15/37	1,000	1,418
U.S. Treasury Note/Bond	0.375%	11/30/25	12,230	12,008	U.S. Treasury Note/Bond	5.000%	5/15/37	1,250	1,821
U.S. Treasury Note/Bond	2.875%	11/30/25	6,285	6,857	U.S. Treasury Note/Bond	4.375%	2/15/38	1,450	1,994
U.S. Treasury Note/Bond	0.375%	12/31/25	4,993	4,898	U.S. Treasury Note/Bond	4.500%	5/15/38	1,559	2,175
U.S. Treasury Note/Bond	2.625%	12/31/25	4,165	4,502	U.S. Treasury Note/Bond	3.500%	2/15/39	1,920	2,398
U.S. Treasury Note/Bond	0.375%	1/31/26	12,245	12,000	U.S. Treasury Note/Bond	4.250%	5/15/39	2,247	3,071
U.S. Treasury Note/Bond	2.625%	1/31/26	4,700	5,085	U.S. Treasury Note/Bond	4.500%	8/15/39	2,516	3,542
U.S. Treasury Note/Bond	1.625%	2/15/26	10,836	11,232	U.S. Treasury Note/Bond	4.375%	11/15/39	2,742	3,809
U.S. Treasury Note/Bond	0.500%	2/28/26	4,701	4,629	U.S. Treasury Note/Bond	4.625%	2/15/40	2,550	3,656
U.S. Treasury Note/Bond	0.750%	3/31/26	11,152	11,101	U.S. Treasury Note/Bond	1.125%	5/15/40	7,810	6,742
U.S. Treasury Note/Bond	2.250%	3/31/26	6,250	6,660	U.S. Treasury Note/Bond	4.375%	5/15/40	2,735	3,818
U.S. Treasury Note/Bond	0.750%	4/30/26	2,731	2,717	U.S. Treasury Note/Bond	1.125%	8/15/40	11,105	9,554
U.S. Treasury Note/Bond	2.375%	4/30/26	4,780	5,125	U.S. Treasury Note/Bond	3.875%	8/15/40	3,015	3,960
U.S. Treasury Note/Bond	1.625%	5/15/26	10,789	11,182	U.S. Treasury Note/Bond	1.375%	11/15/40	12,659	11,371
U.S. Treasury Note/Bond	0.750%	5/31/26	11,025	10,961	U.S. Treasury Note/Bond	4.250%	11/15/40	3,295	4,541
U.S. Treasury Note/Bond	2.125%	5/31/26	6,595	6,995	U.S. Treasury Note/Bond	1.875%	2/15/41	12,033	11,781
U.S. Treasury Note/Bond	0.875%	6/30/26	3,500	3,498	U.S. Treasury Note/Bond	4.750%	2/15/41	3,956	5,796
U.S. Treasury Note/Bond	1.875%	6/30/26	8,335	8,740	U.S. Treasury Note/Bond	2.250%	5/15/41	7,125	7,414
U.S. Treasury Note/Bond	1.875%	7/31/26	8,066	8,460	U.S. Treasury Note/Bond	4.375%	5/15/41	1,904	2,672
U.S. Treasury Note/Bond	1.500%	8/15/26	10,068	10,367	U.S. Treasury Note/Bond	3.750%	8/15/41	2,825	3,667
U.S. Treasury Note/Bond	6.750%	8/15/26	630	814	U.S. Treasury Note/Bond	3.125%	11/15/41	2,701	3,217
U.S. Treasury Note/Bond	1.625%	9/30/26	5,215	5,402	U.S. Treasury Note/Bond	3.125%	2/15/42	3,631	4,329
U.S. Treasury Note/Bond	1.625%	10/31/26	7,825	8,104	U.S. Treasury Note/Bond	3.000%	5/15/42	2,720	3,182
U.S. Treasury Note/Bond	2.000%	11/15/26	17,221	18,174	U.S. Treasury Note/Bond	2.750%	8/15/42	5,595	6,300
U.S. Treasury Note/Bond	6.500%	11/15/26	765	987	U.S. Treasury Note/Bond	2.750%	11/15/42	5,746	6,466
U.S. Treasury Note/Bond	1.625%	11/30/26	7,070	7,320	U.S. Treasury Note/Bond	3.125%	2/15/43	6,850	8,178
U.S. Treasury Note/Bond	1.750%	12/31/26	9,983	10,403	U.S. Treasury Note/Bond	3.625%	8/15/43	7,405	9,528
U.S. Treasury Note/Bond	1.500%	1/31/27	1,335	1,372	U.S. Treasury Note/Bond	3.750%	11/15/43	700	918
U.S. Treasury Note/Bond	2.250%	2/15/27	6,372	6,810	U.S. Treasury Note/Bond	3.625%	2/15/44	7,652	9,882
U.S. Treasury Note/Bond	6.625%	2/15/27	65	85	U.S. Treasury Note/Bond	3.375%	5/15/44	7,299	9,096
U.S. Treasury Note/Bond	1.125%	2/28/27	15,383	15,491	U.S. Treasury Note/Bond	3.125%	8/15/44	7,731	9,273
U.S. Treasury Note/Bond	0.625%	3/31/27	15,968	15,622	U.S. Treasury Note/Bond	3.000%	11/15/44	8,262	9,721
U.S. Treasury Note/Bond	0.500%	4/30/27	4,290	4,160	U.S. Treasury Note/Bond	2.500%	2/15/45	8,820	9,537
U.S. Treasury Note/Bond	2.375%	5/15/27	8,831	9,508	U.S. Treasury Note/Bond	3.000%	5/15/45	5,877	6,928
U.S. Treasury Note/Bond	0.500%	5/31/27	10,505	10,170	U.S. Treasury Note/Bond	2.875%	8/15/45	4,991	5,767
U.S. Treasury Note/Bond	0.500%	6/30/27	12,990	12,564	U.S. Treasury Note/Bond	3.000%	11/15/45	3,084	3,643
U.S. Treasury Note/Bond	0.375%	7/31/27	12,560	12,040	U.S. Treasury Note/Bond	2.500%	5/15/46	7,246	7,846
U.S. Treasury Note/Bond	2.250%	8/15/27	8,422	9,006	U.S. Treasury Note/Bond	2.250%	8/15/46	7,256	7,500
U.S. Treasury Note/Bond	6.375%	8/15/27	185	243	U.S. Treasury Note/Bond	2.875%	11/15/46	10,175	11,800
U.S. Treasury Note/Bond	0.500%	8/31/27	10,825	10,438	U.S. Treasury Note/Bond	3.000%	2/15/47	9,000	10,686
U.S. Treasury Note/Bond	0.375%	9/30/27	7,875	7,526	U.S. Treasury Note/Bond	3.000%	5/15/47	7,293	8,666
U.S. Treasury Note/Bond	0.500%	10/31/27	12,115	11,649	U.S. Treasury Note/Bond	2.750%	8/15/47	6,988	7,944
U.S. Treasury Note/Bond	2.250%	11/15/27	11,502	12,303	U.S. Treasury Note/Bond	2.750%	11/15/47	908	1,033
U.S. Treasury Note/Bond	6.125%	11/15/27	1,839	2,407	U.S. Treasury Note/Bond	3.000%	2/15/48	8,479	10,101
U.S. Treasury Note/Bond	0.625%	11/30/27	15,903	15,394	U.S. Treasury Note/Bond	3.125%	5/15/48	8,984	10,954
U.S. Treasury Note/Bond	0.625%	12/31/27	16,975	16,410	U.S. Treasury Note/Bond	3.000%	8/15/48	9,510	11,346
U.S. Treasury Note/Bond	0.750%	1/31/28	12,285	11,961	U.S. Treasury Note/Bond	3.375%	11/15/48	4,300	5,488
U.S. Treasury Note/Bond	2.750%	2/15/28	7,480	8,242	U.S. Treasury Note/Bond	3.000%	2/15/49	9,444	11,302
U.S. Treasury Note/Bond	1.125%	2/29/28	8,260	8,235	U.S. Treasury Note/Bond	2.250%	8/15/49	5,029	5,208
U.S. Treasury Note/Bond	1.250%	3/31/28	13,261	13,315	U.S. Treasury Note/Bond	2.375%	11/15/49	2,591	2,757
U.S. Treasury Note/Bond	1.250%	4/30/28	10,814	10,848	U.S. Treasury Note/Bond	2.000%	2/15/50	9,144	8,982
U.S. Treasury Note/Bond	2.875%	5/15/28	12,080	13,420	U.S. Treasury Note/Bond	1.250%	5/15/50	17,911	14,623
U.S. Treasury Note/Bond	1.250%	5/31/28	4,090	4,100	U.S. Treasury Note/Bond	1.375%	8/15/50	15,866	13,372
U.S. Treasury Note/Bond	1.250%	6/30/28	10,725	10,742	U.S. Treasury Note/Bond	1.625%	11/15/50	17,396	15,621
U.S. Treasury Note/Bond	2.875%	8/15/28	13,082	14,546	U.S. Treasury Note/Bond	1.875%	2/15/51	14,630	13,956
U.S. Treasury Note/Bond	5.500%	8/15/28	2,745	3,548	U.S. Treasury Note/Bond	2.375%	5/15/51	15,115	16,138
U.S. Treasury Note/Bond	3.125%	11/15/28	11,328	12,815					
U.S. Treasury Note/Bond	5.250%	11/15/28	1,655	2,122					
U.S. Treasury Note/Bond	2.625%	2/15/29	4,233	4,641	Agency Bonds and Notes (1.4%)				1,970,621
U.S. Treasury Note/Bond	2.375%	5/15/29	11,877	12,817	Federal Farm Credit Banks Funding Corp.	0.125%	11/23/22	750	750
U.S. Treasury Note/Bond	1.625%	8/15/29	11,565	11,829	Federal Farm Credit Banks Funding Corp.	0.125%	2/3/23	750	749
U.S. Treasury Note/Bond	1.750%	11/15/29	8,091	8,351	Federal Farm Credit Banks Funding Corp.	0.125%	4/13/23	1,000	998
U.S. Treasury Note/Bond	1.500%	2/15/30	11,954	12,072	Federal Farm Credit Banks Funding Corp.	0.125%	5/10/23	475	474
U.S. Treasury Note/Bond	0.625%	5/15/30	14,212	13,284	Federal Farm Credit Banks Funding Corp.	1.770%	6/26/23	150	155
U.S. Treasury Note/Bond	6.250%	5/15/30	2,350	3,313					
U.S. Treasury Note/Bond	0.625%	8/15/30	17,052	15,890					
U.S. Treasury Note/Bond	0.875%	11/15/30	23,561	22,409					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Federal Farm Credit Banks Funding Corp.	3.500%	12/20/23	75	81	1	Federal National Mortgage Association	6/17/25	1,000	992	
Federal Farm Credit Banks Funding Corp.	0.250%	2/26/24	600	598	1	Federal National Mortgage Association	8/25/25	2,000	1,972	
Federal Home Loan Banks	0.125%	8/12/22	1,000	1,000	1	Federal National Mortgage Association	11/7/25	2,000	1,978	
Federal Home Loan Banks	2.000%	9/9/22	250	256	1	Federal National Mortgage Association	4/24/26	575	609	
Federal Home Loan Banks	0.125%	10/21/22	500	500	1	Federal National Mortgage Association	9/24/26	500	525	
Federal Home Loan Banks	1.375%	2/17/23	800	815	1	Federal National Mortgage Association	10/8/27	1,000	977	
Federal Home Loan Banks	2.125%	3/10/23	970	1,001	1	Federal National Mortgage Association	5/15/29	175	239	
Federal Home Loan Banks	0.125%	3/17/23	1,000	999	1	Federal National Mortgage Association	1/15/30	925	1,347	
Federal Home Loan Banks	0.125%	6/2/23	3,655	3,647	1	Federal National Mortgage Association	5/15/30	300	445	
Federal Home Loan Banks	2.500%	2/13/24	535	565	1	Federal National Mortgage Association	8/5/30	1,000	948	
Federal Home Loan Banks	1.500%	8/15/24	330	340	1	Federal National Mortgage Association	11/15/30	300	434	
Federal Home Loan Banks	0.500%	4/14/25	1,000	994	1	Federal National Mortgage Association	7/15/37	275	418	
Federal Home Loan Banks	0.375%	9/4/25	500	492		Private Export Funding Corp.	2.050%	11/15/22	1,075	1,097
Federal Home Loan Banks	3.250%	11/16/28	315	358		Private Export Funding Corp.	3.550%	1/15/24	100	107
Federal Home Loan Banks	5.500%	7/15/36	1,400	2,063		Private Export Funding Corp.	2.450%	7/15/24	100	105
1 Federal Home Loan Mortgage Corp.	0.125%	7/25/22	800	800		Private Export Funding Corp.	3.250%	6/15/25	50	54
1 Federal Home Loan Mortgage Corp.	0.375%	4/20/23	1,200	1,203		Tennessee Valley Authority	1.875%	8/15/22	175	178
1 Federal Home Loan Mortgage Corp.	0.375%	5/5/23	600	602		Tennessee Valley Authority	2.875%	9/15/24	191	205
1 Federal Home Loan Mortgage Corp.	2.750%	6/19/23	500	525		Tennessee Valley Authority	0.750%	5/15/25	200	200
1 Federal Home Loan Mortgage Corp.	0.250%	6/26/23	2,000	2,000		Tennessee Valley Authority	6.750%	11/1/25	134	168
1 Federal Home Loan Mortgage Corp.	0.250%	8/24/23	1,650	1,649		Tennessee Valley Authority	7.125%	5/1/30	1,000	1,457
1 Federal Home Loan Mortgage Corp.	0.250%	9/8/23	1,800	1,799		Tennessee Valley Authority	4.650%	6/15/35	175	230
1 Federal Home Loan Mortgage Corp.	0.125%	10/16/23	1,000	996		Tennessee Valley Authority	5.880%	4/1/36	250	371
1 Federal Home Loan Mortgage Corp.	0.250%	11/6/23	1,000	999		Tennessee Valley Authority	5.500%	6/15/38	100	145
1 Federal Home Loan Mortgage Corp.	0.250%	12/4/23	1,500	1,497		Tennessee Valley Authority	5.250%	9/15/39	412	587
1 Federal Home Loan Mortgage Corp.	1.500%	2/12/25	1,200	1,238		Tennessee Valley Authority	4.875%	1/15/48	100	144
1 Federal Home Loan Mortgage Corp.	0.375%	7/21/25	1,500	1,480		Tennessee Valley Authority	5.375%	4/1/56	50	80
1 Federal Home Loan Mortgage Corp.	0.375%	9/23/25	2,000	1,971		Tennessee Valley Authority	4.625%	9/15/60	180	265
1 Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	183		Tennessee Valley Authority	4.250%	9/15/65	200	280
1 Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	2,243						67,255
1 Federal Home Loan Mortgage Corp.	6.250%	7/15/32	502	738		Conventional Mortgage-Backed Securities (20.8%)				
1 Federal National Mortgage Association	1.375%	9/6/22	350	355	1,2	Fannie Mae Pool	6.500%	9/1/32	15	16
1 Federal National Mortgage Association	2.000%	10/5/22	850	870	1,2	Freddie Mac Gold Pool	2.000%	8/1/28-12/1/31	433	447
1 Federal National Mortgage Association	2.375%	1/19/23	2,394	2,475	1,2	Freddie Mac Gold Pool	2.500%	4/1/27-2/1/43	8,166	8,533
1 Federal National Mortgage Association	0.250%	5/22/23	1,200	1,201	1,2	Freddie Mac Gold Pool	3.000%	10/1/26-8/1/47	26,910	28,352
1 Federal National Mortgage Association	0.250%	7/10/23	2,000	2,000	1,2	Freddie Mac Gold Pool	3.500%	9/1/25-11/1/48	30,762	32,918
1 Federal National Mortgage Association	2.875%	9/12/23	400	423	1,2	Freddie Mac Gold Pool	4.000%	6/1/24-11/1/48	17,170	18,602
1 Federal National Mortgage Association	0.250%	11/27/23	1,000	999	1,2	Freddie Mac Gold Pool	4.500%	5/1/23-10/1/48	8,872	9,732
1 Federal National Mortgage Association	2.500%	2/5/24	975	1,029	1,2	Freddie Mac Gold Pool	5.000%	1/1/22-11/1/48	2,459	2,763
1 Federal National Mortgage Association	1.750%	7/2/24	1,028	1,067	1,2	Freddie Mac Gold Pool	5.500%	7/1/22-6/1/41	1,833	2,105
1 Federal National Mortgage Association	2.625%	9/6/24	160	171	1,2	Freddie Mac Gold Pool	6.000%	9/1/21-3/1/39	1,369	1,589
1 Federal National Mortgage Association	1.625%	10/15/24	970	1,005	1,2	Freddie Mac Gold Pool	6.500%	8/1/23-4/1/39	433	492
1 Federal National Mortgage Association	1.625%	1/7/25	1,300	1,346	1,2	Freddie Mac Gold Pool	7.000%	4/1/23-2/1/37	102	115
1 Federal National Mortgage Association	0.625%	4/22/25	1,000	999	1,2	Freddie Mac Gold Pool	7.500%	1/1/23-4/1/28	6	7
					1,2	Freddie Mac Gold Pool	8.000%	1/1/22-7/1/30	9	11
					1,2	Freddie Mac Gold Pool	8.500%	7/1/24-11/1/30	8	9

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 + 1.820%	2.195%	12/1/40	2	2	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.861%	2.242%	2/1/42	6	7
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.823%	2.293%	12/1/39	10	10	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.130%	5/1/40	5	5
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.824%	2.201%	2/1/41	8	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.132%	6/1/40	6	6
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.825%	2.200%	3/1/41	8	9	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.255%	12/1/40-3/1/41	16	17
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, 12M USD LIBOR + 1.880%	2.500%	6/1/41	4	5
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.830%	6/1/41	13	14	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.880%	6/1/40	8	9
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	2.210%	1/1/40	7	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	2.287%	2/1/42	6	6
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.840%	2.566%	8/1/39	10	10	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	2.501%	9/1/40	15	16
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.874%	2.115%	5/1/40	3	3	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.287%	6/1/40	8	8
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.880%	2.340%	11/1/34	6	6	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.353%	11/1/40	10	11
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.909%	2.164%	4/1/37	6	7	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	2.285%	1/1/41-2/1/41	12	13
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.912%	2.162%	5/1/36	3	3	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.006%	2.247%	5/1/37	12	12
1.2.4 Fannie Mae Pool, 1YR CMT + 2.155%	2.280%	12/1/37	15	15	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, 1YR CMT + 2.268%	2.393%	12/1/35	9	10	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.375%	2/1/36-5/1/36	7	8
1.2.4 Fannie Mae Pool, 1YR CMT + 2.313%	2.438%	1/1/35	10	11	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.378%	11/1/34	16	17
1.2.4 Fannie Mae Pool, 6M USD LIBOR + 1.146%	1.396%	4/1/37	10	10	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.410%	2.537%	10/1/36	9	10
1.2.4 Fannie Mae Pool, 6M USD LIBOR + 1.840%	2.090%	8/1/37	10	10	1.2.4 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	1.605%	6/1/37	7	7
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.487%	1.919%	3/1/37	1	1	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	1.625%	7/20/38-12/20/40	15	15
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	2.016%	9/1/37	1	1	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.000%	1/20/41-3/20/43	68	71
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	2.000%	1/1/38	2	2	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.125%	10/20/38-12/20/42	86	87
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	1.890%	5/1/42	3	3	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.250%	7/20/41-8/20/41	26	26
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.015%	12/1/36	8	9	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.875%	4/20/41-6/20/43	66	70
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	2.160%	10/1/37	5	6	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	2.125%	11/20/40	1	1
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	2.070%	2/1/37	6	6	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	2.375%	5/20/41	3	3
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	2.102%	1/1/35	1	1	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	3.375%	5/20/41	3	3
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	2.118%	12/1/36	14	14					1,416
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	2.120%	12/1/40	14	14	Total U.S. Government and Agency Obligations (Cost \$2,968,694)				3,044,385
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	2.000%	5/1/38	1	1	Asset-Backed/Commercial Mortgage-Backed Securities (2.7%)				
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	2.140%	12/1/36	1	2	2 Ally Auto Receivables Trust Class A3 Series 2018-3	3.000%	1/17/23	3	3
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.798%	2.040%	12/1/34	3	3	2 Ally Auto Receivables Trust Class A3 Series 2019-2	2.230%	1/16/24	188	190
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830%	2.247%	12/1/35	8	9					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Ally Auto Receivables Trust Class A3 Series 2019-4	1.840%	6/17/24	207	209	² BANK Class A2 Series 2018-BN14	4.128%	9/15/60	50	53
² Ally Auto Receivables Trust Class A4 Series 2018-1	2.530%	2/15/23	16	16	² BANK Class A3 Series 2017-BNK9	3.279%	11/15/54	150	162
² Ally Auto Receivables Trust Class A4 Series 2018-3	3.120%	7/17/23	50	51	^{2,4} BANK Class A3 Series 2018-BN11	4.046%	3/15/61	100	114
² Ally Auto Receivables Trust Class A4 Series 2019-2	2.260%	8/15/24	50	51	² BANK Class A3 Series 2019-BN19	3.183%	8/15/61	275	301
² Ally Auto Receivables Trust Class A4 Series 2019-4	1.920%	1/15/25	25	26	² BANK Class A3 Series 2019-BN20	3.011%	9/15/62	170	184
² American Express Credit Account Master Trust Class A Series 2017-7	2.350%	5/15/25	225	231	² BANK Class A3 Series 2019-BN23	2.920%	12/15/52	180	193
² American Express Credit Account Master Trust Class A Series 2018-2	3.010%	10/15/25	250	261	² BANK Class A3 Series 2019-BN24	2.960%	11/15/62	150	162
² American Express Credit Account Master Trust Class A Series 2018-8	3.180%	4/15/24	100	101	² BANK Class A4 Series 2017-BNK6	3.254%	7/15/60	50	54
² American Express Credit Account Master Trust Class A Series 2019-3	2.000%	4/15/25	250	255	² BANK Class A4 Series 2017-BNK7	3.175%	9/15/60	100	109
² AmeriCredit Automobile Receivables Trust Class A3 Series 2019-1	2.970%	11/20/23	31	32	² BANK Class A4 Series 2017-BNK8	3.488%	11/15/50	150	166
² AmeriCredit Automobile Receivables Trust Class A3 Series 2020-1	1.110%	8/19/24	500	503	² BANK Class A4 Series 2017-BNK9	3.538%	11/15/54	150	167
² AmeriCredit Automobile Receivables Trust Class A3 Series 2020-2	0.660%	12/18/24	25	25	^{2,4} BANK Class A4 Series 2018-BN12	4.255%	5/15/61	125	145
² AmeriCredit Automobile Receivables Trust Class A3 Series 2020-3	0.530%	6/18/25	225	226	² BANK Class A4 Series 2018-BN13	3.953%	8/15/61	50	56
² AmeriCredit Automobile Receivables Trust Class A3 Series 2021-1	0.370%	8/18/25	50	50	^{2,4} BANK Class A4 Series 2018-BN14	4.231%	9/15/60	100	116
² AmeriCredit Automobile Receivables Trust Class A3 Series 2021-2	0.340%	12/18/26	25	25	^{2,4} BANK Class A4 Series 2018-BN15	4.407%	11/15/61	110	129
² AmeriCredit Automobile Receivables Trust Class B Series 2018-1	3.260%	1/18/24	35	36	² BANK Class A4 Series 2019-BN16	4.005%	2/15/52	125	143
² AmeriCredit Automobile Receivables Trust Class B Series 2020-3	0.760%	12/18/25	25	25	² BANK Class A4 Series 2019-BN17	3.714%	4/15/52	100	113
² AmeriCredit Automobile Receivables Trust Class B Series 2021-1	0.680%	10/19/26	25	25	² BANK Class A4 Series 2019-BN18	3.584%	5/15/62	100	112
² AmeriCredit Automobile Receivables Trust Class C Series 2018-1	3.500%	1/18/24	50	51	² BANK Class A4 Series 2019-BN22	2.978%	11/15/62	290	313
² AmeriCredit Automobile Receivables Trust Class C Series 2021-1	0.890%	10/19/26	25	25	² BANK Class A4 Series 2020-BN26	2.403%	3/15/63	175	181
² BA Credit Card Trust Class A1 Series 2019-A1	1.740%	1/15/25	150	153	² BANK Class A4 Series 2020-BN29	1.997%	11/15/53	50	50
² BAMLL Commercial Mortgage Securities Trust Class A4 Series 2017-BNK3	3.574%	2/15/50	72	80	² BANK Class A4 Series 2020-BNK28	1.844%	3/15/63	50	49
² Banc of America Commercial Mortgage Trust Class A4 Series 2015-UBS7	3.705%	9/15/48	75	82	² BANK Class A4 Series 2020-BNK30	1.925%	12/15/53	75	75
² Banc of America Commercial Mortgage Trust Class AS Series 2017-BNK3	3.748%	2/15/50	28	31	² BANK Class A4 Series 2021-BNK31	2.036%	2/15/54	50	50
² Banc of America Commercial Mortgage Trust Class ASB Series 2015-UBS7	3.429%	9/15/48	44	47	² BANK Class A5 Series 2017-BNK5	3.390%	6/15/60	150	165
					² BANK Class A5 Series 2017-BNK6	3.518%	7/15/60	404	447
					² BANK Class A5 Series 2017-BNK7	3.435%	9/15/60	75	83
					² BANK Class A5 Series 2018-BN10	3.688%	2/15/61	250	280
					^{2,4} BANK Class A5 Series 2018-BN13	4.217%	8/15/61	25	29
					² BANK Class A5 Series 2019-BN21	2.851%	10/17/52	100	107
					² BANK Class A5 Series 2020-BN25	2.649%	1/15/63	200	211
					² BANK Class A5 Series 2020-BN27	2.144%	4/15/63	150	152
					² BANK Class A5 Series 2021-BN33	2.556%	5/15/64	50	52
					² BANK Class A5 Series 2021-BN34	2.438%	6/15/63	150	155
					² BANK Class A5 Series 2021-BNK32	2.643%	4/15/54	75	79
					² BANK Class AS Series 2017-BNK5	3.624%	6/15/60	100	109
					² BANK Class AS Series 2017-BNK6	3.741%	7/15/60	404	444
					² BANK Class AS Series 2017-BNK7	3.748%	9/15/60	75	83

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	BANK Class AS Series 2017-BNK8	3.731%	11/15/50	25	28	^{2.4}	Bear Stearns Commercial Mortgage Securities Trust Class AM Series 2007-T26	5.513%	1/12/45	26	27
^{2.4}	BANK Class AS Series 2018-BN10	3.898%	2/15/61	50	56	²	Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	125	130
^{2.4}	BANK Class AS Series 2018-BN12	4.488%	5/15/61	50	58	²	Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	100	104
^{2.4}	BANK Class AS Series 2018-BN14	4.481%	9/15/60	25	29	²	Benchmark Mortgage Trust Class A2 Series 2018-B6	4.203%	10/10/51	50	53
²	BANK Class AS Series 2019-BN17	3.976%	4/15/52	25	28	²	Benchmark Mortgage Trust Class A2 Series 2020-B17	2.211%	3/15/53	50	52
^{2.4}	BANK Class AS Series 2019-BN18	3.826%	5/15/62	50	56	²	Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	132
²	BANK Class AS Series 2019-BN21	3.093%	10/17/52	75	80	²	Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	87
²	BANK Class AS Series 2019-BN23	3.203%	12/15/52	75	81	²	Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	58
^{2.4}	BANK Class AS Series 2019-BN24	3.283%	11/15/62	75	81	^{2.4}	Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	206
²	BANK Class AS Series 2020-BN25	2.841%	1/15/63	65	68	²	Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	90
²	BANK Class AS Series 2020-BN26	2.687%	3/15/63	55	57	²	Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	301
²	BANK Class AS Series 2020-BN27	2.551%	4/15/63	50	51	^{2.4}	Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	112
^{2.4}	BANK Class AS Series 2021-BNK31	2.211%	2/15/54	25	25	^{2.4}	Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	367
²	BANK Class ASB Series 2018-BN10	3.641%	2/15/61	50	55	²	Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	257
^{2.4}	BANK Class C Series 2017-BNK8	4.206%	11/15/50	50	54	^{2.4}	Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	402
^{2.4}	BANK Class C Series 2019-BNK19	4.167%	8/15/61	35	38	²	Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	145
²	Bank of America Credit Card Trust Class A1 Series 2021-A1	0.440%	9/15/26	35	35	²	Benchmark Mortgage Trust Class A5 Series 2019-B11	3.542%	5/15/52	275	307
²	Barclays Commercial Mortgage Trust Class A4 Series 2019-C3	3.583%	5/15/52	700	784	²	Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	244
²	Barclays Commercial Mortgage Trust Class A4 Series 2019-C5	3.063%	11/15/52	150	163	²	Benchmark Mortgage Trust Class A5 Series 2019-B15	2.928%	12/15/72	230	247
²	Barclays Commercial Mortgage Trust Class A5 Series 2019-C4	2.919%	8/15/52	275	295	²	Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	120
²	Barclays Commercial Mortgage Trust Class AS Series 2019-C4	3.171%	8/15/52	25	27	²	Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	106
^{2.4}	Barclays Commercial Mortgage Trust Class AS Series 2019-C5	3.366%	11/15/52	100	109	²	Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	103
²	BBCMS Mortgage Trust Class A4 Series 2017-C1	3.674%	2/15/50	325	361	²	Benchmark Mortgage Trust Class A5 Series 2020-B19	1.850%	9/15/53	63	62
²	BBCMS Mortgage Trust Class A4 Series 2020-C6	2.639%	2/15/53	100	105	²	Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	100
²	BBCMS Mortgage Trust Class A5 Series 2018-C2	4.314%	12/15/51	125	146	²	Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	125
²	BBCMS Mortgage Trust Class A5 Series 2020-C7	2.037%	4/15/53	50	50	²	Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	100
²	BBCMS Mortgage Trust Class A5 Series 2020-C8	2.040%	10/15/53	125	126						
²	BBCMS Mortgage Trust Class A5 Series 2021-C9	2.299%	2/15/54	150	154						
²	BBCMS Mortgage Trust Class AS Series 2017-C1	3.898%	2/15/50	100	110						
²	BBCMS Mortgage Trust Class AS Series 2020-C6	2.840%	2/15/53	35	37						
^{2.3}	BBCMS Trust Class A5 Series 2021-C10	2.492%	7/15/54	150	156						

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	Benchmark Mortgage Trust Class A5 Series 2021-B23	2.070%	2/15/54	225	226	²	Cantor Commercial Real Estate Lending Class AS Series 2019-CF3	3.298%	1/15/53	60	65
²	Benchmark Mortgage Trust Class A5 Series 2021-B24	2.584%	3/15/54	125	131	²	Capital One Multi-Asset Execution Trust Class A1 Series 2019-A1	2.840%	12/15/24	75	76
²	Benchmark Mortgage Trust Class A5 Series 2021-B25	2.577%	4/15/54	125	131	²	Capital One Multi-Asset Execution Trust Class A6 Series 2017-A6	2.290%	7/15/25	355	364
²	Benchmark Mortgage Trust Class A5 Series 2021-B25	2.847%	4/15/54	50	53	²	Capital One Prime Auto Receivables Trust Class A3 Series 2019-1	2.510%	11/15/23	64	65
²	Benchmark Mortgage Trust Class A5 Series 2021-B26	2.613%	6/15/54	75	79	²	Capital One Prime Auto Receivables Trust Class A3 Series 2020-1	1.600%	11/15/24	50	51
^{2.4}	Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	55	²	Capital One Prime Auto Receivables Trust Class A4 Series 2019-1	2.560%	10/15/24	35	36
^{2.4}	Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	86	²	Capital One Prime Auto Receivables Trust Class A4 Series 2020-1	1.630%	8/15/25	15	15
²	Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	56	²	CarMax Auto Owner Trust Class A3 Series 2018-1	2.480%	11/15/22	6	6
^{2.4}	Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	26	²	CarMax Auto Owner Trust Class A3 Series 2018-2	2.980%	1/17/23	14	14
^{2.4}	Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	168	²	CarMax Auto Owner Trust Class A3 Series 2019-4	2.020%	11/15/24	180	183
²	Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	29	²	CarMax Auto Owner Trust Class A3 Series 2020-1	1.890%	12/16/24	90	92
^{2.4}	Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	58	²	CarMax Auto Owner Trust Class A3 Series 2020-2	1.700%	11/15/24	25	25
²	Benchmark Mortgage Trust Class AS Series 2019-B11	3.784%	5/15/52	75	84	²	CarMax Auto Owner Trust Class A3 Series 2020-3	0.620%	3/17/25	75	75
²	Benchmark Mortgage Trust Class AS Series 2020-B17	2.583%	3/15/53	30	31	²	CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	475	475
²	Benchmark Mortgage Trust Class AS Series 2020-B19	2.148%	9/15/53	25	25	²	CarMax Auto Owner Trust Class A3 Series 2021-1	0.340%	12/15/25	60	60
²	Benchmark Mortgage Trust Class AS Series 2020-B20	2.375%	10/15/53	10	10	²	CarMax Auto Owner Trust Class A3 Series 2021-2	0.520%	2/17/26	100	100
^{2.4}	Benchmark Mortgage Trust Class AS Series 2020-IG1	2.909%	9/15/43	50	52	²	CarMax Auto Owner Trust Class A4 Series 2017-4	2.330%	5/15/23	44	44
²	Benchmark Mortgage Trust Class AS Series 2021-B23	2.274%	2/15/54	75	76	²	CarMax Auto Owner Trust Class A4 Series 2018-1	2.640%	6/15/23	50	51
²	Benchmark Mortgage Trust Class AS Series 2021-B24	2.780%	3/15/54	25	26	²	CarMax Auto Owner Trust Class A4 Series 2018-2	3.160%	7/17/23	50	51
²	BMW Vehicle Lease Trust Class A3 Series 2021-1	0.290%	1/25/24	75	75	²	CarMax Auto Owner Trust Class A4 Series 2019-4	2.130%	7/15/25	25	26
²	BMW Vehicle Lease Trust Class A4 Series 2021-1	0.370%	7/25/24	25	25	²	CarMax Auto Owner Trust Class A4 Series 2020-1	2.030%	6/16/25	15	15
²	BMW Vehicle Owner Trust Class A3 Series 2020-A	0.480%	10/25/24	25	25	²	CarMax Auto Owner Trust Class A4 Series 2020-3	0.770%	3/16/26	25	25
²	BMW Vehicle Owner Trust Class A4 Series 2018-A	2.510%	6/25/24	33	33	²	CarMax Auto Owner Trust Class A4 Series 2021-2	0.810%	12/15/26	25	25
²	Cantor Commercial Real Estate Lending Class A4 Series 2019-CF3	3.006%	1/15/53	135	144	²	CD Commercial Mortgage Trust Class AAB Series 2017-CD3	3.453%	2/10/50	25	27
²	Cantor Commercial Real Estate Lending Class A5 Series 2019-CF1	3.786%	5/15/52	125	141	²	CD Commercial Mortgage Trust Class ASB Series 2017-CD6	3.332%	11/13/50	50	54
²	Cantor Commercial Real Estate Lending Class A5 Series 2019-CF2	2.874%	11/15/52	140	149	²	CD Mortgage Trust Class A3 Series 2019-CD8	2.657%	8/15/57	40	42
						^{2.4}	CD Mortgage Trust Class A4 Series 2016-CD1	2.724%	8/10/49	150	159
						²	CD Mortgage Trust Class A4 Series 2016-CD2	3.526%	11/10/49	100	110
						²	CD Mortgage Trust Class A4 Series 2017-CD3	3.631%	2/10/50	144	159
						²	CD Mortgage Trust Class A4 Series 2018-CD7	4.279%	8/15/51	75	87

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	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 2019-CD8	2.912%	8/15/57	450	481	²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	175	189
²	CD Mortgage Trust Class A5 Series 2017-CD6	3.456%	11/13/50	125	137	²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC29	3.192%	4/10/48	175	188
^{2,4}	CD Mortgage Trust Class AM Series 2017-CD6	3.709%	11/13/50	75	82	²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	100	109
²	CD Mortgage Trust Class AS Series 2017-CD3	3.833%	2/10/50	31	34	²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC33	3.778%	9/10/58	100	110
²	CD Mortgage Trust Class ASB Series 2018-CD7	4.213%	8/15/51	10	11	²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-C1	3.209%	5/10/49	125	135
²	CenterPoint Energy Transition Bond Co. IV LLC Class A3 Series 2012-1	3.028%	10/15/25	278	291	²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-GC37	3.314%	4/10/49	50	54
²	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C3	3.865%	1/10/48	125	138	²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-P4	2.902%	7/10/49	75	80
^{2,4}	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C6	3.217%	11/10/49	250	269	²	Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.471%	10/12/50	250	275
²	CFCRE Commercial Mortgage Trust Class A4 Series 2016-C4	3.283%	5/10/58	150	162	²	Citigroup Commercial Mortgage Trust Class A4 Series 2018-B2	4.009%	3/10/51	275	312
²	CFCRE Commercial Mortgage Trust Class A4 Series 2017-C8	3.572%	6/15/50	50	55	²	Citigroup Commercial Mortgage Trust Class A4 Series 2019-GC43	3.038%	11/10/52	275	298
²	CFCRE Commercial Mortgage Trust Class AM Series 2016-C4	3.691%	5/10/58	100	108	²	Citigroup Commercial Mortgage Trust Class A5 Series 2014-GC21	3.855%	5/10/47	50	54
²	CGMS Commercial Mortgage Trust Class A4 Series 2017-B1	3.458%	8/15/50	250	275	²	Citigroup Commercial Mortgage Trust Class A5 Series 2015-GC27	3.137%	2/10/48	225	240
^{2,4}	CGMS Commercial Mortgage Trust Class AS Series 2017-B1	3.711%	8/15/50	50	55	²	Citigroup Commercial Mortgage Trust Class A5 Series 2016-GC36	3.616%	2/10/49	475	521
²	Chase Issuance Trust Class A1 Series 2020-A1	1.530%	1/15/25	450	459	²	Citigroup Commercial Mortgage Trust Class A5 Series 2019-GC41	2.869%	8/10/56	225	241
²	Chase Issuance Trust Class A7 Series 2012-A7	2.160%	9/15/24	313	320	²	Citigroup Commercial Mortgage Trust Class A5 Series 2020-GC46	2.717%	2/15/53	110	116
²	Citibank Credit Card Issuance Trust Class A2 Series 2016-A2	2.190%	11/20/23	200	202	²	Citigroup Commercial Mortgage Trust Class AAB Series 2014-GC19	3.552%	3/10/47	14	15
²	Citibank Credit Card Issuance Trust Class A3 Series 2018-A3	3.290%	5/23/25	450	475	²	Citigroup Commercial Mortgage Trust Class AAB Series 2016-C1	3.003%	5/10/49	53	56
²	Citibank Credit Card Issuance Trust Class A6 Series 2018-A6	3.210%	12/7/24	100	104	^{2,4}	Citigroup Commercial Mortgage Trust Class AS Series 2013-GC15	4.649%	9/10/46	75	80
²	Citigroup Commercial Mortgage Trust Class A2 Series 2018-B2	3.788%	3/10/51	50	52	²	Citigroup Commercial Mortgage Trust Class AS Series 2014-GC19	4.345%	3/10/47	25	27
²	Citigroup Commercial Mortgage Trust Class A3 Series 2016-P4	2.646%	7/10/49	150	158	²	Citigroup Commercial Mortgage Trust Class AS Series 2015-GC27	3.571%	2/10/48	100	106
²	Citigroup Commercial Mortgage Trust Class A4 Series 2012-GC8	3.024%	9/10/45	69	70	²	Citigroup Commercial Mortgage Trust Class AS Series 2017-C4	3.764%	10/12/50	50	55
²	Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC11	3.093%	4/10/46	100	104	^{2,4}	Citigroup Commercial Mortgage Trust Class AS Series 2020-GC46	2.918%	2/15/53	45	47
^{2,4}	Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC15	4.371%	9/10/46	50	54	^{2,4}	Citigroup Commercial Mortgage Trust Class B Series 2014-GC21	4.328%	5/10/47	50	53
²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/10/47	25	27	^{2,4}	Citigroup Commercial Mortgage Trust Class B Series 2015-GC29	3.758%	4/10/48	84	89
²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	100	108						

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	COMM Mortgage Trust Class A2 Series 2014-CR15	2.928%	2/10/47	2	2	²	COMM Mortgage Trust Class A4 Series 2015-CR27	3.612%	10/10/48	125	137
²	COMM Mortgage Trust Class A2 Series 2014-UBS6	2.935%	12/10/47	21	20	²	COMM Mortgage Trust Class A4 Series 2015-LC19	3.183%	2/10/48	125	134
²	COMM Mortgage Trust Class A2 Series 2015-CR22	2.856%	3/10/48	12	12	²	COMM Mortgage Trust Class A4 Series 2016-CR28	3.762%	2/10/49	150	165
²	COMM Mortgage Trust Class A3 Series 2012-CR4	2.853%	10/15/45	124	127	^{2,4}	COMM Mortgage Trust Class A5 Series 2013-CR8	3.612%	6/10/46	71	75
²	COMM Mortgage Trust Class A3 Series 2013-CR11	3.983%	8/10/50	40	42	²	COMM Mortgage Trust Class A5 Series 2013-LC13	4.205%	8/10/46	39	41
²	COMM Mortgage Trust Class A3 Series 2013-CR12	3.765%	10/10/46	48	50	²	COMM Mortgage Trust Class A5 Series 2014-CR17	3.977%	5/10/47	50	54
²	COMM Mortgage Trust Class A3 Series 2014-CR21	3.528%	12/10/47	160	170	²	COMM Mortgage Trust Class A5 Series 2014-CR19	3.796%	8/10/47	175	189
²	COMM Mortgage Trust Class A3 Series 2017-COR2	3.510%	9/10/50	35	39	²	COMM Mortgage Trust Class A5 Series 2014-LC17	3.917%	10/10/47	50	54
²	COMM Mortgage Trust Class A3 Series 2018-COR3	4.228%	5/10/51	125	144	²	COMM Mortgage Trust Class A5 Series 2014-UBS2	3.961%	3/10/47	54	58
²	COMM Mortgage Trust Class A4 Series 2012-CR2	3.147%	8/15/45	58	59	²	COMM Mortgage Trust Class A5 Series 2014-UBS4	3.694%	8/10/47	125	134
^{2,4}	COMM Mortgage Trust Class A4 Series 2013-CR10	4.210%	8/10/46	20	21	²	COMM Mortgage Trust Class A5 Series 2014-UBS6	3.644%	12/10/47	225	243
²	COMM Mortgage Trust Class A4 Series 2013-CR11	4.258%	8/10/50	150	161	²	COMM Mortgage Trust Class A5 Series 2015-CR22	3.309%	3/10/48	150	161
²	COMM Mortgage Trust Class A4 Series 2013-CR12	4.046%	10/10/46	50	53	²	COMM Mortgage Trust Class A5 Series 2015-DC1	3.350%	2/10/48	75	81
²	COMM Mortgage Trust Class A4 Series 2013-CR6	3.101%	3/10/46	515	526	²	COMM Mortgage Trust Class A5 Series 2015-PC1	3.902%	7/10/50	100	110
²	COMM Mortgage Trust Class A4 Series 2013-CR7	3.213%	3/10/46	31	32	²	COMM Mortgage Trust Class A5 Series 2019-GC44	2.950%	8/15/57	115	124
^{2,4}	COMM Mortgage Trust Class A4 Series 2013-CR9	4.389%	7/10/45	90	95	²	COMM Mortgage Trust Class AM Series 2012-CR2	3.791%	8/15/45	65	66
²	COMM Mortgage Trust Class A4 Series 2013-LC6	2.941%	1/10/46	83	86	^{2,4}	COMM Mortgage Trust Class AM Series 2013-CR11	4.715%	8/10/50	30	32
^{2,4}	COMM Mortgage Trust Class A4 Series 2014-CR15	4.074%	2/10/47	56	60	²	COMM Mortgage Trust Class AM Series 2013-CR12	4.300%	10/10/46	25	26
²	COMM Mortgage Trust Class A4 Series 2014-CR20	3.590%	11/10/47	50	53	²	COMM Mortgage Trust Class AM Series 2013-LC6	3.282%	1/10/46	58	60
²	COMM Mortgage Trust Class A4 Series 2014-LC15	4.006%	4/10/47	150	161	²	COMM Mortgage Trust Class AM Series 2014-CCRE19	4.080%	8/10/47	50	54
²	COMM Mortgage Trust Class A4 Series 2014-UBS3	3.819%	6/10/47	100	108	²	COMM Mortgage Trust Class AM Series 2014-CR16	4.278%	4/10/47	75	81
²	COMM Mortgage Trust Class A4 Series 2014-UBS5	3.838%	9/10/47	125	136	²	COMM Mortgage Trust Class AM Series 2014-UBS2	4.199%	3/10/47	15	16
²	COMM Mortgage Trust Class A4 Series 2015-CCRE24	3.432%	8/10/48	237	252	²	COMM Mortgage Trust Class AM Series 2014-UBS4	3.968%	8/10/47	44	47
²	COMM Mortgage Trust Class A4 Series 2015-CR23	3.497%	5/10/48	100	109	²	COMM Mortgage Trust Class AM Series 2014-UBS6	4.048%	12/10/47	50	54
²	COMM Mortgage Trust Class A4 Series 2015-CR25	3.759%	8/10/48	125	137	^{2,4}	COMM Mortgage Trust Class AM Series 2015-CR22	3.603%	3/10/48	100	108
²	COMM Mortgage Trust Class A4 Series 2015-CR26	3.630%	10/10/48	225	246	²	COMM Mortgage Trust Class AM Series 2015-CR23	3.801%	5/10/48	50	54

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²	COMM Mortgage Trust Class AM Series 2015-LC19	3.527%	2/10/48	50	54	²	CSAIL Commercial Mortgage Trust Class A4 Series 2017-C8	3.392%	6/15/50	150	163
²	COMM Mortgage Trust Class AM Series 2019-GC44	3.263%	8/15/57	50	54	^{2.4}	CSAIL Commercial Mortgage Trust Class A4 Series 2018-CX12	4.224%	8/15/51	25	29
²	COMM Mortgage Trust Class ASB Series 2013-CCRE11	3.660%	8/10/50	15	15	²	CSAIL Commercial Mortgage Trust Class A4 Series 2019-C15	4.053%	3/15/52	225	257
²	COMM Mortgage Trust Class ASB Series 2013-CR12	3.623%	10/10/46	26	27	²	CSAIL Commercial Mortgage Trust Class A5 Series 2016-C7	3.502%	11/15/49	200	218
²	COMM Mortgage Trust Class ASB Series 2014-CCRE15	3.595%	2/10/47	17	17	^{2.4}	CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX10	3.458%	11/15/50	150	164
²	COMM Mortgage Trust Class ASB Series 2014-CCRE16	3.653%	4/10/47	27	28	²	CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX9	3.446%	9/15/50	50	55
²	COMM Mortgage Trust Class ASB Series 2014-CCRE17	3.598%	5/10/47	14	15	^{2.4}	CSAIL Commercial Mortgage Trust Class A5 Series 2018-CX11	4.033%	4/15/51	275	311
²	COMM Mortgage Trust Class ASB Series 2014-CCRE18	3.452%	7/15/47	26	27	^{2.4}	CSAIL Commercial Mortgage Trust Class AS Series 2015-C1	3.791%	4/15/50	75	80
²	COMM Mortgage Trust Class ASB Series 2014-UBS2	3.472%	3/10/47	12	12	^{2.4}	CSAIL Commercial Mortgage Trust Class AS Series 2015-C2	3.849%	6/15/57	75	79
²	COMM Mortgage Trust Class ASB Series 2014-UBS6	3.387%	12/10/47	89	93	^{2.4}	CSAIL Commercial Mortgage Trust Class AS Series 2021-C20	3.076%	3/15/54	50	53
²	COMM Mortgage Trust Class ASB Series 2015-CCRE23	3.257%	5/10/48	59	61	²	CSAIL Commercial Mortgage Trust Class ASB Series 2015-C3	3.448%	8/15/48	70	73
²	COMM Mortgage Trust Class ASB Series 2015-CCRE27	3.404%	10/10/48	112	118	²	CSAIL Commercial Mortgage Trust Class ASB Series 2015-C4	3.617%	11/15/48	44	46
²	COMM Mortgage Trust Class ASB Series 2015-LC19	3.040%	2/10/48	19	20	^{2.4}	CSAIL Commercial Mortgage Trust Class B Series 2015-C1	4.044%	4/15/50	50	52
^{2.4}	COMM Mortgage Trust Class B Series 2013-CR12	4.762%	10/10/46	25	26	^{2.4}	CSAIL Commercial Mortgage Trust Class B Series 2015-C3	4.266%	8/15/48	50	53
^{2.4}	COMM Mortgage Trust Class B Series 2014-CCRE15	4.815%	2/10/47	28	30	²	DBGS Mortgage Trust Class A4 Series 2018-C1	4.466%	10/15/51	100	117
²	COMM Mortgage Trust Class B Series 2014-CR17	4.377%	5/10/47	25	26	²	DBJPM Mortgage Trust Class A4 Series 2016-C1	3.276%	5/10/49	75	81
²	COMM Mortgage Trust Class B Series 2014-UBS2	4.701%	3/10/47	10	11	²	DBJPM Mortgage Trust Class A5 Series 2016-C3	2.890%	8/10/49	100	106
^{2.4}	COMM Mortgage Trust Class C Series 2013-LC6	4.242%	1/10/46	25	26	²	DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	100	110
^{2.4}	COMM Mortgage Trust Class C Series 2014-CCRE15	4.865%	2/10/47	50	54	²	DBJPM Mortgage Trust Class A5 Series 2020-C9	1.926%	9/15/53	50	50
²	CSAIL Commercial Mortgage Trust Class A3 Series 2019-C16	3.329%	6/15/52	275	301	^{2.4}	DBJPM Mortgage Trust Class AM Series 2017-C6	3.561%	6/10/50	50	54
²	CSAIL Commercial Mortgage Trust Class A3 Series 2021-C20	2.805%	3/15/54	250	265	²	Discover Card Execution Note Trust Class A Series 2015-A3	1.890%	10/15/24	275	281
²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C1	3.505%	4/15/50	100	108	²	Discover Card Execution Note Trust Class A1 Series 2015-A1	3.030%	8/15/25	225	235
²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C2	3.504%	6/15/57	150	162	²	Discover Card Execution Note Trust Class A2 Series 2017-A2	2.390%	7/15/24	150	152
²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C3	3.718%	8/15/48	100	109	²	Drive Auto Receivables Trust Class B Series 2020-1	2.080%	7/15/24	75	76
²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C4	3.808%	11/15/48	200	220	²	Drive Auto Receivables Trust Class B Series 2021-1	0.650%	7/15/25	25	25

