

Annual Report | December 31, 2022

Vanguard Variable Insurance Funds

Global Bond Index Portfolio

(with underlying Total Bond Market Index Portfolio)

Contents

Your Portfolio's Performance at a Glance1
About Your Portfolio's Expenses2
Performance Summary3
Financial Statements5

Your Portfolio's Performance at a Glance

- Despite some relief in midsummer and late fall, the 12 months ended December 31, 2022, were a volatile, challenging period for financial markets. The Global Bond Index Portfolio returned -13.13%, roughly in line with the -12.94% return of its composite benchmark index.
- Overall, the economic backdrop deteriorated as inflation soared to multidecade highs, driven by government spending during the pandemic as well as higher energy and food prices in the wake of Russia's invasion of Ukraine. That prompted aggressive tightening by many central banks to bring inflation back in check, which weighed on bond prices and increased fears of recession.
- With few exceptions, bond markets around the world had negative returns, with Eastern Europe posting the worst results. The U.S. bond market—by far the largest weighting in the index—had its worst calendar year ever. Globally, longer maturities did worse than short-term issues—not surprising in an environment of rising rates. Credit quality was a mixed picture, with bonds rated A faring better than those with higher or lower ratings.
- Please note that the portfolio's returns are different from those in Vanguard Variable Annuity (and other plans that invest in the portfolio), which take into account insurance-related expenses.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2022		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	-19.13%	7.35%	9.13%
Russell 2000 Index (Small-caps)	-20.44	3.10	4.13
Russell 3000 Index (Broad U.S. market)	-19.21	7.07	8.79
FTSE All-World ex US Index (International)	-15.49	0.61	1.28
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	-13.07%	-2.67%	0.06%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	-8.53	-0.77	1.25
FTSE Three-Month U.S. Treasury Bill Index	1.50	0.70	1.24
CPI			
Consumer Price Index	6.45%	4.92%	3.78%

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. The Global Bond Index Portfolio has no direct expenses, but bears its proportionate share of the costs for the underlying funds in which it invests. These indirect expenses make up the acquired fund fees and expenses, also expressed as a percentage of average net assets. 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 costs were calculated using the acquired fund fees and expenses for the Global Bond Index Portfolio.

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. 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 in the Financial Statements section of this report. For additional information on operating expenses and other shareholder costs, please refer to your portfolio's current prospectus.

Six Months Ended December 31, 2022

	Beginning Account Value 6/30/2022	Ending Account Value 12/31/2022	Expenses Paid During Period
Global Bond Index Portfolio			
Based on Actual Portfolio Return	\$1,000.00	\$ 969.00	\$0.65
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.55	0.66

The calculations are based on acquired fund fees and expenses for the most recent six-month period. The underlying portfolios' annualized expense figure for that period is 0.13%. The dollar amounts shown as "Expenses Paid" are equal to the annualized average weighted expense ratio for the underlying funds multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

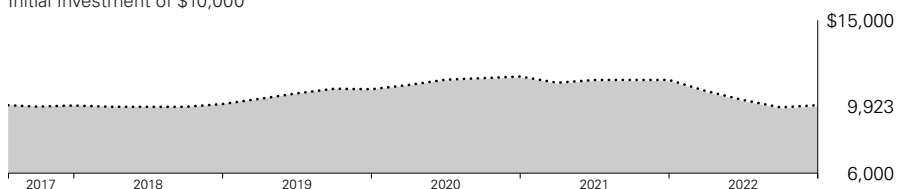
Global Bond Index Portfolio

Performance Summary

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

Cumulative Performance: September 7, 2017, Through December 31, 2022

Initial Investment of \$10,000



Average Annual Total Returns Periods Ended December 31, 2022

	One Year	Five Years	Since Inception (9/7/2017)	Final Value of a \$10,000 Investment
Global Bond Index Portfolio	-13.13%	-0.12%	-0.14%	\$ 9,923
Global Bond Composite Index	-12.94	0.04	0.01	10,004

Global Bond Composite Index: Weighted 70% Bloomberg U.S. Aggregate Float Adjusted Index and 30% Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged).

"Since Inception" performance is calculated from the portfolio's inception date for both the portfolio and its comparative standard(s).