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Drive Auto Receivables Trust Class C Series 2020-1	2.360%	3/16/26	50	50	^{1.2.4} Fannie Mae-Aces Class A2 Series 2016-M11	2.369%	7/25/26	250	265
² Drive Auto Receivables Trust Class C Series 2021-1	1.020%	6/15/27	25	25	^{1.2.4} Fannie Mae-Aces Class A2 Series 2016-M12	2.533%	9/25/26	250	265
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 2016-M13	2.566%	9/25/26	75	80
² Drive Auto Receivables Trust Class D Series 2019-1	4.090%	6/15/26	110	114	^{1.2} Fannie Mae-Aces Class A2 Series 2016-M3	2.702%	2/25/26	98	105
² Exeter Automobile Receivables Trust Class B Series 2021-1A	0.500%	2/18/25	35	35	^{1.2} Fannie Mae-Aces Class A2 Series 2016-M4	2.576%	3/25/26	100	107
² Exeter Automobile Receivables Trust Class C Series 2020-3	1.320%	7/15/25	75	76	^{1.2} Fannie Mae-Aces Class A2 Series 2016-M42	1.270%	7/25/30	10	10
² Exeter Automobile Receivables Trust Class C Series 2021-1A	0.740%	1/15/26	85	85	^{1.2} Fannie Mae-Aces Class A2 Series 2016-M5	2.469%	4/25/26	200	213
^{1.2.4} Fannie Mae-Aces Class 1A Series 2014-M7	3.338%	6/25/24	229	244	^{1.2} Fannie Mae-Aces Class A2 Series 2016-M7	2.499%	9/25/26	65	68
^{1.2} Fannie Mae-Aces Class 2A2 Series 2019-M21	2.350%	2/25/31	30	32	^{1.2} Fannie Mae-Aces Class A2 Series 2016-M9	2.292%	6/25/26	300	316
^{1.2} Fannie Mae-Aces Class A Series 2015-M2	2.620%	12/25/24	157	166	^{1.2.4} Fannie Mae-Aces Class A2 Series 2017-M1	2.496%	10/25/26	179	190
^{1.2} Fannie Mae-Aces Class A1 Series 2015-M8	2.344%	1/25/25	27	28	^{1.2.4} Fannie Mae-Aces Class A2 Series 2017-M12	3.181%	6/25/27	289	319
^{1.2.4} Fannie Mae-Aces Class A2 Series 2013-M14	3.329%	10/25/23	236	249	^{1.2.4} Fannie Mae-Aces Class A2 Series 2017-M14	2.964%	11/25/27	75	82
^{1.2} Fannie Mae-Aces Class A2 Series 2013-M7	2.280%	12/27/22	46	47	^{1.2.4} Fannie Mae-Aces Class A2 Series 2017-M2	2.890%	2/25/27	197	213
^{1.2.4} Fannie Mae-Aces Class A2 Series 2014-M1	3.185%	7/25/23	238	249	^{1.2.4} Fannie Mae-Aces Class A2 Series 2017-M4	2.665%	12/25/26	186	199
^{1.2.4} Fannie Mae-Aces Class A2 Series 2014-M13	3.021%	8/25/24	176	188	^{1.2.4} Fannie Mae-Aces Class A2 Series 2017-M5	3.276%	4/25/29	75	84
^{1.2.4} Fannie Mae-Aces Class A2 Series 2014-M2	3.513%	12/25/23	232	247	^{1.2.4} Fannie Mae-Aces Class A2 Series 2017-M7	2.961%	2/25/27	250	272
^{1.2.4} Fannie Mae-Aces Class A2 Series 2014-M3	3.501%	1/25/24	99	105	^{1.2.4} Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27	514	566
^{1.2.4} Fannie Mae-Aces Class A2 Series 2014-M4	3.346%	3/25/24	139	148	^{1.2.4} Fannie Mae-Aces Class A2 Series 2018-M10	3.482%	7/25/28	125	141
^{1.2.4} Fannie Mae-Aces Class A2 Series 2014-M8	3.056%	6/25/24	141	150	^{1.2} Fannie Mae-Aces Class A2 Series 2018-M10	3.610%	2/25/31	300	351
^{1.2.4} Fannie Mae-Aces Class A2 Series 2014-M9	3.103%	7/25/24	178	189	^{1.2.4} Fannie Mae-Aces Class A2 Series 2018-M12	3.775%	8/25/30	50	58
^{1.2} Fannie Mae-Aces Class A2 Series 2015-M1	2.532%	9/25/24	272	286	^{1.2.4} Fannie Mae-Aces Class A2 Series 2018-M13	3.820%	9/25/30	200	236
^{1.2.4} Fannie Mae-Aces Class A2 Series 2015-M10	3.092%	4/25/27	99	109	^{1.2.4} Fannie Mae-Aces Class A2 Series 2018-M14	3.700%	8/25/28	175	201
^{1.2.4} Fannie Mae-Aces Class A2 Series 2015-M12	2.884%	5/25/25	201	214	^{1.2.4} Fannie Mae-Aces Class A2 Series 2018-M4	3.147%	3/25/28	165	183
^{1.2.4} Fannie Mae-Aces Class A2 Series 2015-M15	2.923%	10/25/25	275	296	^{1.2.4} Fannie Mae-Aces Class A2 Series 2018-M7	3.150%	3/25/28	100	111
^{1.2} Fannie Mae-Aces Class A2 Series 2015-M3	2.723%	10/25/24	91	96	^{1.2.4} Fannie Mae-Aces Class A2 Series 2019-M1	3.673%	9/25/28	200	228
^{1.2} Fannie Mae-Aces Class A2 Series 2015-M7	2.590%	12/25/24	165	174	^{1.2.4} Fannie Mae-Aces Class A2 Series 2019-M12	2.885%	6/25/29	400	438
^{1.2.4} Fannie Mae-Aces Class A2 Series 2015-M8	2.900%	1/25/25	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)		
1.2	Fannie Mae-Aces Class A2 Series 2019-M18	2.469%	8/25/29	250	268	2	Ford Credit Auto Lease Trust Class A3 Series 2020-B	0.620%	8/15/23	150	150
1.2.4	Fannie Mae-Aces Class A2 Series 2019-M2	3.749%	11/25/28	200	226	2	Ford Credit Auto Lease Trust Class A4 Series 2019-A	2.980%	6/15/22	4	4
1.2	Fannie Mae-Aces Class A2 Series 2019-M5	3.273%	2/25/29	200	225	2	Ford Credit Auto Owner Trust Class A3 Series 2019-A	2.780%	9/15/23	91	92
1.2	Fannie Mae-Aces Class A2 Series 2019-M7	3.143%	4/25/29	230	258	2	Ford Credit Auto Owner Trust Class A3 Series 2020-A	1.040%	8/15/24	25	25
1.2	Fannie Mae-Aces Class A2 Series 2019-M9	2.937%	4/25/29	345	381	2	Ford Credit Auto Owner Trust Class A3 Series 2020-B	0.560%	10/15/24	150	151
1.2	Fannie Mae-Aces Class A2 Series 2020-M1	2.444%	10/25/29	950	1,026	2	Ford Credit Auto Owner Trust Class A3 Series 2020-C	0.410%	7/15/25	75	75
1.2	Fannie Mae-Aces Class A2 Series 2020-M14	1.784%	5/25/30	150	153	2	Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.260%	2/15/24	100	100
1.2	Fannie Mae-Aces Class A2 Series 2020-M22	2.522%	8/25/29	375	402	2	Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.300%	8/15/25	150	150
1.2.4	Fannie Mae-Aces Class A2 Series 2020-M29	1.492%	5/25/30	100	100	2	Ford Credit Auto Owner Trust Class A4 Series 2019-A	2.850%	8/15/24	50	52
1.2	Fannie Mae-Aces Class A2 Series 2020-M46	1.323%	5/25/30	250	247	2	Ford Credit Auto Owner Trust Class A4 Series 2020-B	0.790%	11/15/25	35	35
1.2	Fannie Mae-Aces Class A2 Series 2020-M5	2.210%	1/25/30	125	132	2	Ford Credit Auto Owner Trust Class A4 Series 2020-C	0.510%	8/15/26	25	25
1.2.4	Fannie Mae-Aces Class A2 Series 2020-M52	1.363%	10/25/30	175	171	2	Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.300%	4/15/24	25	25
1.2.4	Fannie Mae-Aces Class A2 Series 2021-M1	1.436%	11/25/30	60	59	2	Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.490%	9/15/26	50	50
1.2.4	Fannie Mae-Aces Class A2 Series 2021-M11	1.507%	3/25/31	225	225	2	Ford Credit Floorplan Master Owner Trust Class A Series 2017-3	2.480%	9/15/24	170	175
1.2	Fannie Mae-Aces Class A2 Series 2021-M13	1.659%	4/25/31	50	50	2	Ford Credit Floorplan Master Owner Trust Class A Series 2018-2	3.170%	3/15/25	200	209
1.2.4	Fannie Mae-Aces Class A3 Series 2018-M3	3.191%	2/25/30	75	84	2	Ford Credit Floorplan Master Owner Trust Class A Series 2019-4	2.440%	9/15/26	185	195
1.2.4	Fannie Mae-Aces Class APT Series 2013-M12	2.488%	3/25/23	152	157	2	Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	50	50
1.2.4	Fannie Mae-Aces Class APT Series 2013-M14	2.634%	4/25/23	39	40	2	Ford Credit Floorplan Master Owner Trust Class A1 Series 2020-1	0.700%	9/15/25	275	276
1.2.4	Fannie Mae-Aces Class ASV2 Series 2014-M12	2.614%	10/25/21	36	36	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K030	2.779%	9/25/22	25	25
1.2.4	Fannie Mae-Aces Class ATS2 Series 2018-M2	2.999%	1/25/28	425	468	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K032	3.016%	2/25/23	80	81
1.2.4	Fannie Mae-Aces Class AV2 Series 2015-M4	2.509%	7/25/22	78	78	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K033	2.871%	2/25/23	110	112
1.2	Fannie Mae-Aces Class AV2 Series 2016-M2	2.152%	1/25/23	103	105	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K038	2.604%	10/25/23	26	27
1.2	Fannie Mae-Aces Class AV2 Series 2016-M7	2.157%	10/25/23	37	38	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K039	2.683%	12/25/23	23	24
1.2.4	Fannie Mae-Aces Class AV2 Series 2017-M10	2.639%	7/25/24	109	114	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K040	2.768%	4/25/24	53	55
1.2.4	Fannie Mae-Aces Class AV2 Series 2017-M15	3.196%	11/25/27	275	297						
2	Fifth Third Auto Trust Class A3 Series 2019-1	2.640%	12/15/23	76	77						
2	Fifth Third Auto Trust Class A4 Series 2019-1	2.690%	11/16/26	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)		
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K042	2.267%	6/25/24	24	25	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K031	3.300%	4/25/23	1,215	1,274
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K043	2.532%	10/25/23	23	23	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K032	3.310%	5/25/23	340	357
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K045	2.493%	4/25/48	70	72	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K033	3.060%	7/25/23	325	340
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K047	2.827%	12/25/24	56	58	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K034	3.531%	7/25/23	288	304
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K080	3.736%	4/25/28	93	103	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K035	3.458%	8/25/23	400	422
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K087	3.591%	10/25/27	92	102	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K036	3.527%	10/25/23	325	346
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K121	0.995%	11/25/53	25	25	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K038	3.389%	3/25/24	200	214
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K122	0.863%	11/25/30	15	15	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	225	242
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K129	1.342%	9/25/30	50	50	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	296
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K1520	2.007%	7/25/35	50	52	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	275	296
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K730	3.452%	9/25/24	5	5	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	27
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K017	2.873%	12/25/21	304	306	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K043	3.062%	12/25/24	150	161
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K019	2.272%	3/25/22	138	139	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K045	3.023%	4/25/48	175	188
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K020	2.373%	5/25/22	349	354	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K046	3.205%	3/25/25	175	189
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K021	2.396%	6/25/22	222	226	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	191
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K026	2.510%	11/25/22	325	333	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	325	353
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K027	2.637%	1/25/23	325	335	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	135
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K028	3.111%	2/25/23	475	493	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	218
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K029	3.320%	2/25/23	325	339	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	136
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K030	3.250%	4/25/23	325	339	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	81

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1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K054	2.745%	1/25/26	200	215	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K081	3.900%	8/25/28	350	409
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	160	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K082	3.920%	9/25/28	75	88
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	107	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K083	4.050%	9/25/28	1,700	2,001
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K063	3.430%	1/25/27	475	530	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K084	3.780%	11/25/51	275	317
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	332	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K085	4.060%	10/25/28	225	264
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	480	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K087	3.771%	12/25/28	400	464
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	166	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K088	3.690%	1/25/29	275	318
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	555	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K089	3.563%	1/25/29	25	29
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	139	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K090	3.422%	2/25/29	200	228
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K069	3.187%	9/25/27	200	222	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K091	3.505%	3/25/29	450	516
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K070	3.303%	11/25/27	75	84	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K092	3.298%	4/25/29	225	255
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K071	3.286%	11/25/27	225	252	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K093	2.982%	5/25/29	400	444
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K072	3.444%	12/25/27	100	113	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K094	2.903%	6/25/29	275	304
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K073	3.350%	1/25/28	125	141	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K095	2.785%	6/25/29	275	301
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K074	3.600%	1/25/28	225	257	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K096	2.519%	7/25/29	225	242
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K075	3.650%	2/25/28	150	172	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K098	2.425%	8/25/29	450	482
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K076	3.900%	4/25/28	350	407	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	227
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K078	3.854%	6/25/28	100	116	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	399
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K079	3.926%	6/25/28	25	29	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	378
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K080	3.926%	7/25/28	175	204	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	326

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 K104	2.253%	2/25/52	445	471	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K129	1.914%	5/25/31	400	412
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	3/25/53	95	98	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1510	3.718%	1/25/31	75	88
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,359	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1511	3.470%	3/25/31	100	116
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	101	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1514	2.859%	10/25/34	225	250
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	151	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1515	1.940%	2/25/35	150	151
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	428	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1516	1.721%	5/25/35	225	221
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	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	25	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1518	1.860%	10/25/35	100	100
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	124	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1519	2.013%	12/25/35	100	102
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	317	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	113
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K117	1.406%	8/25/30	25	25	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1520	2.438%	2/25/36	200	212
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	400	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	118
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	300	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	90
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	11/25/53	175	176	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K717	2.991%	9/25/21	170	170
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	175	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K718	2.791%	1/25/22	210	211
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K124	1.658%	12/25/30	150	152	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K720	2.716%	6/25/22	150	152
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K125	1.846%	1/25/31	700	720	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K723	2.454%	8/25/23	125	129
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K126	2.074%	1/25/31	250	262	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K724	3.062%	11/25/23	100	105
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K127	2.108%	1/25/31	425	447	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	180	189
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K128	2.020%	3/25/31	250	261	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	200	211

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	250	266	2	GM Financial Automobile Leasing Trust Class A3 Series 2020-2	0.800%	7/20/23	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K729	3.136%	10/25/24	900	963	2	GM Financial Automobile Leasing Trust Class A3 Series 2020-3	0.450%	8/21/23	475	476
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	275	299	2	GM Financial Automobile Leasing Trust Class A4 Series 2019-2	2.720%	3/20/23	50	50
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	225	244	2	GM Financial Automobile Leasing Trust Class A4 Series 2020-1	1.700%	12/20/23	10	10
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	409	2	GM Financial Automobile Leasing Trust Class A4 Series 2020-3	0.510%	10/21/24	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	500	540	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2018-2	2.810%	12/16/22	18	18
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K737	2.525%	10/25/26	400	427	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-1	1.840%	9/16/24	90	91
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	100	102	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	175	175
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K739	1.336%	9/25/27	25	25	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	115	115
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K742	1.760%	3/25/28	200	206	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	55	55
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K743	1.770%	5/25/28	125	129	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2018-2	3.020%	12/18/23	75	76
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	175	186	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2018-4	3.320%	6/17/24	25	26
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KW01	2.853%	1/25/26	200	216	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-1	1.900%	3/17/25	30	31
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1510	3.794%	1/25/34	395	477	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-3	0.580%	1/16/26	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1511	3.542%	3/25/34	225	266	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-2	0.820%	10/16/26	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1513	2.797%	8/25/34	335	370	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 A3 Series K154	3.459%	11/25/32	50	58	2	GM Financial Leasing Trust Class A3 Series 2021-2	0.340%	5/20/24	100	100
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	240	2	GM Financial Leasing Trust Class A4 Series 2021-2	0.410%	5/20/25	25	25
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	92	2	GM Financial Securitized Term Class A3 Series 2021-1	0.350%	10/16/25	65	65
2	GM Financial Automobile Leasing Trust Class A3 Series 2020-1	1.670%	12/20/22	25	25	2	GM Financial Securitized Term Class A4 Series 2021-1	0.540%	5/17/27	250	248
						2	GS Mortgage Securities Corp II Class A5 Series 2013-GC10	2.943%	2/10/46	92	95
						2	GS Mortgage Securities Corp II Class AS Series 2013-GC10	3.279%	2/10/46	35	36
						2	GS Mortgage Securities Trust Class A3 Series 2012-GC6	3.482%	1/10/45	231	232
						2	GS Mortgage Securities Trust Class A3 Series 2012-GCJ9	2.773%	11/10/45	121	124

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	150	165	²	GS Mortgage Securities Trust Class AAB Series 2014-GC22	3.467%	6/10/47	27	28
²	GS Mortgage Securities Trust Class A4 Series 2012-GCJ7	3.377%	5/10/45	84	85	²	GS Mortgage Securities Trust Class AAB Series 2014-GC26	3.365%	11/10/47	52	54
²	GS Mortgage Securities Trust Class A4 Series 2013-GC12	3.135%	6/10/46	90	94	²	GS Mortgage Securities Trust Class AAB Series 2015-GC32	3.513%	7/10/48	105	111
²	GS Mortgage Securities Trust Class A4 Series 2014-GC18	4.074%	1/10/47	200	214	²	GS Mortgage Securities Trust Class AB Series 2015-GC34	3.278%	10/10/48	111	117
²	GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	150	162	²	GS Mortgage Securities Trust Class AS Series 2013-GCJ2	3.375%	6/10/46	39	41
²	GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	50	55	²	GS Mortgage Securities Trust Class AS Series 2014-GC26	3.964%	11/10/47	50	54
²	GS Mortgage Securities Trust Class A4 Series 2015-GC34	3.506%	10/10/48	100	109	^{2.4}	GS Mortgage Securities Trust Class AS Series 2016-GS4	3.645%	11/10/49	50	54
²	GS Mortgage Securities Trust Class A4 Series 2016-GS2	3.050%	5/10/49	75	80	^{2.4}	GS Mortgage Securities Trust Class AS Series 2017-GS5	3.826%	3/10/50	50	55
²	GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	200	213	²	GS Mortgage Securities Trust Class AS Series 2017-GS7	3.663%	8/10/50	70	76
^{2.4}	GS Mortgage Securities Trust Class A4 Series 2016-GS4	3.442%	11/10/49	75	82	²	GS Mortgage Securities Trust Class AS Series 2019-GC42	3.212%	9/1/52	50	54
²	GS Mortgage Securities Trust Class A4 Series 2017-GS5	3.674%	3/10/50	150	167	^{2.4}	GS Mortgage Securities Trust Class AS Series 2020-GC45	3.173%	2/13/53	35	38
²	GS Mortgage Securities Trust Class A4 Series 2017-GS7	3.430%	8/10/50	261	287	²	GS Mortgage Securities Trust Class AS Series 2020-GSA2	2.224%	12/12/53	25	25
²	GS Mortgage Securities Trust Class A4 Series 2019-GC39	3.567%	5/10/52	100	112	^{2.4}	GS Mortgage Securities Trust Class B Series 2014-GC24	4.648%	9/10/47	25	26
²	GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	150	164	^{2.4}	GS Mortgage Securities Trust Class B Series 2014-GC26	4.215%	11/10/47	50	52
²	GS Mortgage Securities Trust Class A4 Series 2019-GC42	3.001%	9/1/52	275	297	^{2.4}	GS Mortgage Securities Trust Class C Series 2017-GS6	4.322%	5/10/50	10	11
²	GS Mortgage Securities Trust Class A4 Series 2019-GSA1	3.048%	11/10/52	125	135	²	Honda Auto Receivables Owner Trust Class A3 Series 2018-2	3.010%	5/18/22	8	8
^{2.4}	GS Mortgage Securities Trust Class A5 Series 2013-GC13	4.188%	7/10/46	20	21	²	Honda Auto Receivables Owner Trust Class A3 Series 2019-2	2.520%	6/21/23	104	106
²	GS Mortgage Securities Trust Class A5 Series 2013-GC14	4.243%	8/10/46	200	213	²	Honda Auto Receivables Owner Trust Class A3 Series 2020-1	1.610%	4/22/24	110	112
²	GS Mortgage Securities Trust Class A5 Series 2014-GC22	3.862%	6/10/47	50	54	²	Honda Auto Receivables Owner Trust Class A3 Series 2020-2	0.820%	7/15/24	60	60
²	GS Mortgage Securities Trust Class A5 Series 2014-GC24	3.931%	9/10/47	125	136	²	Honda Auto Receivables Owner Trust Class A3 Series 2020-3	0.370%	10/18/24	360	360
²	GS Mortgage Securities Trust Class A5 Series 2014-GC26	3.629%	11/10/47	225	243	²	Honda Auto Receivables Owner Trust Class A3 Series 2021-1	0.270%	4/21/25	100	100
²	GS Mortgage Securities Trust Class A5 Series 2015-GC28	3.396%	2/10/48	150	161	²	Honda Auto Receivables Owner Trust Class A3 Series 2021-2	0.330%	8/15/25	125	125
²	GS Mortgage Securities Trust Class A5 Series 2020-GC45	2.911%	2/13/53	125	134	²	Honda Auto Receivables Owner Trust Class A4 Series 2018-11	2.780%	5/15/24	64	64
²	GS Mortgage Securities Trust Class A5 Series 2020-GC47	2.377%	5/12/53	75	77	²	Honda Auto Receivables Owner Trust Class A4 Series 2018-2	3.160%	8/19/24	50	50
²	GS Mortgage Securities Trust Class A5 Series 2020-GSA2	2.012%	12/12/53	125	125	²	Honda Auto Receivables Owner Trust Class A4 Series 2019-2	2.540%	3/21/25	30	31
²	GS Mortgage Securities Trust Class AAB Series 2013-GC14	3.817%	8/10/46	13	13	²	Honda Auto Receivables Owner Trust Class A4 Series 2020-1	1.630%	10/21/26	20	20

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	Honda Auto Receivables Owner Trust Class A4 Series 2020-3	0.460%	4/19/27	25	25	²	JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2013-C10	3.372%	12/15/47	39	40
²	Honda Auto Receivables Owner Trust Class A4 Series 2021-1	0.420%	1/21/28	50	50	^{2,4}	JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2016-JP4	3.870%	12/15/49	75	83
²	Hyundai Auto Receivables Trust Class A3 Series 2018-A	2.790%	7/15/22	3	3	²	JP Morgan Chase Commercial Mortgage Securities Trust Class B Series 2013-LC11	3.499%	4/15/46	50	51
²	Hyundai Auto Receivables Trust Class A3 Series 2020-A	1.410%	11/15/24	10	10	²	JPMBB Commercial Mortgage Securities Trust Class A2 Series 2014-C24	2.940%	11/15/47	10	10
²	Hyundai Auto Receivables Trust Class A3 Series 2020-B	0.480%	12/16/24	11	11	²	JPMBB Commercial Mortgage Securities Trust Class A3 Series 2014-C19	3.669%	4/15/47	21	21
²	Hyundai Auto Receivables Trust Class A3 Series 2021-A	0.380%	5/15/25	50	50	²	JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	107	117
²	Hyundai Auto Receivables Trust Class A3 Series 2021-A	0.380%	9/15/25	50	50	^{2,4}	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2013-C14	4.133%	8/15/46	80	84
²	Hyundai Auto Receivables Trust Class A4 Series 2018-A	2.940%	6/17/24	75	76	²	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	95	102
²	Hyundai Auto Receivables Trust Class A4 Series 2020-B	0.620%	12/15/25	25	25	²	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	189
²	Hyundai Auto Receivables Trust Class A4 Series 2021-A	0.620%	5/17/27	25	25	²	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	189
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2012-C6	3.507%	5/15/45	149	151	²	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C27	3.179%	2/15/48	59	63
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2012-C8	2.829%	10/15/45	109	111	²	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C28	3.227%	10/15/48	125	133
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2012-CBX	3.483%	6/15/45	127	129	²	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C29	3.611%	5/15/48	100	108
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2013-C16	4.166%	12/15/46	100	107	²	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C33	3.770%	12/15/48	82	91
^{2,4}	JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	111	²	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C12	3.664%	7/15/45	39	41
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-C10	3.143%	12/15/47	51	53	²	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C15	4.131%	11/15/45	65	70
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-LC11	2.960%	4/15/46	208	216	²	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C18	4.079%	2/15/47	127	137
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	81	²	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C21	3.775%	8/15/47	25	27
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	83	²	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C23	3.934%	9/15/47	85	93
²	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	266						

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	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 2014-C24	3.639%	11/15/47	50	54	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C29	3.304%	5/15/48	46	48
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C25	3.672%	11/15/47	200	216	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C30	3.559%	7/15/48	100	104
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C30	3.822%	7/15/48	100	110	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C31	3.540%	8/15/48	45	47
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C32	3.598%	11/15/48	125	135	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C32	3.358%	11/15/48	101	107
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C12	4.175%	7/15/45	26	27	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2016-C1	3.316%	3/15/49	67	70
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C14	4.409%	8/15/46	30	32	^{2.4} JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C18	4.960%	2/15/47	30	32
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C15	4.420%	11/15/45	35	37	² JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C26	3.951%	1/15/48	50	53
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C18	4.439%	2/15/47	25	27	² JPMCC Commercial Mortgage Securities Trust Class A2 Series 2017-JP6	3.050%	7/15/50	29	30
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C19	4.243%	4/15/47	50	54	² JPMCC Commercial Mortgage Securities Trust Class A4 Series 2019-COR5	3.386%	6/13/52	200	221
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C22	4.110%	9/15/47	50	53	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP5	3.723%	3/15/50	400	445
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C23	4.202%	9/15/47	50	54	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP6	3.490%	7/15/50	100	110
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C24	3.914%	11/15/47	75	79	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2019-COR4	4.029%	3/10/52	300	344
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C25	4.065%	11/15/47	50	54	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2017-JP6	3.744%	7/15/50	100	110
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	3.800%	1/15/48	50	54	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2019-COR5	3.669%	6/13/52	25	28
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C28	3.532%	10/15/48	50	53	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2016-C2	3.144%	6/15/49	75	80
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C30	4.226%	7/15/48	50	55	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2018-C8	4.211%	6/15/51	225	259
^{2.4} JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C14	3.761%	8/15/46	18	19	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2019-COR6	3.057%	11/13/52	175	189
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C15	3.659%	11/15/45	5	5	² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2017-C7	3.409%	10/15/50	75	83
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2014-C21	3.428%	8/15/47	18	19	² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	51
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C27	3.017%	2/15/48	84	88	² JPMDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	53

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} JPMDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	55	² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C24	3.732%	5/15/48	75	82
² JPMDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	29	² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	82
² Mercedes-Benz Auto Lease Trust Class A3 Series 2020-A	1.840%	12/15/22	50	50	² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	245
² Mercedes-Benz Auto Lease Trust Class A3 Series 2021-A	0.250%	1/16/24	75	75	² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	166
² Mercedes-Benz Auto Lease Trust Class A3 Series 2021-B	0.400%	11/15/24	50	50	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C14	4.064%	2/15/47	100	107
² Mercedes-Benz Auto Lease Trust Class A4 Series 2020-A	1.880%	9/15/25	25	25	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C16	3.892%	6/15/47	100	108
² Mercedes-Benz Auto Lease Trust Class A4 Series 2020-B	0.500%	6/15/26	10	10	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C25	3.635%	10/15/48	75	82
² Mercedes-Benz Auto Lease Trust Class A4 Series 2021-A	0.320%	10/15/26	25	25	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C26	3.531%	10/15/48	75	82
² Mercedes-Benz Auto Lease Trust Class A4 Series 2021-B	0.510%	3/15/27	25	25	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C30	2.860%	9/15/49	200	213
² Mercedes-Benz Auto Receivables Trust Class A3 Series 2020-1	0.550%	2/18/25	50	50	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C31	3.102%	11/15/49	250	270
² Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	10	10	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2017-C33	3.599%	5/15/50	150	166
² Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	135	^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C11	4.496%	8/15/46	20	20
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2012-C5	3.176%	8/15/45	100	102	² Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C7	3.214%	2/15/46	14	14
^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C11	4.296%	8/15/46	40	42	² Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C8	3.376%	12/15/48	50	52
^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C12	4.259%	10/15/46	100	107	² Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C9	3.456%	5/15/46	50	52
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C7	2.918%	2/15/46	68	70	² Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2017-C33	3.852%	5/15/50	100	111
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C8	3.134%	12/15/48	100	103	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C16	3.477%	6/15/47	15	15
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C9	3.102%	5/15/46	50	52	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C19	3.326%	12/15/47	36	38
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	81	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C20	3.069%	2/15/48	39	41
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	214	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C22	3.040%	4/15/48	82	85
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	80					
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	137					

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 ASB Series 2015-C23	3.398%	7/15/50	41	43	²	Morgan Stanley Capital I Trust Class A5 Series 2017-H1	3.530%	6/15/50	150	166
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C25	3.383%	10/15/48	111	116	²	Morgan Stanley Capital I Trust Class AS Series 2012-C4	3.773%	3/15/45	75	76
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C26	3.323%	10/15/48	66	69	²	Morgan Stanley Capital I Trust Class AS Series 2016-BNK2	3.282%	11/15/49	83	89
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C27	3.557%	12/15/47	45	47	²	Morgan Stanley Capital I Trust Class AS Series 2019-H6	3.700%	6/15/52	25	28
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2016-C28	3.288%	1/15/49	95	99	²	Morgan Stanley Capital I Trust Class AS Series 2020-L4	2.880%	2/15/53	25	26
^{2.4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C14	5.028%	2/15/47	100	108	²	Nissan Auto Lease Trust Class A3 Series 2020-A	1.840%	1/17/23	50	50
^{2.4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C16	4.493%	6/15/47	50	51	²	Nissan Auto Lease Trust Class A4 Series 2020-A	1.880%	4/15/25	25	25
^{2.4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C18	4.633%	10/15/47	50	54	²	Nissan Auto Receivables Owner Trust Class A3 Series 2019-B	2.500%	11/15/23	91	92
^{2.4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2015-C22	3.883%	4/15/48	50	52	²	Nissan Auto Receivables Owner Trust Class A3 Series 2019-C	1.930%	7/15/24	150	152
²	Morgan Stanley Capital I Trust Class A3 Series 2016-UBS9	3.329%	3/15/49	25	27	²	Nissan Auto Receivables Owner Trust Class A3 Series 2020-A	1.380%	12/16/24	50	51
²	Morgan Stanley Capital I Trust Class A3 Series 2019-L2	3.806%	3/15/52	50	56	²	Nissan Auto Receivables Owner Trust Class A3 Series 2020-B	0.550%	7/15/24	50	50
²	Morgan Stanley Capital I Trust Class A3 Series 2020-L4	2.698%	2/15/53	175	185	²	Nissan Auto Receivables Owner Trust Class A3 Series 2021-A	0.330%	10/15/25	100	100
²	Morgan Stanley Capital I Trust Class A4 Series 2012-C4	3.244%	3/15/45	339	341	²	Nissan Auto Receivables Owner Trust Class A4 Series 2017-B	1.950%	10/16/23	31	31
²	Morgan Stanley Capital I Trust Class A4 Series 2015-UBS8	3.809%	12/15/48	75	83	²	Nissan Auto Receivables Owner Trust Class A4 Series 2018-A	2.890%	6/17/24	85	85
²	Morgan Stanley Capital I Trust Class A4 Series 2016-BNK2	3.049%	11/15/49	100	108	²	Nissan Auto Receivables Owner Trust Class A4 Series 2019-B	2.540%	12/15/25	30	31
²	Morgan Stanley Capital I Trust Class A4 Series 2016-UB11	2.782%	8/15/49	200	213	²	Nissan Auto Receivables Owner Trust Class A4 Series 2019-C	1.950%	5/15/26	35	36
²	Morgan Stanley Capital I Trust Class A4 Series 2016-UBS12	3.596%	12/15/49	200	220	²	Nissan Auto Receivables Owner Trust Class A4 Series 2021-A	0.570%	9/15/27	50	50
²	Morgan Stanley Capital I Trust Class A4 Series 2017-HR2	3.587%	12/15/50	50	56	²	Santander Drive Auto Receivables Trust Class B Series 2020-2	0.960%	11/15/24	25	25
²	Morgan Stanley Capital I Trust Class A4 Series 2019-H6	3.417%	6/15/52	250	276	²	Santander Drive Auto Receivables Trust Class B Series 2020-3	0.690%	3/17/25	25	25
²	Morgan Stanley Capital I Trust Class A4 Series 2019-L2	4.071%	3/15/52	150	172	²	Santander Drive Auto Receivables Trust Class B Series 2020-4	0.730%	3/17/25	25	25
²	Morgan Stanley Capital I Trust Class A4 Series 2019-L3	3.127%	11/15/52	200	217	²	Santander Drive Auto Receivables Trust Class B Series 2021-1	0.500%	4/15/25	100	100
²	Morgan Stanley Capital I Trust Class A4 Series 2020-HR8	2.041%	7/15/53	65	65	²	Santander Drive Auto Receivables Trust Class B Series 2021-2	0.590%	9/15/25	30	30
²	Morgan Stanley Capital I Trust Class A4 Series 2021-L6	2.444%	6/15/54	75	77	²	Santander Drive Auto Receivables Trust Class C Series 2018-2	3.350%	7/17/23	7	7
						²	Santander Drive Auto Receivables Trust Class C Series 2018-3	3.510%	8/15/23	7	7
						²	Santander Drive Auto Receivables Trust Class C Series 2020-2	1.460%	9/15/25	25	25
						²	Santander Drive Auto Receivables Trust Class C Series 2020-3	1.120%	1/15/26	25	25
						²	Santander Drive Auto Receivables Trust Class C Series 2020-4	1.010%	1/15/26	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 Santander Drive Auto Receivables Trust Class C Series 2021-1	4.110%	12/15/25	45	47	² UBS Commercial Mortgage Trust Class A4 Series 2017-C3	3.426%	8/15/50	175	192
² Santander Drive Auto Receivables Trust Class C Series 2021-1	0.750%	2/17/26	50	50	² UBS Commercial Mortgage Trust Class A4 Series 2017-C4	3.563%	10/15/50	150	164
² Santander Drive Auto Receivables Trust Class C Series 2021-2	0.900%	6/15/26	75	75	² UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	166
² Santander Drive Auto Receivables Trust Class D Series 2021-2	1.350%	7/15/27	60	60	² UBS Commercial Mortgage Trust Class A4 Series 2018-C13	4.334%	10/15/51	75	87
² Synchrony Card Funding LLC Class A Series 2019-A2	2.340%	6/15/25	60	61	² UBS Commercial Mortgage Trust Class A4 Series 2018-C14	4.448%	12/15/51	225	262
² Synchrony Card Issuance Trust Class A Series 2018-A1	3.380%	9/15/24	275	277	² UBS Commercial Mortgage Trust Class A4 Series 2018-C15	4.341%	12/15/51	125	145
² Synchrony Credit Card Master Note Trust Class A Series 2017-2	2.620%	10/15/25	150	155	² UBS Commercial Mortgage Trust Class A4 Series 2018-C8	3.983%	2/15/51	275	312
² Synchrony Credit Card Master Note Trust Class A Series 2018-2	3.470%	5/15/26	275	291	² UBS Commercial Mortgage Trust Class A4 Series 2019-C16	3.605%	4/15/52	100	111
² Toyota Auto Receivables Owner Trust Class A3 Series 2018-B	2.960%	9/15/22	20	20	² UBS Commercial Mortgage Trust Class A4 Series 2019-C17	2.921%	10/15/52	125	133
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	1.660%	5/15/24	135	137	² UBS Commercial Mortgage Trust Class A4 Series 2019-C18	3.035%	12/15/52	75	80
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	0.260%	5/15/25	50	50	² UBS Commercial Mortgage Trust Class A5 Series 2017-C5	3.474%	11/15/50	100	109
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-B	1.360%	8/15/24	10	10	^{2,4} UBS Commercial Mortgage Trust Class A5 Series 2018-C11	4.241%	6/15/51	125	143
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-C	0.440%	10/15/24	40	40	² UBS Commercial Mortgage Trust Class A5 Series 2018-C12	4.296%	8/15/51	100	116
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-D	0.350%	1/15/25	75	75	² UBS Commercial Mortgage Trust Class AS Series 2017-C1	3.724%	6/15/50	50	54
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-B	0.260%	11/17/25	325	324	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C2	3.740%	8/15/50	50	55
² Toyota Auto Receivables Owner Trust Class A4 Series 2018-A	2.520%	5/15/23	48	48	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C3	3.739%	8/15/50	75	82
² Toyota Auto Receivables Owner Trust Class A4 Series 2018-B	3.110%	11/15/23	25	25	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C4	3.836%	10/15/50	62	69
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	1.680%	5/15/25	50	51	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C7	4.061%	12/15/50	100	111
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	0.390%	6/15/26	25	25	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2018-C8	4.215%	2/15/51	75	85
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-D	0.470%	1/15/26	25	25	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C5	3.185%	3/10/46	104	107
² Toyota Auto Receivables Owner Trust Class A4 Series 2021-B	0.530%	10/15/26	50	50	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C6	3.244%	4/10/46	165	171
² UBS Commercial Mortgage Trust Class A2 Series 2018-C13	4.208%	10/15/51	17	18	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2018-C10	4.313%	5/15/51	175	201
² UBS Commercial Mortgage Trust Class A3 Series 2017-C4	3.301%	10/15/50	100	107	^{2,4} UBS-Barclays Commercial Mortgage Trust Class A4 Series 2018-C9	4.117%	3/15/51	275	312
² UBS Commercial Mortgage Trust Class A3 Series 2018-C8	3.720%	2/15/51	150	167	² UBS-Barclays Commercial Mortgage Trust Class AS Series 2013-C6	3.469%	4/10/46	25	26
² UBS Commercial Mortgage Trust Class A4 Series 2017-C1	3.460%	6/15/50	100	110	² UBS-Barclays Commercial Mortgage Trust Class AS Series 2019-C16	3.887%	4/15/52	25	28

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	Verizon Master Trust Class A Series 2021-1	0.500%	5/20/27	425	424	²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C47	4.442%	9/15/61	150	176
²	Verizon Owner Trust Class A Series 2020-B	0.470%	2/20/25	455	456	²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C51	3.311%	6/15/52	200	220
²	Verizon Owner Trust Class A Series 2020-C	0.410%	4/21/25	30	30	²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C53	3.040%	10/15/52	200	217
²	Verizon Owner Trust Class A1A Series 2020-A	1.850%	7/22/24	170	173	²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C54	3.146%	12/15/52	100	109
²	Wells Fargo Commercial Mortgage Trust Class A2 Series 2015-NXS1	2.632%	5/15/48	7	7	²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2020-C58	2.092%	7/15/53	50	50
²	Wells Fargo Commercial Mortgage Trust Class A3 Series 2012-LC5	2.918%	10/15/45	62	63	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	75	81
²	Wells Fargo Commercial Mortgage Trust Class A3 Series 2014-LC18	3.271%	12/15/47	30	30	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	125	135
²	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-BNK1	2.652%	8/15/49	150	159	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-LC20	3.184%	4/15/50	276	296
²	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-C36	2.807%	11/15/59	50	52	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-NXS1	3.148%	5/15/48	50	54
²	Wells Fargo Commercial Mortgage Trust Class A3 Series 2017-C40	3.317%	10/15/50	100	109	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2016-C37	3.794%	12/15/49	100	112
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C26	3.166%	2/15/48	75	80	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C38	3.453%	7/15/50	192	212
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	234	246	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C39	3.418%	9/15/50	175	193
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C28	3.540%	5/15/48	175	190	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	175	201
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	175	191	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C49	4.023%	3/15/52	225	258
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C30	3.664%	9/15/58	50	55	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C50	3.729%	5/15/52	125	141
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	75	83	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C52	2.892%	8/15/52	270	290
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-P2	3.809%	12/15/48	50	55	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C55	2.725%	2/15/53	165	175
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-SG1	3.789%	9/15/48	209	226	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C56	2.448%	6/15/53	50	52
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C32	3.560%	1/15/59	125	137	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2021-C59	2.626%	4/15/54	100	105
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C33	3.426%	3/15/59	325	355	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2014-LC18	3.808%	12/15/47	75	81
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C34	3.096%	6/15/49	75	80	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C26	3.580%	2/15/48	50	53
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-LC24	2.942%	10/15/49	162	174	^{2,4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C28	3.872%	5/15/48	31	34
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	150	166	^{2,4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-LC22	4.207%	9/15/58	75	83
^{2,4}	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C43	4.012%	3/15/51	275	313	^{2,4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C38	3.665%	7/15/50	54	59
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C45	4.184%	6/15/51	200	230						
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C46	4.152%	8/15/51	75	86						

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 AS Series 2017-C39	3.702%	9/15/50	100	110	²	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C17	4.023%	12/15/46	25	27
^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C40	3.854%	10/15/50	25	27	²	WFRBS Commercial Mortgage Trust Class A4 Series 2014-C21	3.410%	8/15/47	70	74
^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2018-C43	4.152%	3/15/51	50	56	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C11	3.071%	3/15/45	93	96
²	Wells Fargo Commercial Mortgage Trust Class AS Series 2019-C52	3.143%	8/15/52	100	106	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C14	3.337%	6/15/46	150	157
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C26	2.991%	2/15/48	96	100	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C16	4.415%	9/15/46	30	32
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C29	3.400%	6/15/48	100	105	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C19	4.101%	3/15/47	50	54
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC20	2.978%	4/15/50	23	24	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C20	3.995%	5/15/47	25	27
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC22	3.571%	9/15/58	43	45	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C21	3.678%	8/15/47	75	81
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-NXS1	2.934%	5/15/48	37	38	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	162
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-P2	3.656%	12/15/48	92	97	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	54
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-C32	3.324%	1/15/59	54	57	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	70
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-LC24	2.825%	10/15/49	100	105	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C25	3.631%	11/15/47	50	54
²	WFRBS Commercial Mortgage Trust Class A2 Series 2012-C7	3.431%	6/15/45	125	127	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	140	150
²	WFRBS Commercial Mortgage Trust Class A3 Series 2012-C8	3.001%	8/15/45	75	76	^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2012-C7	4.090%	6/15/45	100	101
²	WFRBS Commercial Mortgage Trust Class A3 Series 2012-C9	2.870%	11/15/45	122	125	²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C12	3.560%	3/15/48	18	19
²	WFRBS Commercial Mortgage Trust Class A3 Series 2014-C19	3.660%	3/15/47	18	18	²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C13	3.345%	5/15/45	15	16
²	WFRBS Commercial Mortgage Trust Class A3 Series 2014-C24	3.428%	11/15/47	27	29	²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	75	78
²	WFRBS Commercial Mortgage Trust Class A4 Series 2012-C6	3.440%	4/15/45	110	111	^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	20	21
²	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C12	3.198%	3/15/48	38	39	^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2013-C16	4.668%	9/15/46	50	54
²	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C13	3.001%	5/15/45	76	79	²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C17	4.255%	12/15/46	25	27
^{2.4}	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C15	4.153%	8/15/46	100	106	²	WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	27
						^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	64
						²	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C15	3.720%	8/15/46	8	8

Total Bond Market Index Portfolio

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²	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C16	3.963%	9/15/46	15	16	Corporate Bonds (29.1%)				
²	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C17	3.558%	12/15/46	13	14	Communications (2.6%)				
²	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C19	3.618%	3/15/47	14	15	Activision Blizzard Inc.	3.400%	9/15/26	160	176
²	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C20	3.638%	5/15/47	15	15	Activision Blizzard Inc.	1.350%	9/15/30	150	140
²	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	53	56	Activision Blizzard Inc.	4.500%	6/15/47	200	250
²	WFRBS Commercial Mortgage Trust Class ASB Series 2014-LC14	3.522%	3/15/47	32	33	Activision Blizzard Inc.	2.500%	9/15/50	300	270
^{2.4}	WFRBS Commercial Mortgage Trust Class B Series 2013-C17	4.788%	12/15/46	25	27	Alphabet Inc.	0.450%	8/15/25	500	495
^{2.4}	WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	26	Alphabet Inc.	0.800%	8/15/27	500	486
^{2.4}	WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	27	Alphabet Inc.	1.100%	8/15/30	500	475
²	World Omni Auto Receivables Trust Class A3 Series 2019-C	1.960%	12/16/24	125	126	Alphabet Inc.	1.900%	8/15/40	200	182
²	World Omni Auto Receivables Trust Class A3 Series 2020-A	1.700%	1/17/23	50	51	Alphabet Inc.	2.050%	8/15/50	500	443
²	World Omni Auto Receivables Trust Class A3 Series 2020-A	1.100%	4/15/25	90	91	Alphabet Inc.	2.250%	8/15/60	500	443
²	World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	50	50	America Movil SAB de CV	3.125%	7/16/22	300	308
²	World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	50	50	America Movil SAB de CV	3.625%	4/22/29	200	221
²	World Omni Auto Receivables Trust Class A3 Series 2021-A	0.300%	1/15/26	50	50	America Movil SAB de CV	2.875%	5/7/30	200	211
²	World Omni Auto Receivables Trust Class A3 Series 2021-B	0.420%	6/15/26	75	75	America Movil SAB de CV	6.375%	3/1/35	300	430
²	World Omni Auto Receivables Trust Class A4 Series 2020-A	1.790%	6/16/25	25	25	America Movil SAB de CV	6.125%	11/15/37	150	208
²	World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	10	America Movil SAB de CV	6.125%	3/30/40	200	284
²	World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	25	America Movil SAB de CV	4.375%	7/16/42	250	301
²	World Omni Automobile Lease Securitization Trust Class A3 Series 2020-B	0.450%	2/15/24	100	100	America Movil SAB de CV	4.375%	4/22/49	400	494
²	World Omni Automobile Lease Securitization Trust Class A4 Series 2020-B	0.520%	2/17/26	25	25	AT&T Inc.	4.050%	12/15/23	100	108
²	World Omni Select Auto Trust Class A3 Series 2020-A	0.550%	7/15/25	25	25	AT&T Inc.	0.900%	3/25/24	500	501
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$125,911)					131,623					
						AT&T Inc.	0.900%	3/25/24	500	501
						AT&T Inc.	4.450%	4/1/24	250	273
						AT&T Inc.	3.950%	1/15/25	268	296
						AT&T Inc.	3.400%	5/15/25	500	545
						AT&T Inc.	3.600%	7/15/25	275	302
						AT&T Inc.	4.125%	2/17/26	515	579
						AT&T Inc.	1.700%	3/25/26	500	505
						AT&T Inc.	3.800%	2/15/27	700	781
						AT&T Inc.	2.300%	6/1/27	450	466
						AT&T Inc.	1.650%	2/1/28	500	496
						AT&T Inc.	4.100%	2/15/28	402	458
						AT&T Inc.	4.350%	3/1/29	650	752
						AT&T Inc.	4.300%	2/15/30	660	763
						AT&T Inc.	2.750%	6/1/31	450	468
						AT&T Inc.	2.250%	2/1/32	600	590
						AT&T Inc.	2.550%	12/1/33	472	468
						AT&T Inc.	4.500%	5/15/35	200	235
						AT&T Inc.	5.250%	3/1/37	500	631
						AT&T Inc.	4.900%	8/15/37	300	369
						AT&T Inc.	4.850%	3/1/39	480	584
						AT&T Inc.	3.500%	6/1/41	500	520
						AT&T Inc.	5.550%	8/15/41	225	297
						AT&T Inc.	5.150%	3/15/42	375	470
						AT&T Inc.	4.900%	6/15/42	525	639
						AT&T Inc.	4.300%	12/15/42	271	309
						AT&T Inc.	3.100%	2/1/43	500	490
						AT&T Inc.	4.350%	6/15/45	312	356
						AT&T Inc.	4.750%	5/15/46	350	425
						AT&T Inc.	5.150%	11/15/46	736	943
						AT&T Inc.	5.450%	3/1/47	500	660
						AT&T Inc.	4.500%	3/9/48	400	471
						AT&T Inc.	4.550%	3/9/49	362	425
						AT&T Inc.	5.150%	2/15/50	332	430
						AT&T Inc.	3.650%	6/1/51	600	627
						AT&T Inc.	3.500%	9/15/53	1,558	1,563
						AT&T Inc.	3.550%	9/15/55	1,550	1,553
						AT&T Inc.	3.800%	12/1/57	1,287	1,345
						AT&T Inc.	3.650%	9/15/59	629	637
						AT&T Inc.	3.850%	6/1/60	300	316
						AT&T Inc.	3.500%	2/1/61	400	392
						Baidu Inc.	3.500%	11/28/22	275	285
						Baidu Inc.	3.875%	9/29/23	200	213
						Baidu Inc.	4.375%	5/14/24	200	218
						Baidu Inc.	3.075%	4/7/25	200	212
						Baidu Inc.	3.625%	7/6/27	200	221
						Baidu Inc.	4.375%	3/29/28	100	114
						Baidu Inc.	3.425%	4/7/30	200	217
						Bell Canada	4.300%	7/29/49	100	121
						Booking Holdings Inc.	2.750%	3/15/23	100	104
						Booking Holdings Inc.	3.650%	3/15/25	100	109

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	249	Charter Communications				
Booking Holdings Inc.	3.550%	3/15/28	100	112	Operating LLC / Charter				
Booking Holdings Inc.	4.625%	4/13/30	300	359	Communications				
British					Operating Capital	4.400%	12/1/61	200	215
Telecommunications plc	4.500%	12/4/23	200	218	Charter Communications				
British					Operating LLC / Charter				
Telecommunications plc	5.125%	12/4/28	100	119	Communications				
British					Operating Capital Corp.	3.850%	4/1/61	500	492
Telecommunications plc	9.625%	12/15/30	516	800	Comcast Cable				
Charter Communications					Communications				
Operating LLC / Charter					Holdings Inc.	9.455%	11/15/22	139	156
Communications					Comcast Corp.	3.375%	2/15/25	264	286
Operating Capital	4.464%	7/23/22	676	700	Comcast Corp.	3.375%	8/15/25	500	546
Charter Communications					Comcast Corp.	3.950%	10/15/25	625	699
Operating LLC / Charter					Comcast Corp.	3.150%	3/1/26	400	435
Communications					Comcast Corp.	2.350%	1/15/27	495	519
Operating Capital	4.500%	2/1/24	175	191	Comcast Corp.	3.300%	4/1/27	150	165
Charter Communications					Comcast Corp.	3.150%	2/15/28	325	356
Operating LLC / Charter					Comcast Corp.	4.150%	10/15/28	950	1,100
Communications					Comcast Corp.	4.250%	10/15/30	350	412
Operating Capital	4.908%	7/23/25	850	964	Comcast Corp.	1.950%	1/15/31	500	493
Charter Communications					Comcast Corp.	1.500%	2/15/31	500	474
Operating LLC / Charter					Comcast Corp.	4.250%	1/15/33	275	327
Communications					Comcast Corp.	4.200%	8/15/34	175	207
Operating Capital	3.750%	2/15/28	730	806	Comcast Corp.	5.650%	6/15/35	1,065	1,441
Charter Communications					Comcast Corp.	4.400%	8/15/35	150	181
Operating LLC / Charter					Comcast Corp.	3.200%	7/15/36	225	241
Communications					Comcast Corp.	6.450%	3/15/37	175	254
Operating Capital	5.050%	3/30/29	225	266	Comcast Corp.	6.950%	8/15/37	250	381
Charter Communications					Comcast Corp.	3.900%	3/1/38	175	201
Operating LLC / Charter					Comcast Corp.	6.400%	5/15/38	100	147
Communications					Comcast Corp.	4.600%	10/15/38	550	682
Operating Capital	2.800%	4/1/31	330	338	Comcast Corp.	3.250%	11/1/39	250	266
Charter Communications					Comcast Corp.	6.400%	3/1/40	150	223
Operating LLC / Charter					Comcast Corp.	3.750%	4/1/40	300	339
Communications					Comcast Corp.	4.650%	7/15/42	370	468
Operating Capital	6.384%	10/23/35	575	771	Comcast Corp.	4.500%	1/15/43	100	124
Charter Communications					Comcast Corp.	4.600%	8/15/45	250	314
Operating LLC / Charter					Comcast Corp.	3.400%	7/15/46	500	534
Communications					Comcast Corp.	3.969%	11/1/47	1,086	1,267
Operating Capital	5.375%	4/1/38	350	431	Comcast Corp.	4.700%	10/15/48	475	616
Charter Communications					Comcast Corp.	3.999%	11/1/49	268	316
Operating LLC / Charter					Comcast Corp.	3.450%	2/1/50	400	433
Communications					Comcast Corp.	2.800%	1/15/51	500	481
Operating Capital	3.500%	6/1/41	500	503	Comcast Corp.	2.450%	8/15/52	500	451
Charter Communications					Comcast Corp.	4.950%	10/15/58	475	657
Operating LLC / Charter					Comcast Corp.	2.650%	8/15/62	500	456
Communications					Deutsche Telekom				
Operating Capital	5.375%	5/1/47	450	552	International Finance BV	8.750%	6/15/30	775	1,161
Charter Communications					Discovery				
Operating LLC / Charter					Communications LLC	2.950%	3/20/23	100	104
Communications					Discovery				
Operating Capital	5.750%	4/1/48	400	510	Communications LLC	3.800%	3/13/24	100	107
Charter Communications					Discovery				
Operating LLC / Charter					Communications LLC	3.900%	11/15/24	150	163
Communications					Discovery				
Operating Capital	5.125%	7/1/49	375	448	Communications LLC	3.950%	6/15/25	303	332
Charter Communications					Discovery				
Operating LLC / Charter					Communications LLC	3.950%	3/20/28	400	445
Communications					Discovery				
Operating Capital	4.800%	3/1/50	550	634	Communications LLC	3.625%	5/15/30	230	251
Charter Communications					Discovery				
Operating LLC / Charter					Communications LLC	5.000%	9/20/37	325	394
Communications					Discovery				
Operating Capital	3.700%	4/1/51	400	398	Communications LLC	6.350%	6/1/40	150	207
Charter Communications					Discovery				
Operating LLC / Charter					Communications LLC	4.875%	4/1/43	300	359
Communications					Discovery				
Operating Capital	3.900%	6/1/52	500	509	Communications LLC	5.200%	9/20/47	225	280
Charter Communications					Discovery				
Operating LLC / Charter					Communications LLC	5.300%	5/15/49	75	95
Communications					Discovery				
Operating Capital	6.834%	10/23/55	75	111	Communications LLC	4.650%	5/15/50	200	234