Underlying Vanguard Funds

As of December 31, 2022

Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	70.1%
Vanguard Total International Bond Index Fund Admiral Shares	29.9

The table reflects the portfolio's investments, except for short-term investments.

Financial Statements

Schedule of Investments

As of December 31, 2022

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.

	Shares	Market Value* (\$000)
Investment Companies (100.1%)		
U.S. Bond Fund (70.1%)		
Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	26,213,642	270,525
International Bond Fund (30.0%)		
Vanguard Total International Bond Index Fund Admiral Shares	6,100,541	115,544
Total Investment Companies (Cost \$459,895)		386,069
Temporary Cash Investments (0.0%)		
Money Market Fund (0.0%)		
¹ Vanguard Market Liquidity Fund, 4.334% (Cost \$—)	1	—
Total Investments (100.1%) (Cost \$459,895)		386,069
Other Assets and Liabilities—Net (-0.1%)		(358)
Net Assets (100%)		385,711

Cost is in \$000.

* See Note A in Notes to Financial Statements.

¹ Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

Statement of Assets and Liabilities

As of December 31, 2022

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value—Affiliated Funds (Cost \$459,895)	386,069
Receivables for Investment Securities Sold	51
Receivables for Capital Shares Issued	91
Total Assets	386,211
Liabilities	
Due to Custodian	51
Payables for Capital Shares Redeemed	449
Total Liabilities	500
Net Assets	385,711

At December 31, 2022, net assets consisted of:

Paid-in Capital	451,768
Total Distributable Earnings (Loss)	(66,057)
Net Assets	385,711

Net Assets

Applicable to 21,632,895 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	385,711
Net Asset Value Per Share	\$17.83

Statement of Operations

	Year Ended December 31, 2022
	(\$000)
Investment Income	
Income	
Income Distributions Received from Affiliated Funds	7,788
Net Investment Income—Note B	7,788
Realized Net Gain (Loss)	
Capital Gain Distributions Received from Affiliated Funds	2,155
Affiliated Funds Sold	(1,685)
Realized Net Gain (Loss)	470
Change in Unrealized Appreciation (Depreciation) from Affiliated Funds	(68,907)
Net Increase (Decrease) in Net Assets Resulting from Operations	(60,649)

Statement of Changes in Net Assets

	Year Ended December 31,	
	2022 (\$000)	2021 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	7,788	10,505
Realized Net Gain (Loss)	470	5,219
Change in Unrealized Appreciation (Depreciation)	(68,907)	(24,136)
Net Increase (Decrease) in Net Assets Resulting from Operations	(60,649)	(8,412)
Distributions		
Total Distributions	(15,847)	(13,731)
Capital Share Transactions		
Issued	62,635	95,558
Issued in Lieu of Cash Distributions	15,847	13,731
Redeemed	(81,730)	(59,338)
Net Increase (Decrease) from Capital Share Transactions	(3,248)	49,951
Total Increase (Decrease)	(79,744)	27,808
Net Assets		
Beginning of Period	465,455	437,647
End of Period	385,711	465,455

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$21.30	\$22.40	\$21.41	\$20.07	\$19.97
Investment Operations					
Net Investment Income ¹	.352	.498	.437	.571	.462
Capital Gain Distributions Received ¹	.098	.165	.011	—	.020
Net Realized and Unrealized Gain (Loss) on Investments	(3.193)	(1.083)	.962	1.100	(.327)
Total from Investment Operations	(2.743)	(.420)	1.410	1.671	.155
Distributions					
Dividends from Net Investment Income	(.531)	(.390)	(.338)	(.306)	(.051)
Distributions from Realized Capital Gains	(.196)	(.290)	(.082)	(.025)	(.004)
Total Distributions	(.727)	(.680)	(.420)	(.331)	(.055)
Net Asset Value, End of Period	\$17.83	\$21.30	\$22.40	\$21.41	\$20.07
Total Return	-13.13%	-1.84%	6.67%	8.41%	0.78%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$386	\$465	\$438	\$232	\$163
Ratio of Total Expenses to Average Net Assets	—	—	—	—	—
Acquired Fund Fees and Expenses	0.13%	0.13%	0.13%	0.13%	0.13%
Ratio of Net Investment Income to Average Net Assets	1.87%	2.32%	1.98%	2.73%	2.34%
Portfolio Turnover Rate	11%	7%	16%	12%	10%

¹ Calculated based on average shares outstanding.