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Discovery Communications LLC	4.000%	9/15/55	269	284	Time Warner Entertainment Co. LP	8.375%	3/15/23	200	226
Electronic Arts Inc.	4.800%	3/1/26	100	115	Time Warner Entertainment Co. LP	8.375%	7/15/33	200	304
Expedia Group Inc.	3.600%	12/15/23	100	106	T-Mobile USA Inc.	3.500%	4/15/25	600	651
Expedia Group Inc.	4.500%	8/15/24	100	110	T-Mobile USA Inc.	1.500%	2/15/26	200	201
Expedia Group Inc.	5.000%	2/15/26	150	171	T-Mobile USA Inc.	3.750%	4/15/27	800	884
Expedia Group Inc.	4.625%	8/1/27	150	169	T-Mobile USA Inc.	2.050%	2/15/28	250	253
Expedia Group Inc.	3.250%	2/15/30	250	261	T-Mobile USA Inc.	3.875%	4/15/30	1,520	1,697
Expedia Group Inc.	2.950%	3/15/31	300	305	T-Mobile USA Inc.	2.550%	2/15/31	900	910
Fox Corp.	4.030%	1/25/24	250	271	T-Mobile USA Inc.	2.250%	11/15/31	500	492
Fox Corp.	3.050%	4/7/25	100	107	T-Mobile USA Inc.	4.375%	4/15/40	400	469
Fox Corp.	4.709%	1/25/29	375	441	T-Mobile USA Inc.	3.000%	2/15/41	155	153
Fox Corp.	3.500%	4/8/30	150	165	T-Mobile USA Inc.	4.500%	4/15/50	600	714
Fox Corp.	5.476%	1/25/39	250	323	T-Mobile USA Inc.	3.300%	2/15/51	1,000	996
Fox Corp.	5.576%	1/25/49	425	574	TWDC Enterprises 18 Corp.	3.000%	2/13/26	300	326
Grupo Televisa SAB	6.625%	3/18/25	100	119	TWDC Enterprises 18 Corp.	1.850%	7/30/26	1,070	1,102
Grupo Televisa SAB	4.625%	1/30/26	100	111	TWDC Enterprises 18 Corp.	4.375%	8/16/41	75	92
Grupo Televisa SAB	6.625%	1/15/40	125	173	TWDC Enterprises 18 Corp.	4.125%	12/1/41	205	245
Grupo Televisa SAB	5.000%	5/13/45	425	507	TWDC Enterprises 18 Corp.	3.700%	12/1/42	125	142
Grupo Televisa SAB	5.250%	5/24/49	200	251	TWDC Enterprises 18 Corp.	3.000%	7/30/46	300	308
Interpublic Group of Cos. Inc.	4.200%	4/15/24	210	229	Verisign Inc.	2.700%	6/15/31	200	203
Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	117	Verizon Communications Inc.	3.500%	11/1/24	400	433
Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	118	Verizon Communications Inc.	3.376%	2/15/25	534	580
Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	234	Verizon Communications Inc.	0.850%	11/20/25	500	494
Koninklijke KPN NV	8.375%	10/1/30	125	177	Verizon Communications Inc.	1.450%	3/20/26	500	505
NBCUniversal Media LLC	6.400%	4/30/40	150	224	Verizon Communications Inc.	2.625%	8/15/26	475	505
NBCUniversal Media LLC	5.950%	4/1/41	225	325	Verizon Communications Inc.	4.125%	3/16/27	700	797
NBCUniversal Media LLC	4.450%	1/15/43	225	276	Verizon Communications Inc.	3.000%	3/22/27	150	161
Omnicom Group Inc.	3.650%	11/1/24	150	163	Verizon Communications Inc.	2.100%	3/22/28	600	613
Omnicom Group Inc.	3.600%	4/15/26	250	276	Verizon Communications Inc.	4.329%	9/21/28	1,229	1,428
Omnicom Group Inc.	2.450%	4/30/30	150	152	Verizon Communications Inc.	4.016%	12/3/29	927	1,063
Omnicom Group Inc.	4.200%	6/1/30	100	115	Verizon Communications Inc.	3.150%	3/22/30	310	334
Omnicom Group Inc.	2.600%	8/1/31	200	203	Verizon Communications Inc.	1.680%	10/30/30	527	503
Orange SA	9.000%	3/1/31	550	866	Verizon Communications Inc.	1.750%	1/20/31	500	479
Orange SA	5.375%	1/13/42	325	439	Verizon Communications Inc.	2.550%	3/21/31	800	819
Orange SA	5.500%	2/6/44	200	278	Verizon Communications Inc.	4.500%	8/10/33	575	688
Rogers Communications Inc.	3.000%	3/15/23	205	212	Verizon Communications Inc.	4.400%	11/1/34	725	865
Rogers Communications Inc.	4.100%	10/1/23	175	187	Verizon Communications Inc.	4.272%	1/15/36	513	612
Rogers Communications Inc.	3.625%	12/15/25	125	138	Verizon Communications Inc.	5.250%	3/16/37	300	396
Rogers Communications Inc.	2.900%	11/15/26	100	107	Verizon Communications Inc.	4.812%	3/15/39	350	444
Rogers Communications Inc.	4.500%	3/15/43	265	309	Verizon Communications Inc.	2.650%	11/20/40	500	482
Rogers Communications Inc.	5.000%	3/15/44	190	238	Verizon Communications Inc.	3.400%	3/22/41	500	530
Rogers Communications Inc.	4.350%	5/1/49	450	530	Verizon Communications Inc.	4.125%	8/15/46	250	294
Rogers Communications Inc.	3.700%	11/15/49	150	160	Verizon Communications Inc.	4.862%	8/21/46	1,279	1,652
Telefonica Emisiones SA	4.103%	3/8/27	250	281	Verizon Communications Inc.	4.522%	9/15/48	747	922
Telefonica Emisiones SA	7.045%	6/20/36	475	684					
Telefonica Emisiones SA	4.665%	3/6/38	200	235					
Telefonica Emisiones SA	5.213%	3/8/47	550	689					
Telefonica Emisiones SA	4.895%	3/6/48	250	299					
Telefonica Emisiones SA	5.520%	3/1/49	335	435					
Telefonica Europe BV	8.250%	9/15/30	250	366					
TELUS Corp.	2.800%	2/16/27	100	107					
TELUS Corp.	4.300%	6/15/49	200	241					
Tencent Music Entertainment Group	2.000%	9/3/30	200	193					
Time Warner Cable LLC	6.550%	5/1/37	200	272					
Time Warner Cable LLC	7.300%	7/1/38	50	73					
Time Warner Cable LLC	6.750%	6/15/39	400	560					
Time Warner Cable LLC	5.875%	11/15/40	425	548					
Time Warner Cable LLC	5.500%	9/1/41	250	311					
Time Warner Cable LLC	4.500%	9/15/42	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)	
Verizon Communications Inc.	5.012%	4/15/49	219	290	Consumer Discretionary (1.8%)	Advance Auto Parts Inc.	3.900%	4/15/30	250	280
Verizon Communications Inc.	4.000%	3/22/50	250	288		Alibaba Group Holding Ltd.	2.800%	6/6/23	200	208
Verizon Communications Inc.	2.875%	11/20/50	500	477		Alibaba Group Holding Ltd.	3.600%	11/28/24	400	435
Verizon Communications Inc.	3.550%	3/22/51	900	962		Alibaba Group Holding Ltd.	3.400%	12/6/27	400	437
Verizon Communications Inc.	4.672%	3/15/55	600	775		Alibaba Group Holding Ltd.	2.125%	2/9/31	300	295
Verizon Communications Inc.	2.987%	10/30/56	900	846		Alibaba Group Holding Ltd.	4.500%	11/28/34	280	327
Verizon Communications Inc.	3.000%	11/20/60	500	469		Alibaba Group Holding Ltd.	4.000%	12/6/37	200	224
Verizon Communications Inc.	3.700%	3/22/61	700	751		Alibaba Group Holding Ltd.	4.200%	12/6/47	425	490
ViacomCBS Inc.	3.500%	1/15/25	150	161		Alibaba Group Holding Ltd.	3.150%	2/9/51	200	197
ViacomCBS Inc.	4.750%	5/15/25	300	339		Alibaba Group Holding Ltd.	4.400%	12/6/57	100	120
ViacomCBS Inc.	4.000%	1/15/26	400	445		Alibaba Group Holding Ltd.	3.250%	2/9/61	500	484
ViacomCBS Inc.	2.900%	1/15/27	279	297		Amazon.com Inc.	2.500%	11/29/22	150	154
ViacomCBS Inc.	3.375%	2/15/28	100	109		Amazon.com Inc.	2.400%	2/22/23	450	465
ViacomCBS Inc.	3.700%	6/1/28	100	111		Amazon.com Inc.	0.400%	6/3/23	200	200
ViacomCBS Inc.	4.950%	1/15/31	250	302		Amazon.com Inc.	0.450%	5/12/24	500	499
ViacomCBS Inc.	4.200%	5/19/32	200	231		Amazon.com Inc.	2.800%	8/22/24	250	266
ViacomCBS Inc.	5.500%	5/15/33	75	95		Amazon.com Inc.	3.800%	12/5/24	120	132
ViacomCBS Inc.	6.875%	4/30/36	240	345		Amazon.com Inc.	0.800%	6/3/25	285	286
ViacomCBS Inc.	5.900%	10/15/40	225	300		Amazon.com Inc.	5.200%	12/3/25	225	264
ViacomCBS Inc.	4.850%	7/1/42	225	276		Amazon.com Inc.	1.000%	5/12/26	600	600
ViacomCBS Inc.	4.375%	3/15/43	406	469		Amazon.com Inc.	1.200%	6/3/27	285	284
ViacomCBS Inc.	5.850%	9/1/43	225	308		Amazon.com Inc.	3.150%	8/22/27	725	801
ViacomCBS Inc.	4.900%	8/15/44	100	122		Amazon.com Inc.	1.650%	5/12/28	500	504
ViacomCBS Inc.	4.950%	5/19/50	250	316		Amazon.com Inc.	1.500%	6/3/30	505	495
Vodafone Group plc	3.750%	1/16/24	325	352		Amazon.com Inc.	2.100%	5/12/31	400	407
Vodafone Group plc	4.125%	5/30/25	500	558		Amazon.com Inc.	4.800%	12/5/34	225	290
Vodafone Group plc	4.375%	5/30/28	650	756		Amazon.com Inc.	3.875%	8/22/37	600	714
Vodafone Group plc	7.875%	2/15/30	150	215		Amazon.com Inc.	2.875%	5/12/41	500	516
Vodafone Group plc	6.250%	11/30/32	100	135	Amazon.com Inc.	4.950%	12/5/44	350	475	
Vodafone Group plc	6.150%	2/27/37	200	277	Amazon.com Inc.	4.050%	8/22/47	600	732	
Vodafone Group plc	5.000%	5/30/38	325	409	Amazon.com Inc.	2.500%	6/3/50	590	557	
Vodafone Group plc	4.375%	2/19/43	275	321	Amazon.com Inc.	3.100%	5/12/51	700	736	
Vodafone Group plc	5.250%	5/30/48	700	918	Amazon.com Inc.	4.250%	8/22/57	500	640	
Vodafone Group plc	4.875%	6/19/49	350	441	Amazon.com Inc.	2.700%	6/3/60	400	381	
Vodafone Group plc	4.250%	9/17/50	300	349	Amazon.com Inc.	3.250%	5/12/61	200	212	
Vodafone Group plc	5.125%	6/19/59	100	130	American Honda Finance Corp.	0.400%	10/21/22	500	501	
Walt Disney Co.	1.650%	9/1/22	100	102	American Honda Finance Corp.	1.950%	5/10/23	200	206	
Walt Disney Co.	3.000%	9/15/22	275	284	American Honda Finance Corp.	0.875%	7/7/23	200	202	
Walt Disney Co.	3.350%	3/24/25	345	375	American Honda Finance Corp.	3.450%	7/14/23	125	133	
Walt Disney Co.	3.700%	10/15/25	125	138	American Honda Finance Corp.	3.625%	10/10/23	100	107	
Walt Disney Co.	1.750%	1/13/26	500	514	American Honda Finance Corp.	2.900%	2/16/24	150	159	
Walt Disney Co.	2.200%	1/13/28	200	207	American Honda Finance Corp.	0.550%	7/12/24	500	498	
Walt Disney Co.	2.000%	9/1/29	400	404	American Honda Finance Corp.	2.150%	9/10/24	125	131	
Walt Disney Co.	3.800%	3/22/30	240	274	American Honda Finance Corp.	1.200%	7/8/25	200	202	
Walt Disney Co.	2.650%	1/13/31	700	735	American Honda Finance Corp.	2.350%	1/8/27	100	106	
Walt Disney Co.	6.200%	12/15/34	400	564	American Honda Finance Corp.	2.000%	3/24/28	100	103	
Walt Disney Co.	6.400%	12/15/35	365	535	American Honda Finance Corp.	1.800%	1/13/31	300	296	
Walt Disney Co.	6.650%	11/15/37	200	302	American University	3.672%	4/1/49	110	126	
Walt Disney Co.	4.625%	3/23/40	75	95	Aptiv Corp.	4.150%	3/15/24	125	136	
Walt Disney Co.	3.500%	5/13/40	400	446	Aptiv plc	4.250%	1/15/26	150	169	
Walt Disney Co.	5.400%	10/1/43	100	140	Aptiv plc	4.350%	3/15/29	50	58	
Walt Disney Co.	4.750%	9/15/44	175	228						
Walt Disney Co.	2.750%	9/1/49	275	271						
Walt Disney Co.	4.700%	3/23/50	395	527						
Walt Disney Co.	3.600%	1/13/51	600	680						
Walt Disney Co.	3.800%	5/13/60	300	353						
Weibo Corp.	3.500%	7/5/24	200	211						
Weibo Corp.	3.375%	7/8/30	200	206						
WPP Finance 2010	3.625%	9/7/22	200	207						
WPP Finance 2010	3.750%	9/19/24	200	218						
				127,179						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Aptiv plc	4.400%	10/1/46	50	58	General Motors Financial Co. Inc.	3.250%	1/5/23	275	285
	Aptiv plc	5.400%	3/15/49	50	68	General Motors Financial Co. Inc.	5.200%	3/20/23	300	323
	AutoNation Inc.	3.500%	11/15/24	205	221	General Motors Financial Co. Inc.	3.700%	5/9/23	200	210
	AutoNation Inc.	4.500%	10/1/25	150	167	General Motors Financial Co. Inc.	4.150%	6/19/23	200	212
	AutoNation Inc.	3.800%	11/15/27	75	82	General Motors Financial Co. Inc.	1.700%	8/18/23	500	510
	AutoZone Inc.	3.125%	7/15/23	125	131	General Motors Financial Co. Inc.	1.050%	3/8/24	200	201
	AutoZone Inc.	3.125%	4/18/24	130	138	General Motors Financial Co. Inc.	3.950%	4/13/24	400	431
	AutoZone Inc.	3.250%	4/15/25	132	142	General Motors Financial Co. Inc.	3.500%	11/7/24	200	215
	AutoZone Inc.	3.625%	4/15/25	153	167	General Motors Financial Co. Inc.	2.900%	2/26/25	958	1,014
	AutoZone Inc.	3.125%	4/21/26	100	109	General Motors Financial Co. Inc.	4.350%	4/9/25	325	359
	AutoZone Inc.	3.750%	6/1/27	100	112	General Motors Financial Co. Inc.	2.750%	6/20/25	150	158
	AutoZone Inc.	3.750%	4/18/29	100	112	General Motors Financial Co. Inc.	5.250%	3/1/26	150	173
	AutoZone Inc.	4.000%	4/15/30	250	284	General Motors Financial Co. Inc.	1.500%	6/10/26	200	199
	AutoZone Inc.	1.650%	1/15/31	200	190	General Motors Financial Co. Inc.	4.350%	1/17/27	325	366
	Best Buy Co. Inc.	4.450%	10/1/28	200	232	General Motors Financial Co. Inc.	2.700%	8/20/27	500	520
	BorgWarner Inc.	3.375%	3/15/25	75	81	General Motors Financial Co. Inc.	2.400%	4/10/28	200	203
	BorgWarner Inc.	2.650%	7/1/27	200	212	General Motors Financial Co. Inc.	3.600%	6/21/30	700	759
	BorgWarner Inc.	4.375%	3/15/45	100	116	General Motors Financial Co. Inc.	2.350%	1/8/31	500	493
2	Boston University	4.061%	10/1/48	50	61	George Washington University	4.126%	9/15/48	300	372
	California Endowment	2.498%	4/1/51	50	48	Georgetown University	4.315%	4/1/49	68	85
	California Institute of Technology	4.321%	8/1/45	70	89	Georgetown University	2.943%	4/1/50	100	102
	California Institute of Technology	4.700%	11/1/11	50	71	Georgetown University	5.215%	10/1/18	59	89
	California Institute of Technology	3.650%	9/1/19	100	113	Harley-Davidson Inc.	3.500%	7/28/25	100	108
	Cleveland Clinic Foundation	4.858%	1/1/14	100	141	Harley-Davidson Inc.	4.625%	7/28/45	125	138
	Daimler Finance North America LLC	8.500%	1/18/31	250	379	Hasbro Inc.	3.900%	11/19/29	350	389
	Darden Restaurants Inc.	3.850%	5/1/27	200	222	Hasbro Inc.	6.350%	3/15/40	125	174
	Darden Restaurants Inc.	4.550%	2/15/48	50	59	Hasbro Inc.	5.100%	5/15/44	50	61
	DR Horton Inc.	4.375%	9/15/22	100	104	Home Depot Inc.	3.750%	2/15/24	200	216
	DR Horton Inc.	4.750%	2/15/23	225	238	Home Depot Inc.	3.000%	4/1/26	275	299
	DR Horton Inc.	5.750%	8/15/23	75	82	Home Depot Inc.	2.500%	4/15/27	395	421
	DR Horton Inc.	2.500%	10/15/24	100	105	Home Depot Inc.	2.800%	9/14/27	200	217
2	Duke University	2.682%	10/1/44	100	102	Home Depot Inc.	2.950%	6/15/29	600	656
2	Duke University	2.832%	10/1/55	125	130	Home Depot Inc.	2.700%	4/15/30	445	476
	eBay Inc.	2.750%	1/30/23	175	181	Home Depot Inc.	1.375%	3/15/31	500	479
	eBay Inc.	3.450%	8/1/24	125	134	Home Depot Inc.	5.875%	12/16/36	825	1,179
	eBay Inc.	1.900%	3/11/25	180	186	Home Depot Inc.	3.300%	4/15/40	295	323
	eBay Inc.	1.400%	5/10/26	200	201	Home Depot Inc.	5.950%	4/1/41	175	256
	eBay Inc.	3.600%	6/5/27	300	333	Home Depot Inc.	4.200%	4/1/43	200	245
	eBay Inc.	2.700%	3/11/30	200	208	Home Depot Inc.	4.875%	2/15/44	300	400
	eBay Inc.	2.600%	5/10/31	200	204	Home Depot Inc.	4.400%	3/15/45	100	127
	eBay Inc.	4.000%	7/15/42	200	224	Home Depot Inc.	4.250%	4/1/46	330	411
	eBay Inc.	3.650%	5/10/51	200	212	Home Depot Inc.	3.900%	6/15/47	250	297
	Emory University	2.143%	9/1/30	150	153	Home Depot Inc.	4.500%	12/6/48	225	292
	Emory University	2.969%	9/1/50	50	52	Home Depot Inc.	3.125%	12/15/49	525	556
	Ford Foundation	2.415%	6/1/50	60	58	Home Depot Inc.	3.350%	4/15/50	375	415
	Ford Foundation	2.815%	6/1/70	150	151	Home Depot Inc.	2.375%	3/15/51	400	370
	Fortune Brands Home & Security Inc.	4.000%	9/21/23	100	107	Hyatt Hotels Corp.	3.375%	7/15/23	100	104
	Fortune Brands Home & Security Inc.	4.000%	6/15/25	233	257	Hyatt Hotels Corp.	4.850%	3/15/26	200	224
	Fortune Brands Home & Security Inc.	3.250%	9/15/29	50	54	Hyatt Hotels Corp.	4.375%	9/15/28	75	83
	General Motors Co.	4.875%	10/2/23	625	680	Hyatt Hotels Corp.	5.750%	4/23/30	200	243
	General Motors Co.	5.400%	10/2/23	250	275	JD.com Inc.	3.375%	1/14/30	200	214
	General Motors Co.	6.125%	10/1/25	600	710	Johns Hopkins University	4.083%	7/1/53	75	97
	General Motors Co.	6.800%	10/1/27	100	126	Kohl's Corp.	5.550%	7/17/45	100	120
	General Motors Co.	5.000%	4/1/35	165	199					
	General Motors Co.	6.600%	4/1/36	250	342					
	General Motors Co.	5.150%	4/1/38	225	274					
	General Motors Co.	6.250%	10/2/43	210	290					
	General Motors Co.	5.200%	4/1/45	230	285					
	General Motors Co.	5.400%	4/1/48	200	255					
	General Motors Co.	5.950%	4/1/49	175	238					
	General Motors Financial Co. Inc.	3.150%	6/30/22	100	102					
	General Motors Financial Co. Inc.	3.550%	7/8/22	200	206					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Las Vegas Sands Corp.	3.200%	8/8/24	365	383		McDonald's Corp.	4.600%	5/26/45	210	262
Las Vegas Sands Corp.	2.900%	6/25/25	200	208		McDonald's Corp.	4.875%	12/9/45	300	386
Las Vegas Sands Corp.	3.500%	8/18/26	145	154		McDonald's Corp.	4.450%	3/1/47	250	306
Las Vegas Sands Corp.	3.900%	8/8/29	65	69		McDonald's Corp.	4.450%	9/1/48	150	187
Lear Corp.	3.800%	9/15/27	100	110		McDonald's Corp.	3.625%	9/1/49	350	388
Lear Corp.	4.250%	5/15/29	150	169		McDonald's Corp.	4.200%	4/1/50	200	241
Lear Corp.	3.500%	5/30/30	100	108		Mohawk Industries Inc.	3.850%	2/1/23	100	104
Lear Corp.	5.250%	5/15/49	125	158		Mohawk Industries Inc.	3.625%	5/15/30	125	137
Leggett & Platt Inc.	3.800%	11/15/24	100	108		NIKE Inc.	2.400%	3/27/25	225	238
Leggett & Platt Inc.	3.500%	11/15/27	125	136		NIKE Inc.	2.375%	11/1/26	200	213
Leggett & Platt Inc.	4.400%	3/15/29	75	86		NIKE Inc.	2.750%	3/27/27	200	216
Leland Stanford Junior University	3.647%	5/1/48	200	242		NIKE Inc.	2.850%	3/27/30	200	217
Lennar Corp.	4.750%	11/15/22	200	209		NIKE Inc.	3.250%	3/27/40	200	219
Lennar Corp.	4.500%	4/30/24	300	328		NIKE Inc.	3.625%	5/1/43	125	145
Lennar Corp.	5.250%	6/1/26	200	231		NIKE Inc.	3.875%	11/1/45	225	270
Lennar Corp.	4.750%	11/29/27	200	231		NIKE Inc.	3.375%	11/1/46	100	112
Lowe's Cos. Inc.	3.875%	9/15/23	275	294	5	NIKE Inc.	3.375%	3/27/50	300	339
Lowe's Cos. Inc.	3.125%	9/15/24	100	107		Nordstrom Inc.	4.250%	8/1/31	200	209
Lowe's Cos. Inc.	3.375%	9/15/25	200	219	2	Nordstrom Inc.	5.000%	1/15/44	200	200
Lowe's Cos. Inc.	2.500%	4/15/26	250	265	2	Northwestern University	4.643%	12/1/44	75	99
Lowe's Cos. Inc.	3.100%	5/3/27	350	382	2	Northwestern University	2.640%	12/1/50	50	50
Lowe's Cos. Inc.	1.300%	4/15/28	260	254		Northwestern University	3.662%	12/1/57	75	91
Lowe's Cos. Inc.	6.500%	3/15/29	67	87		NVR Inc.	3.950%	9/15/22	100	103
Lowe's Cos. Inc.	3.650%	4/5/29	300	336		NVR Inc.	3.000%	5/15/30	200	212
Lowe's Cos. Inc.	4.500%	4/15/30	250	296		O'Reilly Automotive Inc.	3.800%	9/1/22	100	103
Lowe's Cos. Inc.	1.700%	10/15/30	300	288		O'Reilly Automotive Inc.	3.850%	6/15/23	75	79
Lowe's Cos. Inc.	2.625%	4/1/31	500	518		O'Reilly Automotive Inc.	3.600%	9/1/27	325	364
Lowe's Cos. Inc.	4.250%	9/15/44	28	32		O'Reilly Automotive Inc.	1.750%	3/15/31	500	481
Lowe's Cos. Inc.	3.700%	4/15/46	250	275		President and Fellows of Harvard College	4.875%	10/15/40	225	309
Lowe's Cos. Inc.	4.050%	5/3/47	300	346		President and Fellows of Harvard College	3.150%	7/15/46	100	112
Lowe's Cos. Inc.	3.000%	10/15/50	500	493		PulteGroup Inc.	5.500%	3/1/26	200	234
Magna International Inc.	3.625%	6/15/24	170	183		Pultegroup, Inc.	6.375%	5/15/33	300	397
Magna International Inc.	4.150%	10/1/25	100	112		Ralph Lauren Corp.	3.750%	9/15/25	50	55
Magna International Inc.	2.450%	6/15/30	100	102		Ralph Lauren Corp.	2.950%	6/15/30	200	213
Marriott International Inc.	2.125%	10/3/22	200	203		Rockefeller Foundation	2.492%	10/1/50	250	243
Marriott International Inc.	3.750%	3/15/25	175	188		Ross Stores Inc.	4.600%	4/15/25	200	226
Marriott International Inc.	3.750%	10/1/25	65	70		Ross Stores Inc.	1.875%	4/15/31	200	194
Marriott International Inc.	3.125%	6/15/26	1,083	1,153		Sands China Ltd.	4.600%	8/8/23	400	425
Marriott International Inc.	4.000%	4/15/28	50	55		Sands China Ltd.	5.125%	8/8/25	400	448
Marriott International Inc.	4.625%	6/15/30	200	230		Sands China Ltd.	3.800%	1/8/26	200	213
Marriott International Inc.	2.850%	4/15/31	300	305		Sands China Ltd.	5.400%	8/8/28	300	349
Masco Corp.	3.500%	11/15/27	100	110		Sands China Ltd.	4.375%	6/18/30	200	217
Masco Corp.	1.500%	2/15/28	200	195		Starbucks Corp.	3.100%	3/1/23	375	391
Masco Corp.	7.750%	8/1/29	24	33		Starbucks Corp.	3.850%	10/1/23	100	107
Masco Corp.	2.000%	10/1/30	500	488		Starbucks Corp.	2.450%	6/15/26	200	211
Masco Corp.	4.500%	5/15/47	100	121		Starbucks Corp.	3.500%	3/1/28	100	112
2 Massachusetts Institute of Technology	3.959%	7/1/38	125	150		Starbucks Corp.	4.000%	11/15/28	200	230
Massachusetts Institute of Technology	2.989%	7/1/50	85	94		Starbucks Corp.	3.550%	8/15/29	200	224
Massachusetts Institute of Technology	5.600%	7/1/11	130	221		Starbucks Corp.	2.250%	3/12/30	450	456
Massachusetts Institute of Technology	4.678%	7/1/14	275	402		Starbucks Corp.	2.550%	11/15/30	300	311
Massachusetts Institute of Technology	3.885%	7/1/16	100	123		Starbucks Corp.	4.300%	6/15/45	50	59
McDonald's Corp.	3.350%	4/1/23	200	210		Starbucks Corp.	3.750%	12/1/47	125	139
McDonald's Corp.	3.300%	7/1/25	497	540		Starbucks Corp.	4.500%	11/15/48	200	249
McDonald's Corp.	3.700%	1/30/26	300	333		Starbucks Corp.	3.350%	3/12/50	100	104
McDonald's Corp.	3.500%	3/1/27	200	221		Starbucks Corp.	3.500%	11/15/50	300	322
McDonald's Corp.	3.500%	7/1/27	315	349		Steelcase Inc.	5.125%	1/18/29	125	145
McDonald's Corp.	3.800%	4/1/28	350	396		Stellantis NV	5.250%	4/15/23	300	323
McDonald's Corp.	2.625%	9/1/29	200	211		Tapestry Inc.	3.000%	7/15/22	125	127
McDonald's Corp.	2.125%	3/1/30	200	202		Tapestry Inc.	4.250%	4/1/25	97	106
McDonald's Corp.	3.600%	7/1/30	200	225		Tapestry Inc.	4.125%	7/15/27	100	109
McDonald's Corp.	4.700%	12/9/35	200	248		TJX Cos. Inc.	2.500%	5/15/23	100	103
McDonald's Corp.	6.300%	10/15/37	150	216		TJX Cos. Inc.	2.250%	9/15/26	350	368
McDonald's Corp.	6.300%	3/1/38	100	144		TJX Cos. Inc.	1.600%	5/15/31	200	193
McDonald's Corp.	5.700%	2/1/39	100	137		Toyota Motor Corp.	3.419%	7/20/23	150	159
McDonald's Corp.	3.700%	2/15/42	25	28		Toyota Motor Corp.	2.358%	7/2/24	100	105
McDonald's Corp.	3.625%	5/1/43	100	111		Toyota Motor Corp.	1.339%	3/25/26	500	506
						Toyota Motor Corp.	2.760%	7/2/29	100	108
						Toyota Motor Credit Corp.	2.150%	9/8/22	200	204
						Toyota Motor Credit Corp.	2.625%	1/10/23	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)	
Bunge Ltd. Finance Corp.	2.750%	5/14/31	100	101		Diageo Capital plc	1.375%	9/29/25	200	203
Campbell Soup Co.	3.650%	3/15/23	65	68		Diageo Capital plc	2.375%	10/24/29	200	207
Campbell Soup Co.	3.950%	3/15/25	200	220		Diageo Capital plc	2.000%	4/29/30	200	200
Campbell Soup Co.	3.300%	3/19/25	125	135		Diageo Capital plc	2.125%	4/29/32	200	201
Campbell Soup Co.	4.150%	3/15/28	175	199		Diageo Capital plc	5.875%	9/30/36	50	71
Campbell Soup Co.	2.375%	4/24/30	150	151		Diageo Capital plc	3.875%	4/29/43	100	118
Campbell Soup Co.	4.800%	3/15/48	135	166		Diageo Investment Corp.	4.250%	5/11/42	150	184
Campbell Soup Co.	3.125%	4/24/50	100	97		Dollar General Corp.	3.250%	4/15/23	150	157
Church & Dwight Co. Inc.	2.450%	8/1/22	25	26		Dollar General Corp.	4.150%	11/1/25	105	118
Church & Dwight Co. Inc.	3.150%	8/1/27	100	109		Dollar General Corp.	3.875%	4/15/27	150	169
Church & Dwight Co. Inc.	3.950%	8/1/47	75	88		Dollar General Corp.	4.125%	5/1/28	150	172
Clorox Co.	3.050%	9/15/22	100	103		Dollar General Corp.	3.500%	4/3/30	100	110
Clorox Co.	3.500%	12/15/24	175	190		Dollar General Corp.	4.125%	4/3/50	200	234
Clorox Co.	3.100%	10/1/27	50	54		Dollar Tree Inc.	3.700%	5/15/23	100	106
Clorox Co.	3.900%	5/15/28	50	57		Dollar Tree Inc.	4.000%	5/15/25	200	221
Clorox Co.	1.800%	5/15/30	50	49		Dollar Tree Inc.	4.200%	5/15/28	300	342
Coca-Cola Co.	1.750%	9/6/24	100	104		Estee Lauder Cos. Inc.	3.150%	3/15/27	150	165
Coca-Cola Co.	3.375%	3/25/27	200	223		Estee Lauder Cos. Inc.	2.375%	12/1/29	125	131
Coca-Cola Co.	2.900%	5/25/27	50	55		Estee Lauder Cos. Inc.	6.000%	5/15/37	75	108
Coca-Cola Co.	1.000%	3/15/28	500	485		Estee Lauder Cos. Inc.	4.375%	6/15/45	100	126
Coca-Cola Co.	2.125%	9/6/29	125	129		Estee Lauder Cos. Inc.	4.150%	3/15/47	100	125
Coca-Cola Co.	3.450%	3/25/30	250	282		Estee Lauder Cos. Inc.	3.125%	12/1/49	125	136
Coca-Cola Co.	1.375%	3/15/31	500	478		Flowers Foods Inc.	3.500%	10/1/26	75	82
Coca-Cola Co.	4.125%	3/25/40	100	120		Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	119
Coca-Cola Co.	2.500%	6/1/40	200	198		Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	600	632
Coca-Cola Co.	2.875%	5/5/41	500	518		General Mills Inc.	2.600%	10/12/22	250	256
Coca-Cola Co.	4.200%	3/25/50	175	220		General Mills Inc.	3.700%	10/17/23	575	615
Coca-Cola Co.	2.600%	6/1/50	300	289		General Mills Inc.	3.650%	2/15/24	100	107
Coca-Cola Co.	2.750%	6/1/60	325	319		General Mills Inc.	4.200%	4/17/28	225	259
Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	138		General Mills Inc.	2.875%	4/15/30	150	159
Coca-Cola Femsas SAB de CV	2.750%	1/22/30	200	209	5	General Mills Inc.	3.000%	2/1/51	500	504
Coca-Cola Femsas SAB de CV	5.250%	11/26/43	150	201		Hershey Co.	2.625%	5/1/23	100	104
Colgate-Palmolive Co.	2.250%	11/15/22	75	77		Hershey Co.	3.375%	5/15/23	150	158
Colgate-Palmolive Co.	2.100%	5/1/23	280	289		Hershey Co.	2.050%	11/15/24	55	57
Colgate-Palmolive Co.	3.250%	3/15/24	100	107		Hershey Co.	3.200%	8/21/25	65	71
Colgate-Palmolive Co.	4.000%	8/15/45	150	189		Hershey Co.	2.300%	8/15/26	100	106
Colgate-Palmolive Co.	3.700%	8/1/47	100	121		Hershey Co.	2.450%	11/15/29	130	137
Conagra Brands Inc.	3.250%	9/15/22	75	77		Hershey Co.	1.700%	6/1/30	30	30
Conagra Brands Inc.	3.200%	1/25/23	79	82		Hershey Co.	3.125%	11/15/49	150	160
Conagra Brands Inc.	4.300%	5/1/24	200	219		Hershey Co.	2.650%	6/1/50	100	98
Conagra Brands Inc.	4.600%	11/1/25	150	170		Hormel Foods Corp.	1.800%	6/11/30	200	199
Conagra Brands Inc.	1.375%	11/1/27	200	195		Hormel Foods Corp.	3.050%	6/3/51	500	520
Conagra Brands Inc.	7.000%	10/1/28	75	100		Ingredion Inc.	3.200%	10/1/26	100	109
Conagra Brands Inc.	4.850%	11/1/28	250	298		Ingredion Inc.	2.900%	6/1/30	175	183
Conagra Brands Inc.	8.250%	9/15/30	50	74		Ingredion Inc.	3.900%	6/1/50	100	112
Conagra Brands Inc.	5.300%	11/1/38	200	254		JM Smucker Co.	3.500%	3/15/25	175	191
Conagra Brands Inc.	5.400%	11/1/48	200	267		JM Smucker Co.	3.375%	12/15/27	150	165
Constellation Brands Inc.	2.650%	11/7/22	250	257		JM Smucker Co.	2.375%	3/15/30	100	102
Constellation Brands Inc.	3.200%	2/15/23	250	260		JM Smucker Co.	4.250%	3/15/35	100	117
Constellation Brands Inc.	4.250%	5/1/23	200	213		JM Smucker Co.	4.375%	3/15/45	125	150
Constellation Brands Inc.	4.750%	11/15/24	175	197		JM Smucker Co.	3.550%	3/15/50	50	54
Constellation Brands Inc.	4.400%	11/15/25	100	113		Kellogg Co.	2.650%	12/1/23	126	132
Constellation Brands Inc.	3.700%	12/6/26	100	111		Kellogg Co.	3.250%	4/1/26	125	136
Constellation Brands Inc.	3.500%	5/9/27	150	165		Kellogg Co.	3.400%	11/15/27	125	138
Constellation Brands Inc.	3.600%	2/15/28	175	194		Kellogg Co.	4.300%	5/15/28	100	116
Constellation Brands Inc.	4.650%	11/15/28	75	88		Kellogg Co.	2.100%	6/1/30	100	101
Constellation Brands Inc.	3.150%	8/1/29	225	242		Kellogg Co.	7.450%	4/1/31	125	181
Constellation Brands Inc.	2.875%	5/1/30	356	374		Kellogg Co.	4.500%	4/1/46	210	261
Constellation Brands Inc.	4.100%	2/15/48	100	115		Keurig Dr Pepper Inc.	4.057%	5/25/23	187	199
Constellation Brands Inc.	5.250%	11/15/48	225	300		Keurig Dr Pepper Inc.	3.130%	12/15/23	100	106
Constellation Brands Inc.	3.750%	5/1/50	125	138		Keurig Dr Pepper Inc.	4.417%	5/25/25	275	309
Costco Wholesale Corp.	2.750%	5/18/24	275	292		Keurig Dr Pepper Inc.	3.400%	11/15/25	100	109
Costco Wholesale Corp.	3.000%	5/18/27	100	110		Keurig Dr Pepper Inc.	2.550%	9/15/26	75	80
Costco Wholesale Corp.	1.375%	6/20/27	250	252		Keurig Dr Pepper Inc.	3.430%	6/15/27	100	110
Costco Wholesale Corp.	1.600%	4/20/30	400	394		Keurig Dr Pepper Inc.	4.597%	5/25/28	395	464
Costco Wholesale Corp.	1.750%	4/20/32	200	197		Keurig Dr Pepper Inc.	3.200%	5/1/30	150	163
Delhaize America LLC	9.000%	4/15/31	100	154		Keurig Dr Pepper Inc.	2.250%	3/15/31	250	252
Diageo Capital plc	2.625%	4/29/23	500	518		Keurig Dr Pepper Inc.	7.450%	5/1/38	16	25
Diageo Capital plc	2.125%	10/24/24	200	209		Keurig Dr Pepper Inc.	4.985%	5/25/38	100	127

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.	4.500%	11/15/45	200	244	PepsiCo Inc.	3.600%	8/13/42	100	116
Keurig Dr Pepper Inc.	4.420%	12/15/46	125	151	PepsiCo Inc.	4.250%	10/22/44	225	279
Keurig Dr Pepper Inc.	3.800%	5/1/50	150	169	PepsiCo Inc.	4.600%	7/17/45	75	98
Kimberly-Clark Corp.	3.050%	8/15/25	50	54	PepsiCo Inc.	4.450%	4/14/46	500	640
Kimberly-Clark Corp.	2.750%	2/15/26	100	109	PepsiCo Inc.	3.450%	10/6/46	300	337
Kimberly-Clark Corp.	1.050%	9/15/27	500	489	PepsiCo Inc.	4.000%	5/2/47	100	122
Kimberly-Clark Corp.	3.950%	11/1/28	50	58	PepsiCo Inc.	3.375%	7/29/49	490	548
Kimberly-Clark Corp.	3.200%	4/25/29	150	166	PepsiCo Inc.	2.875%	10/15/49	325	334
Kimberly-Clark Corp.	3.100%	3/26/30	155	171	PepsiCo Inc.	3.875%	3/19/60	150	185
Kimberly-Clark Corp.	6.625%	8/1/37	250	389	Philip Morris				
Kimberly-Clark Corp.	5.300%	3/1/41	25	34	International Inc.	2.500%	11/2/22	300	308
Kimberly-Clark Corp.	3.200%	7/30/46	175	191	Philip Morris				
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	51	International Inc.	2.625%	3/6/23	100	104
Kroger Co.	2.800%	8/1/22	100	102	Philip Morris				
Kroger Co.	4.000%	2/1/24	100	108	International Inc.	1.125%	5/1/23	125	127
Kroger Co.	3.500%	2/1/26	160	176	Philip Morris				
Kroger Co.	2.650%	10/15/26	140	149	International Inc.	2.125%	5/10/23	95	98
Kroger Co.	3.700%	8/1/27	100	111	Philip Morris				
Kroger Co.	7.700%	6/1/29	50	69	International Inc.	3.600%	11/15/23	500	538
Kroger Co.	8.000%	9/15/29	125	176	Philip Morris				
Kroger Co.	2.200%	5/1/30	100	101	International Inc.	2.875%	5/1/24	220	234
Kroger Co.	1.700%	1/15/31	250	240	Philip Morris				
Kroger Co.	7.500%	4/1/31	100	143	International Inc.	3.250%	11/10/24	250	271
Kroger Co.	5.400%	7/15/40	50	66	Philip Morris				
Kroger Co.	5.000%	4/15/42	125	158	International Inc.	3.375%	8/11/25	150	164
Kroger Co.	5.150%	8/1/43	100	129	Philip Morris				
Kroger Co.	3.875%	10/15/46	100	110	International Inc.	2.750%	2/25/26	305	325
Kroger Co.	4.450%	2/1/47	225	269	Philip Morris				
Kroger Co.	4.650%	1/15/48	75	92	International Inc.	3.125%	3/2/28	100	109
Kroger Co.	5.400%	1/15/49	25	34	Philip Morris				
Kroger Co.	3.950%	1/15/50	175	200	International Inc.	3.375%	8/15/29	250	276
McCormick & Co. Inc.	3.900%	7/15/21	50	50	Philip Morris				
McCormick & Co. Inc.	3.150%	8/15/24	150	160	International Inc.	2.100%	5/1/30	150	150
McCormick & Co. Inc.	3.400%	8/15/27	150	165	Philip Morris				
McCormick & Co. Inc.	2.500%	4/15/30	250	257	International Inc.	1.750%	11/1/30	500	485
McCormick & Co. Inc.	1.850%	2/15/31	250	242	Philip Morris				
Mead Johnson Nutrition Co.	4.125%	11/15/25	355	399	International Inc.	6.375%	5/16/38	200	286
Mead Johnson Nutrition Co.	5.900%	11/1/39	100	143	Philip Morris				
Mead Johnson Nutrition Co.	4.600%	6/1/44	150	195	International Inc.	4.375%	11/15/41	500	590
Molson Coors Beverage Co.	3.000%	7/15/26	375	402	Philip Morris				
Molson Coors Beverage Co.	5.000%	5/1/42	200	245	International Inc.	4.500%	3/20/42	125	148
Molson Coors Beverage Co.	4.200%	7/15/46	375	417	Philip Morris				
Mondelez International Inc.	0.625%	7/1/22	200	201	International Inc.	3.875%	8/21/42	25	28
Mondelez International Inc.	1.500%	5/4/25	100	102	Philip Morris				
Mondelez International Inc.	2.750%	4/13/30	250	263	International Inc.	4.875%	11/15/43	155	194
Mondelez International Inc.	1.875%	10/15/32	500	484	Philip Morris				
Mondelez International Inc.	2.625%	9/4/50	250	233	International Inc.	4.250%	11/10/44	200	234
PepsiCo Inc.	0.750%	5/1/23	125	126	Procter & Gamble Co.	0.550%	10/29/25	300	296
PepsiCo Inc.	3.600%	3/1/24	700	752	Procter & Gamble Co.	2.800%	3/25/27	500	541
PepsiCo Inc.	2.250%	3/19/25	265	279	Procter & Gamble Co.	3.000%	3/25/30	500	551
PepsiCo Inc.	2.750%	4/30/25	200	214	Procter & Gamble Co.	1.200%	10/29/30	300	286
PepsiCo Inc.	3.500%	7/17/25	452	496	Procter & Gamble Co.	5.550%	3/5/37	150	216
PepsiCo Inc.	2.375%	10/6/26	225	240	Procter & Gamble Co.	3.550%	3/25/40	188	220
PepsiCo Inc.	2.625%	3/19/27	100	107	Procter & Gamble Co.	3.500%	10/25/47	169	201
PepsiCo Inc.	3.000%	10/15/27	325	357	Procter & Gamble Co.	3.600%	3/25/50	173	210
PepsiCo Inc.	2.625%	7/29/29	200	214	Reynolds American Inc.	4.450%	6/12/25	525	582
PepsiCo Inc.	2.750%	3/19/30	345	372	Reynolds American Inc.	5.700%	8/15/35	175	211
PepsiCo Inc.	1.625%	5/1/30	200	197	Reynolds American Inc.	7.250%	6/15/37	100	135
PepsiCo Inc.	1.400%	2/25/31	200	193	Reynolds American Inc.	6.150%	9/15/43	75	95
PepsiCo Inc.	3.500%	3/19/40	175	200	Reynolds American Inc.	5.850%	8/15/45	450	552
PepsiCo Inc.	4.000%	3/5/42	175	213	Sysco Corp.	3.750%	10/1/25	75	83
					Sysco Corp.	3.300%	7/15/26	250	272
					Sysco Corp.	3.250%	7/15/27	175	190
					Sysco Corp.	2.400%	2/15/30	100	102
					Sysco Corp.	5.950%	4/1/30	166	213
					Sysco Corp.	6.600%	4/1/40	175	258
					Sysco Corp.	4.850%	10/1/45	50	62
					Sysco Corp.	4.500%	4/1/46	200	237
					Sysco Corp.	4.450%	3/15/48	100	119
					Sysco Corp.	3.300%	2/15/50	105	105
					Sysco Corp.	6.600%	4/1/50	250	389
					Target Corp.	3.500%	7/1/24	325	353
					Target Corp.	2.250%	4/15/25	200	210
					Target Corp.	2.500%	4/15/26	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)
Target Corp.	3.375%	4/15/29	200	225	Boardwalk Pipelines LP	4.450%	7/15/27	100	113
Target Corp.	2.650%	9/15/30	250	268	BP Capital Markets America Inc.	2.520%	9/19/22	50	51
Target Corp.	6.500%	10/15/37	103	159	BP Capital Markets America Inc.	2.937%	4/6/23	100	104
Target Corp.	7.000%	1/15/38	125	202	BP Capital Markets America Inc.	2.750%	5/10/23	300	313
Target Corp.	3.900%	11/15/47	300	376	BP Capital Markets America Inc.	3.216%	11/28/23	1,082	1,146
Tyson Foods Inc.	3.950%	8/15/24	600	653	BP Capital Markets America Inc.	3.194%	4/6/25	230	248
Tyson Foods Inc.	4.000%	3/1/26	100	111	BP Capital Markets America Inc.	3.410%	2/11/26	100	109
Tyson Foods Inc.	3.550%	6/2/27	275	304	BP Capital Markets America Inc.	3.119%	5/4/26	550	597
Tyson Foods Inc.	4.350%	3/1/29	280	326	BP Capital Markets America Inc.	3.017%	1/16/27	400	431
Tyson Foods Inc.	4.875%	8/15/34	100	124	BP Capital Markets America Inc.	3.937%	9/21/28	175	199
Tyson Foods Inc.	5.150%	8/15/44	200	259	BP Capital Markets America Inc.	4.234%	11/6/28	225	261
Tyson Foods Inc.	4.550%	6/2/47	150	183	BP Capital Markets America Inc.	3.633%	4/6/30	350	393
Tyson Foods Inc.	5.100%	9/28/48	275	363	BP Capital Markets America Inc.	3.060%	6/17/41	300	303
Unilever Capital Corp.	3.250%	3/7/24	250	267	BP Capital Markets America Inc.	3.000%	2/24/50	450	437
Unilever Capital Corp.	2.600%	5/5/24	450	475	BP Capital Markets America Inc.	2.772%	11/10/50	500	465
Unilever Capital Corp.	3.375%	3/22/25	100	109	BP Capital Markets America Inc.	2.939%	6/4/51	500	480
Unilever Capital Corp.	3.100%	7/30/25	225	245	BP Capital Markets America Inc.	3.379%	2/8/61	400	402
Unilever Capital Corp.	2.000%	7/28/26	125	130	BP Capital Markets plc	2.500%	11/6/22	450	463
Unilever Capital Corp.	1.375%	9/14/30	300	290	BP Capital Markets plc	3.994%	9/26/23	200	216
Unilever Capital Corp.	5.900%	11/15/32	200	276	BP Capital Markets plc	3.814%	2/10/24	400	433
Walgreens Boots Alliance Inc.	3.800%	11/18/24	375	409	BP Capital Markets plc	3.535%	11/4/24	68	74
Walgreens Boots Alliance Inc.	3.450%	6/1/26	325	354	BP Capital Markets plc	3.506%	3/17/25	200	219
Walgreens Boots Alliance Inc.	4.800%	11/18/44	275	329	BP Capital Markets plc	3.279%	9/19/27	200	219
Walgreens Boots Alliance Inc.	4.100%	4/15/50	150	165	BP Capital Markets plc	3.723%	11/28/28	175	197
Walmart Inc.	2.350%	12/15/22	800	823	Burlington Resources LLC	7.400%	12/1/31	175	258
Walmart Inc.	2.550%	4/11/23	150	155	Burlington Resources LLC	5.950%	10/15/36	200	277
Walmart Inc.	3.400%	6/26/23	250	265	Canadian Natural Resources Ltd.	2.950%	1/15/23	200	207
Walmart Inc.	3.300%	4/22/24	250	268	Canadian Natural Resources Ltd.	3.850%	6/1/27	500	551
Walmart Inc.	2.850%	7/8/24	275	293	Canadian Natural Resources Ltd.	2.950%	7/15/30	100	104
Walmart Inc.	2.650%	12/15/24	200	213	Canadian Natural Resources Ltd.	7.200%	1/15/32	150	204
Walmart Inc.	3.550%	6/26/25	309	341	Canadian Natural Resources Ltd.	6.450%	6/30/33	125	165
Walmart Inc.	3.050%	7/8/26	250	274	Canadian Natural Resources Ltd.	5.850%	2/1/35	100	128
Walmart Inc.	5.875%	4/5/27	405	508	Canadian Natural Resources Ltd.	6.500%	2/15/37	150	203
Walmart Inc.	3.700%	6/26/28	450	512	Canadian Natural Resources Ltd.	6.250%	3/15/38	300	401
Walmart Inc.	3.250%	7/8/29	300	336	Canadian Natural Resources Ltd.	4.950%	6/1/47	140	175
Walmart Inc.	2.375%	9/24/29	175	185	Cenovus Energy Inc.	3.800%	9/15/23	100	105
Walmart Inc.	7.550%	2/15/30	105	156	Cenovus Energy Inc.	5.375%	7/15/25	500	572
Walmart Inc.	5.250%	9/1/35	385	524	Cenovus Energy Inc.	4.250%	4/15/27	200	224
Walmart Inc.	6.200%	4/15/38	315	470	Cenovus Energy Inc.	4.400%	4/15/29	250	283
Walmart Inc.	3.950%	6/28/38	275	330	Cenovus Energy Inc.	5.250%	6/15/37	200	239
Walmart Inc.	5.000%	10/25/40	100	135	Cenovus Energy Inc.	6.800%	9/15/37	50	66
Walmart Inc.	4.000%	4/11/43	274	334	Cenovus Energy Inc.	6.750%	11/15/39	300	407
Walmart Inc.	4.300%	4/22/44	361	458	Cenovus Energy Inc.	5.400%	6/15/47	200	248
Walmart Inc.	3.625%	12/15/47	265	311	Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	200	229
Walmart Inc.	4.050%	6/29/48	500	629	Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	225	258
Walmart Inc.	2.950%	9/24/49	400	425	Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	525	611
			94,418						
Energy (2.4%)									
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	2.773%	12/15/22	425	439					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	200	219					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	250	269					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.486%	5/1/30	200	236					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	5.125%	9/15/40	175	224					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	275	315					
Boardwalk Pipelines LP	3.375%	2/1/23	100	103					
Boardwalk Pipelines LP	4.950%	12/15/24	150	168					
Boardwalk Pipelines LP	5.950%	6/1/26	200	237					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	300	328	Enbridge Inc.	3.125%	11/15/29	200	214
Chevron Corp.	2.355%	12/5/22	1,130	1,157	Enbridge Inc.	2.500%	8/1/33	200	200
Chevron Corp.	1.141%	5/11/23	300	304	Enbridge Inc.	4.500%	6/10/44	100	118
Chevron Corp.	3.191%	6/24/23	225	236	Enbridge Inc.	4.000%	11/15/49	100	111
Chevron Corp.	1.554%	5/11/25	300	307	Enbridge Inc.	3.400%	8/1/51	200	201
Chevron Corp.	2.236%	5/11/30	500	516	Energy Transfer LP	3.600%	2/1/23	450	467
Chevron Corp.	2.978%	5/11/40	100	105	Energy Transfer LP	4.250%	3/15/23	400	420
Chevron USA Inc.	0.333%	8/12/22	500	500	Energy Transfer LP	4.050%	3/15/25	1,000	1,085
Chevron USA Inc.	1.018%	8/12/27	500	487	Energy Transfer LP	4.750%	1/15/26	500	563
Chevron USA Inc.	3.850%	1/15/28	100	114	Energy Transfer LP	5.500%	6/1/27	300	352
Chevron USA Inc.	3.250%	10/15/29	200	222	Energy Transfer LP	5.250%	4/15/29	425	502
Chevron USA Inc.	6.000%	3/1/41	100	146	Energy Transfer LP /	3.750%	5/15/30	450	489
Chevron USA Inc.	5.250%	11/15/43	175	238	Regency Energy Finance Corp.	5.000%	10/1/22	200	208
Chevron USA Inc.	5.050%	11/15/44	250	336	Energy Transfer LP /				
Chevron USA Inc.	4.950%	8/15/47	100	134	Regency Energy Finance Corp.	4.500%	11/1/23	100	107
Chevron USA Inc.	4.200%	10/15/49	155	191	Energy Transfer Operating LP	4.950%	6/15/28	350	406
Chevron USA Inc.	2.343%	8/12/50	200	181	Energy Transfer Operating LP	6.625%	10/15/36	150	198
Cimarex Energy Co.	4.375%	6/1/24	200	218	Energy Transfer Operating LP	5.800%	6/15/38	150	186
Cimarex Energy Co.	3.900%	5/15/27	200	221	Energy Transfer Operating LP	6.050%	6/1/41	100	127
Columbia Pipeline Group Inc.	4.500%	6/1/25	300	337	Energy Transfer Operating LP	6.500%	2/1/42	275	357
Columbia Pipeline Group Inc.	5.800%	6/1/45	100	136	Energy Transfer Operating LP	5.150%	3/15/45	150	173
5 ConocoPhillips	3.750%	10/1/27	300	337	Energy Transfer Operating LP	6.125%	12/15/45	200	255
5 ConocoPhillips	4.300%	8/15/28	100	116	Energy Transfer Operating LP	5.300%	4/15/47	200	233
5 ConocoPhillips	2.400%	2/15/31	300	307	Energy Transfer Operating LP	6.000%	6/15/48	300	379
ConocoPhillips	5.900%	10/15/32	450	601	Energy Transfer Operating LP	6.250%	4/15/49	320	421
ConocoPhillips	5.900%	5/15/38	450	629	Energy Transfer Operating LP	5.000%	5/15/50	500	578
ConocoPhillips	6.500%	2/1/39	200	296	Enterprise Products Operating LLC	3.350%	3/15/23	425	443
5 ConocoPhillips	4.875%	10/1/47	200	263	Enterprise Products Operating LLC	3.900%	2/15/24	175	188
ConocoPhillips Co.	6.950%	4/15/29	350	476	Enterprise Products Operating LLC	3.750%	2/15/25	150	164
ConocoPhillips Co.	4.300%	11/15/44	275	331	Enterprise Products Operating LLC	3.700%	2/15/26	150	166
5 Devon Energy Corp.	5.250%	9/15/24	200	223	Enterprise Products Operating LLC	3.950%	2/15/27	100	112
5 Devon Energy Corp.	5.850%	12/15/25	100	117	Enterprise Products Operating LLC	3.125%	7/31/29	400	432
5 Devon Energy Corp.	5.875%	6/15/28	130	144	Enterprise Products Operating LLC	2.800%	1/31/30	300	317
5 Devon Energy Corp.	4.500%	1/15/30	130	143	Enterprise Products Operating LLC	6.875%	5/28/45	400	428
Devon Energy Corp.	7.875%	9/30/31	160	224	Enable Midstream Partners LP	3.900%	5/15/24	150	160
Devon Energy Corp.	7.950%	4/15/32	163	232	Enable Midstream Partners LP	4.400%	3/15/27	150	166
Devon Energy Corp.	5.600%	7/15/41	300	372	Enable Midstream Partners LP	4.950%	5/15/28	200	229
Devon Energy Corp.	5.000%	6/15/45	150	177	Enable Midstream Partners LP	4.150%	9/15/29	200	219
Diamondback Energy Inc.	0.900%	3/24/23	200	200	Enable Midstream Partners LP	5.000%	5/15/44	100	109
Diamondback Energy Inc.	3.250%	12/1/26	100	107	Enbridge Energy Partners LP	5.875%	10/15/25	150	177
Diamondback Energy Inc.	3.500%	12/1/29	300	322	Enbridge Energy Partners LP	7.500%	4/15/38	150	221
Diamondback Energy Inc.	3.125%	3/24/31	200	208	Enbridge Energy Partners LP	5.500%	9/15/40	125	161
Diamondback Energy Inc.	4.400%	3/24/51	200	226	Enbridge Energy Partners LP	7.375%	10/15/45	125	197
Ecopetrol SA	5.875%	9/18/23	225	244	Enbridge Inc.	2.900%	7/15/22	75	77
Ecopetrol SA	4.125%	1/16/25	200	211	Enbridge Inc.	2.500%	1/15/25	100	105
Ecopetrol SA	5.375%	6/26/26	750	827	Enbridge Inc.	3.700%	7/15/27	150	166
Ecopetrol SA	6.875%	4/29/30	300	362					
Ecopetrol SA	7.375%	9/18/43	100	123					
Ecopetrol SA	5.875%	5/28/45	400	428					
Enable Midstream Partners LP	3.900%	5/15/24	150	160					
Enable Midstream Partners LP	4.400%	3/15/27	150	166					
Enable Midstream Partners LP	4.950%	5/15/28	200	229					
Enable Midstream Partners LP	4.150%	9/15/29	200	219					
Enable Midstream Partners LP	5.000%	5/15/44	100	109					
Enbridge Energy Partners LP	5.875%	10/15/25	150	177					
Enbridge Energy Partners LP	7.500%	4/15/38	150	221					
Enbridge Energy Partners LP	5.500%	9/15/40	125	161					
Enbridge Energy Partners LP	7.375%	10/15/45	125	197					
Enbridge Inc.	2.900%	7/15/22	75	77					
Enbridge Inc.	2.500%	1/15/25	100	105					
Enbridge Inc.	3.700%	7/15/27	150	166					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enterprise Products Operating LLC	3.950%	1/31/60	200	222	Kinder Morgan Energy Partners LP	4.700%	11/1/42	475	553
Enterprise Products Operating LLC	4.875%	8/16/77	100	98	Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	90
Enterprise Products Operating LLC	5.250%	8/16/77	100	105	Kinder Morgan Inc.	3.150%	1/15/23	200	208
Enterprise Products Operating LLC	5.375%	2/15/78	200	206	Kinder Morgan Inc.	4.300%	6/1/25	300	334
EOG Resources Inc.	2.625%	3/15/23	450	465	Kinder Morgan Inc.	4.300%	3/1/28	500	571
EOG Resources Inc.	4.150%	1/15/26	150	169	Kinder Morgan Inc.	7.800%	8/1/31	290	415
EOG Resources Inc.	4.375%	4/15/30	200	237	Kinder Morgan Inc.	7.750%	1/15/32	265	382
EOG Resources Inc.	4.950%	4/15/50	200	267	Kinder Morgan Inc.	5.300%	12/1/34	175	216
Equinor ASA	2.450%	1/17/23	450	464	Kinder Morgan Inc.	5.550%	6/1/45	200	259
Equinor ASA	2.650%	1/15/24	375	394	Kinder Morgan Inc.	5.050%	2/15/46	350	425
Equinor ASA	3.700%	3/1/24	150	162	Kinder Morgan Inc.	3.250%	8/1/50	400	387
Equinor ASA	3.250%	11/10/24	150	162	Kinder Morgan Inc.	3.600%	2/15/51	200	204
Equinor ASA	1.750%	1/22/26	479	493	Magellan Midstream Partners LP	3.250%	6/1/30	200	215
Equinor ASA	7.250%	9/23/27	250	332	Magellan Midstream Partners LP	5.150%	10/15/43	125	155
Equinor ASA	3.625%	9/10/28	175	197	Magellan Midstream Partners LP	4.250%	9/15/46	200	227
Equinor ASA	2.375%	5/22/30	200	206	Magellan Midstream Partners LP	4.200%	10/3/47	150	168
Equinor ASA	5.100%	8/17/40	125	166	Magellan Midstream Partners LP	4.850%	2/1/49	100	121
Equinor ASA	4.250%	11/23/41	175	213	Marathon Oil Corp.	3.850%	6/1/25	100	109
Equinor ASA	3.950%	5/15/43	125	146	Marathon Oil Corp.	4.400%	7/15/27	200	226
Equinor ASA	4.800%	11/8/43	175	228	Marathon Oil Corp.	6.800%	3/15/32	400	525
Equinor ASA	3.250%	11/18/49	225	238	Marathon Oil Corp.	5.200%	6/1/45	100	120
Equinor ASA	3.700%	4/6/50	405	466	Marathon Petroleum Corp.	4.750%	12/15/23	500	546
Exxon Mobil Corp.	1.902%	8/16/22	300	306	Marathon Petroleum Corp.	4.700%	5/1/25	300	338
Exxon Mobil Corp.	1.571%	4/15/23	950	971	Marathon Petroleum Corp.	5.125%	12/15/26	200	235
Exxon Mobil Corp.	2.992%	3/19/25	950	1,019	Marathon Petroleum Corp.	6.500%	3/1/41	300	417
Exxon Mobil Corp.	3.043%	3/1/26	300	326	Marathon Petroleum Corp.	4.500%	4/1/48	360	412
Exxon Mobil Corp.	2.275%	8/16/26	200	211	MPLX LP	3.375%	3/15/23	100	105
Exxon Mobil Corp.	2.440%	8/16/29	250	262	MPLX LP	4.500%	7/15/23	200	214
Exxon Mobil Corp.	3.482%	3/19/30	375	421	MPLX LP	4.875%	12/1/24	400	448
Exxon Mobil Corp.	2.610%	10/15/30	650	686	MPLX LP	4.875%	6/1/25	283	320
Exxon Mobil Corp.	2.995%	8/16/39	300	309	MPLX LP	4.125%	3/1/27	300	335
Exxon Mobil Corp.	4.227%	3/19/40	400	479	MPLX LP	4.250%	12/1/27	400	453
Exxon Mobil Corp.	3.567%	3/6/45	235	257	MPLX LP	4.000%	3/15/28	400	447
Exxon Mobil Corp.	4.114%	3/1/46	400	473	MPLX LP	2.650%	8/15/30	500	505
Exxon Mobil Corp.	4.327%	3/19/50	825	1,024	MPLX LP	4.500%	4/15/38	400	457
Exxon Mobil Corp.	3.452%	4/15/51	600	653	MPLX LP	4.700%	4/15/48	525	610
Halliburton Co.	3.500%	8/1/23	112	118	MPLX LP	5.500%	2/15/49	455	589
Halliburton Co.	3.800%	11/15/25	22	24	NOV Inc.	3.600%	12/1/29	200	209
Halliburton Co.	2.920%	3/1/30	200	208	NOV Inc.	3.950%	12/1/42	125	123
Halliburton Co.	4.850%	11/15/35	200	236	ONEOK Inc.	7.500%	9/1/23	100	113
Halliburton Co.	6.700%	9/15/38	345	472	ONEOK Inc.	2.750%	9/1/24	100	105
Halliburton Co.	4.500%	11/15/41	100	112	ONEOK Inc.	2.200%	9/15/25	425	437
Halliburton Co.	4.750%	8/1/43	150	174	ONEOK Inc.	4.550%	7/15/28	200	228
Halliburton Co.	5.000%	11/15/45	500	611	ONEOK Inc.	4.350%	3/15/29	100	113
Helmerich & Payne Inc.	4.650%	3/15/25	50	56	ONEOK Inc.	3.400%	9/1/29	245	261
Hess Corp.	3.500%	7/15/24	100	106	ONEOK Inc.	3.100%	3/15/30	200	209
Hess Corp.	4.300%	4/1/27	250	278	ONEOK Inc.	4.950%	7/13/47	200	234
Hess Corp.	7.125%	3/15/33	100	135	ONEOK Inc.	4.450%	9/1/49	150	167
Hess Corp.	5.600%	2/15/41	550	688	ONEOK Inc.	4.500%	3/15/50	300	335
HollyFrontier Corp.	5.875%	4/1/26	200	231	ONEOK Partners LP	3.375%	10/1/22	400	411
Kinder Morgan Energy Partners LP	3.500%	9/1/23	250	264	ONEOK Partners LP	6.650%	10/1/36	300	404
Kinder Morgan Energy Partners LP	4.300%	5/1/24	500	545	ONEOK Partners LP	6.850%	10/15/37	300	410
Kinder Morgan Energy Partners LP	7.300%	8/15/33	275	388	ONEOK Partners LP	6.125%	2/1/41	150	193
Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	64	Petroleos Mexicanos	2.378%	4/15/25	20	21
Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	343	Phillips 66	3.700%	4/6/23	100	106
Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	71	Phillips 66	3.850%	4/9/25	300	330
Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	279	Phillips 66	2.150%	12/15/30	400	394
Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	350	Phillips 66	4.650%	11/15/34	500	596
Kinder Morgan Energy Partners LP	5.625%	9/1/41	50	64	Phillips 66	4.875%	11/15/44	500	626
					Phillips 66 Partners LP	2.450%	12/15/24	50	52
					Phillips 66 Partners LP	3.605%	2/15/25	250	270
					Phillips 66 Partners LP	3.750%	3/1/28	50	55
					Phillips 66 Partners LP	3.150%	12/15/29	100	105
					Phillips 66 Partners LP	4.680%	2/15/45	245	280

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Pioneer Natural Resources Co.	4.450%	1/15/26	225	254	Shell International Finance BV	3.125%	11/7/49	500	518
Pioneer Natural Resources Co.	1.900%	8/15/30	300	289	Spectra Energy Partners LP	4.750%	3/15/24	500	549
Pioneer Natural Resources Co.	2.150%	1/15/31	200	196	Spectra Energy Partners LP	3.500%	3/15/25	138	149
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	289	297	Spectra Energy Partners LP	3.375%	10/15/26	205	223
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	600	643	Spectra Energy Partners LP	4.500%	3/15/45	325	382
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	112	Suncor Energy Inc.	2.800%	5/15/23	300	312
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	275	290	Suncor Energy Inc.	3.600%	12/1/24	100	108
Plains All American Pipeline LP / PAA Finance Corp.	3.800%	9/15/30	200	214	Suncor Energy Inc.	3.100%	5/15/25	100	107
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	100	131	Suncor Energy Inc.	5.950%	12/1/34	125	165
Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	225	226	Suncor Energy Inc.	6.800%	5/15/38	225	323
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	212	Suncor Energy Inc.	6.500%	6/15/38	400	565
Sabine Pass Liquefaction LLC	5.625%	4/15/23	350	376	Suncor Energy Inc.	4.000%	11/15/47	200	221
Sabine Pass Liquefaction LLC	5.750%	5/15/24	400	449	Suncor Energy Inc.	3.750%	3/4/51	200	216
Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	457	Sunoco Logistics Partners Operations LP	4.950%	1/15/43	175	192
Sabine Pass Liquefaction LLC	5.875%	6/30/26	450	533	Sunoco Logistics Partners Operations LP	5.300%	4/1/44	300	347
Sabine Pass Liquefaction LLC	5.000%	3/15/27	250	289	Sunoco Logistics Partners Operations LP	5.400%	10/1/47	275	326
Sabine Pass Liquefaction LLC	4.200%	3/15/28	300	339	TC PipeLines LP	3.900%	5/25/27	50	55
Sabine Pass Liquefaction LLC	4.500%	5/15/30	300	346	Total Capital International SA	3.700%	1/15/24	525	566
Schlumberger Investment SA	3.650%	12/1/23	325	347	Total Capital International SA	2.434%	1/10/25	175	184
Schlumberger Investment SA	2.650%	6/26/30	300	316	Total Capital International SA	3.455%	2/19/29	325	362
Shell International Finance BV	0.375%	9/15/23	500	500	Total Capital International SA	2.829%	1/10/30	300	322
Shell International Finance BV	2.375%	4/6/25	500	526	Total Capital International SA	2.986%	6/29/41	200	203
Shell International Finance BV	3.250%	5/11/25	200	217	Total Capital International SA	3.461%	7/12/49	200	216
Shell International Finance BV	2.875%	5/10/26	500	540	Total Capital International SA	3.127%	5/29/50	400	406
Shell International Finance BV	2.500%	9/12/26	900	958	Total Capital International SA	3.386%	6/29/60	200	211
Shell International Finance BV	3.875%	11/13/28	100	115	TotalEnergies Capital Canada Ltd.	2.750%	7/15/23	125	131
Shell International Finance BV	2.375%	11/7/29	550	572	TransCanada PipeLines Ltd.	2.500%	8/1/22	400	409
Shell International Finance BV	2.750%	4/6/30	500	533	TransCanada PipeLines Ltd.	4.250%	5/15/28	250	288
Shell International Finance BV	4.125%	5/11/35	300	356	TransCanada PipeLines Ltd.	4.100%	4/15/30	400	459
Shell International Finance BV	6.375%	12/15/38	475	705	TransCanada PipeLines Ltd.	4.625%	3/1/34	400	474
Shell International Finance BV	5.500%	3/25/40	175	244	TransCanada PipeLines Ltd.	5.600%	3/31/34	150	190
Shell International Finance BV	4.550%	8/12/43	300	374	TransCanada PipeLines Ltd.	5.850%	3/15/36	300	397
Shell International Finance BV	4.375%	5/11/45	630	773	TransCanada PipeLines Ltd.	6.200%	10/15/37	400	549
Shell International Finance BV	4.000%	5/10/46	700	819	TransCanada PipeLines Ltd.	4.750%	5/15/38	300	361
					TransCanada PipeLines Ltd.	6.100%	6/1/40	200	275
					TransCanada PipeLines Ltd.	4.875%	5/15/48	300	379
					Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	113
					Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	200	216
					Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	122
					Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	200	225
					Valero Energy Corp.	1.200%	3/15/24	500	504
					Valero Energy Corp.	3.650%	3/15/25	251	274
					Valero Energy Corp.	4.350%	6/1/28	200	228
					Valero Energy Corp.	7.500%	4/15/32	400	563
					Valero Energy Corp.	6.625%	6/15/37	300	411

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Valero Energy Corp.	4.900%	3/15/45	150	187	Alleghany Corp.	3.625%	5/15/30	100	110
Valero Energy Partners LP	4.375%	12/15/26	100	113	Alleghany Corp.	4.900%	9/15/44	100	125
Valero Energy Partners LP	4.500%	3/15/28	75	85	Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	82
Williams Companies Inc.	2.600%	3/15/31	200	203	Allstate Corp.	3.150%	6/15/23	100	105
Williams Cos. Inc.	3.350%	8/15/22	125	128	Allstate Corp.	1.450%	12/15/30	500	478
Williams Cos. Inc.	3.700%	1/15/23	200	208	Allstate Corp.	5.550%	5/9/35	75	103
Williams Cos. Inc.	4.550%	6/24/24	400	441	Allstate Corp.	4.500%	6/15/43	125	157
Williams Cos. Inc.	3.900%	1/15/25	681	745	Allstate Corp.	4.200%	12/15/46	200	246
Williams Cos. Inc.	3.750%	6/15/27	300	333	Allstate Corp.	3.850%	8/10/49	100	119
Williams Cos. Inc.	3.500%	11/15/30	300	327	Allstate Corp.	5.750%	8/15/53	75	81
Williams Cos. Inc.	6.300%	4/15/40	100	137	Allstate Corp.	6.500%	5/15/67	100	132
Williams Cos. Inc.	5.800%	11/15/43	100	132	Ally Financial Inc.	1.450%	10/2/23	1,000	1,016
Williams Cos. Inc.	5.400%	3/4/44	400	506	Ally Financial Inc.	3.875%	5/21/24	150	162
Williams Cos. Inc.	5.750%	6/24/44	100	131	Ally Financial Inc.	5.125%	9/30/24	135	152
Williams Cos. Inc.	5.100%	9/15/45	300	372	Ally Financial Inc.	8.000%	11/1/31	400	575
Williams Cos. Inc.	4.850%	3/1/48	150	183	American Express Co.	2.500%	8/1/22	225	230
				116,399	American Express Co.	2.650%	12/2/22	225	232
Financials (7.6%)					American Express Co.	3.400%	2/27/23	300	314
ACE Capital Trust II	9.700%	4/1/30	50	75	American Express Co.	3.700%	8/3/23	325	346
Aegon NV	5.500%	4/11/48	200	227	American Express Co.	3.400%	2/22/24	225	241
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	12/16/21	70	71	American Express Co.	3.000%	10/30/24	200	215
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	125	130	American Express Co.	3.625%	12/5/24	241	264
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	9/15/23	150	161	American Express Co.	4.200%	11/6/25	150	170
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	250	293	American Express Co.	3.125%	5/20/26	250	273
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	125	138	American Express Co.	4.050%	12/3/42	67	80
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	300	321	American Express Credit Corp.	3.300%	5/3/27	350	387
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/15/27	500	559	American Financial Group Inc.	3.500%	8/15/26	50	54
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	300	321	American Financial Group Inc.	5.250%	4/2/30	150	184
Affiliated Managers Group Inc.	4.250%	2/15/24	100	109	American Financial Group Inc.	4.500%	6/15/47	110	132
Affiliated Managers Group Inc.	3.500%	8/1/25	125	136	American International Group Inc.	4.125%	2/15/24	70	76
Affiliated Managers Group Inc.	3.300%	6/15/30	500	539	American International Group Inc.	3.750%	7/10/25	85	94
Aflac Inc.	3.625%	11/15/24	125	137	American International Group Inc.	3.900%	4/1/26	900	1,005
Aflac Inc.	3.250%	3/17/25	125	135	American International Group Inc.	4.200%	4/1/28	200	230
Aflac Inc.	2.875%	10/15/26	75	81	American International Group Inc.	4.250%	3/15/29	50	58
Aflac Inc.	3.600%	4/1/30	225	254	American International Group Inc.	3.400%	6/30/30	240	263
Aflac Inc.	4.000%	10/15/46	50	58	American International Group Inc.	3.875%	1/15/35	200	226
Aflac Inc.	4.750%	1/15/49	235	309	American International Group Inc.	4.700%	7/10/35	75	91
Air Lease Corp.	2.625%	7/1/22	100	102	American International Group Inc.	6.250%	5/1/36	475	663
Air Lease Corp.	2.250%	1/15/23	100	103	American International Group Inc.	4.500%	7/16/44	500	607
Air Lease Corp.	2.750%	1/15/23	100	103	American International Group Inc.	4.750%	4/1/48	200	254
Air Lease Corp.	3.875%	7/3/23	100	106	American International Group Inc.	5.750%	4/1/48	125	142
Air Lease Corp.	4.250%	2/1/24	200	217	American International Group Inc.	4.375%	1/15/55	355	431
Air Lease Corp.	4.250%	9/15/24	75	82	American International Group Inc.	8.175%	5/15/68	95	137
Air Lease Corp.	2.300%	2/1/25	200	207	Ameriprise Financial Inc.	4.000%	10/15/23	250	270
Air Lease Corp.	3.250%	3/1/25	150	160	Ameriprise Financial Inc.	3.700%	10/15/24	187	205
Air Lease Corp.	3.375%	7/1/25	250	268	Ameriprise Financial Inc.	3.000%	4/2/25	20	21
Air Lease Corp.	3.625%	4/1/27	75	81	Ameriprise Financial Inc.	2.875%	9/15/26	100	107
Air Lease Corp.	3.625%	12/1/27	200	215	Aon Corp.	8.205%	1/1/27	25	33
Air Lease Corp.	4.625%	10/1/28	100	113	Aon Corp.	4.500%	12/15/28	100	117
Air Lease Corp.	3.250%	10/1/29	100	104	Aon Corp.	3.750%	5/2/29	90	101
Air Lease Corp.	3.000%	2/1/30	225	228	Aon Corp.	2.800%	5/15/30	405	426
Air Lease Corp.	3.125%	12/1/30	750	763	Aon Corp.	6.250%	9/30/40	100	144
Aircastle Ltd.	4.400%	9/25/23	125	134	Aon plc	3.500%	6/14/24	250	269
Aircastle Ltd.	4.125%	5/1/24	400	427	Aon plc	3.875%	12/15/25	125	139
Aircastle Ltd.	4.250%	6/15/26	100	109	Aon plc	4.600%	6/14/44	175	219

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Aon plc	4.750%	5/15/45	100	129	Bank of America Corp.	3.593%	7/21/28	800	880
Arch Capital Finance LLC	4.011%	12/15/26	100	113	Bank of America Corp.	3.419%	12/20/28	1,334	1,455
Arch Capital Finance LLC	5.031%	12/15/46	100	130	Bank of America Corp.	3.970%	3/5/29	225	254
Arch Capital Group Ltd.	7.350%	5/1/34	50	74	Bank of America Corp.	2.087%	6/14/29	1,500	1,512
Arch Capital Group Ltd.	3.635%	6/30/50	200	216	Bank of America Corp.	4.271%	7/23/29	575	661
Arch Capital Group US Inc.	5.144%	11/1/43	50	66	Bank of America Corp.	3.974%	2/7/30	150	170
Ares Capital Corp.	3.500%	2/10/23	250	260	Bank of America Corp.	3.194%	7/23/30	1,125	1,211
Ares Capital Corp.	4.200%	6/10/24	200	215	Bank of America Corp.	2.884%	10/22/30	300	316
Ares Capital Corp.	4.250%	3/1/25	105	113	Bank of America Corp.	2.496%	2/13/31	750	767
Ares Capital Corp.	3.250%	7/15/25	115	121	Bank of America Corp.	2.592%	4/29/31	2,000	2,059
Ares Capital Corp.	2.150%	7/15/26	500	497	Bank of America Corp.	2.687%	4/22/32	500	515
Arthur J Gallagher & Co.	2.500%	5/20/31	250	253	Bank of America Corp.	6.110%	1/29/37	335	460
Aspen Insurance Holdings Ltd.	4.650%	11/15/23	175	190	Bank of America Corp.	4.244%	4/24/38	300	357
Associated Bank NA	3.500%	8/13/21	50	50	Bank of America Corp.	7.750%	5/14/38	340	539
Assurant Inc.	4.000%	3/15/23	50	53	Bank of America Corp.	4.078%	4/23/40	550	643
Assurant Inc.	4.200%	9/27/23	100	107	Bank of America Corp.	2.676%	6/19/41	1,000	973
Assurant Inc.	4.900%	3/27/28	100	117	Bank of America Corp.	5.875%	2/7/42	300	431
Assurant Inc.	6.750%	2/15/34	9	12	Bank of America Corp.	3.311%	4/22/42	500	529
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	75	84	Bank of America Corp.	5.000%	1/21/44	750	999
Athene Holding Ltd.	4.125%	1/12/28	200	224	Bank of America Corp.	4.875%	4/1/44	300	391
Athene Holding Ltd.	6.150%	4/3/30	210	265	Bank of America Corp.	4.750%	4/21/45	100	128
Athene Holding Ltd.	3.500%	1/15/31	500	534	Bank of America Corp.	4.443%	1/20/48	100	124
Athene Holding Ltd.	3.950%	5/25/51	200	214	Bank of America Corp.	4.330%	3/15/50	250	308
Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	200	206	Bank of America Corp.	4.083%	3/20/51	1,500	1,790
Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	250	279	Bank of America Corp.	2.831%	10/24/51	500	489
AXA SA	8.600%	12/15/30	225	342	Bank of America Corp.	3.483%	3/13/52	500	547
AXIS Specialty Finance LLC	3.900%	7/15/29	50	55	Bank of America NA	6.000%	10/15/36	250	350
AXIS Specialty Finance LLC	4.900%	1/15/40	50	53	Bank of Montreal	2.350%	9/11/22	46	47
AXIS Specialty Finance plc	4.000%	12/6/27	550	609	Bank of Montreal	2.550%	11/6/22	104	107
Banco Santander SA	3.848%	4/12/23	200	211	Bank of Montreal	0.450%	12/8/23	500	500
Banco Santander SA	5.179%	11/19/25	250	286	Bank of Montreal	3.300%	2/5/24	300	321
Banco Santander SA	1.849%	3/25/26	1,000	1,011	Bank of Montreal	2.500%	6/28/24	200	211
Banco Santander SA	4.250%	4/11/27	600	676	Bank of Montreal	1.850%	5/1/25	457	472
Banco Santander SA	3.800%	2/23/28	200	221	Bank of Montreal	4.338%	10/5/28	100	107
Banco Santander SA	4.379%	4/12/28	200	228	Bank of Montreal	3.803%	12/15/32	500	551
Banco Santander SA	2.958%	3/25/31	600	618	Bank of New York Mellon Corp.	1.950%	8/23/22	250	255
Bancolumbia SA	3.000%	1/29/25	200	205	Bank of New York Mellon Corp.	2.950%	1/29/23	195	203
Bank of America Corp.	2.503%	10/21/22	1,100	1,107	Bank of New York Mellon Corp.	3.500%	4/28/23	225	238
Bank of America Corp.	3.300%	1/11/23	600	626	Bank of New York Mellon Corp.	3.450%	8/11/23	125	133
Bank of America Corp.	2.816%	7/21/23	1,300	1,332	Bank of New York Mellon Corp.	2.200%	8/16/23	225	233
Bank of America Corp.	4.100%	7/24/23	300	322	Bank of New York Mellon Corp.	3.250%	9/11/24	150	162
Bank of America Corp.	3.004%	12/20/23	2,846	2,950	Bank of New York Mellon Corp.	2.100%	10/24/24	225	236
Bank of America Corp.	3.550%	3/5/24	690	725	Bank of New York Mellon Corp.	3.000%	2/24/25	547	588
Bank of America Corp.	0.523%	6/14/24	1,000	1,000	Bank of New York Mellon Corp.	2.800%	5/4/26	576	620
Bank of America Corp.	3.864%	7/23/24	125	133	Bank of New York Mellon Corp.	2.450%	8/17/26	125	133
Bank of America Corp.	4.200%	8/26/24	650	713	Bank of New York Mellon Corp.	3.250%	5/16/27	150	165
Bank of America Corp.	0.810%	10/24/24	500	502	Bank of New York Mellon Corp.	3.442%	2/7/28	150	165
Bank of America Corp.	4.000%	1/22/25	755	828	Bank of New York Mellon Corp.	3.000%	10/30/28	200	218
Bank of America Corp.	3.950%	4/21/25	500	549	Bank of Nova Scotia	3.300%	8/23/29	100	111
Bank of America Corp.	0.976%	4/22/25	500	502	Bank of Nova Scotia	2.375%	1/18/23	50	52
Bank of America Corp.	3.093%	10/1/25	350	373	Bank of Nova Scotia	1.950%	2/1/23	875	897
Bank of America Corp.	2.456%	10/22/25	300	314	Bank of Nova Scotia	3.400%	2/11/24	200	214
Bank of America Corp.	3.366%	1/23/26	300	323	Bank of Nova Scotia	2.200%	2/3/25	1,875	1,958
Bank of America Corp.	2.015%	2/13/26	1,000	1,031	Bank of Nova Scotia	4.500%	12/16/25	300	340
Bank of America Corp.	4.450%	3/3/26	475	539	Bank of Nova Scotia	2.700%	8/3/26	100	107
Bank of America Corp.	3.500%	4/19/26	320	352	Barclays plc	3.200%	8/10/21	150	150
Bank of America Corp.	1.319%	6/19/26	500	501	Barclays plc	3.684%	1/10/23	100	102
Bank of America Corp.	4.250%	10/22/26	725	819	Barclays plc	4.338%	5/16/24	1,000	1,066
Bank of America Corp.	1.197%	10/24/26	500	496	Barclays plc	3.650%	3/16/25	350	380
Bank of America Corp.	3.559%	4/23/27	750	821					
Bank of America Corp.	1.734%	7/22/27	500	504					
Bank of America Corp.	3.248%	10/21/27	750	814					
Bank of America Corp.	4.183%	11/25/27	560	627					
Bank of America Corp.	3.824%	1/20/28	425	472					
Bank of America Corp.	3.705%	4/24/28	350	387					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Barclays plc	3.932%	5/7/25	200	216	Capital One Financial Corp.	3.750%	7/28/26	500	552
Barclays plc	4.375%	1/12/26	300	336	Capital One Financial Corp.	3.750%	3/9/27	100	111
Barclays plc	2.852%	5/7/26	300	317	Capital One Financial Corp.	3.650%	5/11/27	800	890
Barclays plc	5.200%	5/12/26	610	698	Capital One Financial Corp.	3.800%	1/31/28	300	339
Barclays plc	4.337%	1/10/28	200	224	Cboe Global Markets Inc.	3.650%	1/12/27	110	123
Barclays plc	4.836%	5/9/28	400	449	Charles Schwab Corp.	3.225%	9/1/22	300	310
Barclays plc	4.972%	5/16/29	500	586	Charles Schwab Corp.	2.650%	1/25/23	100	103
Barclays plc	5.088%	6/20/30	345	401	Charles Schwab Corp.	3.550%	2/1/24	400	430
Barclays plc	2.645%	6/24/31	400	405	Charles Schwab Corp.	3.850%	5/21/25	25	28
Barclays plc	5.250%	8/17/45	250	332	Charles Schwab Corp.	0.900%	3/11/26	300	298
Barclays plc	4.950%	1/10/47	200	258	Charles Schwab Corp.	1.150%	5/13/26	500	500
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	140	203	Charles Schwab Corp.	3.200%	3/2/27	250	274
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	195	245	Charles Schwab Corp.	3.200%	1/25/28	100	110
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	1,000	1,235	Charles Schwab Corp.	4.000%	2/1/29	125	144
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	230	286	Charles Schwab Corp.	3.250%	5/22/29	100	110
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	675	673	Charles Schwab Corp.	4.625%	3/22/30	50	61
Berkshire Hathaway Inc.	3.000%	2/11/23	75	78	Charles Schwab Corp.	2.300%	5/13/31	500	511
Berkshire Hathaway Inc.	2.750%	3/15/23	300	311	Chubb Corp.	6.000%	5/11/37	125	181
Berkshire Hathaway Inc.	3.125%	3/15/26	725	793	Chubb Corp.	6.500%	5/15/38	95	144
BGC Partners Inc.	3.750%	10/1/24	105	111	Chubb INA Holdings Inc.	2.875%	11/3/22	475	489
BlackRock Inc.	3.200%	3/15/27	100	111	Chubb INA Holdings Inc.	2.700%	3/13/23	125	130
BlackRock Inc.	3.250%	4/30/29	90	101	Chubb INA Holdings Inc.	3.350%	5/15/24	100	108
BlackRock Inc.	2.400%	4/30/30	380	398	Chubb INA Holdings Inc.	3.150%	3/15/25	250	270
5 Blackstone Secured Lending Fund	2.750%	9/16/26	500	507	Chubb INA Holdings Inc.	3.350%	5/3/26	355	390
5 BNP Paribas SA	3.052%	1/13/31	50	53	Chubb INA Holdings Inc.	6.700%	5/15/36	200	302
5 BPCE SA	3.000%	5/22/22	250	256	Chubb INA Holdings Inc.	4.150%	3/13/43	100	121
BPCE SA	4.000%	4/15/24	325	354	Chubb INA Holdings Inc.	4.350%	11/3/45	350	443
BPCE SA	3.375%	12/2/26	250	276	CI Financial Corp.	4.100%	6/15/51	350	365
Brighthouse Financial Inc.	3.700%	6/22/27	141	154	Cincinnati Financial Corp.	6.920%	5/15/28	100	131
Brighthouse Financial Inc.	4.700%	6/22/47	223	248	Cincinnati Financial Corp.	6.125%	11/1/34	75	102
Brookfield Asset Management Inc.	4.000%	1/15/25	157	172	Citigroup Inc.	2.700%	10/27/22	375	386
Brookfield Finance Inc.	4.000%	4/1/24	175	189	Citigroup Inc.	3.375%	3/1/23	150	157
Brookfield Finance Inc.	4.250%	6/2/26	50	56	Citigroup Inc.	3.500%	5/15/23	675	711
Brookfield Finance Inc.	3.900%	1/25/28	125	140	Citigroup Inc.	2.876%	7/24/23	450	461
Brookfield Finance Inc.	4.850%	3/29/29	150	177	Citigroup Inc.	3.875%	10/25/23	738	796
Brookfield Finance Inc.	4.350%	4/15/30	205	237	Citigroup Inc.	4.000%	8/5/24	125	136
Brookfield Finance Inc.	4.700%	9/20/47	185	226	Citigroup Inc.	0.776%	10/30/24	500	501
Brookfield Finance LLC	3.450%	4/15/50	125	129	Citigroup Inc.	3.875%	3/26/25	350	384
Brown & Brown Inc.	4.200%	9/15/24	75	82	Citigroup Inc.	3.352%	4/24/25	1,500	1,600
Brown & Brown Inc.	4.500%	3/15/29	75	86	Citigroup Inc.	0.981%	5/1/25	225	226
Brown & Brown Inc.	2.375%	3/15/31	500	500	Citigroup Inc.	4.400%	6/10/25	1,796	2,006
Canadian Imperial Bank of Commerce	0.450%	6/22/23	275	275	Citigroup Inc.	5.500%	9/13/25	75	87
Canadian Imperial Bank of Commerce	3.500%	9/13/23	200	214	Citigroup Inc.	3.700%	1/12/26	275	304
Canadian Imperial Bank of Commerce	0.500%	12/14/23	500	499	Citigroup Inc.	4.600%	3/9/26	275	313
Canadian Imperial Bank of Commerce	3.100%	4/2/24	200	213	Citigroup Inc.	3.200%	10/21/26	1,025	1,111
Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	125	Citigroup Inc.	4.300%	11/20/26	75	85
Canadian Imperial Bank of Commerce	1.250%	6/22/26	275	274	Citigroup Inc.	4.450%	9/29/27	1,150	1,313
Capital One Bank USA NA	3.375%	2/15/23	235	246	Citigroup Inc.	3.887%	1/10/28	475	529
Capital One Financial Corp.	3.200%	1/30/23	350	365	Citigroup Inc.	3.668%	7/24/28	900	994
Capital One Financial Corp.	3.500%	6/15/23	27	29	Citigroup Inc.	4.125%	7/25/28	100	113
Capital One Financial Corp.	3.900%	1/29/24	250	270	Citigroup Inc.	3.520%	10/27/28	580	635
Capital One Financial Corp.	3.750%	4/24/24	450	487	Citigroup Inc.	3.980%	3/20/30	475	539
Capital One Financial Corp.	3.300%	10/30/24	1,013	1,091	Citigroup Inc.	2.976%	11/5/30	300	318
Capital One Financial Corp.	4.200%	10/29/25	175	195	Citigroup Inc.	2.666%	1/29/31	500	517
					Citigroup Inc.	4.412%	3/31/31	750	877
					Citigroup Inc.	2.572%	6/3/31	500	514
					Citigroup Inc.	6.625%	6/15/32	100	136
					Citigroup Inc.	6.125%	8/25/36	75	104
					Citigroup Inc.	3.878%	1/24/39	225	258
					Citigroup Inc.	8.125%	7/15/39	562	971
					Citigroup Inc.	5.316%	3/26/41	1,000	1,341
					Citigroup Inc.	5.875%	1/30/42	100	144
					Citigroup Inc.	5.300%	5/6/44	375	503
					Citigroup Inc.	4.650%	7/30/45	200	258
					Citigroup Inc.	4.750%	5/18/46	375	477
					Citigroup Inc.	4.650%	7/23/48	450	589
					Citizens Financial Group Inc.	2.850%	7/27/26	175	187

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Goldman Sachs Group Inc.	6.450%	5/1/36	50	71	Intercontinental Exchange Inc.	2.650%	9/15/40	500	479
Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,420	Intercontinental Exchange Inc.	4.250%	9/21/48	175	207
Goldman Sachs Group Inc.	4.017%	10/31/38	405	475	Intercontinental Exchange Inc.	3.000%	6/15/50	60	59
Goldman Sachs Group Inc.	4.411%	4/23/39	500	609	Intercontinental Exchange Inc.	3.000%	9/15/60	300	289
Goldman Sachs Group Inc.	6.250%	2/1/41	675	1,000	International Finance Corp.	5.875%	8/15/22	160	169
Goldman Sachs Group Inc.	3.210%	4/22/42	1,030	1,078	Invesco Finance plc	3.125%	11/30/22	175	182
Goldman Sachs Group Inc.	4.800%	7/8/44	360	470	Invesco Finance plc	4.000%	1/30/24	450	488
Goldman Sachs Group Inc.	5.150%	5/22/45	475	633	Invesco Finance plc	3.750%	1/15/26	170	188
Goldman Sachs Group Inc.	4.750%	10/21/45	150	196	Invesco Finance plc	5.375%	11/30/43	75	98
Hanover Insurance Group Inc.	4.500%	4/15/26	100	113	Janus Capital Group Inc.	4.875%	8/1/25	75	85
Hartford Financial Services Group Inc.	2.800%	8/19/29	350	369	Jefferies Financial Group Inc.	5.500%	10/18/23	150	161
Hartford Financial Services Group Inc.	5.950%	10/15/36	50	68	Jefferies Group LLC	5.125%	1/20/23	100	107
Hartford Financial Services Group Inc.	6.100%	10/1/41	100	143	Jefferies Group LLC	6.450%	6/8/27	50	62
Hartford Financial Services Group Inc.	4.300%	4/15/43	175	208	Jefferies Group LLC	6.250%	1/15/36	75	100
Hartford Financial Services Group Inc.	3.600%	8/19/49	125	137	Jefferies Group LLC	6.500%	1/20/43	75	104
HSBC Bank USA NA	7.000%	1/15/39	250	389	Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.850%	1/15/27	200	233
HSBC Holdings plc	3.600%	5/25/23	200	212	Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	300	337
HSBC Holdings plc	3.033%	11/22/23	200	207	JPMorgan Chase & Co.	3.250%	9/23/22	750	777
HSBC Holdings plc	4.250%	3/14/24	250	271	JPMorgan Chase & Co.	2.972%	1/15/23	370	375
HSBC Holdings plc	3.950%	5/18/24	1,300	1,381	JPMorgan Chase & Co.	3.200%	1/25/23	750	783
HSBC Holdings plc	3.803%	3/11/25	1,075	1,156	JPMorgan Chase & Co.	3.375%	5/1/23	300	316
HSBC Holdings plc	4.250%	8/18/25	150	166	JPMorgan Chase & Co.	2.700%	5/18/23	250	260
HSBC Holdings plc	2.633%	11/7/25	200	210	JPMorgan Chase & Co.	3.875%	2/1/24	445	482
HSBC Holdings plc	4.300%	3/8/26	1,100	1,242	JPMorgan Chase & Co.	3.559%	4/23/24	485	511
HSBC Holdings plc	1.645%	4/18/26	1,000	1,013	JPMorgan Chase & Co.	3.625%	5/13/24	526	570
HSBC Holdings plc	3.900%	5/25/26	450	500	JPMorgan Chase & Co.	1.514%	6/1/24	1,640	1,671
HSBC Holdings plc	2.099%	6/4/26	1,700	1,749	JPMorgan Chase & Co.	3.797%	7/23/24	175	186
HSBC Holdings plc	4.292%	9/12/26	500	556	JPMorgan Chase & Co.	3.875%	9/10/24	575	627
HSBC Holdings plc	4.375%	11/23/26	350	395	JPMorgan Chase & Co.	0.653%	9/16/24	1,100	1,101
HSBC Holdings plc	1.589%	5/24/27	500	501	JPMorgan Chase & Co.	4.023%	12/5/24	300	324
HSBC Holdings plc	4.041%	3/13/28	400	444	JPMorgan Chase & Co.	3.125%	1/23/25	400	429
HSBC Holdings plc	4.583%	6/19/29	400	462	JPMorgan Chase & Co.	0.563%	2/16/25	500	497
HSBC Holdings plc	4.950%	3/31/30	550	664	JPMorgan Chase & Co.	3.220%	3/1/25	600	637
HSBC Holdings plc	3.973%	5/22/30	570	638	JPMorgan Chase & Co.	0.824%	6/1/25	850	848
HSBC Holdings plc	7.625%	5/17/32	100	141	JPMorgan Chase & Co.	0.969%	6/23/25	375	375
HSBC Holdings plc	7.350%	11/27/32	100	138	JPMorgan Chase & Co.	3.900%	7/15/25	362	400
HSBC Holdings plc	6.500%	5/2/36	600	827	JPMorgan Chase & Co.	2.301%	10/15/25	700	728
HSBC Holdings plc	6.500%	9/15/37	50	70	JPMorgan Chase & Co.	3.300%	4/1/26	685	749
HSBC Holdings plc	6.800%	6/1/38	200	288	JPMorgan Chase & Co.	2.083%	4/22/26	500	517
HSBC Holdings plc	5.250%	3/14/44	750	973	JPMorgan Chase & Co.	3.200%	6/15/26	300	327
HSBC USA Inc.	3.500%	6/23/24	150	162	JPMorgan Chase & Co.	2.950%	10/1/26	875	943
Huntington Bancshares Inc.	2.550%	2/4/30	250	261	JPMorgan Chase & Co.	4.125%	12/15/26	450	509
Huntington National Bank	2.500%	8/7/22	200	204	JPMorgan Chase & Co.	3.960%	1/29/27	500	557
Huntington National Bank	1.800%	2/3/23	275	281	JPMorgan Chase & Co.	1.578%	4/22/27	500	503
Huntington National Bank	3.550%	10/6/23	250	266	JPMorgan Chase & Co.	3.625%	12/1/27	1,000	1,099
Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	250	257	JPMorgan Chase & Co.	3.782%	2/1/28	625	694
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	277	JPMorgan Chase & Co.	3.540%	5/1/28	350	384
ING Groep NV	4.100%	10/2/23	300	323	JPMorgan Chase & Co.	3.509%	1/23/29	575	634
ING Groep NV	3.550%	4/9/24	200	215	JPMorgan Chase & Co.	4.005%	4/23/29	300	340
ING Groep NV	3.950%	3/29/27	300	337	JPMorgan Chase & Co.	2.069%	6/1/29	625	630
ING Groep NV	4.550%	10/2/28	200	235	JPMorgan Chase & Co.	4.203%	7/23/29	250	287
ING Groep NV	4.050%	4/9/29	200	228	JPMorgan Chase & Co.	4.452%	12/5/29	300	351
Intercontinental Exchange Inc.	2.350%	9/15/22	100	102	JPMorgan Chase & Co.	3.702%	5/6/30	300	336
Intercontinental Exchange Inc.	4.000%	10/15/23	150	162	JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,573
Intercontinental Exchange Inc.	3.750%	12/1/25	300	332	JPMorgan Chase & Co.	4.493%	3/24/31	1,050	1,244
Intercontinental Exchange Inc.	3.100%	9/15/27	150	163	JPMorgan Chase & Co.	2.522%	4/22/31	2,000	2,055
Intercontinental Exchange Inc.	3.750%	9/21/28	75	84	JPMorgan Chase & Co.	2.956%	5/13/31	500	525
Intercontinental Exchange Inc.	2.100%	6/15/30	750	746	JPMorgan Chase & Co.	1.764%	11/19/31	500	480
					JPMorgan Chase & Co.	2.580%	4/22/32	500	514
					JPMorgan Chase & Co.	6.400%	5/15/38	450	662
					JPMorgan Chase & Co.	3.882%	7/24/38	500	576
					JPMorgan Chase & Co.	5.500%	10/15/40	650	890
					JPMorgan Chase & Co.	3.109%	4/22/41	500	518