Notes to Financial Statements

The Global Bond 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 seeks to match the return of its target index by investing in selected Vanguard funds and portfolios. The portfolio invests a substantial amount of its assets in Vanguard Variable Insurance Funds Total Bond Market Index Portfolio. The accompanying financial statements of Vanguard Variable Insurance Funds Total Bond Market Index Portfolio should be read in conjunction with the financial statements of the portfolio. Financial statements and other information about each underlying fund and portfolio are available at www.vanguard.com. 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.

Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the portfolio's investments and 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: Investments are valued at the net asset value of each underlying Vanguard fund determined as of the close of the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date.

2. Federal Income Taxes: The portfolio intends to continue to qualify as a regulated investment company and distribute virtually 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.

3. 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.

4. Credit Facilities and Interfund Lending Program: The portfolio and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.4 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 and are 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, which are allocated to the funds based on a method approved by the portfolio's board of trustees and borne by the funds in which the portfolio invests (see Note B). Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the portfolio and Vanguard.

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

For the year ended December 31, 2022, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

5. Other: Income and capital gain distributions received are recorded on the ex-dividend 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. The FSA provides that expenses otherwise allocable to Vanguard funds-of-funds may be reduced or eliminated to the extent of savings realized by the underlying Vanguard funds by virtue of being part of a fund-of-funds. Accordingly, all expenses for services provided by Vanguard to the portfolio and all other expenses incurred by the portfolio during the period ended December 31, 2022, were borne by the underlying Vanguard funds in which the portfolio invests. The portfolio's trustees and officers are also trustees and officers, respectively, of the underlying Vanguard funds, as well as 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.

At December 31, 2022, 100% of the market value of the portfolio's investments was determined based on Level 1 inputs.

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

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

	Amount (\$000)
Undistributed Ordinary Income	7,299
Undistributed Long-Term Gains	668
Capital Loss Carryforwards	—
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	(74,024)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2022 Amount (\$000)	2021 Amount (\$000)
Ordinary Income*	11,556	7,864
Long-Term Capital Gains	4,291	5,867
Total	15,847	13,731

* Includes short-term capital gains, if any.

Global Bond Index Portfolio

As of December 31, 2022, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	460,093
Gross Unrealized Appreciation	—
Gross Unrealized Depreciation	(74,024)
Net Unrealized Appreciation (Depreciation)	(74,024)

E. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2022 Shares (000)	2021 Shares (000)
Issued	3,291	4,423
Issued in Lieu of Cash Distributions	824	652
Redeemed	(4,337)	(2,757)
Net Increase (Decrease) in Shares Outstanding	(222)	2,318

At December 31, 2022, two shareholders (insurance company separate accounts whose holdings in the portfolio represent the indirect investment of Vanguard Variable Annuity contract holders) were each a record or beneficial owner of 25% or more of the portfolio's net assets, with a combined ownership of 65%. If any of these shareholders were to redeem their investment in the portfolio, the redemption might lead to the realization of taxable capital gains.

F. Transactions during the period in affiliated underlying Vanguard funds were as follows:

	Current Period Transactions							Dec. 31, 2022 Market Value (\$000)
	Dec. 31, 2021 Market Value (\$000)	Purchases at Cost (\$000)	Proceeds from Securities Sold (\$000)	Realized Net Gain (Loss) (\$000)	Change in Unrealized App. (Dep.) (\$000)	Income (\$000)	Capital Gain Distributions Received (\$000)	
Vanguard Market Liquidity Fund	88	NA ¹	NA ¹	—	—	1	—	—
Vanguard Total International Bond Index Fund	139,621	15,306	19,909	(773)	(18,701)	1,714	—	115,544
Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	325,903	29,792	34,052	(912)	(50,206)	6,073	2,155	270,525
Total	465,612	45,098	53,961	(1,685)	(68,907)	7,788	2,155	386,069

¹ Not applicable—purchases and sales are for temporary cash investment purposes.