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
JPMorgan Chase & Co.	5.600%	7/15/41	275	385	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	200	247
JPMorgan Chase & Co.	5.400%	1/6/42	150	206	Mercury General Corp.	4.400%	3/15/27	75	85
JPMorgan Chase & Co.	3.157%	4/22/42	450	469	MetLife Inc.	3.048%	12/15/22	225	232
JPMorgan Chase & Co.	5.625%	8/16/43	300	424	MetLife Inc.	3.600%	4/10/24	175	189
JPMorgan Chase & Co.	4.950%	6/1/45	100	132	MetLife Inc.	3.000%	3/1/25	250	269
JPMorgan Chase & Co.	4.260%	2/22/48	375	456	MetLife Inc.	3.600%	11/13/25	400	442
JPMorgan Chase & Co.	4.032%	7/24/48	500	589	MetLife Inc.	4.550%	3/23/30	500	600
JPMorgan Chase & Co.	3.964%	11/15/48	1,000	1,172	MetLife Inc.	6.500%	12/15/32	175	248
JPMorgan Chase & Co.	3.897%	1/23/49	400	465	MetLife Inc.	6.375%	6/15/34	100	143
JPMorgan Chase & Co.	3.109%	4/22/51	500	518	MetLife Inc.	5.875%	2/6/41	590	851
JPMorgan Chase & Co.	3.328%	4/22/52	745	795	MetLife Inc.	4.125%	8/13/42	175	209
Kemper Corp.	4.350%	2/15/25	40	44	MetLife Inc.	4.875%	11/13/43	205	270
KeyBank NA	2.300%	9/14/22	200	205	MetLife Inc.	4.721%	12/15/44	63	82
KeyBank NA	3.375%	3/7/23	250	263	MetLife Inc.	4.600%	5/13/46	150	194
KeyBank NA	0.423%	1/3/24	500	500	MetLife Inc.	6.400%	12/15/66	210	269
KeyBank NA	3.300%	6/1/25	403	440	Mitsubishi UFJ Financial Group Inc.	2.623%	7/18/22	675	691
KeyCorp	4.150%	10/29/25	150	169	Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	300	308
KeyCorp	4.100%	4/30/28	600	693	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	300	315
KeyCorp	2.550%	10/1/29	150	157	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	740	790
Lazard Group LLC	3.750%	2/13/25	50	55	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	100	104
Lazard Group LLC	3.625%	3/1/27	100	109	Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	200	214
Lazard Group LLC	4.500%	9/19/28	100	116	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	200	212
Legg Mason Inc.	4.750%	3/15/26	100	116	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	274
Legg Mason Inc.	5.625%	1/15/44	120	168	Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	2,000	2,022
Lincoln National Corp.	4.000%	9/1/23	50	54	Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	587
Lincoln National Corp.	3.350%	3/9/25	13	14	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	266
Lincoln National Corp.	3.625%	12/12/26	75	83	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	559
Lincoln National Corp.	3.800%	3/1/28	100	112	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	275
Lincoln National Corp.	3.050%	1/15/30	350	373	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	227
Lincoln National Corp.	6.300%	10/9/37	75	105	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	230
Lincoln National Corp.	7.000%	6/15/40	160	246	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	200	225
Lloyds Banking Group plc	4.050%	8/16/23	900	965	Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	175	189
Lloyds Banking Group plc	2.907%	11/7/23	400	412	Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	50	52
Lloyds Banking Group plc	3.900%	3/12/24	200	217	Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	500	499
Lloyds Banking Group plc	4.450%	5/8/25	200	224	Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	61
Lloyds Banking Group plc	4.582%	12/10/25	700	787	Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	200	228
Lloyds Banking Group plc	4.650%	3/24/26	575	650	Mizuho Financial Group Inc.	3.549%	3/5/23	200	210
Lloyds Banking Group plc	3.750%	1/11/27	200	221	Mizuho Financial Group Inc.	2.721%	7/16/23	300	307
Lloyds Banking Group plc	4.375%	3/22/28	250	287	Mizuho Financial Group Inc.	3.922%	9/11/24	200	214
Lloyds Banking Group plc	4.550%	8/16/28	200	233	Mizuho Financial Group Inc.	2.839%	7/16/25	375	396
Lloyds Banking Group plc	3.574%	11/7/28	200	218	Mizuho Financial Group Inc.	2.555%	9/13/25	100	105
Lloyds Banking Group plc	5.300%	12/1/45	450	593	Mizuho Financial Group Inc.	3.663%	2/28/27	250	277
Lloyds Banking Group plc	4.344%	1/9/48	275	322	Mizuho Financial Group Inc.	4.018%	3/5/28	325	371
Loews Corp.	2.625%	5/15/23	75	78	Mizuho Financial Group Inc.	4.254%	9/11/29	400	461
Loews Corp.	6.000%	2/1/35	50	68	Mizuho Financial Group Inc.	3.153%	7/16/30	500	539
Loews Corp.	4.125%	5/15/43	350	415					
M&T Bank Corp.	3.550%	7/26/23	200	212					
Manufacturers & Traders Trust Co.	2.900%	2/6/25	160	171					
Manulife Financial Corp.	4.150%	3/4/26	175	198					
Manulife Financial Corp.	4.061%	2/24/32	190	210					
Manulife Financial Corp.	5.375%	3/4/46	200	281					
Markel Corp.	4.900%	7/1/22	125	130					
Markel Corp.	3.500%	11/1/27	50	55					
Markel Corp.	3.350%	9/17/29	75	82					
Markel Corp.	4.300%	11/1/47	50	59					
Markel Corp.	5.000%	5/20/49	150	194					
Markel Corp.	4.150%	9/17/50	200	231					
Marsh & McLennan Cos. Inc.	3.300%	3/14/23	75	78					
Marsh & McLennan Cos. Inc.	3.500%	6/3/24	100	108					
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	109					
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	111					
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	710	719					
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	250	321					
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	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)
Mizuho Financial Group Inc.	2.869%	9/13/30	100	105	Old Republic International Corp.	4.875%	10/1/24	121	135
Mizuho Financial Group Inc.	2.172%	5/22/32	500	497	Old Republic International Corp.	3.875%	8/26/26	100	112
Morgan Stanley	4.875%	11/1/22	425	450	Old Republic International Corp.	3.850%	6/11/51	200	212
Morgan Stanley	3.125%	1/23/23	250	261	ORIX Corp.	2.900%	7/18/22	50	51
Morgan Stanley	3.750%	2/25/23	675	711	ORIX Corp.	3.250%	12/4/24	75	81
Morgan Stanley	0.560%	11/10/23	500	501	ORIX Corp.	3.700%	7/18/27	200	223
Morgan Stanley	0.529%	1/25/24	800	800	Owl Rock Capital Corp.	5.250%	4/15/24	25	27
Morgan Stanley	0.731%	4/5/24	525	526	Owl Rock Capital Corp.	4.000%	3/30/25	47	50
Morgan Stanley	3.737%	4/24/24	750	793	Owl Rock Capital Corp.	3.750%	7/22/25	180	191
Morgan Stanley	3.875%	4/29/24	545	593	Owl Rock Capital Corp.	2.625%	1/15/27	200	201
Morgan Stanley	3.700%	10/23/24	650	709	PartnerRe Finance B LLC	3.700%	7/2/29	95	106
Morgan Stanley	0.790%	5/30/25	200	199	People's United Bank NA	4.000%	7/15/24	100	107
Morgan Stanley	4.000%	7/23/25	330	367	People's United Financial Inc.	3.650%	12/6/22	100	104
Morgan Stanley	5.000%	11/24/25	650	750	PNC Bank NA	2.450%	7/28/22	100	102
Morgan Stanley	3.875%	1/27/26	225	251	PNC Bank NA	2.700%	11/1/22	450	463
Morgan Stanley	2.188%	4/28/26	1,000	1,039	PNC Bank NA	2.028%	12/9/22	145	146
Morgan Stanley	3.125%	7/27/26	700	758	PNC Bank NA	3.300%	10/30/24	706	766
Morgan Stanley	6.250%	8/9/26	425	526	PNC Bank NA	2.950%	2/23/25	293	314
Morgan Stanley	4.350%	9/8/26	400	453	PNC Bank NA	3.250%	6/1/25	169	184
Morgan Stanley	0.985%	12/10/26	500	493	PNC Bank NA	3.100%	10/25/27	250	274
Morgan Stanley	3.625%	1/20/27	250	277	PNC Bank NA	3.250%	1/22/28	150	166
Morgan Stanley	3.950%	4/23/27	325	363	PNC Bank NA	4.050%	7/26/28	250	289
Morgan Stanley	1.593%	5/4/27	525	529	PNC Bank NA	2.700%	10/22/29	150	159
Morgan Stanley	3.591%	7/22/28	935	1,036	PNC Financial Services Group Inc.	3.500%	1/23/24	100	107
Morgan Stanley	3.772%	1/24/29	575	646	PNC Financial Services Group Inc.	3.900%	4/29/24	125	136
Morgan Stanley	4.431%	1/23/30	550	645	PNC Financial Services Group Inc.	3.150%	5/19/27	450	492
Morgan Stanley	2.699%	1/22/31	1,750	1,833	PNC Financial Services Group Inc.	3.450%	4/23/29	500	560
Morgan Stanley	3.622%	4/1/31	600	670	PNC Financial Services Group Inc.	2.550%	1/22/30	425	447
Morgan Stanley	1.794%	2/13/32	500	481	Primerica Inc.	4.750%	7/15/22	125	130
Morgan Stanley	7.250%	4/1/32	150	218	Principal Financial Group Inc.	3.300%	9/15/22	50	52
Morgan Stanley	1.928%	4/28/32	200	195	Principal Financial Group Inc.	3.125%	5/15/23	100	105
Morgan Stanley	3.971%	7/22/38	375	440	Principal Financial Group Inc.	3.400%	5/15/25	128	139
Morgan Stanley	4.457%	4/22/39	250	308	Principal Financial Group Inc.	3.100%	11/15/26	100	108
Morgan Stanley	3.217%	4/22/42	325	344	Principal Financial Group Inc.	4.625%	9/15/42	50	62
Morgan Stanley	6.375%	7/24/42	600	920	Principal Financial Group Inc.	4.350%	5/15/43	150	181
Morgan Stanley	4.300%	1/27/45	650	806	Principal Financial Group Inc.	4.300%	11/15/46	195	236
Morgan Stanley	5.597%	3/24/51	500	745	Private Export Funding Corp.	1.750%	11/15/24	75	77
Morgan Stanley	2.802%	1/25/52	300	295	Private Export Funding Corp.	1.400%	7/15/28	175	175
MUFG Americas Holdings Corp.	3.000%	2/10/25	80	85	Progressive Corp.	2.450%	1/15/27	150	159
Nasdaq Inc.	4.250%	6/1/24	125	137	Progressive Corp.	6.625%	3/1/29	125	165
Nasdaq Inc.	3.850%	6/30/26	100	111	Progressive Corp.	4.350%	4/25/44	50	62
Nasdaq Inc.	1.650%	1/15/31	500	472	Progressive Corp.	4.125%	4/15/47	290	356
Nasdaq Inc.	2.500%	12/21/40	200	186	Progressive Corp.	4.200%	3/15/48	115	143
Nasdaq Inc.	3.250%	4/28/50	35	35	Progressive Corp.	3.950%	3/26/50	180	218
National Australia Bank Ltd.	3.000%	1/20/23	250	260	Prospect Capital Corp.	5.875%	3/15/23	8	8
National Australia Bank Ltd.	3.625%	6/20/23	250	266	Prospect Capital Corp.	3.364%	11/15/26	200	200
National Australia Bank Ltd.	3.375%	1/14/26	100	110	Prudential Financial Inc.	3.500%	5/15/24	125	135
National Australia Bank Ltd.	2.500%	7/12/26	200	213	Prudential Financial Inc.	3.878%	3/27/28	250	286
National Bank of Canada	2.100%	2/1/23	200	205	Prudential Financial Inc.	5.750%	7/15/33	100	132
Natwest Group plc	3.875%	9/12/23	600	641	Prudential Financial Inc.	5.700%	12/14/36	125	172
Natwest Group plc	6.000%	12/19/23	60	67	Prudential Financial Inc.	6.625%	12/1/37	65	96
Natwest Group plc	5.125%	5/28/24	300	333	Prudential Financial Inc.	3.000%	3/10/40	50	51
Natwest Group plc	4.519%	6/25/24	300	322	Prudential Financial Inc.	6.625%	6/21/40	65	98
Natwest Group plc	4.892%	5/18/29	1,000	1,171	Prudential Financial Inc.	5.875%	9/15/42	125	132
Natwest Group plc	5.076%	1/27/30	200	237	Prudential Financial Inc.	5.625%	6/15/43	375	404
Natwest Group plc	4.445%	5/8/30	700	802	Prudential Financial Inc.	5.100%	8/15/43	50	60
Nippon Life Insurance Co.	3.375%	5/8/32	50	54					
Nomura Holdings Inc.	2.648%	1/16/25	170	179					
Nomura Holdings Inc.	1.851%	7/16/25	300	306					
Nomura Holdings Inc.	3.103%	1/16/30	400	420					
Nomura Holdings Inc.	2.679%	7/16/30	250	254					
Northern Trust Corp.	3.950%	10/30/25	150	169					
Northern Trust Corp.	3.650%	8/3/28	100	113					
Oaktree Specialty Lending Corp.	3.500%	2/25/25	40	42					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Prudential Financial Inc.	5.200%	3/15/44	85	92	Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	100	107
Prudential Financial Inc.	4.600%	5/15/44	525	670	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	250	271
Prudential Financial Inc.	5.375%	5/15/45	250	277	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	250	269
Prudential Financial Inc.	3.905%	12/7/47	182	211	Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	200	205
Prudential Financial Inc.	5.700%	9/15/48	250	293	Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	200	206
Prudential Financial Inc.	3.935%	12/7/49	363	426	Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	250	261
Prudential Financial Inc.	4.350%	2/25/50	210	263	Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	200	213
Prudential Financial Inc.	3.700%	10/1/50	200	209	Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	200	216
Prudential plc	3.125%	4/14/30	200	215	Sumitomo Mitsui Financial Group Inc.	0.508%	1/12/24	950	947
Raymond James Financial Inc.	4.650%	4/1/30	55	66	Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	375	396
Raymond James Financial Inc.	4.950%	7/15/46	210	272	Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	320	334
Raymond James Financial Inc.	3.750%	4/1/51	500	549	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	1,500	1,517
Regions Bank	6.450%	6/26/37	250	354	Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	200	198
Regions Financial Corp.	3.800%	8/14/23	200	213	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	167
Regions Financial Corp.	2.250%	5/18/25	100	104	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	133
Reinsurance Group of America Inc.	4.700%	9/15/23	75	81	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	189
Reinsurance Group of America Inc.	3.900%	5/15/29	50	56	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	200	220
RenaissanceRe Finance Inc.	3.700%	4/1/25	10	11	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	765
RenaissanceRe Finance Inc.	3.450%	7/1/27	75	82	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	332
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	83	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	100	114
Royal Bank of Canada	1.950%	1/17/23	150	154	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	475	509
Royal Bank of Canada	1.600%	4/17/23	800	817	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	150	160
Royal Bank of Canada	3.700%	10/5/23	100	107	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	370	389
Royal Bank of Canada	0.425%	1/19/24	500	498	Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	200	194
Royal Bank of Canada	2.550%	7/16/24	200	211	Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	200	187
Royal Bank of Canada	2.250%	11/1/24	650	681	SVB Financial Group	3.500%	1/29/25	100	108
Royal Bank of Canada	4.650%	1/27/26	898	1,029	SVB Financial Group	2.100%	5/15/28	225	228
Royal Bank of Canada	1.200%	4/27/26	200	200	SVB Financial Group	3.125%	6/5/30	50	53
Santander Holdings USA Inc.	3.400%	1/18/23	115	120	Swiss Re America Holding Corp.	7.000%	2/15/26	75	94
Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,248	Synchrony Financial	2.850%	7/25/22	75	77
Santander Holdings USA Inc.	3.244%	10/5/26	900	962	Synchrony Financial	4.250%	8/15/24	250	273
Santander Holdings USA Inc.	4.400%	7/13/27	250	280	Synchrony Financial	4.500%	7/23/25	426	477
Santander UK Group Holdings plc	3.571%	1/10/23	200	203	Synchrony Financial	3.700%	8/4/26	125	137
Santander UK Group Holdings plc	1.532%	8/21/26	600	601	Synchrony Financial	3.950%	12/1/27	300	334
Santander UK Group Holdings plc	1.673%	6/14/27	400	399	Synovus Financial Corp.	3.125%	11/1/22	50	51
Santander UK Group Holdings plc	3.823%	11/3/28	200	220	TD Ameritrade Holding Corp.	3.625%	4/1/25	384	420
Santander UK plc	2.100%	1/13/23	325	333	TD Ameritrade Holding Corp.	3.300%	4/1/27	125	137
Santander UK plc	4.000%	3/13/24	200	218	TD Ameritrade Holding Corp.	2.750%	10/1/29	50	54
Santander UK plc	2.875%	6/18/24	200	212	Toronto-Dominion Bank	1.900%	12/1/22	225	230
Selective Insurance Group Inc.	5.375%	3/1/49	50	63	Toronto-Dominion Bank	0.750%	6/12/23	1,500	1,511
Sixth Street Specialty Lending Inc.	3.875%	11/1/24	50	53	Toronto-Dominion Bank	3.250%	3/11/24	400	428
Sompo International Holdings Ltd.	4.700%	10/15/22	100	105	Toronto-Dominion Bank	2.650%	6/12/24	500	529
State Street Corp.	3.100%	5/15/23	400	420	Toronto-Dominion Bank	1.150%	6/12/25	200	201
State Street Corp.	3.700%	11/20/23	83	90	Toronto-Dominion Bank	0.750%	1/6/26	200	197
State Street Corp.	3.776%	12/3/24	200	216	Travelers Cos. Inc.	6.250%	6/15/37	150	221
State Street Corp.	3.300%	12/16/24	227	247	Travelers Cos. Inc.	4.300%	8/25/45	150	187
State Street Corp.	3.550%	8/18/25	200	222					
State Street Corp.	2.354%	11/1/25	125	131					
State Street Corp.	2.650%	5/19/26	125	134					
State Street Corp.	4.141%	12/3/29	200	234					
State Street Corp.	2.400%	1/24/30	150	157					
State Street Corp.	3.031%	11/1/34	125	133					
Stifel Financial Corp.	4.250%	7/18/24	150	165					
Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	250	258					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Travelers Cos. Inc.	4.000%	5/30/47	225	273	Westpac Banking Corp.	3.650%	5/15/23	75	80
Travelers Cos. Inc.	4.100%	3/4/49	200	247	Westpac Banking Corp.	3.300%	2/26/24	250	268
Travelers Cos. Inc.	2.550%	4/27/50	500	482	Westpac Banking Corp.	2.350%	2/19/25	200	210
Trinity Acquisition plc	4.400%	3/15/26	100	113	Westpac Banking Corp.	2.850%	5/13/26	200	216
Truist Bank	3.502%	8/2/22	250	251	Westpac Banking Corp.	1.150%	6/3/26	218	218
Truist Bank	1.250%	3/9/23	1,000	1,015	Westpac Banking Corp.	2.700%	8/19/26	175	188
Truist Bank	3.200%	4/1/24	500	535	Westpac Banking Corp.	3.350%	3/8/27	250	276
Truist Bank	3.689%	8/2/24	250	267	Westpac Banking Corp.	2.650%	1/16/30	150	161
Truist Bank	2.150%	12/6/24	250	261	Westpac Banking Corp.	2.894%	2/4/30	425	441
Truist Bank	3.625%	9/16/25	500	550	Westpac Banking Corp.	4.322%	11/23/31	500	556
Truist Bank	3.300%	5/15/26	200	219	Westpac Banking Corp.	4.110%	7/24/34	25	27
Truist Financial Corp.	3.750%	12/6/23	250	269	Westpac Banking Corp.	2.668%	11/15/35	315	310
Truist Financial Corp.	3.700%	6/5/25	175	193	Westpac Banking Corp.	4.421%	7/24/39	600	709
Truist Financial Corp.	1.200%	8/5/25	200	202	Westpac Banking Corp.	2.963%	11/16/40	200	196
Truist Financial Corp.	1.125%	8/3/27	500	488	Willis North America Inc.	3.600%	5/15/24	125	134
Truist Financial Corp.	3.875%	3/19/29	200	228	Willis North America Inc.	4.500%	9/15/28	100	116
Truist Financial Corp.	1.887%	6/7/29	500	503	Willis North America Inc.	2.950%	9/15/29	440	463
Truist Financial Corp.	1.950%	6/5/30	100	100	Willis North America Inc.	5.050%	9/15/48	50	66
U.S. Bancorp	3.700%	1/30/24	150	162	Willis North America Inc.	3.875%	9/15/49	90	102
U.S. Bancorp	3.375%	2/5/24	500	535	XLIT Ltd.	4.450%	3/31/25	189	212
U.S. Bancorp	3.950%	11/17/25	25	28	XLIT Ltd.	5.500%	3/31/45	100	136
U.S. Bancorp	3.100%	4/27/26	300	327	Zions Bancorp NA	3.250%	10/29/29	250	262
U.S. Bancorp	2.375%	7/22/26	25	26					
U.S. Bancorp	3.150%	4/27/27	275	301					
U.S. Bancorp	3.900%	4/26/28	75	86					
U.S. Bancorp	3.000%	7/30/29	240	260					
U.S. Bank NA	1.950%	1/9/23	300	307	Health Care (3.3%)				
U.S. Bank NA	2.850%	1/23/23	250	259	Abbott Laboratories	3.400%	11/30/23	316	337
U.S. Bank NA	3.400%	7/24/23	250	265	Abbott Laboratories	3.750%	11/30/26	367	415
U.S. Bank NA	2.050%	1/21/25	175	183	Abbott Laboratories	1.150%	1/30/28	100	98
U.S. Bank NA	2.800%	1/27/25	625	668	Abbott Laboratories	1.400%	6/30/30	150	145
UBS Group AG	3.126%	8/13/30	50	54	Abbott Laboratories	4.750%	11/30/36	375	483
Unum Group	4.000%	3/15/24	125	135	Abbott Laboratories	5.300%	5/27/40	250	347
Unum Group	4.000%	6/15/29	80	90	Abbott Laboratories	4.750%	4/15/43	175	232
Unum Group	5.750%	8/15/42	75	94	Abbott Laboratories	4.900%	11/30/46	700	955
Unum Group	4.500%	12/15/49	100	107	AbbVie Inc.	3.250%	10/1/22	300	308
Voya Financial Inc.	3.125%	7/15/24	100	107	AbbVie Inc.	2.900%	11/6/22	800	827
Voya Financial Inc.	3.650%	6/15/26	250	277	AbbVie Inc.	3.200%	11/6/22	275	284
Voya Financial Inc.	5.700%	7/15/43	75	103	AbbVie Inc.	2.300%	11/21/22	625	642
Voya Financial Inc.	4.800%	6/15/46	40	51	AbbVie Inc.	2.800%	3/15/23	100	103
Voya Financial Inc.	4.700%	1/23/48	100	105	AbbVie Inc.	2.850%	5/14/23	200	208
Wachovia Corp.	6.605%	10/1/25	265	321	AbbVie Inc.	3.750%	11/14/23	250	268
Wells Fargo & Co.	3.450%	2/13/23	350	367	AbbVie Inc.	3.850%	6/15/24	200	217
Wells Fargo & Co.	3.750%	1/24/24	200	215	AbbVie Inc.	2.600%	11/21/24	750	791
Wells Fargo & Co.	1.654%	6/2/24	1,500	1,532	AbbVie Inc.	3.800%	3/15/25	590	645
Wells Fargo & Co.	3.000%	2/19/25	425	455	AbbVie Inc.	3.600%	5/14/25	911	995
Wells Fargo & Co.	2.406%	10/30/25	600	628	AbbVie Inc.	3.200%	5/14/26	976	1,058
Wells Fargo & Co.	2.164%	2/11/26	500	519	AbbVie Inc.	2.950%	11/21/26	740	796
Wells Fargo & Co.	3.000%	4/22/26	1,275	1,371	AbbVie Inc.	4.250%	11/14/28	350	406
Wells Fargo & Co.	4.100%	6/3/26	725	814	AbbVie Inc.	3.200%	11/21/29	1,130	1,226
Wells Fargo & Co.	3.000%	10/23/26	675	728	AbbVie Inc.	4.550%	3/15/35	350	424
Wells Fargo & Co.	4.300%	7/22/27	475	541	AbbVie Inc.	4.500%	5/14/35	495	598
Wells Fargo & Co.	3.584%	5/22/28	500	550	AbbVie Inc.	4.300%	5/14/36	190	225
Wells Fargo & Co.	4.150%	1/24/29	200	230	AbbVie Inc.	4.050%	11/21/39	825	958
Wells Fargo & Co.	2.879%	10/30/30	1,300	1,377	AbbVie Inc.	4.625%	10/1/42	190	235
Wells Fargo & Co.	4.478%	4/4/31	1,250	1,478	AbbVie Inc.	4.400%	11/6/42	501	609
Wells Fargo & Co.	3.068%	4/30/41	600	615	AbbVie Inc.	4.850%	6/15/44	230	292
Wells Fargo & Co.	5.375%	11/2/43	1,000	1,339	AbbVie Inc.	4.750%	3/15/45	200	251
Wells Fargo & Co.	5.606%	1/15/44	600	821	AbbVie Inc.	4.700%	5/14/45	602	751
Wells Fargo & Co.	4.650%	11/4/44	325	400	AbbVie Inc.	4.450%	5/14/46	455	551
Wells Fargo & Co.	3.900%	5/1/45	250	293	AbbVie Inc.	4.875%	11/14/48	550	713
Wells Fargo & Co.	4.900%	11/17/45	250	320	AbbVie Inc.	4.250%	11/21/49	1,025	1,229
Wells Fargo & Co.	4.400%	6/14/46	300	362	Adventist Health System	2.952%	3/1/29	100	105
Wells Fargo & Co.	4.750%	12/7/46	350	442	Adventist Health System	3.630%	3/1/49	100	109
Wells Fargo & Co.	5.013%	4/4/51	1,750	2,397	Advocate Health & Hospitals Corp.	3.829%	8/15/28	50	57
Wells Fargo Bank NA	3.550%	8/14/23	750	798	Advocate Health & Hospitals Corp.	2.211%	6/15/30	25	25
Wells Fargo Bank NA	5.950%	8/26/36	200	274	Advocate Health & Hospitals Corp.	4.272%	8/15/48	100	126
Wells Fargo Bank NA	5.850%	2/1/37	300	412	Advocate Health & Hospitals Corp.	3.387%	10/15/49	75	83
Wells Fargo Bank NA	6.600%	1/15/38	225	332	Advocate Health & Hospitals Corp.	3.008%	6/15/50	75	77
Westpac Banking Corp.	2.750%	1/11/23	200	207	Aetna Inc.	2.750%	11/15/22	200	205
Westpac Banking Corp.	2.000%	1/13/23	150	154					

368,203

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Aetna Inc.	2.800%	6/15/23	125	130	Baptist Healthcare System Obligated Group	3.540%	8/15/50	250	270
Aetna Inc.	3.500%	11/15/24	125	135	Baxalta Inc.	3.600%	6/23/22	15	15
Aetna Inc.	6.625%	6/15/36	130	189	Baxalta Inc.	4.000%	6/23/25	97	107
Aetna Inc.	6.750%	12/15/37	100	148	Baxalta Inc.	5.250%	6/23/45	73	98
Aetna Inc.	4.500%	5/15/42	75	90	Baxter International Inc.	1.730%	4/1/31	500	487
Aetna Inc.	4.125%	11/15/42	75	86	Baxter International Inc.	3.500%	8/15/46	100	112
Aetna Inc.	3.875%	8/15/47	300	337	Baylor Scott & White Holdings	1.777%	11/15/30	100	98
Agilent Technologies Inc.	3.875%	7/15/23	100	106	Baylor Scott & White Holdings	4.185%	11/15/45	100	123
Agilent Technologies Inc.	3.050%	9/22/26	75	81	Baylor Scott & White Holdings	2.839%	11/15/50	350	351
Agilent Technologies Inc.	2.750%	9/15/29	100	105	Becton Dickinson and Co.	3.300%	3/1/23	50	52
Agilent Technologies Inc.	2.100%	6/4/30	100	99	Becton Dickinson and Co.	3.734%	12/15/24	272	296
AHS Hospital Corp.	5.024%	7/1/45	75	103	Becton Dickinson and Co.	3.700%	6/6/27	375	417
AHS Hospital Corp.	2.780%	7/1/51	150	148	Becton Dickinson and Co.	1.957%	2/11/31	500	488
Allina Health System	3.887%	4/15/49	75	87	Becton Dickinson and Co.	4.875%	5/15/44	26	31
AmerisourceBergen Corp.	3.400%	5/15/24	175	187	Becton Dickinson and Co.	4.685%	12/15/44	196	244
AmerisourceBergen Corp.	3.250%	3/1/25	50	54	Becton Dickinson and Co.	4.669%	6/6/47	300	374
AmerisourceBergen Corp.	3.450%	12/15/27	275	300	Biogen Inc.	3.625%	9/15/22	275	286
AmerisourceBergen Corp.	2.700%	3/15/31	300	308	Biogen Inc.	4.050%	9/15/25	350	390
AmerisourceBergen Corp.	4.300%	12/15/47	175	204	Biogen Inc.	2.250%	5/1/30	600	602
Amgen Inc.	2.250%	8/19/23	150	155	Biogen Inc.	3.150%	5/1/50	300	295
Amgen Inc.	3.625%	5/22/24	500	538	Bon Secours Mercy Health Inc.	3.464%	6/1/30	100	110
Amgen Inc.	1.900%	2/21/25	100	103	Bon Secours Mercy Health Inc.	3.205%	6/1/50	250	259
Amgen Inc.	3.125%	5/1/25	175	188	Boston Scientific Corp.	3.450%	3/1/24	175	187
Amgen Inc.	2.600%	8/19/26	455	483	Boston Scientific Corp.	1.900%	6/1/25	550	567
Amgen Inc.	2.200%	2/21/27	150	156	Boston Scientific Corp.	3.750%	3/1/26	125	139
Amgen Inc.	3.150%	2/21/40	575	598	Boston Scientific Corp.	4.000%	3/1/29	150	171
Amgen Inc.	4.950%	10/1/41	240	310	Boston Scientific Corp.	2.650%	6/1/30	400	414
Amgen Inc.	5.150%	11/15/41	126	166	Boston Scientific Corp.	7.000%	11/15/35	100	141
Amgen Inc.	4.400%	5/1/45	450	546	Boston Scientific Corp.	4.550%	3/1/39	175	214
Amgen Inc.	4.563%	6/15/48	356	448	Boston Scientific Corp.	7.375%	1/15/40	50	79
Amgen Inc.	3.375%	2/21/50	725	764	Boston Scientific Corp.	4.700%	3/1/49	200	256
Amgen Inc.	4.663%	6/15/51	409	528	Bristol-Myers Squibb Co.	2.000%	8/1/22	275	280
Amgen Inc.	2.770%	9/1/53	172	163	Bristol-Myers Squibb Co.	3.550%	8/15/22	325	337
Anthem Inc.	2.950%	12/1/22	150	155	Bristol-Myers Squibb Co.	0.537%	11/13/23	500	500
Anthem Inc.	3.300%	1/15/23	625	652	Bristol-Myers Squibb Co.	2.900%	7/26/24	675	720
Anthem Inc.	3.500%	8/15/24	475	511	Bristol-Myers Squibb Co.	3.875%	8/15/25	574	639
Anthem Inc.	3.350%	12/1/24	160	173	Bristol-Myers Squibb Co.	3.200%	6/15/26	460	505
Anthem Inc.	2.375%	1/15/25	100	105	Bristol-Myers Squibb Co.	1.125%	11/13/27	500	492
Anthem Inc.	4.101%	3/1/28	400	458	Bristol-Myers Squibb Co.	3.450%	11/15/27	210	234
Anthem Inc.	2.250%	5/15/30	530	535	Bristol-Myers Squibb Co.	3.900%	2/20/28	275	315
Anthem Inc.	2.550%	3/15/31	250	258	Bristol-Myers Squibb Co.	3.400%	7/26/29	500	560
Anthem Inc.	5.950%	12/15/34	1	1	Bristol-Myers Squibb Co.	1.450%	11/13/30	400	387
Anthem Inc.	5.850%	1/15/36	75	101	Bristol-Myers Squibb Co.	4.125%	6/15/39	380	459
Anthem Inc.	6.375%	6/15/37	50	71	Bristol-Myers Squibb Co.	2.350%	11/13/40	500	481
Anthem Inc.	4.625%	5/15/42	175	218	Bristol-Myers Squibb Co.	3.250%	8/1/42	100	108
Anthem Inc.	4.650%	1/15/43	775	967	Bristol-Myers Squibb Co.	4.500%	3/1/44	75	96
Anthem Inc.	5.100%	1/15/44	100	132	Bristol-Myers Squibb Co.	4.625%	5/15/44	175	228
Anthem Inc.	4.375%	12/1/47	300	366	Bristol-Myers Squibb Co.	5.000%	8/15/45	361	494
Anthem Inc.	4.550%	3/1/48	155	194	Bristol-Myers Squibb Co.	4.350%	11/15/47	250	317
Anthem Inc.	4.850%	8/15/54	30	38	Bristol-Myers Squibb Co.	4.550%	2/20/48	300	392
Ascension Health	2.532%	11/15/29	350	369	Bristol-Myers Squibb Co.	4.250%	10/26/49	500	632
Ascension Health	3.106%	11/15/39	100	107	Bristol-Myers Squibb Co.	2.550%	11/13/50	500	479
Ascension Health	3.945%	11/15/46	175	214	Cardinal Health Inc.	2.616%	6/15/22	79	81
Ascension Health	4.847%	11/15/53	75	105	Cardinal Health Inc.	3.200%	3/15/23	150	157
Astrazeneca Finance LLC	0.700%	5/28/24	250	250	Cardinal Health Inc.	3.079%	6/15/24	290	308
Astrazeneca Finance LLC	1.200%	5/28/26	200	199	Cardinal Health Inc.	3.750%	9/15/25	100	110
Astrazeneca Finance LLC	1.750%	5/28/28	200	200	Cardinal Health Inc.	4.600%	3/15/43	75	87
Astrazeneca Finance LLC	2.250%	5/28/31	200	203	Cardinal Health Inc.	4.500%	11/15/44	50	57
AstraZeneca plc	0.300%	5/26/23	200	199	Cardinal Health Inc.	4.900%	9/15/45	100	120
AstraZeneca plc	3.500%	8/17/23	225	239	Cardinal Health Inc.	4.368%	6/15/47	125	141
AstraZeneca plc	3.375%	11/16/25	400	438	Children's Health System of Texas	2.511%	8/15/50	100	93
AstraZeneca plc	0.700%	4/8/26	500	487	Children's Hospital Corp.	4.115%	1/1/47	75	95
AstraZeneca plc	3.125%	6/12/27	175	191	Children's Hospital Corp.	2.585%	2/1/50	50	47
AstraZeneca plc	4.000%	1/17/29	200	230	Children's Hospital Medical Center	4.268%	5/15/44	50	63
AstraZeneca plc	1.375%	8/6/30	300	284					
AstraZeneca plc	6.450%	9/15/37	450	671					
AstraZeneca plc	4.000%	9/18/42	290	346					
AstraZeneca plc	4.375%	11/16/45	200	249					
AstraZeneca plc	3.000%	5/28/51	335	344					
Banner Health	2.338%	1/1/30	125	128					
Banner Health	3.181%	1/1/50	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)
CHRISTUS Health	4.341%	7/1/28	125	144	Eli Lilly & Co.	3.375%	3/15/29	225	252
Cigna Corp.	3.050%	11/30/22	100	103	Eli Lilly & Co.	3.950%	3/15/49	300	364
Cigna Corp.	3.000%	7/15/23	700	733	Eli Lilly & Co.	2.250%	5/15/50	200	181
Cigna Corp.	3.500%	6/15/24	175	188	Eli Lilly & Co.	4.150%	3/15/59	350	444
Cigna Corp.	3.250%	4/15/25	250	269	Eli Lilly & Co.	2.500%	9/15/60	250	229
Cigna Corp.	4.125%	11/15/25	467	523	Gilead Sciences Inc.	3.250%	9/1/22	375	386
Cigna Corp.	4.500%	2/25/26	390	444	Gilead Sciences Inc.	2.500%	9/1/23	300	312
Cigna Corp.	3.400%	3/1/27	275	302	Gilead Sciences Inc.	3.700%	4/1/24	470	505
Cigna Corp.	7.875%	5/15/27	41	54	Gilead Sciences Inc.	3.650%	3/1/26	575	634
Cigna Corp.	4.375%	10/15/28	610	710	Gilead Sciences Inc.	2.950%	3/1/27	525	565
Cigna Corp.	2.400%	3/15/30	765	781	Gilead Sciences Inc.	4.600%	9/1/35	575	703
Cigna Corp.	2.375%	3/15/31	250	253	Gilead Sciences Inc.	4.000%	9/1/36	350	405
Cigna Corp.	4.800%	8/15/38	415	517	Gilead Sciences Inc.	5.650%	12/1/41	175	241
Cigna Corp.	3.200%	3/15/40	150	156	Gilead Sciences Inc.	4.800%	4/1/44	400	506
Cigna Corp.	6.125%	11/15/41	92	131	Gilead Sciences Inc.	4.500%	2/1/45	325	397
Cigna Corp.	4.800%	7/15/46	400	506	Gilead Sciences Inc.	4.750%	3/1/46	455	577
Cigna Corp.	3.875%	10/15/47	120	134	Gilead Sciences Inc.	4.150%	3/1/47	475	559
Cigna Corp.	4.900%	12/15/48	545	704	GlaxoSmithKline Capital Inc.	3.375%	5/15/23	225	238
Cigna Corp.	3.400%	3/15/50	375	390	GlaxoSmithKline Capital Inc.	3.625%	5/15/25	604	666
Cigna Corp.	3.400%	3/15/51	250	261	GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	430
City of Hope	5.623%	11/15/43	75	106	GlaxoSmithKline Capital Inc.	5.375%	4/15/34	85	115
City of Hope	4.378%	8/15/48	100	125	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	823
CommonSpirit Health	2.950%	11/1/22	75	77	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	124
CommonSpirit Health	2.760%	10/1/24	100	105	GlaxoSmithKline Capital plc	0.534%	10/1/23	500	501
CommonSpirit Health	2.782%	10/1/30	500	520	GlaxoSmithKline Capital plc	3.375%	6/1/29	25	28
CommonSpirit Health	4.350%	11/1/42	225	263	Hackensack Meridian Health Inc.	2.675%	9/1/41	250	245
CommonSpirit Health	3.817%	10/1/49	50	56	Hackensack Meridian Health Inc.	4.211%	7/1/48	125	154
CommonSpirit Health	4.187%	10/1/49	200	230	Hackensack Meridian Health Inc.	4.500%	7/1/57	50	66
Community Health Network Inc.	3.099%	5/1/50	250	249	Hartford HealthCare Corp.	3.447%	7/1/54	75	79
Cottage Health Obligated Group	3.304%	11/1/49	100	108	HCA Inc.	4.750%	5/1/23	250	268
CVS Health Corp.	2.750%	12/1/22	150	154	HCA Inc.	5.000%	3/15/24	425	470
CVS Health Corp.	4.750%	12/1/22	150	157	HCA Inc.	5.250%	4/15/25	320	366
CVS Health Corp.	3.700%	3/9/23	934	983	HCA Inc.	5.250%	6/15/26	325	376
CVS Health Corp.	3.375%	8/12/24	275	296	HCA Inc.	4.500%	2/15/27	125	141
CVS Health Corp.	3.875%	7/20/25	573	633	HCA Inc.	4.125%	6/15/29	405	457
CVS Health Corp.	2.875%	6/1/26	2,166	2,327	HCA Inc.	2.375%	7/15/31	200	198
CVS Health Corp.	3.000%	8/15/26	450	485	HCA Inc.	5.125%	6/15/39	200	250
CVS Health Corp.	1.300%	8/21/27	400	393	HCA Inc.	5.500%	6/15/47	425	553
CVS Health Corp.	4.300%	3/25/28	1,742	2,001	HCA Inc.	5.250%	6/15/49	300	383
CVS Health Corp.	3.250%	8/15/29	360	391	HCA Inc.	3.500%	7/15/51	200	200
CVS Health Corp.	1.750%	8/21/30	225	217	Hospital Special Surgery	2.667%	10/1/50	10	9
CVS Health Corp.	1.875%	2/28/31	500	485	Humana Inc.	2.900%	12/15/22	150	155
CVS Health Corp.	4.875%	7/20/35	125	152	Humana Inc.	3.850%	10/1/24	326	354
CVS Health Corp.	4.780%	3/25/38	1,000	1,230	Humana Inc.	3.950%	3/15/27	150	168
CVS Health Corp.	6.125%	9/15/39	75	105	Humana Inc.	4.875%	4/1/30	135	163
CVS Health Corp.	4.125%	4/1/40	200	232	Humana Inc.	4.625%	12/1/42	110	135
CVS Health Corp.	2.700%	8/21/40	275	267	Humana Inc.	4.950%	10/1/44	270	349
CVS Health Corp.	5.300%	12/5/43	150	198	Humana Inc.	3.950%	8/15/49	40	46
CVS Health Corp.	5.125%	7/20/45	1,025	1,330	IHC Health Services Inc.	4.131%	5/15/48	100	124
CVS Health Corp.	5.050%	3/25/48	1,400	1,821	llumina Inc.	2.550%	3/23/31	250	254
CVS Health Corp.	4.250%	4/1/50	300	357	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	125	150
Danaher Corp.	3.350%	9/15/25	100	109	Iowa Health System	3.665%	2/15/50	125	139
Danaher Corp.	4.375%	9/15/45	75	94	Johns Hopkins Health System Corp.	3.837%	5/15/46	125	148
Danaher Corp.	2.600%	10/1/50	500	478	Johnson & Johnson	2.050%	3/1/23	125	128
Dartmouth-Hitchcock Health	4.178%	8/1/48	100	118	Johnson & Johnson	3.375%	12/5/23	200	215
DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	161	Johnson & Johnson	2.625%	1/15/25	250	266
DH Europe Finance II Sarl	2.050%	11/15/22	250	256	Johnson & Johnson	2.450%	3/1/26	350	373
DH Europe Finance II Sarl	2.200%	11/15/24	250	261	Johnson & Johnson	2.950%	3/3/27	200	219
DH Europe Finance II Sarl	2.600%	11/15/29	150	157	Johnson & Johnson	0.950%	9/1/27	300	295
DH Europe Finance II Sarl	3.250%	11/15/39	175	188					
Dignity Health	3.125%	11/1/22	50	52					
Dignity Health	3.812%	11/1/24	100	109					
Dignity Health	4.500%	11/1/42	100	120					
Dignity Health	5.267%	11/1/64	50	69					
Duke University Health System Inc.	3.920%	6/1/47	100	120					
Edwards Lifesciences Corp.	4.300%	6/15/28	100	116					
Eli Lilly & Co.	2.750%	6/1/25	71	76					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
	Johnson & Johnson	2.900%	1/15/28	100	109	Merck & Co. Inc.	3.600%	9/15/42	100	115	
	Johnson & Johnson	6.950%	9/1/29	75	105	Merck & Co. Inc.	4.150%	5/18/43	200	247	
	Johnson & Johnson	1.300%	9/1/30	300	291	Merck & Co. Inc.	3.700%	2/10/45	525	607	
	Johnson & Johnson	4.950%	5/15/33	150	198	Merck & Co. Inc.	4.000%	3/7/49	300	367	
	Johnson & Johnson	4.375%	12/5/33	175	219	Merck & Co. Inc.	2.450%	6/24/50	300	283	
	Johnson & Johnson	3.550%	3/1/36	175	203	Mercy Health	4.302%	7/1/28	25	29	
	Johnson & Johnson	3.625%	3/3/37	300	350	Methodist Hospital	2.705%	12/1/50	300	291	
	Johnson & Johnson	5.950%	8/15/37	200	293	2	Montefiore Obligated Group	5.246%	11/1/48	150	181
	Johnson & Johnson	3.400%	1/15/38	200	227	Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	516	
	Johnson & Johnson	2.100%	9/1/40	250	237	MultiCare Health System	2.803%	8/15/50	250	247	
	Johnson & Johnson	4.500%	9/1/40	150	194	Mylan Inc.	4.200%	11/29/23	100	107	
	Johnson & Johnson	4.850%	5/15/41	75	100	Mylan Inc.	5.400%	11/29/43	100	124	
	Johnson & Johnson	4.500%	12/5/43	200	260	Mylan Inc.	5.200%	4/15/48	175	215	
	Johnson & Johnson	3.700%	3/1/46	350	416	New York and Presbyterian Hospital	4.024%	8/1/45	130	160	
	Johnson & Johnson	3.750%	3/3/47	250	301	New York and Presbyterian Hospital	4.063%	8/1/56	75	94	
	Johnson & Johnson	2.250%	9/1/50	400	373	New York and Presbyterian Hospital	2.606%	8/1/60	300	279	
	Kaiser Foundation Hospitals	3.150%	5/1/27	100	110	New York and Presbyterian Hospital	3.954%	8/1/19	125	147	
	Kaiser Foundation Hospitals	2.810%	6/1/41	250	255	Northwell Healthcare Inc.	3.979%	11/1/46	100	113	
	Kaiser Foundation Hospitals	4.875%	4/1/42	235	316	Northwell Healthcare Inc.	4.260%	11/1/47	200	237	
	Kaiser Foundation Hospitals	4.150%	5/1/47	150	187	Northwell Healthcare Inc.	3.809%	11/1/49	100	111	
	Kaiser Foundation Hospitals	3.266%	11/1/49	225	244	Novant Health Inc.	2.637%	11/1/36	250	255	
	Kaiser Foundation Hospitals	3.002%	6/1/51	250	258	Novartis Capital Corp.	3.400%	5/6/24	400	431	
	Koninklijke KPN NV	6.875%	3/11/38	100	152	Novartis Capital Corp.	1.750%	2/14/25	200	206	
	Koninklijke Philips NV	5.000%	3/15/42	150	199	Novartis Capital Corp.	2.000%	2/14/27	525	546	
	Laboratory Corp. of America Holdings	3.250%	9/1/24	150	161	Novartis Capital Corp.	3.100%	5/17/27	175	191	
	Laboratory Corp. of America Holdings	2.300%	12/1/24	100	105	Novartis Capital Corp.	2.200%	8/14/30	410	424	
	Laboratory Corp. of America Holdings	3.600%	2/1/25	200	216	Novartis Capital Corp.	3.700%	9/21/42	100	117	
	Laboratory Corp. of America Holdings	1.550%	6/1/26	200	200	Novartis Capital Corp.	4.400%	5/6/44	375	481	
	Laboratory Corp. of America Holdings	3.600%	9/1/27	100	111	Novartis Capital Corp.	4.000%	11/20/45	225	275	
	Laboratory Corp. of America Holdings	2.950%	12/1/29	125	132	Novartis Capital Corp.	2.750%	8/14/50	75	76	
	Laboratory Corp. of America Holdings	2.700%	6/1/31	200	203	2	NYU Langone Hospitals	4.784%	7/1/44	100	128
	Laboratory Corp. of America Holdings	4.700%	2/1/45	195	234	2	NYU Langone Hospitals	4.368%	7/1/47	110	131
	Mass General Brigham Inc.	3.192%	7/1/49	150	158	2	NYU Langone Hospitals	3.380%	7/1/55	200	211
	Mass General Brigham Inc.	3.342%	7/1/60	250	275		OhioHealth Corp.	3.042%	11/15/50	100	104
	Mayo Clinic	3.774%	11/15/43	75	88	Orlando Health Obligated Group	4.089%	10/1/48	50	61	
	Mayo Clinic	4.128%	11/15/52	50	63	PeaceHealth Obligated Group	4.787%	11/15/48	75	100	
	Mayo Clinic	3.196%	11/15/61	250	269	PeaceHealth Obligated Group	3.218%	11/15/50	200	208	
	McKesson Corp.	3.796%	3/15/24	200	215	PerkinElmer Inc.	3.300%	9/15/29	175	189	
	McKesson Corp.	0.900%	12/3/25	500	493	PerkinElmer Inc.	3.625%	3/15/51	150	163	
	McKesson Corp.	3.950%	2/16/28	200	227	Perrigo Finance Unlimited Co.	3.900%	12/15/24	200	215	
2	MedStar Health Inc.	3.626%	8/15/49	75	83	Perrigo Finance Unlimited Co.	4.375%	3/15/26	225	248	
	Medtronic Inc.	3.500%	3/15/25	200	220	Perrigo Finance Unlimited Co.	4.900%	12/15/44	80	84	
	Medtronic Inc.	4.375%	3/15/35	411	512	Pfizer Inc.	3.200%	9/15/23	125	132	
	Medtronic Inc.	4.625%	3/15/45	344	451	Pfizer Inc.	2.950%	3/15/24	150	160	
	Memorial Health Services	3.447%	11/1/49	150	162	Pfizer Inc.	2.750%	6/3/26	590	638	
	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	102	Pfizer Inc.	3.600%	9/15/28	200	227	
	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	190	Pfizer Inc.	3.450%	3/15/29	375	422	
	Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	32	Pfizer Inc.	2.625%	4/1/30	300	320	
	Merck & Co. Inc.	2.400%	9/15/22	250	255	Pfizer Inc.	1.700%	5/28/30	225	224	
	Merck & Co. Inc.	2.800%	5/18/23	325	340	Pfizer Inc.	4.000%	12/15/36	300	362	
	Merck & Co. Inc.	2.750%	2/10/25	740	788	Pfizer Inc.	4.100%	9/15/38	150	182	
	Merck & Co. Inc.	3.400%	3/7/29	375	420	Pfizer Inc.	3.900%	3/15/39	125	149	
	Merck & Co. Inc.	1.450%	6/24/30	210	205	Pfizer Inc.	7.200%	3/15/39	425	696	
	Merck & Co. Inc.	6.500%	12/1/33	125	184	Pfizer Inc.	2.550%	5/28/40	200	201	
	Merck & Co. Inc.	3.900%	3/7/39	200	237	Pfizer Inc.	4.300%	6/15/43	125	157	
						Pfizer Inc.	4.400%	5/15/44	200	257	
						Pfizer Inc.	4.125%	12/15/46	250	310	
						Pfizer Inc.	4.200%	9/15/48	350	441	
						Pfizer Inc.	4.000%	3/15/49	175	215	
						Pfizer Inc.	2.700%	5/28/50	200	199	
						Pharmacia LLC	6.600%	12/1/28	175	235	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	53	Thermo Fisher Scientific Inc.	2.600%	10/1/29	225	236	
	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	150	157	Thermo Fisher Scientific Inc.	4.497%	3/25/30	85	101	
2	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	86	Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	257	
2	Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	87	Toledo Hospital	5.325%	11/15/28	50	58	
	Quest Diagnostics Inc.	4.250%	4/1/24	100	109	Toledo Hospital	6.015%	11/15/48	75	93	
	Quest Diagnostics Inc.	3.500%	3/30/25	100	109	Trinity Health Corp.	4.125%	12/1/45	85	105	
	Quest Diagnostics Inc.	3.450%	6/1/26	125	137	UnitedHealth Group Inc.	3.350%	7/15/22	180	186	
	Quest Diagnostics Inc.	4.200%	6/30/29	140	161	UnitedHealth Group Inc.	2.375%	10/15/22	150	154	
	Quest Diagnostics Inc.	2.950%	6/30/30	160	170	UnitedHealth Group Inc.	2.750%	2/15/23	175	181	
	Quest Diagnostics Inc.	2.800%	6/30/31	125	131	UnitedHealth Group Inc.	2.875%	3/15/23	25	26	
	Quest Diagnostics Inc.	5.750%	1/30/40	13	16	UnitedHealth Group Inc.	3.500%	6/15/23	100	106	
	Quest Diagnostics Inc.	4.700%	3/30/45	25	31	UnitedHealth Group Inc.	3.500%	2/15/24	100	108	
	Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	500	474	UnitedHealth Group Inc.	2.375%	8/15/24	300	316	
5	Royalty Pharma plc	0.750%	9/2/23	300	301	UnitedHealth Group Inc.	3.750%	7/15/25	950	1,054	
5	Royalty Pharma plc	1.200%	9/2/25	300	297	UnitedHealth Group Inc.	3.700%	12/15/25	75	83	
5	Royalty Pharma plc	2.200%	9/2/30	300	294	UnitedHealth Group Inc.	3.100%	3/15/26	225	245	
5	Royalty Pharma plc	3.550%	9/2/50	350	349	UnitedHealth Group Inc.	3.450%	1/15/27	175	194	
	Rush Obligated Group	3.922%	11/15/29	75	86	UnitedHealth Group Inc.	3.375%	4/15/27	350	389	
	RWJ Barnabas Health Inc.	3.949%	7/1/46	100	117	UnitedHealth Group Inc.	2.950%	10/15/27	150	163	
	RWJ Barnabas Health Inc.	3.477%	7/1/49	25	28	UnitedHealth Group Inc.	2.950%	10/15/27	150	163	
	Sanofi	3.375%	6/19/23	225	238	UnitedHealth Group Inc.	3.875%	12/15/28	150	173	
	Sanofi	3.625%	6/19/28	225	257	UnitedHealth Group Inc.	2.875%	8/15/29	150	162	
	Seattle Children's Hospital	2.719%	10/1/50	200	196	UnitedHealth Group Inc.	2.000%	5/15/30	755	761	
	Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	1,425	1,491	UnitedHealth Group Inc.	2.300%	5/15/31	650	666	
	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	575	624	UnitedHealth Group Inc.	4.625%	7/15/35	175	222	
	Smith & Nephew plc	2.032%	10/14/30	300	294	UnitedHealth Group Inc.	6.500%	6/15/37	50	75	
	Spectrum Health System Obligated Group	3.487%	7/15/49	75	83	UnitedHealth Group Inc.	6.625%	11/15/37	125	190	
	SSM Health Care Corp.	3.688%	6/1/23	150	158	UnitedHealth Group Inc.	6.875%	2/15/38	245	380	
	SSM Health Care Corp.	3.823%	6/1/27	100	112	UnitedHealth Group Inc.	3.500%	8/15/39	240	268	
	Stanford Health Care	3.795%	11/15/48	125	147	UnitedHealth Group Inc.	2.750%	5/15/40	200	202	
	Stryker Corp.	3.375%	5/15/24	213	228	UnitedHealth Group Inc.	2.750%	5/15/40	200	202	
	Stryker Corp.	1.150%	6/15/25	100	101	UnitedHealth Group Inc.	5.950%	2/15/41	60	87	
	Stryker Corp.	3.375%	11/1/25	140	153	UnitedHealth Group Inc.	3.050%	5/15/41	300	314	
	Stryker Corp.	3.500%	3/15/26	183	202	UnitedHealth Group Inc.	4.625%	11/15/41	110	140	
	Stryker Corp.	3.650%	3/7/28	50	56	UnitedHealth Group Inc.	4.375%	3/15/42	50	62	
	Stryker Corp.	4.100%	4/1/43	75	88	UnitedHealth Group Inc.	3.950%	10/15/42	175	208	
	Stryker Corp.	4.375%	5/15/44	50	61	UnitedHealth Group Inc.	4.250%	3/15/43	125	153	
	Stryker Corp.	4.625%	3/15/46	175	224	UnitedHealth Group Inc.	4.750%	7/15/45	305	400	
	Stryker Corp.	2.900%	6/15/50	100	100	UnitedHealth Group Inc.	4.200%	1/15/47	210	257	
	Sutter Health	1.321%	8/15/25	500	505	UnitedHealth Group Inc.	4.250%	4/15/47	290	357	
	Sutter Health	3.695%	8/15/28	75	84	UnitedHealth Group Inc.	4.250%	6/15/48	300	371	
	Sutter Health	4.091%	8/15/48	75	89	UnitedHealth Group Inc.	4.450%	12/15/48	150	192	
	Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	200	217	UnitedHealth Group Inc.	3.700%	8/15/49	310	356	
	Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	405	488	UnitedHealth Group Inc.	3.250%	5/15/51	750	802	
	Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	500	496	UnitedHealth Group Inc.	3.875%	8/15/59	420	497	
	Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	400	404	UnitedHealth Group Inc.	3.125%	5/15/60	250	258	
	Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	610	615	5	Universal Health Services Inc.	2.650%	10/15/30	300	301
	Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	200	205	5	UPMC	3.600%	4/3/25	125	136
	Texas Health Resources	2.328%	11/15/50	300	272	5	Utah Acquisition Sub Inc.	3.950%	6/15/26	889	979
	Thermo Fisher Scientific Inc.	4.133%	3/25/25	230	255	5	Utah Acquisition Sub Inc.	5.250%	6/15/46	225	276
	Thermo Fisher Scientific Inc.	3.650%	12/15/25	400	441	2	Viatrix Inc.	1.650%	6/22/25	175	177
	Thermo Fisher Scientific Inc.	2.950%	9/19/26	200	216	5	Viatrix Inc.	2.300%	6/22/27	175	179
	Thermo Fisher Scientific Inc.	3.200%	8/15/27	50	55	5	Viatrix Inc.	2.700%	6/22/30	525	531
						5	Viatrix Inc.	3.850%	6/22/40	525	560
						2	Viatrix Inc.	4.000%	6/22/50	500	530
							Willis-Knighton Medical Center	4.813%	9/1/48	50	64
							Wyeth LLC	7.250%	3/1/23	250	278
							Wyeth LLC	6.450%	2/1/24	300	346
							Wyeth LLC	6.500%	2/1/34	150	218
							Wyeth LLC	6.000%	2/15/36	85	122
							Wyeth LLC	5.950%	4/1/37	385	552
							Zeneca Wilmington Inc.	7.000%	11/15/23	25	29
							Zimmer Biomet Holdings Inc.	3.700%	3/19/23	50	53
							Zimmer Biomet Holdings Inc.	3.550%	4/1/25	350	380
							Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	67

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	150	178	Boeing Co.	3.250%	3/1/28	100	106
Zoetis Inc.	3.250%	2/1/23	350	363	Boeing Co.	3.450%	11/1/28	60	64
Zoetis Inc.	4.500%	11/13/25	100	113	Boeing Co.	3.200%	3/1/29	200	210
Zoetis Inc.	3.000%	9/12/27	150	162	Boeing Co.	2.950%	2/1/30	190	195
Zoetis Inc.	3.900%	8/20/28	100	114	Boeing Co.	5.150%	5/1/30	945	1,120
Zoetis Inc.	2.000%	5/15/30	150	149	Boeing Co.	3.625%	2/1/31	275	296
Zoetis Inc.	4.700%	2/1/43	175	225	Boeing Co.	6.125%	2/15/33	75	95
Zoetis Inc.	3.950%	9/12/47	150	178	Boeing Co.	3.600%	5/1/34	350	369
Zoetis Inc.	4.450%	8/20/48	75	96	Boeing Co.	3.250%	2/1/35	190	193
Zoetis Inc.	3.000%	5/15/50	125	129	Boeing Co.	6.625%	2/15/38	50	67
				158,738	Boeing Co.	3.550%	3/1/38	50	51
Industrials (2.3%)					Boeing Co.	3.500%	3/1/39	75	76
3M Co.	1.750%	2/14/23	200	204	Boeing Co.	6.875%	3/15/39	100	140
3M Co.	2.250%	3/15/23	175	180	Boeing Co.	5.875%	2/15/40	75	96
3M Co.	3.250%	2/14/24	100	107	Boeing Co.	5.705%	5/1/40	740	955
3M Co.	2.000%	2/14/25	150	156	Boeing Co.	3.375%	6/15/46	75	72
3M Co.	2.650%	4/15/25	100	107	Boeing Co.	3.650%	3/1/47	150	150
3M Co.	3.000%	8/7/25	100	108	Boeing Co.	3.625%	3/1/48	75	75
3M Co.	2.250%	9/19/26	150	159	Boeing Co.	3.850%	11/1/48	60	62
3M Co.	2.875%	10/15/27	125	136	Boeing Co.	3.900%	5/1/49	150	158
3M Co.	3.375%	3/1/29	150	168	Boeing Co.	3.750%	2/1/50	150	155
3M Co.	2.375%	8/26/29	360	377	Boeing Co.	5.805%	5/1/50	1,130	1,525
3M Co.	3.125%	9/19/46	75	79	Boeing Co.	3.825%	3/1/59	200	201
3M Co.	3.625%	10/15/47	100	116	Boeing Co.	3.950%	8/1/59	75	78
3M Co.	4.000%	9/14/48	250	306	Boeing Co.	5.930%	5/1/60	735	1,014
3M Co.	3.250%	8/26/49	300	328	Burlington Northern Santa Fe LLC	3.050%	9/1/22	150	154
3M Co.	3.700%	4/15/50	125	147	Burlington Northern Santa Fe LLC	3.000%	3/15/23	175	182
Allegion plc	3.500%	10/1/29	75	82	Burlington Northern Santa Fe LLC	3.850%	9/1/23	75	80
Allegion U.S. Holding Co. Inc.	3.550%	10/1/27	175	190	Burlington Northern Santa Fe LLC	3.750%	4/1/24	200	216
² American Airlines Class A Series 2016-3 Pass Through Trust	3.250%	4/15/30	40	39	Burlington Northern Santa Fe LLC	3.400%	9/1/24	150	162
² American Airlines Class AA Series 2015-2 Pass Through Trust	3.600%	3/22/29	42	43	Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	108
² American Airlines Class AA Series 2016-1 Pass Through Trust	3.575%	7/15/29	118	121	Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	83
² American Airlines Class AA Series 2016-3 Pass Through Trust	3.000%	4/15/30	119	120	Burlington Northern Santa Fe LLC	3.250%	6/15/27	225	248
² American Airlines Class AA Series 2017-1 Pass Through Trust	3.650%	8/15/30	40	41	Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	179
² American Airlines Class AA Series 2019-1 Pass Through Trust	3.150%	8/15/33	47	48	Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	166
Amphenol Corp.	3.200%	4/1/24	50	53	Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	344
Amphenol Corp.	2.050%	3/1/25	40	41	Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	309
Amphenol Corp.	4.350%	6/1/29	100	117	Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	247
Amphenol Corp.	2.800%	2/15/30	275	291	Burlington Northern Santa Fe LLC	4.450%	3/15/43	175	219
Block Financial LLC	5.500%	11/1/22	100	104	Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	170
Block Financial LLC	5.250%	10/1/25	100	114	Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	133
Block Financial LLC	3.875%	8/15/30	200	216	Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	191
BNSF Funding Trust I	6.613%	12/15/55	65	74	Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	151
Boeing Co.	1.167%	2/4/23	300	301	Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	98
Boeing Co.	2.800%	3/1/23	400	414	Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	176
Boeing Co.	4.508%	5/1/23	625	666	Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	152
Boeing Co.	1.875%	6/15/23	200	204	Burlington Northern Santa Fe LLC	4.050%	6/15/48	375	453
Boeing Co.	1.950%	2/1/24	500	512	Burlington Northern Santa Fe LLC	4.050%	6/15/48	375	453
Boeing Co.	1.433%	2/4/24	500	501	Burlington Northern Santa Fe LLC	4.150%	12/15/48	200	245
Boeing Co.	2.800%	3/1/24	75	78	Burlington Northern Santa Fe LLC	3.550%	2/15/50	400	453
Boeing Co.	2.850%	10/30/24	100	105	Burlington Northern Santa Fe LLC	3.050%	2/15/51	200	208
Boeing Co.	2.500%	3/1/25	145	150					
Boeing Co.	4.875%	5/1/25	795	891					
Boeing Co.	2.196%	2/4/26	1,200	1,211					
Boeing Co.	3.100%	5/1/26	100	106					
Boeing Co.	2.250%	6/15/26	50	51					
Boeing Co.	2.700%	2/1/27	195	202					
Boeing Co.	2.800%	3/1/27	50	52					
Boeing Co.	5.040%	5/1/27	360	416					

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.	2.950%	11/21/24	233	248	2	Continental Airlines Class A Series 2012-2 Pass Through Trust	4.000%	4/29/26	31	33
Canadian National Railway Co.	6.250%	8/1/34	75	106		Crane Co.	4.450%	12/15/23	50	54
Canadian National Railway Co.	6.200%	6/1/36	75	106		Crane Co.	4.200%	3/15/48	125	139
Canadian National Railway Co.	6.375%	11/15/37	100	144		CSX Corp.	3.400%	8/1/24	62	67
Canadian National Railway Co.	3.200%	8/2/46	175	181		CSX Corp.	3.350%	11/1/25	150	164
Canadian National Railway Co.	3.650%	2/3/48	125	139		CSX Corp.	3.250%	6/1/27	150	165
Canadian National Railway Co.	2.450%	5/1/50	175	158		CSX Corp.	3.800%	3/1/28	350	395
Canadian Pacific Railway Co.	4.450%	3/15/23	225	238		CSX Corp.	4.250%	3/15/29	200	233
Canadian Pacific Railway Co.	2.050%	3/5/30	200	199		CSX Corp.	2.400%	2/15/30	172	177
Canadian Pacific Railway Co.	7.125%	10/15/31	100	142		CSX Corp.	6.220%	4/30/40	152	223
Canadian Pacific Railway Co.	5.950%	5/15/37	450	623		CSX Corp.	5.500%	4/15/41	225	305
Canadian Pacific Railway Co.	6.125%	9/15/15	120	186		CSX Corp.	4.750%	5/30/42	210	265
Carrier Global Corp.	2.242%	2/15/25	400	416		CSX Corp.	4.100%	3/15/44	150	176
Carrier Global Corp.	2.493%	2/15/27	250	262		CSX Corp.	4.300%	3/1/48	250	304
Carrier Global Corp.	2.722%	2/15/30	600	622		CSX Corp.	4.750%	11/15/48	200	259
Carrier Global Corp.	3.377%	4/5/40	300	316		CSX Corp.	4.500%	3/15/49	225	281
Carrier Global Corp.	3.577%	4/5/50	400	425		CSX Corp.	3.350%	9/15/49	265	281
Caterpillar Financial Services Corp.	1.950%	11/18/22	350	358		CSX Corp.	3.800%	4/15/50	200	229
Caterpillar Financial Services Corp.	2.550%	11/29/22	200	206		CSX Corp.	4.500%	8/1/54	25	32
Caterpillar Financial Services Corp.	3.450%	5/15/23	200	212	2	CSX Corp.	4.250%	11/1/66	150	186
Caterpillar Financial Services Corp.	0.650%	7/7/23	250	251		CSX Corp.	4.650%	3/1/68	75	98
Caterpillar Financial Services Corp.	3.650%	12/7/23	70	75		Cummins Inc.	0.750%	9/1/25	400	397
Caterpillar Financial Services Corp.	2.850%	5/17/24	125	133	2	Cummins Inc.	1.500%	9/1/30	300	289
Caterpillar Financial Services Corp.	3.300%	6/9/24	250	270		Cummins Inc.	2.600%	9/1/50	200	190
Caterpillar Financial Services Corp.	2.150%	11/8/24	300	314	2.5	Deere & Co.	2.750%	4/15/25	100	107
Caterpillar Financial Services Corp.	3.250%	12/1/24	477	519		Deere & Co.	5.375%	10/16/29	125	159
Caterpillar Financial Services Corp.	1.450%	5/15/25	100	102		Deere & Co.	7.125%	3/3/31	100	145
Caterpillar Financial Services Corp.	0.800%	11/13/25	500	497		Deere & Co.	3.900%	6/9/42	250	307
Caterpillar Financial Services Corp.	0.900%	3/2/26	500	499		Deere & Co.	2.875%	9/7/49	200	209
Caterpillar Financial Services Corp.	2.400%	8/9/26	100	106		Deere & Co.	3.750%	4/15/50	175	211
Caterpillar Financial Services Corp.	3.250%	9/19/49	200	221		Delta Air Lines Class AA Series 2015-1 Pass Through Trust	3.625%	1/30/29	38	41
Caterpillar Inc.	3.400%	5/15/24	150	161		Delta Air Lines Class AA Series 2019-1 Pass Through Trust	3.204%	10/25/25	75	79
Caterpillar Inc.	2.600%	9/19/29	200	213		Delta Air Lines Class AA Series 2020-1 Pass Through Trust	2.000%	12/10/29	141	142
Caterpillar Inc.	2.600%	4/9/30	120	128	5	Delta Air Lines Inc.	7.000%	5/1/25	500	583
Caterpillar Inc.	6.050%	8/15/36	100	144	2.5	Delta Air Lines Inc. / SkyMiles IP Ltd.	4.750%	10/20/28	200	223
Caterpillar Inc.	5.200%	5/27/41	150	207		Dover Corp.	3.150%	11/15/25	200	215
Caterpillar Inc.	3.803%	8/15/42	243	289		Dover Corp.	2.950%	11/4/29	75	81
Caterpillar Inc.	3.250%	4/9/50	200	222		Eaton Corp.	2.750%	11/2/22	300	310
Caterpillar Inc.	4.750%	5/15/64	100	144		Eaton Corp.	3.103%	9/15/27	125	136
Cintas Corp. No. 2	3.700%	4/1/27	175	196		Eaton Corp.	4.000%	11/2/32	150	175
CNH Industrial Capital LLC	1.950%	7/2/23	75	77		Eaton Corp.	4.150%	11/2/42	150	179
CNH Industrial Capital LLC	4.200%	1/15/24	675	731		Eaton Corp.	3.915%	9/15/47	50	58
CNH Industrial Capital LLC	1.450%	7/15/26	200	199		Emerson Electric Co.	3.150%	6/1/25	200	216
CNH Industrial NV	3.850%	11/15/27	100	111		Emerson Electric Co.	1.800%	10/15/27	225	230
2 Continental Airlines Class A Series 2007-1 Pass Through Trust	5.983%	10/19/23	27	27		Emerson Electric Co.	1.950%	10/15/30	100	101
						Emerson Electric Co.	2.750%	10/15/50	150	150
						FedEx Corp.	3.250%	4/1/26	100	110
						FedEx Corp.	3.100%	8/5/29	200	217
						FedEx Corp.	4.250%	5/15/30	100	117
						FedEx Corp.	3.900%	2/1/35	200	229
						FedEx Corp.	3.250%	5/15/41	200	206
						FedEx Corp.	3.875%	8/1/42	125	139
						FedEx Corp.	4.100%	4/15/43	75	86
						FedEx Corp.	5.100%	1/15/44	250	321
						FedEx Corp.	4.100%	2/1/45	125	143
						FedEx Corp.	4.750%	11/15/45	250	312
						FedEx Corp.	4.550%	4/1/46	225	272
						FedEx Corp.	4.400%	1/15/47	125	149
						FedEx Corp.	4.050%	2/15/48	200	230
						FedEx Corp.	4.950%	10/17/48	250	323
						FedEx Corp.	5.250%	5/15/50	250	339
						FedEx Corp.	4.500%	2/1/65	60	69

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² FedEx Corp. Class AA Series 2020-1 Pass Through Trust	1.875%	8/20/35	487	482	John Deere Capital Corp.	2.800%	1/27/23	50	52
Flowserve Corp.	3.500%	9/15/22	250	257	John Deere Capital Corp.	2.800%	3/6/23	100	104
Flowserve Corp.	4.000%	11/15/23	50	53	John Deere Capital Corp.	3.450%	6/7/23	200	212
Flowserve Corp.	3.500%	10/1/30	90	95	John Deere Capital Corp.	0.700%	7/5/23	100	101
Fortive Corp.	3.150%	6/15/26	150	163	John Deere Capital Corp.	3.650%	10/12/23	50	54
Fortive Corp.	4.300%	6/15/46	100	119	John Deere Capital Corp.	2.600%	3/7/24	75	79
General Dynamics Corp.	3.375%	5/15/23	200	211	John Deere Capital Corp.	2.650%	6/24/24	75	80
General Dynamics Corp.	1.875%	8/15/23	300	309	John Deere Capital Corp.	2.050%	1/9/25	350	366
General Dynamics Corp.	2.375%	11/15/24	320	337	John Deere Capital Corp.	3.450%	3/13/25	300	329
General Dynamics Corp.	3.250%	4/1/25	150	163	John Deere Capital Corp.	3.400%	9/11/25	75	83
General Dynamics Corp.	3.500%	5/15/25	200	219	John Deere Capital Corp.	0.700%	1/15/26	300	297
General Dynamics Corp.	3.500%	4/1/27	100	111	John Deere Capital Corp.	2.650%	6/10/26	100	108
General Dynamics Corp.	2.625%	11/15/27	200	214	John Deere Capital Corp.	1.050%	6/17/26	200	200
General Dynamics Corp.	3.750%	5/15/28	200	227	John Deere Capital Corp.	2.250%	9/14/26	125	132
General Dynamics Corp.	3.625%	4/1/30	200	226	John Deere Capital Corp.	2.800%	9/8/27	150	162
General Dynamics Corp.	4.250%	4/1/40	150	183	John Deere Capital Corp.	3.050%	1/6/28	100	110
General Dynamics Corp.	3.600%	11/15/42	100	115	John Deere Capital Corp.	3.450%	3/7/29	50	56
General Dynamics Corp.	4.250%	4/1/50	140	179	John Deere Capital Corp.	2.800%	7/18/29	150	162
General Electric Co.	3.150%	9/7/22	91	94	John Deere Capital Corp.	2.450%	1/9/30	325	342
General Electric Co.	3.100%	1/9/23	574	597	John Deere Capital Corp.	2.000%	6/17/31	100	101
General Electric Co.	3.450%	5/15/24	100	107	Johnson Controls International plc	3.625%	7/2/24	126	135
General Electric Co.	3.450%	5/1/27	200	220	Johnson Controls International plc	3.900%	2/14/26	37	41
General Electric Co.	6.750%	3/15/32	705	978	Johnson Controls International plc	6.000%	1/15/36	39	55
General Electric Co.	5.875%	1/14/38	560	763	Johnson Controls International plc	4.625%	7/2/44	175	217
General Electric Co.	6.875%	1/10/39	338	507	Johnson Controls International plc	5.125%	9/14/45	14	19
General Electric Co.	4.250%	5/1/40	300	351	Johnson Controls International plc	4.500%	2/15/47	100	125
General Electric Co.	4.350%	5/1/50	600	726	Johnson Controls International plc	4.950%	7/2/64	72	97
^{3.5} GXO Logistics Inc.	2.650%	7/15/31	250	249	Kansas City Southern	3.000%	5/15/23	250	259
Honeywell International Inc.	2.150%	8/8/22	100	102	Kansas City Southern	2.875%	11/15/29	100	105
Honeywell International Inc.	0.483%	8/19/22	500	500	Kansas City Southern	4.300%	5/15/43	75	86
Honeywell International Inc.	2.300%	8/15/24	425	446	Kansas City Southern	4.950%	8/15/45	125	160
Honeywell International Inc.	1.350%	6/1/25	275	280	Kansas City Southern	4.700%	5/1/48	225	280
Honeywell International Inc.	2.500%	11/1/26	50	53	Kansas City Southern	3.500%	5/1/50	100	106
Honeywell International Inc.	2.700%	8/15/29	100	107	Kennametal Inc.	4.625%	6/15/28	120	136
Honeywell International Inc.	1.950%	6/1/30	1,000	1,016	Keysight Technologies Inc.	4.550%	10/30/24	195	217
Honeywell International Inc.	5.700%	3/15/37	200	278	Keysight Technologies Inc.	4.600%	4/6/27	125	145
Honeywell International Inc.	5.375%	3/1/41	150	209	Keysight Technologies Inc.	3.000%	10/30/29	100	106
Honeywell International Inc.	2.800%	6/1/50	200	206	Kirby Corp.	4.200%	3/1/28	300	335
Hubbell Inc.	3.350%	3/1/26	75	81	L3Harris Technologies Inc.	3.850%	6/15/23	600	638
Hubbell Inc.	3.150%	8/15/27	50	54	L3Harris Technologies Inc.	3.950%	5/28/24	103	112
Hubbell Inc.	3.500%	2/15/28	175	192	L3Harris Technologies Inc.	3.832%	4/27/25	200	219
Huntington Ingalls Industries Inc.	3.844%	5/1/25	100	109	L3Harris Technologies Inc.	3.850%	12/15/26	50	56
Huntington Ingalls Industries Inc.	4.200%	5/1/30	200	229	L3Harris Technologies Inc.	4.400%	6/15/28	175	203
IDEX Corp.	3.000%	5/1/30	75	79	L3Harris Technologies Inc.	4.854%	4/27/35	100	125
Illinois Tool Works Inc.	3.500%	3/1/24	200	214	L3Harris Technologies Inc.	6.150%	12/15/40	100	144
Illinois Tool Works Inc.	2.650%	11/15/26	300	322	L3Harris Technologies Inc.	5.054%	4/27/45	100	132
Illinois Tool Works Inc.	4.875%	9/15/41	75	100	Legrand France SA	8.500%	2/15/25	68	86
Illinois Tool Works Inc.	3.900%	9/1/42	250	299	Lennox International Inc.	3.000%	11/15/23	100	105
JB Hunt Transport Services Inc.	3.300%	8/15/22	100	103	Lennox International Inc.	1.700%	8/1/27	50	50
JB Hunt Transport Services Inc.	3.875%	3/1/26	200	223	Lockheed Martin Corp.	3.100%	1/15/23	100	104
² JetBlue Class A Series 2020-1 Pass Through Trust	4.000%	5/15/34	145	160	Lockheed Martin Corp.	3.550%	1/15/26	380	420
² JetBlue Class AA Series 2019-1 Pass Through Trust	2.750%	11/15/33	141	143	Lockheed Martin Corp.	1.850%	6/15/30	179	180
John Deere Capital Corp.	2.150%	9/8/22	400	409	Lockheed Martin Corp.	3.600%	3/1/35	150	172
John Deere Capital Corp.	2.700%	1/6/23	100	104	Lockheed Martin Corp.	4.500%	5/15/36	100	126
					Lockheed Martin Corp.	6.150%	9/1/36	300	431
					Lockheed Martin Corp.	4.070%	12/15/42	270	328
					Lockheed Martin Corp.	3.800%	3/1/45	100	117
					Lockheed Martin Corp.	4.700%	5/15/46	275	364
					Lockheed Martin Corp.	2.800%	6/15/50	175	176
					Lockheed Martin Corp.	4.090%	9/15/52	331	414
					Norfolk Southern Corp.	2.903%	2/15/23	48	50
					Norfolk Southern Corp.	3.850%	1/15/24	75	80
					Norfolk Southern Corp.	3.650%	8/1/25	50	55
					Norfolk Southern Corp.	2.900%	6/15/26	310	334
					Norfolk Southern Corp.	7.800%	5/15/27	60	81

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Norfolk Southern Corp.	3.150%	6/1/27	125	136	Raytheon Technologies Corp.	4.450%	11/16/38	175	212
Norfolk Southern Corp.	3.800%	8/1/28	113	128	Raytheon Technologies Corp.	5.700%	4/15/40	100	139
Norfolk Southern Corp.	2.550%	11/1/29	200	210	Raytheon Technologies Corp.	4.700%	12/15/41	50	63
Norfolk Southern Corp.	4.837%	10/1/41	113	145	Raytheon Technologies Corp.	4.500%	6/1/42	675	840
Norfolk Southern Corp.	4.450%	6/15/45	75	92	Raytheon Technologies Corp.	4.800%	12/15/43	65	82
Norfolk Southern Corp.	4.650%	1/15/46	75	94	Raytheon Technologies Corp.	4.150%	5/15/45	200	237
Norfolk Southern Corp.	4.150%	2/28/48	25	29	Raytheon Technologies Corp.	3.750%	11/1/46	200	226
Norfolk Southern Corp.	4.100%	5/15/49	73	86	Raytheon Technologies Corp.	4.350%	4/15/47	250	306
Norfolk Southern Corp.	3.400%	11/1/49	75	80	Raytheon Technologies Corp.	4.050%	5/4/47	300	353
Norfolk Southern Corp.	3.050%	5/15/50	350	351	Raytheon Technologies Corp.	4.625%	11/16/48	350	449
Norfolk Southern Corp.	4.050%	8/15/52	239	282	Raytheon Technologies Corp.	3.125%	7/1/50	300	308
Norfolk Southern Corp.	3.155%	5/15/55	438	443	Republic Services Inc.	2.500%	8/15/24	200	210
Norfolk Southern Corp.	4.100%	5/15/21	100	109	Republic Services Inc.	0.875%	11/15/25	500	496
Northrop Grumman Corp.	3.250%	8/1/23	150	159	Republic Services Inc.	1.450%	2/15/31	500	469
Northrop Grumman Corp.	2.930%	1/15/25	275	293	Republic Services Inc.	6.200%	3/1/40	175	251
Northrop Grumman Corp.	3.200%	2/1/27	150	163	Republic Services Inc.	5.700%	5/15/41	100	138
Northrop Grumman Corp.	3.250%	1/15/28	100	109	Rockwell Automation Inc.	3.500%	3/1/29	100	112
Northrop Grumman Corp.	4.400%	5/1/30	290	343	Rockwell Automation Inc.	4.200%	3/1/49	125	156
Northrop Grumman Corp.	5.150%	5/1/40	100	131	Ryder System Inc.	3.400%	3/1/23	75	78
Northrop Grumman Corp.	5.050%	11/15/40	150	196	Ryder System Inc.	3.750%	6/9/23	225	238
Northrop Grumman Corp.	4.750%	6/1/43	275	354	Ryder System Inc.	3.650%	3/18/24	150	161
Northrop Grumman Corp.	4.030%	10/15/47	380	451	Ryder System Inc.	2.500%	9/1/24	50	52
Northrop Grumman Corp.	5.250%	5/1/50	310	436	Ryder System Inc.	4.625%	6/1/25	193	218
Nvent Finance Sarl	3.950%	4/15/23	200	209	Ryder System Inc.	2.900%	12/1/26	100	107
Nvent Finance Sarl	4.550%	4/15/28	100	110	Snap-on Inc.	3.250%	3/1/27	50	54
Oshkosh Corp.	4.600%	5/15/28	185	214	Snap-on Inc.	4.100%	3/1/48	75	92
Oshkosh Corp.	3.100%	3/1/30	60	64	Snap-on Inc.	3.100%	5/1/50	75	79
Otis Worldwide Corp.	2.293%	4/5/27	200	208	Southwest Airlines Co.	4.750%	5/4/23	250	268
Otis Worldwide Corp.	2.565%	2/15/30	300	311	Southwest Airlines Co.	5.250%	5/4/25	1,000	1,142
Otis Worldwide Corp.	3.112%	2/15/40	400	414	Southwest Airlines Co.	3.000%	11/15/26	100	107
Otis Worldwide Corp.	3.362%	2/15/50	150	158	Southwest Airlines Co.	5.125%	6/15/27	475	559
PACCAR Financial Corp.	2.300%	8/10/22	50	51	Southwest Airlines Co.	3.450%	11/16/27	50	54
PACCAR Financial Corp.	2.000%	9/26/22	50	51	Southwest Airlines Co.	2.625%	2/10/30	100	103
PACCAR Financial Corp.	3.400%	8/9/23	100	106	2 Southwest Airlines Co. Series 2007-1 Pass Through Trust	6.150%	2/1/24	11	11
PACCAR Financial Corp.	0.350%	8/11/23	500	500	2 Spirit Airlines Series 2015-1A Pass Through Trust	4.100%	10/1/29	17	18
PACCAR Financial Corp.	2.150%	8/15/24	75	78	Stanley Black & Decker Inc.	3.400%	3/1/26	100	110
PACCAR Financial Corp.	1.800%	2/6/25	60	62	Stanley Black & Decker Inc.	4.250%	11/15/28	100	117
Parker-Hannifin Corp.	3.500%	9/15/22	175	181	Stanley Black & Decker Inc.	2.300%	3/15/30	375	389
Parker-Hannifin Corp.	2.700%	6/14/24	110	116	Stanley Black & Decker Inc.	5.200%	9/1/40	75	99
Parker-Hannifin Corp.	3.300%	11/21/24	290	312	Stanley Black & Decker Inc.	4.850%	11/15/48	100	135
Parker-Hannifin Corp.	3.250%	3/1/27	125	137	Stanley Black & Decker Inc.	4.000%	3/15/60	400	426
Parker-Hannifin Corp.	3.250%	6/14/29	75	82	Teledyne Technologies Inc.	0.950%	4/1/24	300	300
Parker-Hannifin Corp.	6.250%	5/15/38	150	213	Teledyne Technologies Inc.	2.750%	4/1/31	300	308
Parker-Hannifin Corp.	4.450%	11/21/44	200	247	Textron Inc.	4.000%	3/15/26	200	223
Parker-Hannifin Corp.	4.000%	6/14/49	185	220	Textron Inc.	3.650%	3/15/27	250	277
Precision Castparts Corp.	2.500%	1/15/23	200	206	Textron Inc.	3.900%	9/17/29	225	252
Precision Castparts Corp.	3.250%	6/15/25	175	190	Timken Co.	3.875%	9/1/24	100	107
Precision Castparts Corp.	4.375%	6/15/45	200	243	Timken Co.	4.500%	12/15/28	25	28
Quanta Services Inc.	2.900%	10/1/30	400	415	Trane Technologies Global Holding Co Ltd.	4.250%	6/15/23	125	134
Raytheon Technologies Corp.	2.500%	12/15/22	275	282	Trane Technologies Global Holding Co Ltd.	5.750%	6/15/43	125	181
Raytheon Technologies Corp.	3.200%	3/15/24	175	186					
Raytheon Technologies Corp.	3.950%	8/16/25	400	445					
Raytheon Technologies Corp.	3.500%	3/15/27	300	331					
Raytheon Technologies Corp.	3.125%	5/4/27	225	245					
Raytheon Technologies Corp.	7.200%	8/15/27	25	33					
Raytheon Technologies Corp.	4.125%	11/16/28	750	864					
Raytheon Technologies Corp.	7.500%	9/15/29	125	175					
Raytheon Technologies Corp.	2.250%	7/1/30	300	305					
Raytheon Technologies Corp.	5.400%	5/1/35	150	197					
Raytheon Technologies Corp.	6.050%	6/1/36	100	140					
Raytheon Technologies Corp.	6.125%	7/15/38	100	143					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Trane Technologies Luxembourg Finance SA	3.550%	11/1/24	375	405	United Parcel Service Inc.	3.400%	3/15/29	100	112
Trane Technologies Luxembourg Finance SA	3.500%	3/21/26	75	82	United Parcel Service Inc.	2.500%	9/1/29	100	106
Trane Technologies Luxembourg Finance SA	3.800%	3/21/29	225	254	United Parcel Service Inc.	6.200%	1/15/38	173	255
Trane Technologies Luxembourg Finance SA	4.500%	3/21/49	75	94	United Parcel Service Inc.	5.200%	4/1/40	255	347
Trimble Inc.	4.150%	6/15/23	50	53	United Parcel Service Inc.	4.875%	11/15/40	75	99
Trimble Inc.	4.750%	12/1/24	93	103	United Parcel Service Inc.	3.625%	10/1/42	100	115
Trimble Inc.	4.900%	6/15/28	50	59	United Parcel Service Inc.	3.400%	11/15/46	110	122
Tyco Electronics Group SA	3.450%	8/1/24	125	134	United Parcel Service Inc.	4.250%	3/15/49	125	158
Tyco Electronics Group SA	3.125%	8/15/27	200	216	United Parcel Service Inc.	3.400%	9/1/49	200	224
Tyco Electronics Group SA	7.125%	10/1/37	125	191	United Parcel Service Inc.	5.300%	4/1/50	300	439
Union Pacific Corp.	4.163%	7/15/22	534	550	Valmont Industries Inc.	5.000%	10/1/44	150	181
Union Pacific Corp.	2.950%	1/15/23	25	26	Valmont Industries Inc.	5.250%	10/1/54	75	93
Union Pacific Corp.	3.500%	6/8/23	150	159	Waste Connections Inc.	4.250%	12/1/28	100	116
Union Pacific Corp.	3.646%	2/15/24	50	54	Waste Connections Inc.	3.500%	5/1/29	200	220
Union Pacific Corp.	3.150%	3/1/24	100	107	Waste Connections Inc.	2.600%	2/1/30	139	144
Union Pacific Corp.	3.250%	1/15/25	206	222	Waste Connections Inc.	3.050%	4/1/50	75	76
Union Pacific Corp.	3.750%	7/15/25	560	622	Waste Management Inc.	2.900%	9/15/22	100	102
Union Pacific Corp.	2.750%	3/1/26	75	80	Waste Management Inc.	2.400%	5/15/23	225	233
Union Pacific Corp.	2.400%	2/5/30	200	206	Waste Management Inc.	0.750%	11/15/25	500	496
Union Pacific Corp.	3.375%	2/1/35	100	110	Waste Management Inc.	3.150%	11/15/27	125	137
5 Union Pacific Corp.	2.891%	4/6/36	500	520	Waste Management Inc.	1.500%	3/15/31	200	189
Union Pacific Corp.	3.600%	9/15/37	290	325	Waste Management Inc.	2.950%	6/1/41	200	206
Union Pacific Corp.	3.250%	2/5/50	200	211	Waste Management Inc.	2.500%	11/15/50	200	187
Union Pacific Corp.	3.799%	10/1/51	560	640	Westinghouse Air Brake Technologies Corp.	4.400%	3/15/24	275	298
Union Pacific Corp.	3.875%	2/1/55	100	113	Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	360	384
Union Pacific Corp.	3.950%	8/15/59	100	116	Westinghouse Air Brake Technologies Corp.	4.950%	9/15/28	175	203
Union Pacific Corp.	3.839%	3/20/60	386	438	WW Grainger Inc.	1.850%	2/15/25	75	78
Union Pacific Corp.	2.973%	9/16/62	325	312	WW Grainger Inc.	4.600%	6/15/45	200	258
5 Union Pacific Corp.	3.799%	4/6/71	535	593	WW Grainger Inc.	3.750%	5/15/46	75	86
2 United Airlines	5.875%	4/15/29	657	730	WW Grainger Inc.	4.200%	5/15/47	75	92
2 United Airlines Class A Series 2013-1 Pass Through Trust	4.300%	2/15/27	51	54	Xylem Inc.	3.250%	11/1/26	100	109
2 United Airlines Class A Series 2014-1 Pass Through Trust	4.000%	10/11/27	67	70	Xylem Inc.	1.950%	1/30/28	100	101
United Airlines Class A Series 2015-1 Pass Through Trust	3.700%	6/1/24	60	62	Xylem Inc.	2.250%	1/30/31	100	101
2 United Airlines Class A Series 2016-1 Pass Through Trust	3.450%	1/7/30	41	41	Xylem Inc.	4.375%	11/1/46	100	119
2 United Airlines Class A Series 2016-2 Pass Through Trust	3.100%	4/7/30	41	41					
2 United Airlines Class AA Series 2015-1 Pass Through Trust	3.450%	6/1/29	133	139	Materials (0.9%)				112,622
2 United Airlines Class AA Series 2016-1 Pass Through Trust	3.100%	1/7/30	326	344	Air Products and Chemicals Inc.	3.350%	7/31/24	500	538
2 United Airlines Class AA Series 2016-2 Pass Through Trust	2.875%	4/7/30	61	62	Air Products and Chemicals Inc.	2.050%	5/15/30	200	204
2 United Airlines Class AA Series 2019-1 Pass Through Trust	4.150%	2/25/33	168	185	Air Products and Chemicals Inc.	2.700%	5/15/40	200	202
2 United Airlines Class AA Series 2019-2 Pass Through Trust	2.700%	11/1/33	96	96	Air Products and Chemicals Inc.	2.800%	5/15/50	200	200
2 United Airlines Class B Series 2020-1 Pass Through Trust	4.875%	7/15/27	194	206	Albemarle Corp.	4.150%	12/1/24	132	145
United Parcel Service Inc.	2.450%	10/1/22	175	180	Albemarle Corp.	5.450%	12/1/44	75	95
United Parcel Service Inc.	2.500%	4/1/23	200	207	Amcor Flexibles North America Inc.	3.100%	9/15/26	50	53
United Parcel Service Inc.	2.800%	11/15/24	186	199	Amcor Flexibles North America Inc.	2.630%	6/19/30	125	128
United Parcel Service Inc.	3.900%	4/1/25	300	332	Amcor Flexibles North America Inc.	2.690%	5/25/31	200	204
United Parcel Service Inc.	2.400%	11/15/26	150	160	AngloGold Ashanti Holdings plc	3.750%	10/1/30	200	208
					Avery Dennison Corp.	4.875%	12/6/28	75	89
					Avery Dennison Corp.	2.650%	4/30/30	200	206
					Barrick Gold Corp.	6.450%	10/15/35	75	103
					Barrick North America Finance LLC	5.700%	5/30/41	450	619
					Barrick North America Finance LLC	5.750%	5/1/43	150	211
					5 Berry Global Inc.	0.950%	2/15/24	200	200
					5 Berry Global Inc.	1.570%	1/15/26	400	401
					BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	181
					BHP Billiton Finance USA Ltd.	5.000%	9/30/43	575	781
					Cabot Corp.	4.000%	7/1/29	55	59
					Carlisle Cos. Inc.	3.750%	11/15/22	75	78
					Carlisle Cos. Inc.	3.500%	12/1/24	50	54

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Carlisle Cos. Inc.	3.750%	12/1/27	125	139	LYB International Finance III LLC	3.375%	10/1/40	200	207
Carlisle Cos. Inc.	2.750%	3/1/30	150	156	LYB International Finance III LLC	4.200%	10/15/49	135	155
Celanese U.S. Holdings LLC	3.500%	5/8/24	100	107	LYB International Finance III LLC	3.625%	4/1/51	400	424
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	323	LyondellBasell Industries NV	5.750%	4/15/24	175	196
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	239	LyondellBasell Industries NV	4.625%	2/26/55	425	517
Dow Chemical Co.	4.550%	11/30/25	150	171	Martin Marietta Materials Inc.	0.650%	7/15/23	50	50
Dow Chemical Co.	4.800%	11/30/28	225	270	Martin Marietta Materials Inc.	4.250%	7/2/24	100	109
Dow Chemical Co.	2.100%	11/15/30	400	396	Martin Marietta Materials Inc.	3.450%	6/1/27	50	55
Dow Chemical Co.	4.250%	10/1/34	150	173	Martin Marietta Materials Inc.	3.500%	12/15/27	100	110
Dow Chemical Co.	9.400%	5/15/39	350	616	Martin Marietta Materials Inc.	2.500%	3/15/30	100	102
Dow Chemical Co.	5.250%	11/15/41	100	130	Martin Marietta Materials Inc.	2.400%	7/15/31	150	151
Dow Chemical Co.	4.625%	10/1/44	200	244	Martin Marietta Materials Inc.	4.250%	12/15/47	175	204
Dow Chemical Co.	5.550%	11/30/48	100	140	Martin Marietta Materials Inc.	3.200%	7/15/51	220	220
Dow Chemical Co.	3.600%	11/15/50	500	539	Mosaic Co.	3.250%	11/15/22	225	233
DuPont de Nemours Inc.	4.205%	11/15/23	475	514	Mosaic Co.	4.250%	11/15/23	175	188
DuPont de Nemours Inc.	4.493%	11/15/25	350	398	Mosaic Co.	4.050%	11/15/27	200	224
DuPont de Nemours Inc.	4.725%	11/15/28	425	507	Mosaic Co.	5.450%	11/15/33	100	126
DuPont de Nemours Inc.	5.319%	11/15/38	300	396	Mosaic Co.	4.875%	11/15/41	50	59
DuPont de Nemours Inc.	5.419%	11/15/48	475	660	Mosaic Co.	5.625%	11/15/43	100	131
Eastman Chemical Co.	3.800%	3/15/25	200	218	Newmont Corp.	2.800%	10/1/29	150	157
Eastman Chemical Co.	4.800%	9/1/42	225	276	Newmont Corp.	2.250%	10/1/30	200	200
Eastman Chemical Co.	4.650%	10/15/44	150	182	Newmont Corp.	5.875%	4/1/35	100	135
Ecolab Inc.	2.375%	8/10/22	300	306	Newmont Corp.	6.250%	10/1/39	225	325
Ecolab Inc.	2.700%	11/1/26	200	214	Newmont Corp.	5.450%	6/9/44	200	273
Ecolab Inc.	3.250%	12/1/27	100	110	Nucor Corp.	4.125%	9/15/22	100	104
Ecolab Inc.	4.800%	3/24/30	300	368	Nucor Corp.	2.000%	6/1/25	100	103
Ecolab Inc.	1.300%	1/30/31	500	473	Nucor Corp.	3.950%	5/1/28	100	114
Ecolab Inc.	3.950%	12/1/47	100	121	Nucor Corp.	2.700%	6/1/30	100	104
El du Pont de Nemours and Co.	1.700%	7/15/25	100	103	Nucor Corp.	2.979%	12/15/55	300	290
El du Pont de Nemours and Co.	2.300%	7/15/30	100	103	Nutrien Ltd.	3.500%	6/1/23	299	313
Fibria Overseas Finance Ltd.	5.250%	5/12/24	200	224	Nutrien Ltd.	3.375%	3/15/25	250	270
Fibria Overseas Finance Ltd.	4.000%	1/14/25	150	162	Nutrien Ltd.	3.000%	4/1/25	250	266
FMC Corp.	4.100%	2/1/24	250	268	Nutrien Ltd.	4.000%	12/15/26	50	56
FMC Corp.	3.200%	10/1/26	50	54	Nutrien Ltd.	2.950%	5/13/30	175	185
FMC Corp.	3.450%	10/1/29	100	109	Nutrien Ltd.	4.125%	3/15/35	250	286
FMC Corp.	4.500%	10/1/49	100	121	Nutrien Ltd.	5.625%	12/1/40	275	375
Georgia-Pacific LLC	8.000%	1/15/24	250	296	Nutrien Ltd.	6.125%	1/15/41	25	36
Georgia-Pacific LLC	7.375%	12/1/25	100	127	Nutrien Ltd.	4.900%	6/1/43	50	63
Georgia-Pacific LLC	8.875%	5/15/31	250	395	Nutrien Ltd.	5.250%	1/15/45	200	266
Huntsman International LLC	2.950%	6/15/31	100	102	Nutrien Ltd.	5.000%	4/1/49	100	132
International Flavors & Fragrances Inc.	3.200%	5/1/23	25	26	Owens Corning	3.400%	8/15/26	200	217
International Flavors & Fragrances Inc.	4.450%	9/26/28	50	58	Owens Corning	3.950%	8/15/29	100	113
International Flavors & Fragrances Inc.	4.375%	6/1/47	90	106	Owens Corning	3.875%	6/1/30	50	56
International Flavors & Fragrances Inc.	5.000%	9/26/48	100	130	Owens Corning	4.300%	7/15/47	200	233
International Paper Co.	3.800%	1/15/26	28	31	Owens Corning	4.400%	1/30/48	75	89
International Paper Co.	5.000%	9/15/35	100	126	Packaging Corp. of America	4.500%	11/1/23	350	378
International Paper Co.	7.300%	11/15/39	100	156	Packaging Corp. of America	3.400%	12/15/27	100	110
International Paper Co.	4.800%	6/15/44	200	255	Packaging Corp. of America	3.000%	12/15/29	140	149
International Paper Co.	5.150%	5/15/46	200	268	Packaging Corp. of America	4.050%	12/15/49	90	106
International Paper Co.	4.350%	8/15/48	200	249	PPG Industries Inc.	2.400%	8/15/24	200	209
Kinross Gold Corp.	5.950%	3/15/24	75	84	PPG Industries Inc.	2.550%	6/15/30	300	312
Kinross Gold Corp.	4.500%	7/15/27	25	29	Praxair Inc.	1.100%	8/10/30	500	470
Linde Inc.	2.650%	2/5/25	147	156	Reliance Steel & Aluminum Co.	4.500%	4/15/23	100	106
Linde Inc.	3.550%	11/7/42	50	58	Reliance Steel & Aluminum Co.	1.300%	8/15/25	200	200
LYB International Finance BV	5.250%	7/15/43	200	259					
LYB International Finance II BV	3.500%	3/2/27	200	218					
LYB International Finance III LLC	1.250%	10/1/25	500	499					
LYB International Finance III LLC	3.375%	5/1/30	100	109					

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	197	Alexandria Real Estate Equities Inc.	4.500%	7/30/29	100	117
Rio Tinto Alcan Inc.	6.125%	12/15/33	225	317	Alexandria Real Estate Equities Inc.	2.750%	12/15/29	200	209
Rio Tinto Finance USA Ltd.	3.750%	6/15/25	317	351	Alexandria Real Estate Equities Inc.	4.700%	7/1/30	125	149
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	102	Alexandria Real Estate Equities Inc.	4.900%	12/15/30	124	152
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	125	171	Alexandria Real Estate Equities Inc.	3.375%	8/15/31	150	165
Rio Tinto Finance USA plc	4.750%	3/22/42	150	196	Alexandria Real Estate Equities Inc.	1.875%	2/1/33	500	473
Rio Tinto Finance USA plc	4.125%	8/21/42	250	305	Alexandria Real Estate Equities Inc.	4.850%	4/15/49	50	64
Rohm and Haas Co.	7.850%	7/15/29	250	346	Alexandria Real Estate Equities Inc.	4.000%	2/1/50	125	144
RPM International Inc.	3.450%	11/15/22	100	103	Alexandria Real Estate Equities Inc.	3.000%	5/18/51	500	491
RPM International Inc.	3.750%	3/15/27	50	55	American Campus Communities Operating Partnership LP	3.750%	4/15/23	75	79
RPM International Inc.	4.250%	1/15/48	200	220	American Campus Communities Operating Partnership LP	4.125%	7/1/24	100	109
Sherwin-Williams Co.	2.750%	6/1/22	12	12	American Campus Communities Operating Partnership LP	3.300%	7/15/26	50	54
Sherwin-Williams Co.	3.125%	6/1/24	325	347	American Campus Communities Operating Partnership LP	3.625%	11/15/27	75	82
Sherwin-Williams Co.	3.450%	8/1/25	225	245	American Campus Communities Operating Partnership LP	2.850%	2/1/30	70	72
Sherwin-Williams Co.	3.950%	1/15/26	200	222	American Homes 4 Rent LP	4.900%	2/15/29	100	117
Sherwin-Williams Co.	3.450%	6/1/27	100	110	American Homes 4 Rent LP	2.375%	7/15/31	200	197
Sherwin-Williams Co.	2.950%	8/15/29	200	215	American Homes 4 Rent LP	3.375%	7/15/51	200	196
Sherwin-Williams Co.	2.300%	5/15/30	100	101	American Tower Corp.	3.500%	1/31/23	200	210
Sherwin-Williams Co.	4.000%	12/15/42	100	115	American Tower Corp.	5.000%	2/15/24	100	111
Sherwin-Williams Co.	4.550%	8/1/45	90	111	American Tower Corp.	3.375%	5/15/24	200	214
Sherwin-Williams Co.	4.500%	6/1/47	450	564	American Tower Corp.	2.950%	1/15/25	100	106
Sherwin-Williams Co.	3.800%	8/15/49	100	115	American Tower Corp.	4.000%	6/1/25	138	152
Sherwin-Williams Co.	3.300%	5/15/50	100	106	American Tower Corp.	1.600%	4/15/26	200	202
Sonoco Products Co.	3.125%	5/1/30	105	112	American Tower Corp.	3.375%	10/15/26	200	218
Southern Copper Corp.	3.500%	11/8/22	400	415	American Tower Corp.	2.750%	1/15/27	500	529
Southern Copper Corp.	3.875%	4/23/25	50	54	American Tower Corp.	3.125%	1/15/27	125	134
Southern Copper Corp.	7.500%	7/27/35	100	145	American Tower Corp.	1.500%	1/31/28	500	487
Southern Copper Corp.	6.750%	4/16/40	325	464	American Tower Corp.	3.950%	3/15/29	140	157
Southern Copper Corp.	5.875%	4/23/45	500	699	American Tower Corp.	3.800%	8/15/29	475	530
Steel Dynamics Inc.	2.400%	6/15/25	100	105	American Tower Corp.	2.900%	1/15/30	145	152
Steel Dynamics Inc.	3.450%	4/15/30	125	136	American Tower Corp.	2.100%	6/15/30	150	148
Steel Dynamics Inc.	3.250%	1/15/31	100	107	American Tower Corp.	2.700%	4/15/31	200	207
Steel Dynamics Inc.	3.250%	10/15/50	200	200	American Tower Corp.	3.700%	10/15/49	200	217
Suzano Austria GmbH	6.000%	1/15/29	400	476	American Tower Corp.	3.100%	6/15/50	150	147
Suzano Austria GmbH	5.000%	1/15/30	200	226	AvalonBay Communities Inc.	2.850%	3/15/23	25	26
Suzano Austria GmbH	3.750%	1/15/31	200	209	AvalonBay Communities Inc.	4.200%	12/15/23	400	432
Suzano Austria GmbH	3.125%	1/15/32	225	223	AvalonBay Communities Inc.	3.450%	6/1/25	100	109
Teck Resources Ltd.	3.900%	7/15/30	100	108	AvalonBay Communities Inc.	2.950%	5/11/26	150	162
Teck Resources Ltd.	6.125%	10/1/35	150	194	AvalonBay Communities Inc.	2.900%	10/15/26	50	54
Teck Resources Ltd.	6.000%	8/15/40	50	64	AvalonBay Communities Inc.	3.350%	5/15/27	75	82
Teck Resources Ltd.	6.250%	7/15/41	325	427	AvalonBay Communities Inc.	3.200%	1/15/28	75	81
Vale Overseas Ltd.	6.250%	8/10/26	300	361	AvalonBay Communities Inc.	3.300%	6/1/29	100	109
Vale Overseas Ltd.	3.750%	7/8/30	100	106	AvalonBay Communities Inc.	3.900%	10/15/46	50	58
Vale Overseas Ltd.	8.250%	1/17/34	50	73	AvalonBay Communities Inc.	4.350%	4/15/48	60	75
Vale Overseas Ltd.	6.875%	11/21/36	410	562					
Vale Overseas Ltd.	6.875%	11/10/39	450	628					
Vale SA	5.625%	9/11/42	75	94					
Vulcan Materials Co.	4.500%	4/1/25	200	223					
Vulcan Materials Co.	3.500%	6/1/30	150	165					
Vulcan Materials Co.	4.500%	6/15/47	125	152					
Westlake Chemical Corp.	3.600%	8/15/26	300	327					
Westlake Chemical Corp.	3.375%	6/15/30	100	108					
Westlake Chemical Corp.	5.000%	8/15/46	200	253					
WestRock MWV LLC	7.950%	2/15/31	250	357					
WRKCo Inc.	3.000%	9/15/24	250	265					
WRKCo Inc.	4.650%	3/15/26	100	115					
WRKCo Inc.	3.375%	9/15/27	250	273					
WRKCo Inc.	4.900%	3/15/29	200	240					
WRKCo Inc.	3.000%	6/15/33	100	105					
				41,885					
Real Estate (1.1%)									
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	254	277					
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	50	56					
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	50	57					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Boston Properties LP	3.850%	2/1/23	225	235	CyrusOne LP / CyrusOne Finance Corp.	2.900%	11/15/24	120	127
Boston Properties LP	3.125%	9/1/23	275	288	CyrusOne LP / CyrusOne Finance Corp.	3.450%	11/15/29	275	293
Boston Properties LP	3.200%	1/15/25	111	119	Digital Realty Trust LP	4.450%	7/15/28	370	429
Boston Properties LP	3.650%	2/1/26	100	110	Digital Realty Trust LP	3.600%	7/1/29	175	195
Boston Properties LP	2.750%	10/1/26	50	53	Duke Realty LP	3.250%	6/30/26	175	190
Boston Properties LP	3.400%	6/21/29	400	435	Duke Realty LP	3.375%	12/15/27	160	176
Boston Properties LP	2.900%	3/15/30	400	417	Duke Realty LP	4.000%	9/15/28	50	57
Brandywine Operating Partnership LP	3.950%	2/15/23	700	731	Duke Realty LP	2.875%	11/15/29	70	74
Brandywine Operating Partnership LP	3.950%	11/15/27	100	109	Duke Realty LP	1.750%	7/1/30	200	193
Brixmor Operating Partnership LP	3.650%	6/15/24	50	54	Equinix Inc.	2.625%	11/18/24	200	211
Brixmor Operating Partnership LP	3.850%	2/1/25	125	136	Equinix Inc.	1.250%	7/15/25	100	100
Brixmor Operating Partnership LP	4.125%	6/15/26	200	223	Equinix Inc.	1.000%	9/15/25	500	496
Brixmor Operating Partnership LP	3.900%	3/15/27	75	82	Equinix Inc.	1.450%	5/15/26	200	201
Brixmor Operating Partnership LP	4.125%	5/15/29	533	598	Equinix Inc.	2.900%	11/18/26	100	107
Brixmor Operating Partnership LP	4.050%	7/1/30	250	280	Equinix Inc.	1.800%	7/15/27	100	101
Camden Property Trust	4.100%	10/15/28	60	69	Equinix Inc.	1.550%	3/15/28	500	491
Camden Property Trust	3.150%	7/1/29	50	54	Equinix Inc.	3.200%	11/18/29	250	269
Camden Property Trust	2.800%	5/15/30	765	811	Equinix Inc.	2.150%	7/15/30	250	248
Camden Property Trust	3.350%	11/1/49	120	131	Equinix Inc.	2.500%	5/15/31	200	204
CBRE Services Inc.	4.875%	3/1/26	125	145	Equinix Inc.	3.000%	7/15/50	100	96
CBRE Services Inc.	2.500%	4/1/31	200	203	ERP Operating LP	3.000%	4/15/23	125	130
CC Holdings GS V LLC / Crown Castle GS III Corp.	3.849%	4/15/23	250	265	ERP Operating LP	3.375%	6/1/25	125	135
Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	243	262	ERP Operating LP	2.850%	11/1/26	50	54
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	25	26	ERP Operating LP	3.500%	3/1/28	100	111
Crown Castle International Corp.	3.150%	7/15/23	150	158	ERP Operating LP	4.150%	12/1/28	70	80
Crown Castle International Corp.	3.200%	9/1/24	250	267	ERP Operating LP	3.000%	7/1/29	75	81
Crown Castle International Corp.	1.350%	7/15/25	100	101	ERP Operating LP	2.500%	2/15/30	150	155
Crown Castle International Corp.	4.450%	2/15/26	250	282	ERP Operating LP	4.500%	7/1/44	150	189
Crown Castle International Corp.	3.700%	6/15/26	175	193	ERP Operating LP	4.500%	6/1/45	25	31
Crown Castle International Corp.	3.650%	9/1/27	325	358	ERP Operating LP	4.000%	8/1/47	100	118
Crown Castle International Corp.	3.800%	2/15/28	425	472	Essex Portfolio LP	3.250%	5/1/23	25	26
Crown Castle International Corp.	3.100%	11/15/29	100	106	Essex Portfolio LP	3.875%	5/1/24	50	54
Crown Castle International Corp.	3.300%	7/1/30	115	124	Essex Portfolio LP	3.500%	4/1/25	166	180
Crown Castle International Corp.	2.250%	1/15/31	200	197	Essex Portfolio LP	3.375%	4/15/26	345	375
Crown Castle International Corp.	2.500%	7/15/31	200	201	Essex Portfolio LP	3.625%	5/1/27	100	110
Crown Castle International Corp.	2.900%	4/1/41	500	486	Essex Portfolio LP	4.000%	3/1/29	100	113
Crown Castle International Corp.	4.750%	5/15/47	95	116	Essex Portfolio LP	3.000%	1/15/30	110	116
Crown Castle International Corp.	5.200%	2/15/49	75	97	Essex Portfolio LP	2.650%	3/15/32	105	107
Crown Castle International Corp.	4.150%	7/1/50	100	114	Essex Portfolio LP	4.500%	3/15/48	120	146
Crown Castle International Corp.	3.250%	1/15/51	200	199	Federal Realty Investment Trust	2.750%	6/1/23	25	26
CubeSmart LP	4.375%	12/15/23	100	108	Federal Realty Investment Trust	3.250%	7/15/27	50	54
CubeSmart LP	4.000%	11/15/25	50	55	Federal Realty Investment Trust	3.200%	6/15/29	25	27
CubeSmart LP	3.125%	9/1/26	100	107	Federal Realty Investment Trust	4.500%	12/1/44	150	178
CubeSmart LP	4.375%	2/15/29	50	57	GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	100	109
CubeSmart LP	2.000%	2/15/31	75	73	GLP Capital LP / GLP Financing II Inc.	3.350%	9/1/24	75	79
					GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	200	225
					GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	201
					GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	30
					GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	321
					GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	175	189
					GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/31	200	216
					Healthcare Realty Trust Inc.	3.625%	1/15/28	100	110
					Healthcare Trust of America Holdings LP	3.500%	8/1/26	130	143
					Healthcare Trust of America Holdings LP	3.750%	7/1/27	100	112
					Healthcare Trust of America Holdings LP	3.100%	2/15/30	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)
Healthcare Trust of America Holdings LP	2.000%	3/15/31	500	484	Omega Healthcare Investors Inc.	3.625%	10/1/29	250	267
Healthpeak Properties Inc.	3.400%	2/1/25	81	87	Omega Healthcare Investors Inc.	3.375%	2/1/31	500	514
Healthpeak Properties Inc.	3.250%	7/15/26	25	27	Physicians Realty LP	4.300%	3/15/27	100	113
Healthpeak Properties Inc.	3.500%	7/15/29	125	138	Physicians Realty LP	3.950%	1/15/28	100	110
Healthpeak Properties Inc.	3.000%	1/15/30	800	849	Piedmont Operating Partnership LP	3.400%	6/1/23	75	78
Healthpeak Properties Inc.	6.750%	2/1/41	100	149	Prologis LP	2.125%	4/15/27	105	109
Highwoods Realty LP	4.125%	3/15/28	75	84	Prologis LP	3.875%	9/15/28	100	114
Highwoods Realty LP	4.200%	4/15/29	50	56	Prologis LP	4.375%	2/1/29	200	235
Highwoods Realty LP	2.600%	2/1/31	250	252	Prologis LP	2.250%	4/15/30	155	158
Host Hotels & Resorts LP	3.750%	10/15/23	261	275	Prologis LP	1.250%	10/15/30	350	330
Host Hotels & Resorts LP	3.875%	4/1/24	75	80	Prologis LP	4.375%	9/15/48	75	95
Host Hotels & Resorts LP	3.375%	12/15/29	100	105	Prologis LP	3.000%	4/15/50	140	144
Hudson Pacific Properties LP	3.950%	11/1/27	100	110	Public Storage	2.370%	9/15/22	55	56
Hudson Pacific Properties LP	4.650%	4/1/29	25	29	Public Storage	3.094%	9/15/27	100	110
Hudson Pacific Properties LP	3.250%	1/15/30	60	63	Public Storage	3.385%	5/1/29	100	111
Kilroy Realty LP	3.800%	1/15/23	250	260	Realty Income Corp.	4.650%	8/1/23	250	269
Kilroy Realty LP	3.450%	12/15/24	50	53	Realty Income Corp.	3.875%	7/15/24	50	54
Kilroy Realty LP	4.750%	12/15/28	50	58	Realty Income Corp.	3.875%	4/15/25	225	248
Kilroy Realty LP	4.250%	8/15/29	104	117	Realty Income Corp.	4.125%	10/15/26	125	142
Kilroy Realty LP	3.050%	2/15/30	200	209	Realty Income Corp.	3.000%	1/15/27	150	162
Kimco Realty Corp.	3.400%	11/1/22	150	155	Realty Income Corp.	3.650%	1/15/28	190	212
Kimco Realty Corp.	3.125%	6/1/23	25	26	Realty Income Corp.	3.250%	6/15/29	150	163
Kimco Realty Corp.	3.300%	2/1/25	58	63	Realty Income Corp.	3.250%	1/15/31	50	55
Kimco Realty Corp.	2.800%	10/1/26	125	133	Realty Income Corp.	1.800%	3/15/33	500	477
Kimco Realty Corp.	3.800%	4/1/27	75	83	Realty Income Corp.	4.650%	3/15/47	175	227
Kimco Realty Corp.	1.900%	3/1/28	500	500	Regency Centers LP	3.600%	2/1/27	25	28
Kimco Realty Corp.	2.700%	10/1/30	100	103	Regency Centers LP	4.125%	3/15/28	75	84
Kimco Realty Corp.	4.125%	12/1/46	50	57	Regency Centers LP	2.950%	9/15/29	100	105
Kimco Realty Corp.	4.450%	9/1/47	50	60	Regency Centers LP	4.400%	2/1/47	200	232
Kite Realty Group LP	4.000%	10/1/26	200	216	Regency Centers LP	4.650%	3/15/49	75	91
Life Storage LP	3.500%	7/1/26	125	137	Sabra Health Care LP	4.800%	6/1/24	55	60
Life Storage LP	3.875%	12/15/27	150	168	Sabra Health Care LP	5.125%	8/15/26	25	28
Life Storage LP	4.000%	6/15/29	25	28	Sabra Health Care LP	3.900%	10/15/29	150	158
Mid-America Apartments LP	4.300%	10/15/23	150	161	Simon Property Group LP	2.750%	2/1/23	25	26
Mid-America Apartments LP	3.750%	6/15/24	50	54	Simon Property Group LP	2.750%	6/1/23	100	104
Mid-America Apartments LP	3.600%	6/1/27	250	279	Simon Property Group LP	3.750%	2/1/24	150	161
Mid-America Apartments LP	2.750%	3/15/30	150	157	Simon Property Group LP	2.000%	9/13/24	145	150
Mid-America Apartments LP	1.700%	2/15/31	150	142	Simon Property Group LP	3.500%	9/1/25	300	329
National Retail Properties Inc.	3.500%	10/15/27	350	379	Simon Property Group LP	3.300%	1/15/26	195	212
National Retail Properties Inc.	4.300%	10/15/28	25	28	Simon Property Group LP	3.250%	11/30/26	75	82
National Retail Properties Inc.	2.500%	4/15/30	75	76	Simon Property Group LP	3.375%	6/15/27	160	174
National Retail Properties Inc.	4.800%	10/15/48	50	62	Simon Property Group LP	3.375%	12/1/27	100	109
National Retail Properties Inc.	3.100%	4/15/50	50	49	Simon Property Group LP	1.750%	2/1/28	250	249
Office Properties Income Trust	4.000%	7/15/22	100	103	Simon Property Group LP	2.450%	9/13/29	145	149
Office Properties Income Trust	4.250%	5/15/24	100	107	Simon Property Group LP	2.650%	7/15/30	200	208
Office Properties Income Trust	4.500%	2/1/25	50	54	Simon Property Group LP	2.200%	2/1/31	250	247
Omega Healthcare Investors Inc.	4.375%	8/1/23	217	231	Simon Property Group LP	6.750%	2/1/40	125	187
Omega Healthcare Investors Inc.	4.950%	4/1/24	100	109	Simon Property Group LP	4.750%	3/15/42	100	124
Omega Healthcare Investors Inc.	4.500%	1/15/25	100	109	Simon Property Group LP	4.250%	11/30/46	100	117
Omega Healthcare Investors Inc.	5.250%	1/15/26	100	114	Simon Property Group LP	3.250%	9/13/49	200	203
Omega Healthcare Investors Inc.	4.500%	4/1/27	300	335	Simon Property Group LP	3.800%	7/15/50	200	221
Omega Healthcare Investors Inc.	4.750%	1/15/28	70	79	SITE Centers Corp.	3.900%	8/15/24	100	105
					SITE Centers Corp.	3.625%	2/1/25	200	211
					SITE Centers Corp.	4.250%	2/1/26	70	76
					SITE Centers Corp.	4.700%	6/1/27	75	83
					SL Green Operating Partnership LP	3.250%	10/15/22	100	103
					Spirit Realty LP	3.200%	1/15/27	80	85
					Spirit Realty LP	2.100%	3/15/28	300	299
					Spirit Realty LP	4.000%	7/15/29	60	67
					Spirit Realty LP	3.400%	1/15/30	80	85
					STORE Capital Corp.	4.500%	3/15/28	75	85
					STORE Capital Corp.	4.625%	3/15/29	100	114
					Tanger Properties LP	3.125%	9/1/26	175	183
					Tanger Properties LP	3.875%	7/15/27	50	54
					UDR Inc.	2.950%	9/1/26	150	160
					UDR Inc.	3.500%	7/1/27	150	164
					UDR Inc.	3.500%	1/15/28	250	274
					UDR Inc.	3.200%	1/15/30	60	65