G. Management has determined that no events or transactions occurred subsequent to December 31, 2022, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Global Bond Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2022, the related statement of operations for the year ended December 31, 2022, the statement of changes in net assets for each of the two years in the period ended December 31, 2022, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2022 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2022, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2022 and the financial highlights for each of the five years in the period ended December 31, 2022 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2022 by correspondence with the transfer agent. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 16, 2023

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

Tax information (unaudited)

The portfolio hereby designates \$2,211,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The portfolio distributed \$4,291,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

The portfolio hereby designates 56.6%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of section 163(j) and the regulations thereunder for the fiscal year.

"Bloomberg®," Bloomberg U.S. Aggregate Float Adjusted Index, and Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged) are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited (BISL), the administrator of the index (collectively, Bloomberg), and have been licensed for use for certain purposes by The Vanguard Group, Inc. (Vanguard).

The Global Bond Index Portfolio is not sponsored, endorsed, sold or promoted by Bloomberg. Bloomberg does not make any representation or warranty, express or implied, to the owners of or counterparties to the Global Bond Index Portfolio or any member of the public regarding the advisability of investing in securities generally or in the Global Bond Index Portfolio particularly. The only relationship of Bloomberg to Vanguard is the licensing of certain trademarks, trade names and service marks and of the Bloomberg U.S. Aggregate Float Adjusted Index and Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged) (the Indices), which are determined, composed and calculated by BISL without regard to Vanguard or the Global Bond Index Portfolio. Bloomberg has no obligation to take the needs of Vanguard or the owners of the Global Bond Index Portfolio into consideration in determining, composing or calculating the Indices. Bloomberg is not responsible for and has not participated in the determination of the timing of, prices at, or quantities of the Global Bond Index Portfolio to be issued. Bloomberg shall not have any obligation or liability, including, without limitation, to Global Bond Index Portfolio customers, in connection with the administration, marketing or trading of the Global Bond Index Portfolio.

BLOOMBERG DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE INDICES OR ANY DATA RELATED THERETO AND SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS THEREIN. BLOOMBERG DOES NOT MAKE ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY VANGUARD, OWNERS OF THE GLOBAL BOND INDEX PORTFOLIO OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDICES OR ANY DATA RELATED THERETO. BLOOMBERG DOES NOT MAKE ANY EXPRESS OR IMPLIED WARRANTIES AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE INDICES OR ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, TO THE MAXIMUM EXTENT ALLOWED BY LAW, BLOOMBERG, ITS LICENSORS, AND ITS AND THEIR RESPECTIVE EMPLOYEES, CONTRACTORS, AGENTS, SUPPLIERS, AND VENDORS SHALL HAVE NO LIABILITY OR RESPONSIBILITY WHATSOEVER FOR ANY INJURY OR DAMAGES—WHETHER DIRECT, INDIRECT, CONSEQUENTIAL, INCIDENTAL, PUNITIVE OR OTHERWISE—ARISING IN CONNECTION WITH THE GLOBAL BOND INDEX PORTFOLIO OR THE INDICES OR ANY DATA OR VALUES RELATING THERETO—WHETHER ARISING FROM THEIR NEGLIGENCE OR OTHERWISE, EVEN IF NOTIFIED OF THE POSSIBILITY THEREOF.

© 2023 Bloomberg.

Used with Permission. Source: Bloomberg Index Services Limited. Copyright 2023, Bloomberg. All rights reserved.

The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 206 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

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

Independent Trustees

Tara Bunch

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

Emerson U. Fullwood

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

F. Joseph Loughrey

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

Mark Loughridge

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

IBM, and a variety of other prior management roles at IBM. Member of the Council on Chicago Booth.

Scott C. Malpass

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

Deanna Mulligan

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

André F. Perold

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

Sarah Bloom Raskin

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

David A. Thomas

Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company (2013–present). Trustee of Common Fund (2019–present).

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

Peter F. Volanakis

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

Executive Officers

Jacqueline Angell

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (November 2022–present) of Vanguard and of each of the investment companies served by Vanguard. Chief compliance officer (2018–2022) and deputy chief compliance officer (2017–2019) of State Street Corporation.