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UDR Inc.	3.000%	8/15/31	65	68	Apple Inc.	0.550%	8/20/25	500	495
UDR Inc.	1.900%	3/15/33	200	187	Apple Inc.	0.700%	2/8/26	500	495
UDR Inc.	3.100%	11/1/34	65	68	Apple Inc.	3.250%	2/23/26	705	774
Ventas Realty LP	3.125%	6/15/23	175	182	Apple Inc.	2.450%	8/4/26	1,450	1,542
Ventas Realty LP	3.500%	4/15/24	75	80	Apple Inc.	3.200%	5/11/27	775	856
Ventas Realty LP	3.750%	5/1/24	200	215	Apple Inc.	2.900%	9/12/27	655	714
Ventas Realty LP	2.650%	1/15/25	75	79	Apple Inc.	1.200%	2/8/28	500	493
Ventas Realty LP	4.125%	1/15/26	75	84	Apple Inc.	2.200%	9/11/29	350	364
Ventas Realty LP	3.250%	10/15/26	75	82	Apple Inc.	1.250%	8/20/30	500	479
Ventas Realty LP	3.850%	4/1/27	50	56	Apple Inc.	1.650%	2/8/31	500	492
Ventas Realty LP	4.000%	3/1/28	125	141	Apple Inc.	4.500%	2/23/36	225	284
Ventas Realty LP	3.000%	1/15/30	100	105	Apple Inc.	2.375%	2/8/41	500	486
Ventas Realty LP	4.750%	11/15/30	580	691	Apple Inc.	3.850%	5/4/43	450	536
Ventas Realty LP	5.700%	9/30/43	75	99	Apple Inc.	4.450%	5/6/44	200	258
Ventas Realty LP	4.375%	2/1/45	60	68	Apple Inc.	3.450%	2/9/45	225	252
Ventas Realty LP	4.875%	4/15/49	80	99	Apple Inc.	4.375%	5/13/45	500	637
VEREIT Operating Partnership LP	4.600%	2/6/24	75	82	Apple Inc.	4.650%	2/23/46	910	1,207
VEREIT Operating Partnership LP	4.625%	11/1/25	75	85	Apple Inc.	3.850%	8/4/46	375	445
VEREIT Operating Partnership LP	3.950%	8/15/27	450	507	Apple Inc.	4.250%	2/9/47	200	252
VEREIT Operating Partnership LP	3.100%	12/15/29	150	161	Apple Inc.	3.750%	11/13/47	450	527
Vornado Realty LP	3.500%	1/15/25	100	106	Apple Inc.	2.650%	5/11/50	515	505
Washington REIT	3.950%	10/15/22	75	78	Apple Inc.	2.400%	8/20/50	500	471
Weingarten Realty Investors	3.375%	10/15/22	50	51	Apple Inc.	2.650%	2/8/51	600	589
Weingarten Realty Investors	3.500%	4/15/23	100	104	Apple Inc.	2.550%	8/20/60	500	466
Welltower Inc.	3.625%	3/15/24	195	209	Apple Inc.	2.800%	2/8/61	400	391
Welltower Inc.	4.000%	6/1/25	380	419	Applied Materials Inc.	3.900%	10/1/25	145	162
Welltower Inc.	4.250%	4/1/26	150	169	Applied Materials Inc.	3.300%	4/1/27	225	249
Welltower Inc.	2.700%	2/15/27	300	318	Applied Materials Inc.	1.750%	6/1/30	200	198
Welltower Inc.	4.250%	4/15/28	125	143	Applied Materials Inc.	5.100%	10/1/35	100	132
Welltower Inc.	4.125%	3/15/29	250	284	Applied Materials Inc.	5.850%	6/15/41	125	184
Welltower Inc.	2.750%	1/15/31	250	258	Applied Materials Inc.	4.350%	4/1/47	175	223
Welltower Inc.	6.500%	3/15/41	25	36	Applied Materials Inc.	2.750%	6/1/50	200	199
Welltower Inc.	4.950%	9/1/48	75	96	Arrow Electronics Inc.	4.500%	3/1/23	50	53
Weyerhaeuser Co.	8.500%	1/15/25	50	62	Arrow Electronics Inc.	3.250%	9/8/24	171	182
Weyerhaeuser Co.	4.000%	11/15/29	150	171	Arrow Electronics Inc.	4.000%	4/1/25	50	54
Weyerhaeuser Co.	4.000%	4/15/30	200	228	Arrow Electronics Inc.	3.875%	1/12/28	100	112
Weyerhaeuser Co.	7.375%	3/15/32	100	144	Autodesk Inc.	3.600%	12/15/22	25	26
Weyerhaeuser Co.	6.875%	12/15/33	50	69	Autodesk Inc.	4.375%	6/15/25	100	112
WP Carey Inc.	4.600%	4/1/24	125	137	Autodesk Inc.	3.500%	6/15/27	75	83
WP Carey Inc.	4.000%	2/1/25	50	55	Autodesk Inc.	2.850%	1/15/30	75	79
WP Carey Inc.	4.250%	10/1/26	75	84	Automatic Data Processing Inc.	3.375%	9/15/25	200	219
WP Carey Inc.	3.850%	7/15/29	50	56	Automatic Data Processing Inc.	1.700%	5/15/28	200	202
WP Carey Inc.	2.250%	4/1/33	500	481	Automatic Data Processing Inc.	1.250%	9/1/30	400	382
				52,114	Avnet Inc.	4.875%	12/1/22	170	180
Technology (2.7%)					Avnet Inc.	4.625%	4/15/26	100	113
Adobe Inc.	1.700%	2/1/23	100	102	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	725	801
Adobe Inc.	1.900%	2/1/25	20	21	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	200	219
Adobe Inc.	3.250%	2/1/25	175	190	Broadcom Inc.	2.250%	11/15/23	200	207
Adobe Inc.	2.150%	2/1/27	180	189	Broadcom Inc.	4.700%	4/15/25	500	563
Adobe Inc.	2.300%	2/1/30	260	271	Broadcom Inc.	3.150%	11/15/25	278	298
Altera Corp.	4.100%	11/15/23	75	81	Broadcom Inc.	4.250%	4/15/26	500	561
Amdocs Ltd.	2.538%	6/15/30	200	200	Broadcom Inc.	1.950%	2/15/28	157	157
Analog Devices Inc.	2.875%	6/1/23	450	468	Broadcom Inc.	4.110%	9/15/28	428	481
Analog Devices Inc.	3.125%	12/5/23	75	79	Broadcom Inc.	4.750%	4/15/29	545	634
Analog Devices Inc.	2.950%	4/1/25	85	91	Broadcom Inc.	5.000%	4/15/30	500	591
Analog Devices Inc.	3.500%	12/5/26	200	222	Broadcom Inc.	4.150%	11/15/30	600	673
Apple Inc.	2.100%	9/12/22	200	204	Broadcom Inc.	2.450%	2/15/31	500	492
Apple Inc.	2.850%	2/23/23	342	355	Broadcom Inc.	4.300%	11/15/32	400	455
Apple Inc.	2.400%	5/3/23	865	897	Broadcom Inc.	3.419%	4/15/33	652	687
Apple Inc.	0.750%	5/11/23	400	403	Broadcom Inc.	3.469%	4/15/34	436	461
Apple Inc.	3.000%	2/9/24	325	345	Broadcom Inc.	3.500%	2/15/41	700	718
Apple Inc.	3.450%	5/6/24	75	81	Broadcom Inc.	3.750%	2/15/51	500	523
Apple Inc.	2.850%	5/11/24	1,243	1,320	Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	110
Apple Inc.	1.800%	9/11/24	150	156					
Apple Inc.	2.750%	1/13/25	575	615					
Apple Inc.	1.125%	5/11/25	900	911					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Broadridge Financial Solutions Inc.	2.900%	12/1/29	75	79	Flex Ltd.	4.875%	6/15/29	50	58
Broadridge Financial Solutions Inc.	2.600%	5/1/31	200	204	FLIR Systems Inc.	2.500%	8/1/30	100	101
Cadence Design Systems Inc.	4.375%	10/15/24	100	110	Global Payments Inc.	3.750%	6/1/23	250	263
Cisco Systems Inc.	2.200%	9/20/23	150	156	Global Payments Inc.	4.000%	6/1/23	100	106
Cisco Systems Inc.	3.625%	3/4/24	875	947	Global Payments Inc.	2.650%	2/15/25	337	355
Cisco Systems Inc.	2.950%	2/28/26	100	109	Global Payments Inc.	4.800%	4/1/26	150	172
Cisco Systems Inc.	2.500%	9/20/26	225	241	Global Payments Inc.	3.200%	8/15/29	310	331
Cisco Systems Inc.	5.500%	1/15/40	800	1,132	Global Payments Inc.	2.900%	5/15/30	200	208
Citrix Systems Inc.	4.500%	12/1/27	50	57	Global Payments Inc.	4.150%	8/15/49	200	230
Citrix Systems Inc.	3.300%	3/1/30	75	79	Hewlett Packard Enterprise Co.	4.400%	10/15/22	350	365
Corning Inc.	4.700%	3/15/37	275	328	Hewlett Packard Enterprise Co.	2.250%	4/1/23	200	206
Corning Inc.	5.750%	8/15/40	195	265	Hewlett Packard Enterprise Co.	4.450%	10/2/23	300	325
Corning Inc.	3.900%	11/15/49	100	113	Hewlett Packard Enterprise Co.	1.450%	4/1/24	150	153
Corning Inc.	4.375%	11/15/57	350	417	Hewlett Packard Enterprise Co.	4.650%	10/1/24	200	222
Corning Inc.	5.450%	11/15/79	200	279	Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	569
Dell International LLC / EMC Corp.	5.450%	6/15/23	700	759	Hewlett Packard Enterprise Co.	1.750%	4/1/26	150	152
Dell International LLC / EMC Corp.	4.000%	7/15/24	100	109	Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	204
Dell International LLC / EMC Corp.	5.850%	7/15/25	200	235	Hewlett Packard Enterprise Co.	6.350%	10/15/45	375	506
Dell International LLC / EMC Corp.	6.020%	6/15/26	1,075	1,289	HP Inc.	4.050%	9/15/22	100	104
Dell International LLC / EMC Corp.	4.900%	10/1/26	250	289	HP Inc.	2.200%	6/17/25	300	311
Dell International LLC / EMC Corp.	6.100%	7/15/27	100	123	HP Inc.	1.450%	6/17/26	200	199
Dell International LLC / EMC Corp.	5.300%	10/1/29	325	392	HP Inc.	3.000%	6/17/27	350	375
Dell International LLC / EMC Corp.	6.200%	7/15/30	150	193	HP Inc.	3.400%	6/17/30	500	536
Dell International LLC / EMC Corp.	8.100%	7/15/36	320	489	HP Inc.	2.650%	6/17/31	200	200
Dell International LLC / EMC Corp.	8.350%	7/15/46	425	695	HP Inc.	6.000%	9/15/41	100	132
DXC Technology Co.	4.250%	4/15/24	250	271	IHS Markit Ltd.	3.625%	5/1/24	100	107
DXC Technology Co.	4.125%	4/15/25	100	110	IHS Markit Ltd.	4.750%	8/1/28	140	165
Equifax Inc.	3.950%	6/15/23	50	53	IHS Markit Ltd.	4.250%	5/1/29	100	116
Equifax Inc.	2.600%	12/1/24	75	79	Intel Corp.	3.100%	7/29/22	175	180
Equifax Inc.	2.600%	12/15/25	100	105	Intel Corp.	2.700%	12/15/22	404	419
Equifax Inc.	3.100%	5/15/30	120	129	Intel Corp.	2.875%	5/11/24	1,050	1,116
Fidelity National Information Services Inc.	0.375%	3/1/23	200	200	Intel Corp.	3.400%	3/25/25	300	328
Fidelity National Information Services Inc.	0.600%	3/1/24	200	200	Intel Corp.	3.700%	7/29/25	450	497
Fidelity National Information Services Inc.	1.150%	3/1/26	500	496	Intel Corp.	2.600%	5/19/26	210	225
Fidelity National Information Services Inc.	1.650%	3/1/28	200	199	Intel Corp.	2.450%	11/15/29	375	395
Fidelity National Information Services Inc.	3.750%	5/21/29	100	113	Intel Corp.	3.900%	3/25/30	345	401
Fidelity National Information Services Inc.	2.250%	3/1/31	200	200	Intel Corp.	4.000%	12/15/32	150	181
Fidelity National Information Services Inc.	3.100%	3/1/41	200	205	Intel Corp.	4.600%	3/25/40	150	190
Fiserv Inc.	3.800%	10/1/23	200	214	Intel Corp.	4.800%	10/1/41	162	211
Fiserv Inc.	2.750%	7/1/24	400	422	Intel Corp.	4.250%	12/15/42	150	184
Fiserv Inc.	3.850%	6/1/25	400	440	Intel Corp.	4.100%	5/19/46	250	300
Fiserv Inc.	3.200%	7/1/26	200	217	Intel Corp.	4.100%	5/11/47	200	240
Fiserv Inc.	2.250%	6/1/27	300	311	Intel Corp.	3.734%	12/8/47	674	769
Fiserv Inc.	4.200%	10/1/28	200	230	Intel Corp.	3.250%	11/15/49	300	320
Fiserv Inc.	3.500%	7/1/29	600	661	Intel Corp.	4.750%	3/25/50	400	531
Fiserv Inc.	2.650%	6/1/30	200	207	Intel Corp.	3.100%	2/15/60	200	204
Fiserv Inc.	4.400%	7/1/49	415	500	Intel Corp.	4.950%	3/25/60	155	219
Flex Ltd.	4.750%	6/15/25	26	29	International Business Machines Corp.	1.875%	8/1/22	675	686
					International Business Machines Corp.	2.875%	11/9/22	240	248
					International Business Machines Corp.	3.375%	8/1/23	450	478
					International Business Machines Corp.	3.625%	2/12/24	450	485
					International Business Machines Corp.	3.000%	5/15/24	600	639
					International Business Machines Corp.	7.000%	10/30/25	300	376
					International Business Machines Corp.	3.450%	2/19/26	285	315
					International Business Machines Corp.	3.300%	5/15/26	700	770
					International Business Machines Corp.	1.700%	5/15/27	265	268

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
International Business Machines Corp.	6.220%	8/1/27	75	95	Microsoft Corp.	3.300%	2/6/27	675	751
International Business Machines Corp.	6.500%	1/15/28	75	98	Microsoft Corp.	3.500%	2/12/35	325	377
International Business Machines Corp.	3.500%	5/15/29	750	840	Microsoft Corp.	3.450%	8/8/36	425	491
International Business Machines Corp.	1.950%	5/15/30	265	265	Microsoft Corp.	4.100%	2/6/37	250	308
International Business Machines Corp.	4.150%	5/15/39	400	475	Microsoft Corp.	3.700%	8/8/46	1,226	1,480
International Business Machines Corp.	5.600%	11/30/39	148	207	Microsoft Corp.	2.525%	6/1/50	1,478	1,452
International Business Machines Corp.	2.850%	5/15/40	265	268	Microsoft Corp.	2.921%	3/17/52	1,364	1,447
International Business Machines Corp.	4.000%	6/20/42	358	419	Microsoft Corp.	2.675%	6/1/60	594	591
International Business Machines Corp.	4.250%	5/15/49	500	618	Microsoft Corp.	3.041%	3/17/62	656	701
Intuit Inc.	0.650%	7/15/23	100	101	Moody's Corp.	4.500%	9/1/22	100	104
Intuit Inc.	0.950%	7/15/25	100	100	Moody's Corp.	4.875%	2/15/24	250	274
Intuit Inc.	1.350%	7/15/27	100	100	Moody's Corp.	3.250%	1/15/28	200	219
Intuit Inc.	1.650%	7/15/30	100	98	Moody's Corp.	4.875%	12/17/48	125	164
Jabil Inc.	3.950%	1/12/28	100	111	Moody's Corp.	3.250%	5/20/50	100	105
Jabil Inc.	3.600%	1/15/30	100	108	Moody's Corp.	2.550%	8/18/60	100	89
Jabil Inc.	3.000%	1/15/31	150	154	Motorola Solutions Inc.	4.000%	9/1/24	240	263
Juniper Networks Inc.	3.750%	8/15/29	200	223	Motorola Solutions Inc.	4.600%	2/23/28	125	146
Juniper Networks Inc.	5.950%	3/15/41	25	33	Motorola Solutions Inc.	5.500%	9/1/44	75	98
KLA Corp.	4.650%	11/1/24	250	279	NetApp Inc.	3.300%	9/29/24	75	80
KLA Corp.	4.100%	3/15/29	150	173	NetApp Inc.	1.875%	6/22/25	150	154
KLA Corp.	5.000%	3/15/49	75	101	NetApp Inc.	2.375%	6/22/27	100	105
KLA Corp.	3.300%	3/1/50	150	159	NetApp Inc.	2.700%	6/22/30	200	209
Lam Research Corp.	3.800%	3/15/25	145	160	NVIDIA Corp.	0.309%	6/15/23	250	250
Lam Research Corp.	3.750%	3/15/26	150	168	NVIDIA Corp.	0.584%	6/14/24	250	250
Lam Research Corp.	4.000%	3/15/29	200	233	NVIDIA Corp.	3.200%	9/16/26	200	220
Lam Research Corp.	1.900%	6/15/30	250	251	NVIDIA Corp.	1.550%	6/15/28	250	249
Lam Research Corp.	4.875%	3/15/49	125	169	NVIDIA Corp.	2.850%	4/1/30	300	325
Lam Research Corp.	2.875%	6/15/50	150	152	NVIDIA Corp.	2.000%	6/15/31	250	250
Lam Research Corp.	3.125%	6/15/60	100	104	NVIDIA Corp.	3.500%	4/1/40	200	227
Leidos Inc.	2.950%	5/15/23	95	99	NVIDIA Corp.	3.500%	4/1/50	605	684
Leidos Inc.	3.625%	5/15/25	100	109	NVIDIA Corp.	3.700%	4/1/60	113	134
Leidos Inc.	4.375%	5/15/30	150	170	5 NXP BV / NXP Funding LLC	4.875%	3/1/24	200	220
Leidos Inc.	2.300%	2/15/31	200	196	5 NXP BV / NXP Funding LLC	5.350%	3/1/26	100	117
5 Marvell Technology Inc.	4.200%	6/22/23	100	106	5 NXP BV / NXP Funding LLC	5.550%	12/1/28	175	215
5 Marvell Technology Inc.	2.450%	4/15/28	100	102	5 NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	450	516
5 Marvell Technology Inc.	4.875%	6/22/28	100	116	5 NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	200	218
5 Marvell Technology Inc.	2.950%	4/15/31	100	104	5 NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	5/11/41	200	205
Mastercard Inc.	3.375%	4/1/24	300	324	Oracle Corp.	2.400%	9/15/23	750	778
Mastercard Inc.	2.000%	3/3/25	400	418	Oracle Corp.	3.400%	7/8/24	450	483
Mastercard Inc.	2.950%	11/21/26	100	109	Oracle Corp.	2.950%	11/15/24	425	453
Mastercard Inc.	3.300%	3/26/27	200	221	Oracle Corp.	2.500%	4/1/25	919	965
Mastercard Inc.	2.950%	6/1/29	275	301	Oracle Corp.	1.650%	3/25/26	500	507
Mastercard Inc.	3.350%	3/26/30	300	338	Oracle Corp.	2.650%	7/15/26	2,361	2,492
Mastercard Inc.	3.950%	2/26/48	100	122	Oracle Corp.	2.800%	4/1/27	500	530
Mastercard Inc.	3.650%	6/1/49	250	291	Oracle Corp.	2.300%	3/25/28	500	513
Mastercard Inc.	3.850%	3/26/50	400	485	Oracle Corp.	2.950%	4/1/30	750	790
Maxim Integrated Products Inc.	3.375%	3/15/23	75	78	Oracle Corp.	2.875%	3/25/31	700	729
Maxim Integrated Products Inc.	3.450%	6/15/27	100	110	Oracle Corp.	4.300%	7/8/34	325	377
Microchip Technology Inc.	4.333%	6/1/23	100	107	Oracle Corp.	3.900%	5/15/35	150	168
Micron Technology Inc.	4.640%	2/6/24	50	55	Oracle Corp.	3.850%	7/15/36	250	276
Micron Technology Inc.	4.975%	2/6/26	100	115	Oracle Corp.	3.800%	11/15/37	525	576
Micron Technology Inc.	4.185%	2/15/27	200	226	Oracle Corp.	6.125%	7/8/39	150	208
Micron Technology Inc.	5.327%	2/6/29	150	181	Oracle Corp.	3.600%	4/1/40	605	638
Micron Technology Inc.	4.663%	2/15/30	100	116	Oracle Corp.	5.375%	7/15/40	700	907
Microsoft Corp.	2.650%	11/3/22	200	206	Oracle Corp.	3.650%	3/25/41	500	531
Microsoft Corp.	2.375%	5/1/23	75	78	Oracle Corp.	4.500%	7/8/44	250	292
Microsoft Corp.	2.000%	8/8/23	300	310	Oracle Corp.	4.125%	5/15/45	425	473
Microsoft Corp.	2.875%	2/6/24	500	529	Oracle Corp.	4.000%	7/15/46	575	625
Microsoft Corp.	3.125%	11/3/25	1,132	1,235	Oracle Corp.	4.000%	11/15/47	475	518
Microsoft Corp.	2.400%	8/8/26	805	858	Oracle Corp.	3.600%	4/1/50	1,120	1,151
					Oracle Corp.	3.950%	3/25/51	600	656

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Arizona Public Service Co.	3.150%	5/15/25	100	107	CenterPoint Energy Inc.	2.500%	9/1/24	100	105
Arizona Public Service Co.	2.950%	9/15/27	50	54	CenterPoint Energy Inc.	1.450%	6/1/26	200	200
Arizona Public Service Co.	4.500%	4/1/42	225	276	CenterPoint Energy Inc.	4.250%	11/1/28	75	86
Arizona Public Service Co.	4.350%	11/15/45	125	152	CenterPoint Energy Inc.	2.950%	3/1/30	80	84
Arizona Public Service Co.	3.750%	5/15/46	125	141	CenterPoint Energy Inc.	2.650%	6/1/31	200	204
Arizona Public Service Co.	4.250%	3/1/49	100	122	CenterPoint Energy Inc.	3.700%	9/1/49	50	54
Arizona Public Service Co.	3.500%	12/1/49	60	65	CenterPoint Energy Resources Corp.	3.550%	4/1/23	50	53
Atmos Energy Corp.	3.000%	6/15/27	100	108	CenterPoint Energy Resources Corp.	4.000%	4/1/28	100	113
Atmos Energy Corp.	2.625%	9/15/29	50	52	CenterPoint Energy Resources Corp.	1.750%	10/1/30	100	96
Atmos Energy Corp.	5.500%	6/15/41	200	268	CenterPoint Energy Resources Corp.	5.850%	1/15/41	250	342
Atmos Energy Corp.	4.150%	1/15/43	100	117	CenterPoint Energy Resources Corp.	4.100%	9/1/47	50	58
Atmos Energy Corp.	4.125%	10/15/44	50	59	Cleco Corporate Holdings LLC	3.743%	5/1/26	100	109
Atmos Energy Corp.	3.375%	9/15/49	400	430	Cleco Corporate Holdings LLC	4.973%	5/1/46	125	149
Avangrid Inc.	3.150%	12/1/24	230	246	Cleveland Electric Illuminating Co.	5.500%	8/15/24	225	256
Avangrid Inc.	3.800%	6/1/29	195	220	Cleveland Electric Illuminating Co.	5.950%	12/15/36	75	95
Avista Corp.	4.350%	6/1/48	75	94	CMS Energy Corp.	3.000%	5/15/26	75	81
Baltimore Gas and Electric Co.	2.400%	8/15/26	50	53	CMS Energy Corp.	3.450%	8/15/27	50	55
Baltimore Gas and Electric Co.	2.250%	6/15/31	100	101	CMS Energy Corp.	4.875%	3/1/44	75	96
Baltimore Gas and Electric Co.	3.500%	8/15/46	100	110	CMS Energy Corp.	4.750%	6/1/50	100	111
Baltimore Gas and Electric Co.	3.750%	8/15/47	250	288	Commonwealth Edison Co.	2.550%	6/15/26	223	237
Baltimore Gas and Electric Co.	4.250%	9/15/48	50	61	Commonwealth Edison Co.	2.950%	8/15/27	75	81
Baltimore Gas and Electric Co.	3.200%	9/15/49	80	84	Commonwealth Edison Co.	2.200%	3/1/30	50	51
Baltimore Gas and Electric Co.	2.900%	6/15/50	100	100	Commonwealth Edison Co.	5.900%	3/15/36	150	212
Berkshire Hathaway Energy Co.	2.800%	1/15/23	125	129	Commonwealth Edison Co.	6.450%	1/15/38	175	256
Berkshire Hathaway Energy Co.	3.750%	11/15/23	100	107	Commonwealth Edison Co.	4.600%	8/15/43	75	95
Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	108	Commonwealth Edison Co.	4.700%	1/15/44	175	224
Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	137	Commonwealth Edison Co.	3.700%	3/1/45	75	86
Berkshire Hathaway Energy Co.	3.700%	7/15/30	700	793	Commonwealth Edison Co.	3.650%	6/15/46	175	198
Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	141	Commonwealth Edison Co.	3.750%	8/15/47	100	116
Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	310	Commonwealth Edison Co.	4.000%	3/1/48	150	180
Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	198	Commonwealth Edison Co.	4.000%	3/1/49	125	150
Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	184	Commonwealth Edison Co.	3.000%	3/1/50	200	206
Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	57	Connecticut Light and Power Co.	2.500%	1/15/23	125	128
Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	250	Connecticut Light and Power Co.	0.750%	12/1/25	500	494
Berkshire Hathaway Energy Co.	4.250%	10/15/50	200	245	Connecticut Light and Power Co.	3.200%	3/15/27	50	55
Black Hills Corp.	4.250%	11/30/23	100	107	Connecticut Light and Power Co.	4.300%	4/15/44	150	186
Black Hills Corp.	3.950%	1/15/26	75	83	Connecticut Light and Power Co.	4.000%	4/1/48	160	194
Black Hills Corp.	3.150%	1/15/27	75	80	Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	600	661
Black Hills Corp.	3.050%	10/15/29	70	75	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	253
Black Hills Corp.	4.350%	5/1/33	75	87	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	368
Black Hills Corp.	4.200%	9/15/46	50	56	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	104
Black Hills Corp.	3.875%	10/15/49	70	75	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	140
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	316	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	241
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	71					
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	90					
CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	150	187					
CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	100	101					
CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	200	220					
CenterPoint Energy Inc.	2.500%	9/1/22	100	102					
CenterPoint Energy Inc.	3.850%	2/1/24	163	175					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	454	Duke Energy Carolinas LLC	3.950%	11/15/28	125	143
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	161	Duke Energy Carolinas LLC	6.000%	12/1/28	125	160
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	84	Duke Energy Carolinas LLC	2.450%	8/15/29	200	208
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	400	467	Duke Energy Carolinas LLC	2.450%	2/1/30	100	104
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	250	284	Duke Energy Carolinas LLC	2.550%	4/15/31	200	208
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	85	Duke Energy Carolinas LLC	6.100%	6/1/37	100	139
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	146	Duke Energy Carolinas LLC	6.000%	1/15/38	25	35
Consolidated Edison Co. of New York Inc.	3.000%	12/1/60	500	463	Duke Energy Carolinas LLC	6.050%	4/15/38	25	36
Consumers Energy Co.	3.375%	8/15/23	275	290	Duke Energy Carolinas LLC	5.300%	2/15/40	150	204
Consumers Energy Co.	3.800%	11/15/28	75	85	Duke Energy Carolinas LLC	4.000%	9/30/42	175	206
Consumers Energy Co.	3.950%	5/15/43	75	88	Duke Energy Carolinas LLC	3.875%	3/15/46	100	116
Consumers Energy Co.	3.250%	8/15/46	50	54	Duke Energy Carolinas LLC	3.700%	12/1/47	100	113
Consumers Energy Co.	3.950%	7/15/47	50	60	Duke Energy Carolinas LLC	3.950%	3/15/48	300	352
Consumers Energy Co.	4.050%	5/15/48	125	153	Duke Energy Carolinas LLC	3.200%	8/15/49	400	420
Consumers Energy Co.	4.350%	4/15/49	80	102	Duke Energy Corp.	2.400%	8/15/22	200	204
Consumers Energy Co.	3.100%	8/15/50	80	85	Duke Energy Corp.	3.050%	8/15/22	275	281
Consumers Energy Co.	3.500%	8/1/51	400	454	Duke Energy Corp.	3.750%	4/15/24	325	350
Consumers Energy Co.	2.500%	5/1/60	100	91	Duke Energy Corp.	2.650%	9/1/26	80	85
Delmarva Power & Light Co.	3.500%	11/15/23	25	27	Duke Energy Corp.	3.150%	8/15/27	300	325
Delmarva Power & Light Co.	4.150%	5/15/45	100	119	Duke Energy Corp.	2.450%	6/1/30	100	101
Dominion Energy Inc.	3.071%	8/15/24	75	80	Duke Energy Corp.	2.550%	6/15/31	200	203
Dominion Energy Inc.	3.900%	10/1/25	125	138	Duke Energy Corp.	4.800%	12/15/45	125	153
Dominion Energy Inc.	1.450%	4/15/26	200	201	Duke Energy Corp.	3.750%	9/1/46	405	432
Dominion Energy Inc.	2.850%	8/15/26	125	133	Duke Energy Corp.	4.200%	6/15/49	400	459
Dominion Energy Inc.	4.250%	6/1/28	125	144	Duke Energy Corp.	3.500%	6/15/51	200	207
Dominion Energy Inc.	3.375%	4/1/30	125	136	Duke Energy Florida LLC	3.800%	7/15/28	100	113
Dominion Energy Inc.	6.300%	3/15/33	75	101	Duke Energy Florida LLC	2.500%	12/1/29	425	446
Dominion Energy Inc.	5.950%	6/15/35	225	304	Duke Energy Florida LLC	1.750%	6/15/30	100	98
Dominion Energy Inc.	4.900%	8/1/41	280	354	Duke Energy Florida LLC	6.350%	9/15/37	225	332
Dominion Energy Inc.	4.050%	9/15/42	300	343	Duke Energy Florida LLC	6.400%	6/15/38	200	295
Dominion Energy Inc.	5.750%	10/1/54	100	109	Duke Energy Florida LLC	3.850%	11/15/42	200	231
Dominion Energy South Carolina Inc.	6.625%	2/1/32	50	70	Duke Energy Florida LLC	3.400%	10/1/46	100	109
Dominion Energy South Carolina Inc.	6.050%	1/15/38	125	177	Duke Energy Florida LLC	4.200%	7/15/48	200	245
Dominion Energy South Carolina Inc.	5.450%	2/1/41	75	103	2 Duke Energy Florida Project Finance LLC	1.731%	9/1/24	26	26
Dominion Energy South Carolina Inc.	4.600%	6/15/43	75	96	2 Duke Energy Florida Project Finance LLC	2.538%	9/1/31	100	106
DTE Electric Co.	3.650%	3/15/24	250	268	Duke Energy Indiana LLC	6.350%	8/15/38	740	1,081
DTE Electric Co.	3.375%	3/1/25	150	162	Duke Energy Indiana LLC	3.750%	5/15/46	225	253
DTE Electric Co.	2.250%	3/1/30	200	205	Duke Energy Ohio Inc.	2.125%	6/1/30	100	100
DTE Electric Co.	2.625%	3/1/31	100	105	Duke Energy Ohio Inc.	3.700%	6/15/46	25	28
DTE Electric Co.	4.000%	4/1/43	225	267	Duke Energy Progress LLC	3.375%	9/1/23	25	27
DTE Electric Co.	3.700%	6/1/46	50	57	Duke Energy Progress LLC	3.700%	9/1/28	175	197
DTE Electric Co.	3.750%	8/15/47	100	116	Duke Energy Progress LLC	3.450%	3/15/29	125	139
DTE Electric Co.	3.950%	3/1/49	128	154	Duke Energy Progress LLC	4.375%	3/30/44	300	370
DTE Electric Co.	2.950%	3/1/50	150	154	Duke Energy Progress LLC	4.150%	12/1/44	100	121
DTE Energy Co.	2.600%	6/15/22	50	51	Duke Energy Progress LLC	3.700%	10/15/46	50	57
DTE Energy Co.	2.250%	11/1/22	400	409	Duke Energy Progress LLC	3.600%	9/15/47	100	112
DTE Energy Co.	3.700%	8/1/23	125	133	Eastern Energy Gas Holdings LLC	2.500%	11/15/24	100	105
DTE Energy Co.	2.529%	10/1/24	100	105	Eastern Energy Gas Holdings LLC	3.600%	12/15/24	134	145
DTE Energy Co.	1.050%	6/1/25	500	499	5 Eastern Gas Transmission & Storage Inc.	3.600%	12/15/24	66	71
DTE Energy Co.	2.850%	10/1/26	300	320					
DTE Energy Co.	3.800%	3/15/27	175	195					
DTE Energy Co.	3.400%	6/15/29	100	109					
DTE Energy Co.	2.950%	3/1/30	60	63					
DTE Energy Co.	6.375%	4/15/33	75	102					
Duke Energy Carolinas LLC	2.500%	3/15/23	100	103					
Duke Energy Carolinas LLC	3.050%	3/15/23	100	104					
Duke Energy Carolinas LLC	2.950%	12/1/26	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)	
5	Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	100	105	Florida Power & Light Co.	5.625%	4/1/34	25	34
5	Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	200	230	Florida Power & Light Co.	5.960%	4/1/39	375	549
	Edison International	2.400%	9/15/22	125	127	Florida Power & Light Co.	4.125%	2/1/42	170	207
	Edison International	3.125%	11/15/22	80	82	Florida Power & Light Co.	4.050%	6/1/42	125	152
	Edison International	2.950%	3/15/23	200	207	Florida Power & Light Co.	3.800%	12/15/42	75	88
	Edison International	5.750%	6/15/27	25	28	Florida Power & Light Co.	3.700%	12/1/47	150	176
	El Paso Electric Co.	6.000%	5/15/35	50	67	Florida Power & Light Co.	3.950%	3/1/48	325	395
	El Paso Electric Co.	5.000%	12/1/44	75	91	Florida Power & Light Co.	4.125%	6/1/48	100	124
	Emera U.S. Finance LP	3.550%	6/15/26	150	164	Florida Power & Light Co.	3.990%	3/1/49	100	123
	Emera U.S. Finance LP	4.750%	6/15/46	245	292	Florida Power & Light Co.	3.150%	10/1/49	555	603
	Enel Chile SA	4.875%	6/12/28	125	144	Fortis Inc.	3.055%	10/4/26	295	317
	Entergy Arkansas LLC	3.500%	4/1/26	50	55	Georgia Power Co.	2.100%	7/30/23	75	77
	Entergy Arkansas LLC	2.650%	6/15/51	500	477	Georgia Power Co.	2.200%	9/15/24	225	234
	Entergy Corp.	4.000%	7/15/22	150	155	Georgia Power Co.	3.250%	4/1/26	100	108
	Entergy Corp.	2.950%	9/1/26	200	214	Georgia Power Co.	4.750%	9/1/40	175	216
	Entergy Corp.	2.800%	6/15/30	100	104	Georgia Power Co.	4.300%	3/15/43	100	118
	Entergy Corp.	3.750%	6/15/50	300	329	Gulf Power Co.	3.300%	5/30/27	50	55
	Entergy Gulf States Louisiana LLC	5.590%	10/1/24	223	256	Iberdrola International BV	6.750%	7/15/36	75	114
	Entergy Louisiana LLC	5.400%	11/1/24	382	438	Indiana Michigan Power Co.	3.850%	5/15/28	250	281
	Entergy Louisiana LLC	2.400%	10/1/26	75	79	Indiana Michigan Power Co.	3.750%	7/1/47	150	168
	Entergy Louisiana LLC	3.120%	9/1/27	100	109	Indiana Michigan Power Co.	4.250%	8/15/48	100	122
	Entergy Louisiana LLC	3.050%	6/1/31	100	108	Interstate Power and Light Co.	3.250%	12/1/24	202	217
	Entergy Louisiana LLC	4.000%	3/15/33	150	176	Interstate Power and Light Co.	4.100%	9/26/28	125	144
	Entergy Louisiana LLC	4.950%	1/15/45	150	164	Interstate Power and Light Co.	3.600%	4/1/29	60	67
	Entergy Louisiana LLC	4.200%	9/1/48	200	244	Interstate Power and Light Co.	2.300%	6/1/30	100	101
	Entergy Louisiana LLC	4.200%	4/1/50	100	123	Interstate Power and Light Co.	6.250%	7/15/39	50	71
	Entergy Louisiana LLC	2.900%	3/15/51	300	298	Interstate Power and Light Co.	3.700%	9/15/46	75	84
	Entergy Mississippi LLC	2.850%	6/1/28	125	134	ITC Holdings Corp.	2.700%	11/15/22	100	103
	Entergy Texas Inc.	1.750%	3/15/31	500	479	ITC Holdings Corp.	3.650%	6/15/24	75	81
	Essential Utilities Inc.	3.566%	5/1/29	75	83	ITC Holdings Corp.	3.350%	11/15/27	100	109
	Essential Utilities Inc.	2.704%	4/15/30	100	104	ITC Holdings Corp.	5.300%	7/1/43	200	262
	Essential Utilities Inc.	4.276%	5/1/49	85	101	John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	65	79
	Essential Utilities Inc.	3.351%	4/15/50	200	207	Kentucky Utilities Co.	5.125%	11/1/40	125	164
	Evergy Inc.	2.450%	9/15/24	200	209	Kentucky Utilities Co.	4.375%	10/1/45	100	122
	Evergy Inc.	2.900%	9/15/29	150	159	Kentucky Utilities Co.	3.300%	6/1/50	200	211
	Evergy Kansas Central Inc.	2.550%	7/1/26	150	159	Louisville Gas and Electric Co.	3.300%	10/1/25	75	81
	Evergy Kansas Central Inc.	3.100%	4/1/27	100	108	Louisville Gas and Electric Co.	4.250%	4/1/49	170	210
	Evergy Kansas Central Inc.	4.125%	3/1/42	200	235	MidAmerican Energy Co.	3.500%	10/15/24	179	194
	Evergy Kansas Central Inc.	4.100%	4/1/43	100	118	MidAmerican Energy Co.	3.100%	5/1/27	150	164
	Evergy Kansas Central Inc.	4.250%	12/1/45	25	30	MidAmerican Energy Co.	3.650%	4/15/29	200	226
	Evergy Metro Inc.	3.150%	3/15/23	75	78	MidAmerican Energy Co.	6.750%	12/30/31	125	177
	Evergy Metro Inc.	2.250%	6/1/30	100	102	MidAmerican Energy Co.	5.750%	11/1/35	125	172
	Evergy Metro Inc.	5.300%	10/1/41	100	132	MidAmerican Energy Co.	4.800%	9/15/43	100	130
	Evergy Metro Inc.	4.200%	6/15/47	100	121	MidAmerican Energy Co.	3.950%	8/1/47	100	119
	Eversource Energy	3.800%	12/1/23	75	81	MidAmerican Energy Co.	4.250%	7/15/49	200	251
	Eversource Energy	2.900%	10/1/24	50	53	Mississippi Power Co.	4.250%	3/15/42	100	118
	Eversource Energy	3.150%	1/15/25	168	179	National Fuel Gas Co.	3.750%	3/1/23	275	287
	Eversource Energy	3.300%	1/15/28	100	109	National Fuel Gas Co.	5.500%	1/15/26	50	58
	Eversource Energy	4.250%	4/1/29	200	233	National Fuel Gas Co.	4.750%	9/1/28	50	56
	Eversource Energy	3.450%	1/15/50	200	211	National Fuel Gas Co.	2.950%	3/1/31	100	101
	Exelon Corp.	3.950%	6/15/25	200	220	National Grid USA	5.803%	4/1/35	50	62
	Exelon Corp.	3.400%	4/15/26	200	218	National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	300	310
	Exelon Corp.	4.050%	4/15/30	250	285	National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	775	818
	Exelon Corp.	4.950%	6/15/35	225	276	National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	100	99
	Exelon Corp.	5.625%	6/15/35	20	26	Florida Power & Light Co.	3.250%	6/1/24	25	27
	Exelon Corp.	5.100%	6/15/45	145	190	Florida Power & Light Co.	2.850%	4/1/25	300	321
	Exelon Corp.	4.450%	4/15/46	175	212					
	Exelon Generation Co. LLC	6.250%	10/1/39	360	443					
	Exelon Generation Co. LLC	5.750%	10/1/41	75	89					
	Exelon Generation Co. LLC	5.600%	6/15/42	155	182					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	150	165	Northern States Power Co.	4.000%	8/15/45	50	60
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	100	114	Northern States Power Co.	2.900%	3/1/50	250	256
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	100	112	Northern States Power Co.	2.600%	6/1/51	100	96
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	100	103	NSTAR Electric Co.	2.375%	10/15/22	125	128
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	100	93	NSTAR Electric Co.	3.200%	5/15/27	125	137
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	239	NSTAR Electric Co.	3.250%	5/15/29	50	55
National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	100	105	NSTAR Electric Co.	5.500%	3/15/40	75	103
National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	75	82	Oglethorpe Power Corp.	5.950%	11/1/39	50	67
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	400	507	Oglethorpe Power Corp.	5.375%	11/1/40	175	221
Nevada Power Co.	4.300%	3/15/49	100	125	Ohio Edison Co.	6.875%	7/15/36	100	141
Nevada Power Co.	3.700%	5/1/29	200	225	Ohio Power Co.	4.150%	4/1/48	100	120
Nevada Power Co.	2.400%	5/1/30	75	77	Ohio Power Co.	4.000%	6/1/49	240	284
Nevada Power Co.	6.750%	7/1/37	75	109	Oklahoma Gas and Electric Co.	3.800%	8/15/28	75	84
Nevada Power Co.	3.125%	8/1/50	150	155	Oklahoma Gas and Electric Co.	3.250%	4/1/30	100	109
NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	105	109	Oklahoma Gas and Electric Co.	4.150%	4/1/47	50	59
NextEra Energy Capital Holdings Inc.	0.650%	3/1/23	500	502	Oklahoma Gas and Electric Co.	3.850%	8/15/47	75	86
NextEra Energy Capital Holdings Inc.	3.150%	4/1/24	100	106	Oncor Electric Delivery Co. LLC	2.750%	6/1/24	100	106
NextEra Energy Capital Holdings Inc.	2.750%	5/1/25	700	744	Oncor Electric Delivery Co. LLC	2.950%	4/1/25	75	80
NextEra Energy Capital Holdings Inc.	3.250%	4/1/26	50	54	Oncor Electric Delivery Co. LLC	3.700%	11/15/28	50	57
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	277	Oncor Electric Delivery Co. LLC	7.250%	1/15/33	50	74
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	300	303	Oncor Electric Delivery Co. LLC	7.500%	9/1/38	125	203
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	111	Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	169
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	106	Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	95
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	505	Oncor Electric Delivery Co. LLC	5.300%	6/1/42	37	51
NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	140	Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	115
NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	100	117	Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	59
NiSource Inc.	0.950%	8/15/25	500	496	Oncor Electric Delivery Co. LLC	3.800%	6/1/49	200	237
NiSource Inc.	3.490%	5/15/27	250	275	Oncor Electric Delivery Co. LLC	3.100%	9/15/49	400	423
NiSource Inc.	2.950%	9/1/29	200	212	Oncor Electric Delivery Co. LLC	5.350%	10/1/52	63	92
NiSource Inc.	3.600%	5/1/30	200	221	ONE Gas Inc.	2.000%	5/15/30	100	99
NiSource Inc.	1.700%	2/15/31	500	474	ONE Gas Inc.	4.658%	2/1/44	125	153
NiSource Inc.	5.950%	6/15/41	77	108	ONE Gas Inc.	4.500%	11/1/48	75	90
NiSource Inc.	4.800%	2/15/44	125	155	Pacific Gas and Electric Co.	3.850%	11/15/23	250	262
NiSource Inc.	5.650%	2/1/45	100	137	Pacific Gas and Electric Co.	3.450%	7/1/25	200	210
NiSource Inc.	4.375%	5/15/47	250	299	Pacific Gas and Electric Co.	3.150%	1/1/26	300	310
NiSource Inc.	3.950%	3/30/48	200	229	Pacific Gas and Electric Co.	3.300%	12/1/27	800	821
Northern States Power Co.	6.250%	6/1/36	75	107	Pacific Gas and Electric Co.	3.000%	6/15/28	200	201
Northern States Power Co.	6.200%	7/1/37	50	73	Pacific Gas and Electric Co.	3.750%	7/1/28	300	316
Northern States Power Co.	5.350%	11/1/39	175	240	Pacific Gas and Electric Co.	4.550%	7/1/30	700	749
Northern States Power Co.	3.400%	8/15/42	105	116	Pacific Gas and Electric Co.	4.500%	7/1/40	500	500
					Pacific Gas and Electric Co.	4.750%	2/15/44	500	505
					Pacific Gas and Electric Co.	4.300%	3/15/45	200	193
					Pacific Gas and Electric Co.	4.950%	7/1/50	800	824
					Pacific Gas and Electric Co.	3.500%	8/1/50	500	445

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PacifiCorp	3.600%	4/1/24	125	134	Public Service Electric and Gas Co.	3.150%	1/1/50	200	213
PacifiCorp	3.500%	6/15/29	100	111	Public Service Electric and Gas Co.	2.050%	8/1/50	500	433
PacifiCorp	2.700%	9/15/30	50	53	Public Service Enterprise Group Inc.	2.650%	11/15/22	100	103
PacifiCorp	7.700%	11/15/31	450	664	Public Service Enterprise Group Inc.	1.600%	8/15/30	500	474
PacifiCorp	5.250%	6/15/35	640	833	Puget Energy Inc.	5.625%	7/15/22	200	208
PacifiCorp	6.100%	8/1/36	100	140	Puget Energy Inc.	3.650%	5/15/25	400	431
PacifiCorp	6.250%	10/15/37	125	178	Puget Energy Inc.	4.100%	6/15/30	100	112
PacifiCorp	6.350%	7/15/38	75	109	Puget Sound Energy Inc.	6.274%	3/15/37	125	176
PacifiCorp	6.000%	1/15/39	300	425	Puget Sound Energy Inc.	5.757%	10/1/39	125	172
PacifiCorp	4.100%	2/1/42	200	235	Puget Sound Energy Inc.	4.300%	5/20/45	100	123
PacifiCorp	4.125%	1/15/49	100	120	Puget Sound Energy Inc.	4.223%	6/15/48	125	153
PacifiCorp	4.150%	2/15/50	200	243	Puget Sound Energy Inc.	3.250%	9/15/49	90	96
PacifiCorp	3.300%	3/15/51	100	107	San Diego Gas & Electric Co.	2.500%	5/15/26	250	265
PECO Energy Co.	2.375%	9/15/22	300	306	San Diego Gas & Electric Co.	1.700%	10/1/30	500	483
PECO Energy Co.	3.900%	3/1/48	75	89	San Diego Gas & Electric Co.	4.500%	8/15/40	100	124
PECO Energy Co.	2.800%	6/15/50	200	199	San Diego Gas & Electric Co.	3.750%	6/1/47	75	86
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	110	121	San Diego Gas & Electric Co.	4.150%	5/15/48	75	91
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	50	61	San Diego Gas & Electric Co.	3.320%	4/15/50	100	106
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	75	81	Sempra Energy	2.875%	10/1/22	100	102
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	100	103	Sempra Energy	2.900%	2/1/23	100	104
Pinnacle West Capital Corp.	1.300%	6/15/25	200	201	Sempra Energy	4.050%	12/1/23	100	107
Potomac Electric Power Co.	6.500%	11/15/37	250	367	Sempra Energy	3.750%	11/15/25	424	466
Potomac Electric Power Co.	4.150%	3/15/43	150	180	Sempra Energy	3.250%	6/15/27	150	163
PPL Capital Funding Inc.	4.200%	6/15/22	25	26	Sempra Energy	3.400%	2/1/28	200	220
PPL Capital Funding Inc.	3.500%	12/1/22	115	119	Sempra Energy	3.800%	2/1/38	200	223
PPL Capital Funding Inc.	3.400%	6/1/23	100	105	Sempra Energy	6.000%	10/15/39	150	209
PPL Capital Funding Inc.	3.950%	3/15/24	50	54	Sempra Energy	4.000%	2/1/48	175	196
PPL Capital Funding Inc.	3.100%	5/15/26	100	108	Sierra Pacific Power Co.	2.600%	5/1/26	100	106
PPL Capital Funding Inc.	5.000%	3/15/44	200	263	Southern California Edison Co.	1.845%	2/1/22	14	14
PPL Electric Utilities Corp.	6.250%	5/15/39	100	145	Southern California Edison Co.	3.400%	6/1/23	75	79
PPL Electric Utilities Corp.	4.125%	6/15/44	50	60	Southern California Edison Co.	3.500%	10/1/23	175	185
PPL Electric Utilities Corp.	4.150%	10/1/45	155	187	Southern California Edison Co.	1.100%	4/1/24	200	201
PPL Electric Utilities Corp.	3.950%	6/1/47	75	89	Southern California Edison Co.	3.700%	8/1/25	150	163
Progress Energy Inc.	7.000%	10/30/31	119	164	Southern California Edison Co.	3.650%	3/1/28	100	110
Progress Energy Inc.	6.000%	12/1/39	125	172	Southern California Edison Co.	4.200%	3/1/29	75	85
PSEG Power LLC	3.850%	6/1/23	125	133	Southern California Edison Co.	6.650%	4/1/29	75	93
PSEG Power LLC	8.625%	4/15/31	96	148	Southern California Edison Co.	2.850%	8/1/29	275	286
Public Service Co. of Colorado	3.700%	6/15/28	75	85	Southern California Edison Co.	2.250%	6/1/30	300	296
Public Service Co. of Colorado	1.900%	1/15/31	100	99	Southern California Edison Co.	2.500%	6/1/31	200	201
Public Service Co. of Colorado	1.875%	6/15/31	200	199	Southern California Edison Co.	5.750%	4/1/35	75	97
Public Service Co. of Colorado	3.600%	9/15/42	175	198	Southern California Edison Co.	5.350%	7/15/35	200	250
Public Service Co. of Colorado	4.100%	6/15/48	75	92	Southern California Edison Co.	5.625%	2/1/36	125	159
Public Service Co. of Colorado	2.700%	1/15/51	100	99	Southern California Edison Co.	5.500%	3/15/40	100	125
Public Service Co. of New Hampshire	3.500%	11/1/23	50	53	Southern California Edison Co.	4.500%	9/1/40	275	316
Public Service Co. of New Hampshire	3.600%	7/1/49	75	85	Southern California Edison Co.	4.050%	3/15/42	208	224
Public Service Electric and Gas Co.	3.000%	5/15/25	80	86	Southern California Edison Co.	3.900%	3/15/43	100	105
Public Service Electric and Gas Co.	2.250%	9/15/26	250	262					
Public Service Electric and Gas Co.	3.000%	5/15/27	75	81					
Public Service Electric and Gas Co.	3.200%	5/15/29	70	77					
Public Service Electric and Gas Co.	2.450%	1/15/30	50	52					
Public Service Electric and Gas Co.	3.800%	3/1/46	250	294					
Public Service Electric and Gas Co.	3.850%	5/1/49	200	237					

Total Bond Market Index Portfolio

Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
Southern California Edison Co.	4.000%	4/1/47	335	353	Tucson Electric Power Co.	3.050%	3/15/25	50	54
Southern California Edison Co.	4.125%	3/1/48	350	374	Union Electric Co.	3.500%	4/15/24	250	268
Southern California Edison Co.	4.875%	3/1/49	100	119	Union Electric Co.	2.950%	3/15/30	500	537
Southern California Edison Co.	3.650%	2/1/50	500	501	Union Electric Co.	2.150%	3/15/32	200	201
Southern California Edison Co.	3.650%	6/1/51	200	201	Union Electric Co.	8.450%	3/15/39	150	257
Southern California Gas Co.	2.600%	6/15/26	405	431	Union Electric Co.	3.650%	4/15/45	125	141
Southern California Gas Co.	2.550%	2/1/30	150	155	Union Electric Co.	4.000%	4/1/48	275	326
Southern California Gas Co.	3.750%	9/15/42	75	84	Union Electric Co.	3.250%	10/1/49	100	107
Southern California Gas Co.	4.125%	6/1/48	75	90	Veolia Environnement SA	6.750%	6/1/38	39	57
Southern California Gas Co.	3.950%	2/15/50	70	83	Virginia Electric and Power Co.	3.450%	2/15/24	50	53
Southern Co.	3.250%	7/1/26	350	380	Virginia Electric and Power Co.	2.950%	11/15/26	75	81
Southern Co.	1.750%	3/15/28	300	297	Virginia Electric and Power Co.	3.500%	3/15/27	250	277
Southern Co.	4.250%	7/1/36	200	232	Virginia Electric and Power Co.	3.800%	4/1/28	150	170
Southern Co.	4.400%	7/1/46	360	422	Virginia Electric and Power Co.	2.875%	7/15/29	275	296
Southern Co.	4.000%	1/15/51	300	318	Virginia Electric and Power Co.	6.000%	1/15/36	125	173
Southern Co.	3.750%	9/15/51	200	202	Virginia Electric and Power Co.	6.000%	5/15/37	150	209
Southern Co. Gas Capital Corp.	3.250%	6/15/26	75	81	Virginia Electric and Power Co.	6.350%	11/30/37	50	73
Southern Co. Gas Capital Corp.	1.750%	1/15/31	500	475	Virginia Electric and Power Co.	4.000%	1/15/43	400	467
Southern Co. Gas Capital Corp.	5.875%	3/15/41	75	104	Virginia Electric and Power Co.	4.450%	2/15/44	475	588
Southern Co. Gas Capital Corp.	4.400%	6/1/43	50	60	Virginia Electric and Power Co.	4.200%	5/15/45	75	90
Southern Co. Gas Capital Corp.	3.950%	10/1/46	100	111	Virginia Electric and Power Co.	4.000%	11/15/46	100	118
Southern Co. Gas Capital Corp.	4.400%	5/30/47	100	118	Virginia Electric and Power Co.	3.800%	9/15/47	100	115
Southern Power Co.	4.150%	12/1/25	100	112	Virginia Electric and Power Co.	4.600%	12/1/48	175	226
Southern Power Co.	5.150%	9/15/41	100	122	Virginia Electric and Power Co.	3.300%	12/1/49	210	226
Southern Power Co.	5.250%	7/15/43	50	61	Washington Gas Light Co.	3.796%	9/15/46	100	114
Southern Power Co.	4.950%	12/15/46	75	90	Washington Gas Light Co.	3.650%	9/15/49	30	34
Southwest Gas Corp.	3.700%	4/1/28	50	56	WEC Energy Group Inc.	0.550%	9/15/23	500	500
Southwest Gas Corp.	3.800%	9/29/46	75	81	WEC Energy Group Inc.	3.550%	6/15/25	168	183
Southwest Gas Corp.	4.150%	6/1/49	25	28	WEC Energy Group Inc.	1.375%	10/15/27	500	489
Southwestern Electric Power Co.	2.750%	10/1/26	100	106	Wisconsin Electric Power Co.	2.050%	12/15/24	100	105
Southwestern Electric Power Co.	4.100%	9/15/28	100	114	Wisconsin Electric Power Co.	4.300%	10/15/48	100	125
Southwestern Electric Power Co.	6.200%	3/15/40	75	105	Wisconsin Power and Light Co.	6.375%	8/15/37	100	143
Southwestern Electric Power Co.	3.900%	4/1/45	200	220	Wisconsin Power and Light Co.	3.650%	4/1/50	50	57
Southwestern Electric Power Co.	3.850%	2/1/48	325	357	Xcel Energy Inc.	3.300%	6/1/25	325	350
Southwestern Public Service Co.	3.300%	6/15/24	165	175	Xcel Energy Inc.	3.350%	12/1/26	75	82
Southwestern Public Service Co.	4.500%	8/15/41	100	123	Xcel Energy Inc.	4.000%	6/15/28	75	85
Southwestern Public Service Co.	3.400%	8/15/46	275	296	Xcel Energy Inc.	2.600%	12/1/29	200	209
Southwestern Public Service Co.	3.700%	8/15/47	75	84	Xcel Energy Inc.	3.400%	6/1/30	250	275
Southwestern Public Service Co.	4.400%	11/15/48	275	345	Xcel Energy Inc.	3.500%	12/1/49	100	108
Southwestern Public Service Co.	3.750%	6/15/49	75	87					115,268
Southwestern Public Service Co.	3.150%	5/1/50	100	105	Total Corporate Bonds (Cost \$1,287,620)				1,402,632
Tampa Electric Co.	4.100%	6/15/42	50	58	Sovereign Bonds (3.9%)				
Tampa Electric Co.	4.350%	5/15/44	50	60	African Development Bank	1.625%	9/16/22	400	407
Tampa Electric Co.	4.300%	6/15/48	75	92	African Development Bank	2.125%	11/16/22	700	718
Tampa Electric Co.	4.450%	6/15/49	125	158	African Development Bank	3.000%	9/20/23	275	291
Tampa Electric Co.	3.625%	6/15/50	50	56	African Development Bank	0.875%	3/23/26	600	599
Toledo Edison Co.	6.150%	5/15/37	75	102	Asian Development Bank	1.875%	7/19/22	600	611
					Asian Development Bank	1.750%	9/13/22	1,100	1,120
					Asian Development Bank	1.625%	1/24/23	200	204
					Asian Development Bank	2.750%	3/17/23	1,000	1,042

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Asian Development Bank	0.250%	7/14/23	1,300	1,298		European Investment Bank				
Asian Development Bank	0.250%	10/6/23	600	598		Bank	0.250%	9/15/23	1,750	1,746
Asian Development Bank	2.625%	1/30/24	1,000	1,056		European Investment Bank	3.125%	12/14/23	500	533
Asian Development Bank	0.375%	6/11/24	1,200	1,196		European Investment Bank	3.250%	1/29/24	810	869
Asian Development Bank	1.500%	10/18/24	500	515		European Investment Bank	2.625%	3/15/24	530	561
Asian Development Bank	2.000%	1/22/25	300	314		European Investment Bank	2.250%	6/24/24	550	578
Asian Development Bank	0.625%	4/29/25	700	698		European Investment Bank	2.500%	10/15/24	276	293
Asian Development Bank	2.375%	9/3/25	1,000	984		European Investment Bank	1.875%	2/10/25	1,050	1,096
Asian Development Bank	0.500%	2/4/26	850	836		European Investment Bank	1.625%	3/14/25	100	104
Asian Development Bank	2.000%	4/24/26	100	105		European Investment Bank	0.625%	7/25/25	1,600	1,594
Asian Development Bank	2.625%	1/12/27	200	217		European Investment Bank	0.375%	12/15/25	2,000	1,963
Asian Development Bank	2.375%	8/10/27	275	295		European Investment Bank	0.375%	3/26/26	1,000	978
Asian Development Bank	6.220%	8/15/27	100	128		European Investment Bank	2.375%	5/24/27	225	241
Asian Development Bank	2.500%	11/2/27	673	728		European Investment Bank	0.625%	10/21/27	500	484
Asian Development Bank	1.250%	6/9/28	210	210		European Investment Bank	1.625%	10/9/29	125	128
Asian Development Bank	5.820%	6/16/28	148	192		European Investment Bank	0.875%	5/17/30	200	191
Asian Development Bank	3.125%	9/26/28	130	146		European Investment Bank	0.750%	9/23/30	500	469
Asian Development Bank	1.750%	9/19/29	200	206		European Investment Bank	1.250%	2/14/31	500	489
Asian Development Bank	1.875%	1/24/30	200	207		European Investment Bank	4.875%	2/15/36	325	448
Asian Development Bank	0.750%	10/8/30	500	468		Export Development Canada	1.750%	7/18/22	580	589
Asian Development Bank	1.500%	3/4/31	500	501		Export Development Canada	2.500%	1/24/23	40	41
Asian Infrastructure Investment Bank	0.250%	9/29/23	500	499		Export Development Canada	1.375%	2/24/23	1,000	1,019
Asian Infrastructure Investment Bank	2.250%	5/16/24	500	525		Export Development Canada	2.625%	2/21/24	250	264
Asian Infrastructure Investment Bank	0.500%	5/28/25	400	396		Export-Import Bank of Korea	3.000%	11/1/22	400	414
Asian Infrastructure Investment Bank	0.500%	1/27/26	600	590		Export-Import Bank of Korea	3.625%	11/27/23	200	215
Canada	2.000%	11/15/22	570	584		Export-Import Bank of Korea	4.000%	1/14/24	650	706
Canada	1.625%	1/22/25	550	569		Export-Import Bank of Korea	2.625%	5/26/26	200	214
Canada	0.750%	5/19/26	800	795		Export-Import Bank of Korea	1.250%	9/21/30	500	477
Corp. Andina de Fomento	2.750%	1/6/23	125	129		Export-Import Bank of Korea	2.500%	6/29/41	350	348
Corp. Andina de Fomento	2.375%	5/12/23	100	103		FMS Wertmanagement	2.000%	8/1/22	470	479
Corp. Andina de Fomento	3.750%	11/23/23	925	986		FMS Wertmanagement	2.750%	3/6/23	300	312
Council of Europe Development Bank	1.750%	9/26/22	150	153		Hydro-Quebec	8.050%	7/7/24	325	394
Council of Europe Development Bank	2.625%	2/13/23	425	441		Inter-American Development Bank	3.000%	9/26/22	500	517
Council of Europe Development Bank	0.250%	6/10/23	100	100		Inter-American Development Bank	2.500%	1/18/23	1,025	1,061
Council of Europe Development Bank	0.250%	10/20/23	500	499		Inter-American Development Bank	0.500%	5/24/23	400	402
Council of Europe Development Bank	1.375%	2/27/25	200	205		Inter-American Development Bank	3.000%	10/4/23	625	662
European Bank for Reconstruction & Development	2.750%	3/7/23	925	963		Inter-American Development Bank	0.250%	11/15/23	1,000	997
European Bank for Reconstruction & Development	0.250%	7/10/23	200	200		Inter-American Development Bank	2.625%	1/16/24	150	158
European Bank for Reconstruction & Development	1.625%	9/27/24	270	279		Inter-American Development Bank	3.000%	2/21/24	900	960
European Bank for Reconstruction & Development	1.500%	2/13/25	100	103		Inter-American Development Bank	2.125%	1/15/25	1,100	1,156
European Bank for Reconstruction & Development	0.500%	5/19/25	100	99		Inter-American Development Bank	1.750%	3/14/25	200	208
European Bank for Reconstruction & Development	0.500%	11/25/25	500	493						
European Bank for Reconstruction & Development	0.500%	1/28/26	500	492						
European Investment Bank	1.375%	9/6/22	720	730						
European Investment Bank	2.500%	3/15/23	600	623						
European Investment Bank	1.375%	5/15/23	600	612						
European Investment Bank	2.875%	8/15/23	800	843						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Inter-American Development Bank	0.875%	4/3/25	500	503		International Bank for Reconstruction & Development	0.875%	5/14/30	400	381
Inter-American Development Bank	7.000%	6/15/25	134	166		International Bank for Reconstruction & Development	0.750%	8/26/30	800	751
Inter-American Development Bank	0.625%	7/15/25	1,300	1,295		International Bank for Reconstruction & Development	1.250%	2/10/31	650	635
Inter-American Development Bank	0.875%	4/20/26	500	500		International Bank for Reconstruction & Development	4.750%	2/15/35	250	334
Inter-American Development Bank	2.000%	6/2/26	750	789		International Finance Corp.	2.000%	10/24/22	200	205
Inter-American Development Bank	2.000%	7/23/26	100	105		International Finance Corp.	2.875%	7/31/23	575	605
Inter-American Development Bank	2.375%	7/7/27	450	482		International Finance Corp.	1.375%	10/16/24	200	205
Inter-American Development Bank	0.625%	9/16/27	800	775		International Finance Corp.	0.375%	7/16/25	400	394
Inter-American Development Bank	3.125%	9/18/28	875	984		International Finance Corp.	2.125%	4/7/26	600	635
Inter-American Development Bank	1.125%	1/13/31	350	338		7 Israel Government Aid Bond	5.500%	12/4/23	50	56
Inter-American Development Bank	3.875%	10/28/41	200	255		7 Israel Government Aid Bond	5.500%	4/26/24	475	541
Inter-American Development Bank	3.200%	8/7/42	100	115		8 Japan Bank for International Cooperation	3.125%	7/20/21	275	275
International Bank for Reconstruction & Development	2.125%	7/1/22	1,775	1,810		8 Japan Bank for International Cooperation	2.500%	6/1/22	450	459
International Bank for Reconstruction & Development	0.125%	4/20/23	800	798		8 Japan Bank for International Cooperation	2.375%	7/21/22	250	256
International Bank for Reconstruction & Development	1.875%	6/19/23	1,100	1,134		8 Japan Bank for International Cooperation	2.375%	11/16/22	540	555
International Bank for Reconstruction & Development	1.875%	6/19/23	1,100	1,134		8 Japan Bank for International Cooperation	1.750%	1/23/23	500	511
International Bank for Reconstruction & Development	3.000%	9/27/23	1,125	1,191		8 Japan Bank for International Cooperation	0.625%	5/22/23	200	201
International Bank for Reconstruction & Development	0.250%	11/24/23	700	698		8 Japan Bank for International Cooperation	3.250%	7/20/23	300	317
International Bank for Reconstruction & Development	2.500%	3/19/24	1,100	1,161		8 Japan Bank for International Cooperation	3.375%	7/31/23	100	106
International Bank for Reconstruction & Development	1.500%	8/28/24	695	716		8 Japan Bank for International Cooperation	0.375%	9/15/23	600	599
International Bank for Reconstruction & Development	1.500%	8/28/24	695	716		8 Japan Bank for International Cooperation	3.375%	10/31/23	400	427
International Bank for Reconstruction & Development	2.500%	11/25/24	750	798		8 Japan Bank for International Cooperation	0.500%	4/15/24	500	499
International Bank for Reconstruction & Development	1.625%	1/15/25	200	207		8 Japan Bank for International Cooperation	3.000%	5/29/24	500	534
International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,496		8 Japan Bank for International Cooperation	1.750%	10/17/24	200	207
International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,496		8 Japan Bank for International Cooperation	2.125%	2/10/25	330	345
International Bank for Reconstruction & Development	0.375%	7/28/25	1,500	1,478		8 Japan Bank for International Cooperation	0.625%	7/15/25	400	395
International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,231		8 Japan Bank for International Cooperation	2.750%	1/21/26	442	476
International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,231		8 Japan Bank for International Cooperation	2.375%	4/20/26	200	212
International Bank for Reconstruction & Development	0.500%	10/28/25	2,000	1,976						
International Bank for Reconstruction & Development	3.125%	11/20/25	470	517						
International Bank for Reconstruction & Development	0.875%	7/15/26	525	524						
International Bank for Reconstruction & Development	2.500%	11/22/27	350	379						
International Bank for Reconstruction & Development	0.750%	11/24/27	900	877						
International Bank for Reconstruction & Development	1.750%	10/23/29	200	206						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁸ Japan Bank for International Cooperation	2.250%	11/4/26	200	211	⁹ Landwirtschaftliche Rentenbank	0.875%	9/3/30	500	473
⁸ Japan Bank for International Cooperation	2.875%	7/21/27	200	218	Nordic Investment Bank	1.375%	10/17/22	200	203
⁸ Japan Bank for International Cooperation	2.750%	11/16/27	800	869	Nordic Investment Bank	0.375%	5/19/23	200	200
⁸ Japan Bank for International Cooperation	3.250%	7/20/28	300	337	Nordic Investment Bank	2.875%	7/19/23	200	210
⁸ Japan Bank for International Cooperation	3.500%	10/31/28	350	400	Nordic Investment Bank	2.250%	5/21/24	200	210
⁸ Japan International Cooperation Agency	1.250%	1/21/31	500	482	Nordic Investment Bank	0.375%	9/11/25	600	590
⁸ Japan International Cooperation Agency	2.750%	4/27/27	300	324	Nordic Investment Bank	0.500%	1/21/26	200	197
⁸ Japan International Cooperation Agency	1.750%	4/28/31	200	201	¹⁰ Oesterreichische Kontrollbank AG	1.625%	9/17/22	400	407
⁷ Kingdom of Jordan AID	3.000%	6/30/25	200	216	¹⁰ Oesterreichische Kontrollbank AG	2.875%	3/13/23	500	522
Korea Development Bank	3.000%	9/14/22	400	412	¹⁰ Oesterreichische Kontrollbank AG	3.125%	11/7/23	200	213
Korea Development Bank	3.375%	3/12/23	700	734	¹⁰ Oesterreichische Kontrollbank AG	1.500%	2/12/25	100	103
Korea Development Bank	3.750%	1/22/24	500	540	¹⁰ Oesterreichische Kontrollbank AG	0.375%	9/17/25	500	491
Korea Development Bank	2.125%	10/1/24	200	210	¹⁰ Oesterreichische Kontrollbank AG	0.500%	2/2/26	500	491
Korea Development Bank	1.625%	1/19/31	400	393	² Oriental Republic of Uruguay	4.375%	10/27/27	150	173
⁹ Kreditanstalt fuer Wiederaufbau	1.750%	8/22/22	1,600	1,629	Province of Alberta	2.200%	7/26/22	400	408
⁹ Kreditanstalt fuer Wiederaufbau	2.000%	10/4/22	950	972	Province of Alberta	3.350%	11/1/23	375	400
⁹ Kreditanstalt fuer Wiederaufbau	2.375%	12/29/22	950	981	Province of Alberta	2.950%	1/23/24	300	319
⁹ Kreditanstalt fuer Wiederaufbau	2.125%	1/17/23	1,025	1,055	Province of Alberta	1.875%	11/13/24	450	468
⁹ Kreditanstalt fuer Wiederaufbau	1.625%	2/15/23	1,200	1,227	Province of Alberta	1.000%	5/20/25	485	488
⁹ Kreditanstalt fuer Wiederaufbau	0.250%	4/25/23	600	600	Province of Alberta	3.300%	3/15/28	250	280
⁹ Kreditanstalt fuer Wiederaufbau	0.250%	10/19/23	800	798	Province of Alberta	1.300%	7/22/30	500	481
⁹ Kreditanstalt fuer Wiederaufbau	2.625%	2/28/24	400	423	Province of British Columbia	2.000%	10/23/22	200	205
⁹ Kreditanstalt fuer Wiederaufbau	0.250%	3/8/24	700	696	Province of British Columbia	1.750%	9/27/24	225	233
⁹ Kreditanstalt fuer Wiederaufbau	1.375%	8/5/24	900	923	Province of British Columbia	2.250%	6/2/26	300	318
⁹ Kreditanstalt fuer Wiederaufbau	2.500%	11/20/24	1,800	1,914	Province of Manitoba	2.100%	9/6/22	150	153
⁹ Kreditanstalt fuer Wiederaufbau	2.000%	5/2/25	150	157	Province of Manitoba	2.600%	4/16/24	150	158
⁹ Kreditanstalt fuer Wiederaufbau	0.375%	7/18/25	1,500	1,480	Province of Manitoba	2.125%	6/22/26	90	94
⁹ Kreditanstalt fuer Wiederaufbau	0.625%	1/22/26	1,000	991	Province of New Brunswick	2.500%	12/12/22	95	98
⁹ Kreditanstalt fuer Wiederaufbau	2.875%	4/3/28	500	554	Province of New Brunswick	3.625%	2/24/28	105	120
⁹ Kreditanstalt fuer Wiederaufbau	1.750%	9/14/29	175	180	Province of Ontario	2.200%	10/3/22	400	410
⁹ Kreditanstalt fuer Wiederaufbau	0.000%	4/18/36	400	302	Province of Ontario	3.400%	10/17/23	760	811
⁹ Kreditanstalt fuer Wiederaufbau	0.000%	6/29/37	200	147	Province of Ontario	3.050%	1/29/24	250	266
⁹ Landwirtschaftliche Rentenbank	3.125%	11/14/23	100	106	Province of Ontario	3.200%	5/16/24	150	161
⁹ Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	889	Province of Ontario	2.500%	4/27/26	250	267
⁹ Landwirtschaftliche Rentenbank	0.500%	5/27/25	400	396	Province of Ontario	2.300%	6/15/26	900	954
⁹ Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	505	Province of Ontario	2.000%	10/2/29	585	604
⁹ Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	286	Province of Ontario	1.125%	10/7/30	500	475
⁹ Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	270	Province of Ontario	1.600%	2/25/31	600	592
					Province of Quebec	2.625%	2/13/23	425	441
					Province of Quebec	1.500%	2/11/25	441	453
					Province of Quebec	0.600%	7/23/25	500	496
					Province of Quebec	2.500%	4/20/26	200	214
					Province of Quebec	2.750%	4/12/27	850	923
					Province of Quebec	7.500%	9/15/29	475	683
					Province of Quebec	1.350%	5/28/30	400	391
					Province of Quebec	1.900%	4/21/31	1,700	1,732
					Province of Saskatchewan	8.500%	7/15/22	58	63
					Republic of Chile	2.250%	10/30/22	175	179
					Republic of Chile	3.125%	1/21/26	485	525
					Republic of Chile	3.240%	2/6/28	460	501
					Republic of Chile	2.450%	1/31/31	200	204
					Republic of Chile	2.550%	1/27/32	200	204
					Republic of Chile	3.500%	1/25/50	675	709
					Republic of Chile	3.100%	1/22/61	500	479
					Republic of Colombia	4.000%	2/26/24	200	212
					Republic of Colombia	8.125%	5/21/24	100	118
					Republic of Colombia	4.500%	1/28/26	322	352
					Republic of Colombia	3.875%	4/25/27	365	387
					Republic of Colombia	4.500%	3/15/29	450	491
					Republic of Colombia	3.000%	1/30/30	200	196

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 Colombia	3.125%	4/15/31	200	196	Republic of Philippines	3.950%	1/20/40	700	778
	Republic of Colombia	3.250%	4/22/32	500	489	Republic of Philippines	3.700%	3/1/41	400	432
	Republic of Colombia	10.375%	1/28/33	77	115	Republic of Philippines	3.700%	2/2/42	350	378
	Republic of Colombia	7.375%	9/18/37	300	394	Republic of Philippines	2.950%	5/5/45	500	483
	Republic of Colombia	6.125%	1/18/41	125	148	Republic of Philippines	2.650%	12/10/45	200	185
	Republic of Colombia	5.625%	2/26/44	475	537	Republic of Philippines	3.200%	7/6/46	500	502
	Republic of Colombia	5.000%	6/15/45	665	707	Republic of Poland	3.000%	3/17/23	325	340
	Republic of Colombia	5.200%	5/15/49	350	383	Republic of Poland	3.250%	4/6/26	500	551
	Republic of Colombia	4.125%	5/15/51	400	379	² Republic of Uruguay	4.500%	8/14/24	303	329
	Republic of Colombia	3.875%	2/15/61	400	358	² Republic of Uruguay	4.375%	1/23/31	387	451
	Republic of Hungary	5.375%	2/21/23	400	432	² Republic of Uruguay	7.625%	3/21/36	195	298
	Republic of Hungary	5.750%	11/22/23	400	449	² Republic of Uruguay	4.125%	11/20/45	300	354
	Republic of Hungary	5.375%	3/25/24	350	395	² Republic of Uruguay	5.100%	6/18/50	765	1,002
	Republic of Hungary	7.625%	3/29/41	290	476	² Republic of Uruguay	4.975%	4/20/55	500	646
	Republic of Indonesia	2.950%	1/11/23	425	440	State of Israel	3.150%	6/30/23	400	422
	Republic of Indonesia	4.100%	4/24/28	200	226	State of Israel	2.875%	3/16/26	200	216
	Republic of Indonesia	4.750%	2/11/29	425	499	State of Israel	3.250%	1/17/28	300	331
	Republic of Indonesia	3.400%	9/18/29	200	216	State of Israel	2.500%	1/15/30	200	210
	Republic of Indonesia	2.850%	2/14/30	200	208	State of Israel	2.750%	7/3/30	600	642
	Republic of Indonesia	3.850%	10/15/30	200	223	⁷ State of Israel	5.500%	9/18/33	100	141
⁵	Republic of Indonesia	4.750%	7/18/47	200	238	State of Israel	4.500%	1/30/43	200	249
	Republic of Indonesia	4.350%	1/11/48	725	823	State of Israel	4.125%	1/17/48	250	301
	Republic of Indonesia	3.700%	10/30/49	200	210	State of Israel	3.375%	1/15/50	475	509
	Republic of Indonesia	4.200%	10/15/50	430	489	State of Israel	3.875%	7/3/50	400	463
	Republic of Indonesia	3.050%	3/12/51	400	397	State of Israel	4.500%	4/3/20	200	253
	Republic of Indonesia	4.450%	4/15/70	200	236	Svensk Exportkredit AB	2.000%	8/30/22	190	194
	Republic of Italy	6.875%	9/27/23	590	668	Svensk Exportkredit AB	1.625%	11/14/22	200	204
	Republic of Italy	0.875%	5/6/24	500	498	Svensk Exportkredit AB	2.875%	3/14/23	195	204
	Republic of Italy	2.375%	10/17/24	475	494	Svensk Exportkredit AB	0.375%	3/11/24	800	797
	Republic of Italy	1.250%	2/17/26	500	493	Svensk Exportkredit AB	0.375%	7/30/24	500	497
	Republic of Italy	2.875%	10/17/29	400	416	Svensk Exportkredit AB	0.625%	5/14/25	500	497
	Republic of Italy	5.375%	6/15/33	475	598	Svensk Exportkredit AB	0.500%	8/26/25	800	789
	Republic of Italy	4.000%	10/17/49	500	550	United Mexican States	3.600%	1/30/25	510	560
	Republic of Italy	3.875%	5/6/51	600	646	United Mexican States	3.900%	4/27/25	400	443
	Republic of Korea	3.875%	9/11/23	200	215	United Mexican States	4.125%	1/21/26	445	502
	Republic of Korea	5.625%	11/3/25	100	119	United Mexican States	4.150%	3/28/27	800	905
	Republic of Korea	2.750%	1/19/27	1,000	1,081	United Mexican States	3.750%	1/11/28	675	737
	Republic of Korea	3.875%	9/20/48	125	158	United Mexican States	4.500%	4/22/29	950	1,075
	Republic of Panama	4.000%	9/22/24	200	218	United Mexican States	3.250%	4/16/30	700	724
	Republic of Panama	3.750%	3/16/25	207	225	United Mexican States	8.300%	8/15/31	220	327
	Republic of Panama	7.125%	1/29/26	168	209	United Mexican States	4.750%	4/27/32	600	687
	Republic of Panama	8.875%	9/30/27	238	329	United Mexican States	7.500%	4/8/33	100	141
	Republic of Panama	3.875%	3/17/28	460	506	United Mexican States	6.050%	1/11/40	883	1,108
	Republic of Panama	9.375%	4/1/29	300	444	United Mexican States	4.280%	8/14/41	500	525
	Republic of Panama	2.252%	9/29/32	500	480	United Mexican States	4.750%	3/8/44	765	846
²	Republic of Panama	6.700%	1/26/36	292	397	United Mexican States	5.550%	1/21/45	510	617
²	Republic of Panama	4.500%	4/16/50	810	922	United Mexican States	4.600%	1/23/46	600	646
²	Republic of Panama	4.300%	4/29/53	400	443	United Mexican States	4.350%	1/15/47	760	794
	Republic of Panama	4.500%	4/1/56	700	794	United Mexican States	4.600%	2/10/48	455	489
²	Republic of Panama	3.870%	7/23/60	700	715	United Mexican States	4.500%	1/31/50	600	638
	Republic of Peru	7.350%	7/21/25	225	276	United Mexican States	5.000%	4/27/51	550	626
	Republic of Peru	2.392%	1/23/26	200	206	United Mexican States	3.771%	5/24/61	850	792
	Republic of Peru	2.783%	1/23/31	900	916	United Mexican States	5.750%	10/12/10	342	408
	Republic of Peru	8.750%	11/21/33	645	1,012					
²	Republic of Peru	6.550%	3/14/37	325	447	Total Sovereign Bonds (Cost \$182,902)				190,468
	Republic of Peru	3.300%	3/11/41	200	202	Taxable Municipal Bonds (0.8%)				
	Republic of Peru	5.625%	11/18/50	475	655	Alabama Economic Settlement Authority				
	Republic of Peru	3.550%	3/10/51	200	208	Miscellaneous Revenue	3.163%	9/15/25	65	69
	Republic of Peru	3.230%	7/28/21	525	462	American Municipal Power Inc. Electric				
	Republic of Philippines	9.500%	10/21/24	350	450	Power & Light Revenue	5.939%	2/15/47	150	221
	Republic of Philippines	10.625%	3/16/25	100	136	American Municipal Power Inc. Electric				
	Republic of Philippines	5.500%	3/30/26	225	272	Power & Light Revenue	7.499%	2/15/50	50	81
	Republic of Philippines	3.000%	2/1/28	400	432	American Municipal Power Inc. Electric				
	Republic of Philippines	3.750%	1/14/29	400	454	Power & Light Revenue (Combination Hydroelectric Projects)	8.084%	2/15/50	175	329
	Republic of Philippines	9.500%	2/2/30	300	475	Bay Area Toll Authority				
	Republic of Philippines	2.457%	5/5/30	200	208	Highway Revenue	2.574%	4/1/31	75	79
	Republic of Philippines	7.750%	1/14/31	400	591					
	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	275					
	Republic of Philippines	6.375%	10/23/34	550	776					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Bay Area Toll Authority Highway Revenue	6.918%	4/1/40	100	150		Dallas Area Rapid Transit Sales Tax Revenue	5.999%	12/1/44	100	152
Bay Area Toll Authority Highway Revenue	6.263%	4/1/49	250	406		Dallas Area Rapid Transit Sales Tax Revenue	5.022%	12/1/48	50	70
Bay Area Toll Authority Highway Revenue	7.043%	4/1/50	100	174		Dallas Convention Center Hotel Development Corp. Hotel Occupancy Tax Revenue	7.088%	1/1/42	75	105
Bay Area Toll Authority Highway Revenue	6.907%	10/1/50	200	349	11	Dallas Independent School District GO	6.450%	2/15/35	100	104
California General Fund Revenue	1.700%	2/1/28	100	101		Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	2.994%	11/1/38	485	511
California GO	5.700%	11/1/21	250	255		Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	3.144%	11/1/45	75	79
California GO	3.375%	4/1/25	100	109		District of Columbia Income Tax Revenue	5.591%	12/1/34	50	65
California GO	2.650%	4/1/26	75	81		District of Columbia Water & Sewer Authority Water Revenue	4.814%	10/1/14	150	213
California GO	3.500%	4/1/28	150	169		East Bay Municipal Utility District Water System Water Revenue	5.874%	6/1/40	85	123
California GO	2.500%	10/1/29	70	74		Foothill-Eastern Transportation Corridor Agency Highway Revenue	4.094%	1/15/49	140	148
California GO	4.500%	4/1/33	190	224		Georgia Municipal Electric Authority Electric Power & Light Revenue	6.637%	4/1/57	242	367
California GO	7.500%	4/1/34	350	552		Georgia Municipal Electric Authority Electric Power & Light Revenue	6.655%	4/1/57	145	223
California GO	4.600%	4/1/38	300	351		Georgia Municipal Electric Authority Electric Power & Light Revenue	7.055%	4/1/57	73	108
California GO	7.550%	4/1/39	630	1,074		Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.115%	6/1/38	100	104
California GO	7.300%	10/1/39	75	120		Grand Parkway Transportation Corp. Texas System Highway Revenue	3.236%	10/1/52	395	404
California GO	7.350%	11/1/39	675	1,087		Great Lakes Water Authority Sewage Disposal System Sewer Revenue	3.056%	7/1/39	100	107
California GO	7.625%	3/1/40	205	345		Houston TX GO	6.290%	3/1/32	120	151
California GO	7.600%	11/1/40	200	349		Illinois GO	4.950%	6/1/23	213	227
California State University College & University Revenue	3.899%	11/1/47	50	58		Illinois GO	5.100%	6/1/33	1,405	1,652
California State University College & University Revenue	2.975%	11/1/51	140	143		Illinois State Toll Highway Authority Highway Revenue	6.184%	1/1/34	50	70
Central Puget Sound Regional Transit Authority Sales Tax Revenue	5.491%	11/1/39	50	70		JobsOhio Beverage System Miscellaneous Revenue	3.985%	1/1/29	150	171
Chicago IL GO	7.045%	1/1/29	45	52		JobsOhio Beverage System Miscellaneous Revenue	4.532%	1/1/35	100	124
Chicago O'Hare International Airport Port, Airport & Marina Revenue	6.395%	1/1/40	125	188		JobsOhio Beverage System Miscellaneous Revenue	2.833%	1/1/38	75	80
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.472%	1/1/49	75	96		Los Angeles CA Unified School District GO	5.755%	7/1/29	200	251
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.572%	1/1/54	40	53		Los Angeles CA Unified School District GO	5.750%	7/1/34	125	169
Chicago Transit Authority Sales & Transfer Tax Receipts Sales Tax Revenue	6.899%	12/1/40	125	178		Los Angeles CA Unified School District GO	6.758%	7/1/34	200	287
Clark County Department of Aviation Port, Airport & Marina Revenue	6.820%	7/1/45	100	156		Los Angeles Community College District GO	1.606%	8/1/28	100	100
Commonwealth Financing Authority Appropriations Revenue	3.807%	6/1/41	105	122		Los Angeles Community College District GO	1.806%	8/1/30	150	150
Commonwealth Financing Authority Appropriations Revenue (Plancon Program)	3.864%	6/1/38	100	114		Los Angeles Community College District GO	2.106%	8/1/32	100	101
Commonwealth of Massachusetts GO	4.200%	12/1/21	65	66						
Commonwealth of Massachusetts GO	5.456%	12/1/39	150	207						
Commonwealth of Massachusetts GO	2.514%	7/1/41	450	454						
Commonwealth of Massachusetts GO	2.813%	9/1/43	225	238						
Commonwealth of Massachusetts GO	2.900%	9/1/49	100	106						
Commonwealth of Massachusetts Transportation Fund Fuel Sales Tax Revenue	5.731%	6/1/40	50	70						
Connecticut GO	5.090%	10/1/30	175	207						
Connecticut GO	5.850%	3/15/32	200	266						
Cook County IL GO	6.229%	11/15/34	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)
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	100	¹² New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	292
Los Angeles County Public Works Financing Authority Lease (Abatement) Revenue	7.618%	8/1/40	50	81	New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.081%	6/15/39	75	85
Los Angeles Department of Water & Power System Electric Power & Light Revenue	6.574%	7/1/45	100	162	New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	400	597
Los Angeles Department of Water & Power System Water Revenue	6.603%	7/1/50	100	170	New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	100	114
Maryland Health & Higher Educational Facilities Authority Health, Hospital, Nursing Home Revenue	3.197%	7/1/50	250	257	New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	164
Maryland State Transportation Authority Transit Revenue	5.888%	7/1/43	50	68	New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	640
Massachusetts School Building Authority Sales Tax Revenue	5.715%	8/15/39	100	141	New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	150	193
Massachusetts School Building Authority Sales Tax Revenue	3.395%	10/15/40	50	54	New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	99
Massachusetts School Building Authority Sales Tax Revenue	2.950%	5/15/43	100	103	New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	134
Metropolitan Government of Nashville & Davidson County TN Hotel Occupancy Tax Revenue	6.731%	7/1/43	50	74	New York City Water & Sewer System Water Revenue	5.750%	6/15/41	50	75
Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	650	New York City Water & Sewer System Water Revenue	5.952%	6/15/42	50	76
Metropolitan Transportation Authority Transit Revenue	5.871%	11/15/39	50	67	New York City Water & Sewer System Water Revenue	6.011%	6/15/42	50	77
Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	236	New York City Water & Sewer System Water Revenue	5.440%	6/15/43	100	147
Metropolitan Washington Airports Authority Dulles Toll Road Highway Revenue	7.462%	10/1/46	85	145	New York City Water & Sewer System Water Revenue	5.882%	6/15/44	175	271
Metropolitan Water Reclamation District of Greater Chicago GO	5.720%	12/1/38	100	141	New York NY GO	5.517%	10/1/37	50	68
Miami-Dade County FL Aviation Port, Airport & Marina Revenue	4.280%	10/1/41	125	139	New York NY GO	6.271%	12/1/37	100	144
Miami-Dade County FL Water & Sewer Water Revenue	3.490%	10/1/42	75	81	New York State Dormitory Authority College & University Revenue	3.142%	7/1/43	260	269
Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.084%	12/1/34	75	81	New York State Dormitory Authority Income Tax Revenue	3.110%	2/15/39	50	55
Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.384%	12/1/40	200	219	New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	131
Michigan State University College & University Revenue	4.496%	8/15/48	50	58	New York State Dormitory Authority Income Tax Revenue	3.190%	2/15/43	50	55
Mississippi GO	5.245%	11/1/34	50	65	New York State Dormitory Authority Lease (Appropriation) Revenue	2.202%	3/15/34	200	202
Missouri Health & Educational Facilities Authority College & University Revenue	3.229%	5/15/50	100	110	New York State Thruway Authority Highway Revenue	2.900%	1/1/35	85	91
Missouri Health & Educational Facilities Authority College & University Revenue	3.652%	8/15/57	100	119	New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	53
					New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	113
					New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	187
					North Texas Tollway Authority Highway Revenue	3.011%	1/1/43	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)
State Board of Administration Finance Corp. Miscellaneous Revenue	1.705%	7/1/27	250	254	University of Nebraska Facilities Corp. College & University Revenue	3.037%	10/1/49	65	70
State Board of Administration Finance Corp. Miscellaneous Revenue	2.154%	7/1/30	250	255	University of Pittsburgh-of the Commonwealth System of Higher Education College & University Revenue	3.555%	9/15/19	250	263
State Public School Building Authority Miscellaneous Revenue	5.000%	9/15/27	50	60	University of Texas System Regents College & University Revenue	4.794%	8/15/46	100	133
Texas GO	5.517%	4/1/39	180	259	University of Texas System Regents College & University Revenue	3.354%	8/15/47	50	57
Texas GO	4.681%	4/1/40	50	65	University of Texas System Regents College & University Revenue	2.439%	8/15/49	50	48
Texas GO	3.211%	4/1/44	225	237	University of Virginia College & University Revenue	2.256%	9/1/50	335	316
Texas Private Activity Bond Surface Transportation Corp. Highway Revenue	3.922%	12/31/49	175	195	University of Virginia College & University Revenue	4.179%	9/1/17	50	63
Texas Transportation Commission GO	2.562%	4/1/42	100	101	Utah GO	4.554%	7/1/24	30	32
Texas Transportation Commission GO	2.472%	10/1/44	500	494	Utah GO	3.539%	7/1/25	50	53
Texas Transportation Commission State Highway Fund Fuel Sales Tax Revenue	5.178%	4/1/30	175	216	Washington GO	5.140%	8/1/40	150	207
Texas Transportation Commission State Highway Fund Miscellaneous Revenue	4.000%	10/1/33	100	123	¹³ Wisconsin Appropriations Revenue	5.700%	5/1/26	60	70
¹³ Tucson AZ COP	2.856%	7/1/47	50	49	Wisconsin Appropriations Revenue	3.154%	5/1/27	100	111
University of California College & University Revenue	0.883%	5/15/25	100	100	Wisconsin Appropriations Revenue	3.954%	5/1/36	250	281
University of California College & University Revenue	3.063%	7/1/25	100	108	Total Taxable Municipal Bonds (Cost \$31,119)				36,712
University of California College & University Revenue	1.316%	5/15/27	100	100					
University of California College & University Revenue	1.614%	5/15/30	125	124					
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	317					
University of California College & University Revenue	4.767%	5/15/15	100	137					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.548%	5/15/48	350	546					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.583%	5/15/49	50	78					
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	65					
University of Michigan College & University Revenue	2.437%	4/1/40	100	100					
University of Michigan College & University Revenue	2.562%	4/1/50	100	99					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Shares	Market Value* (\$000)
Temporary Cash Investments (2.5%)				
Money Market Fund (2.5%)				
¹⁵ Vanguard Market Liquidity Fund (Cost \$118,563)	0.056%		1,185,633	118,563
Total Investments (102.1%) (Cost \$4,714,809)				4,924,383
Other Assets and Liabilities—Net (-2.1%)				(100,721)
Net Assets (100%)				4,823,662

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 June 30, 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 June 30, 2021, the aggregate value was \$22,820,000, representing 0.5% 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.
 - REIT—Real Estate Investment Trust.
 - UMBS—Uniform Mortgage-Backed Securities.

Statement of Assets and Liabilities

As of June 30, 2021

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$4,596,246)	4,805,820
Affiliated Issuers (Cost \$118,563)	118,563
Total Investments in Securities	4,924,383
Investment in Vanguard	166
Receivables for Investment Securities Sold	36,061
Receivables for Accrued Income	23,888
Receivables for Capital Shares Issued	2,342
Total Assets	4,986,840
Liabilities	
Due to Custodian	834
Payables for Investment Securities Purchased	159,890
Payables for Capital Shares Redeemed	2,177
Payables to Vanguard	277
Total Liabilities	163,178
Net Assets	4,823,662

At June 30, 2021, net assets consisted of:

Paid-in Capital	4,566,825
Total Distributable Earnings (Loss)	256,837
Net Assets	4,823,662

Net Assets	
Applicable to 394,413,198 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,823,662
Net Asset Value Per Share	\$12.23

Statement of Operations

	Six Months Ended June 30, 2021
	(\$000)
Investment Income	
Income	
Interest ¹	48,649
Total Income	48,649
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	54
Management and Administrative	3,095
Marketing and Distribution	149
Custodian Fees	22
Shareholders' Reports	16
Trustees' Fees and Expenses	1
Total Expenses	3,337
Net Investment Income	45,312
Realized Net Gain (Loss) on Investment Securities Sold¹	12,680
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(139,643)
Net Increase (Decrease) in Net Assets Resulting from Operations	(81,651)

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$51,000, \$1,000, and (\$1,000), respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2021	Year Ended December 31, 2020
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	45,312	101,263
Realized Net Gain (Loss)	12,680	37,804
Change in Unrealized Appreciation (Depreciation)	(139,643)	187,699
Net Increase (Decrease) in Net Assets Resulting from Operations	(81,651)	326,766
Distributions		
Total Distributions	(139,591)	(107,753)
Capital Share Transactions		
Issued	440,211	1,363,956
Issued in Lieu of Cash Distributions	139,591	107,753
Redeemed	(401,445)	(1,124,178)
Net Increase (Decrease) from Capital Share Transactions	178,357	347,531
Total Increase (Decrease)	(42,885)	566,544
Net Assets		
Beginning of Period	4,866,547	4,300,003
End of Period	4,823,662	4,866,547

Financial Highlights

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2021	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$12.81	\$12.21	\$11.54	\$11.86	\$11.77	\$11.79
Investment Operations						
Net Investment Income	.116 ¹	.277 ¹	.324 ¹	.313 ¹	.292 ¹	.283
Net Realized and Unrealized Gain (Loss) on Investments	(.332)	.635	.657	(.343)	.119	.007
Total from Investment Operations	(.216)	.912	.981	(.030)	.411	.290
Distributions						
Dividends from Net Investment Income	(.260)	(.312)	(.311)	(.267)	(.283)	(.277)
Distributions from Realized Capital Gains	(.104)	—	—	(.023)	(.038)	(.033)
Total Distributions	(.364)	(.312)	(.311)	(.290)	(.321)	(.310)
Net Asset Value, End of Period	\$12.23	\$12.81	\$12.21	\$11.54	\$11.86	\$11.77
Total Return	-1.64%	7.58%	8.67%	-0.21%	3.57%	2.47%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$4,824	\$4,867	\$4,300	\$3,535	\$3,498	\$2,985
Ratio of Total Expenses to Average Net Assets	0.14%	0.14%	0.14%	0.14%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	1.90%	2.20%	2.72%	2.74%	2.48%	2.41%
Portfolio Turnover Rate ²	41%	94%	80%	89%	91%	104%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Includes 19%, 28%, 19%, 26%, 24%, and 33%, 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. 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 master netting arrangements, and sell or retain any collateral held up to the net amount owed to the portfolio under the master netting arrangements.

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 has also entered 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 six months ended June 30, 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 June 30, 2021, the portfolio had contributed to Vanguard capital in the amount of \$166,000, representing less than 0.01% of the portfolio's net assets and 0.07% 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 June 30, 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	—	3,044,385	—	3,044,385
Asset-Backed/Commercial Mortgage-Backed Securities	—	131,623	—	131,623
Corporate Bonds	—	1,402,632	—	1,402,632
Sovereign Bonds	—	190,468	—	190,468
Taxable Municipal Bonds	—	36,712	—	36,712
Temporary Cash Investments	118,563	—	—	118,563
Total	118,563	4,805,820	—	4,924,383

D. As of June 30, 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	4,721,458
Gross Unrealized Appreciation	241,319
Gross Unrealized Depreciation	(38,394)
Net Unrealized Appreciation (Depreciation)	202,925

E. During the six months ended June 30, 2021, the portfolio purchased \$158,295,000 of investment securities and sold \$161,815,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$1,941,460,000 and \$1,820,653,000, respectively.

F. Capital shares issued and redeemed were:

	Six Months Ended June 30, 2021	Year Ended December 31, 2020
	Shares (000)	Shares (000)
Issued	35,558	108,475
Issued in Lieu of Cash Distributions	11,623	8,789
Redeemed	(32,591)	(89,637)
Net Increase (Decrease) in Shares Outstanding	14,590	27,627

At June 30, 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 33% 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 June 30, 2021, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangement

The board of trustees of Vanguard Variable Insurance Funds Total Bond Market Index Portfolio has renewed the portfolio's investment advisory arrangement with The Vanguard Group, Inc. (Vanguard), through its Fixed Income Group. The board determined that continuing the portfolio's internalized management structure was in the best interests of the portfolio and its shareholders.

The board based its decision upon an evaluation of the advisor's investment staff, portfolio management process, and performance. This evaluation included information provided to the board by Vanguard's Portfolio Review Department, which is responsible for fund and advisor oversight and product management. The Portfolio Review Department met regularly with the advisor and made monthly presentations to the board during the fiscal year that directed the board's focus to relevant information and topics.

The board, or an investment committee made up of board members, also received information throughout the year during advisor presentations. For each advisor presentation, the board was provided with letters and reports that included information about, among other things, the advisory firm and the advisor's assessment of the investment environment, portfolio performance, and portfolio characteristics.

In addition, the board received monthly reports, which included a Market and Economic Report, a Fund Dashboard Monthly Summary, and a Fund Performance Report.

Prior to their meeting, the trustees were provided with a memo and materials that summarized the information they received over the course of the year. They also considered the factors discussed below, among others. However, no single factor determined whether the board approved the arrangement. Rather, it was the totality of the circumstances that drove the board's decision.

Nature, extent, and quality of services

The board reviewed the quality of the portfolio's investment management services over both the short and long term, and took into account the organizational depth and stability of the advisor. The board considered that Vanguard has been managing investments for more than four decades. The Fixed Income Group adheres to a sound, disciplined investment management process; the team has considerable experience, stability, and depth.

The board concluded that Vanguard's experience, stability, depth, and performance, among other factors, warranted continuation of the advisory arrangement.

Investment performance

The board considered the short- and long-term performance of the portfolio, including any periods of outperformance or underperformance compared with its target index and peer group. The board concluded that the performance was such that the advisory arrangement should continue.

Cost

The board concluded that the portfolio's expense ratio was well below the average expense ratio charged by funds in its peer group and that the portfolio's advisory expenses were also well below the peer-group average.

The board does not conduct a profitability analysis of Vanguard because of Vanguard's unique structure. Unlike most other mutual fund management companies, Vanguard is owned by the funds it oversees.

The benefit of economies of scale

The board concluded that the portfolio's arrangement with Vanguard ensures that the portfolio will realize economies of scale as it grows, with the cost to shareholders declining as portfolio assets increase.

The board will consider whether to renew the advisory arrangement again after a one-year period.

Liquidity Risk Management

Vanguard funds (except for the money market funds) have adopted and implemented a written liquidity risk management program (the "Program") as required by Rule 22e-4 under the Investment Company Act of 1940. Rule 22e-4 requires that each fund adopt a program that is reasonably designed to assess and manage the fund's liquidity risk, which is the risk that the fund could not meet redemption requests without significant dilution of remaining investors' interests in the fund.

Assessment and management of a fund's liquidity risk under the Program take into consideration certain factors, such as the fund's investment strategy and the liquidity of its portfolio investments during normal and reasonably foreseeable stressed conditions, its short- and long-term cash-flow projections during both normal and reasonably foreseeable stressed conditions, and its cash and cash-equivalent holdings and access to other funding sources. As required by the rule, the Program includes policies and procedures for classification of fund portfolio holdings in four liquidity categories, maintaining certain levels of highly liquid investments, and limiting holdings of illiquid investments.

The board of trustees of Vanguard Variable Insurance Funds approved the appointment of liquidity risk management program administrators responsible for administering the Total Bond Market Index Portfolio's Program and for carrying out the specific responsibilities set forth in the Program, including reporting to the board on at least an annual basis regarding the Program's operation, its adequacy, and the effectiveness of its implementation for the past year (the "Program Administrator Report"). The board has reviewed the Program Administrator Report covering the period from January 1, 2020, through December 31, 2020 (the "Review Period"). The Program Administrator Report stated that during the Review Period the Program operated and was implemented effectively to manage the portfolio's liquidity risk.



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This material may be used in conjunction with the offering of shares of any Vanguard fund only if preceded or accompanied by the fund's current prospectus.

You can obtain a free copy of Vanguard's proxy voting guidelines by visiting 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 or www.sec.gov.