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–2022) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

John Galloway

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

Ashley Grim

Born in 1984. Principal occupation(s) during the past five years and other experience: treasurer (February 2022–present) of each of the investment companies served by Vanguard. Fund transfer agent controller (2019–2022) and director of Audit Services

(2017–2019) at Vanguard. Senior manager (2015–2017) at PriceWaterhouseCoopers (audit and assurance, consulting, and tax services).

Peter Mahoney

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

Anne E. Robinson

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

Michael Rollings

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

Vanguard Senior Management Team

Matthew Benchener
Joseph Brennan
Mortimer J. Buckley
Gregory Davis
John James
Chris D. McIsaac

Thomas M. Rampulla
Karin A. Risi
Anne E. Robinson
Michael Rollings
Nitin Tandon
Lauren Valente



Connect with Vanguard® > [vanguard.com](https://www.vanguard.com)

Fund Information > 800-662-7447

Direct Investor Account Services > 800-662-2739

Institutional Investor Services > 800-523-1036

Text Telephone for People

Who Are Deaf or Hard of Hearing > 800-749-7273

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.

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

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

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

Annual Report | December 31, 2022

Vanguard Variable Insurance Funds

Total Bond Market Index Portfolio

Contents

Your Portfolio's Performance at a Glance.....1
About Your Portfolio's Expenses.....2
Performance Summary3
Financial Statements5

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

Your Portfolio's Performance at a Glance

- Despite some relief in midsummer and late fall, the 12 months ended December 31, 2022, were a volatile, challenging period for financial markets. The Total Bond Market Index Portfolio returned -13.21%, in line with the -13.07% return of its benchmark, the Bloomberg U.S. Aggregate Float Adjusted Index.
- Overall, the economic backdrop deteriorated as inflation soared to multidecade highs, driven by government spending during the pandemic as well as higher energy and food prices in the wake of Russia's invasion of Ukraine. That prompted aggressive tightening by many central banks to bring inflation back in check, which weighed on bond prices and increased fears of recession.
- Bond yields rose across the maturity spectrum, with the steepest climb at the shorter end. In general, longer maturities and lower credit-quality issues did worse for the full year, though the trend was reversing in the final months as markets anticipated that the Federal Reserve would moderate future rate hikes.
- Over the past decade, the portfolio recorded an average annual return of 0.92%, in line with its benchmark index.
- Please note that the portfolio's returns are different from those in Vanguard Variable Annuity (and other plans that invest in the portfolio), which take insurance-related expenses into account.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2022		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	-19.13%	7.35%	9.13%
Russell 2000 Index (Small-caps)	-20.44	3.10	4.13
Russell 3000 Index (Broad U.S. market)	-19.21	7.07	8.79
FTSE All-World ex US Index (International)	-15.49	0.61	1.28
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	-13.07%	-2.67%	0.06%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	-8.53	-0.77	1.25
FTSE Three-Month U.S. Treasury Bill Index	1.50	0.70	1.24
CPI			
Consumer Price Index	6.45%	4.92%	3.78%

About Your Portfolio's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended December 31, 2022

Total Bond Market Index Portfolio	Beginning Account Value 6/30/2022	Ending Account Value 12/31/2022	Expenses Paid During Period
Based on Actual Portfolio Return	\$1,000.00	\$ 969.90	\$0.70
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.50	0.71

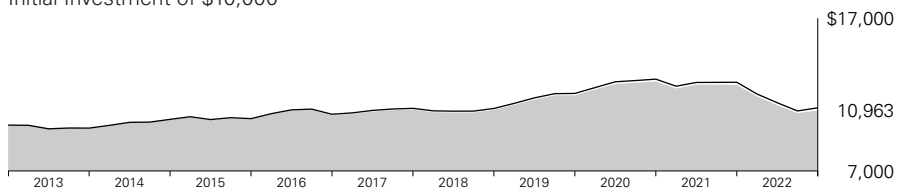
The calculations are based on expenses incurred in the most recent six-month period. The portfolio's annualized six-month expense ratio for that period is 0.14%. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period,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

Total Bond Market Index Portfolio

Performance Summary

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

Cumulative Performance: December 31, 2012, Through December 31, 2022
Initial Investment of \$10,000



Average Annual Total Returns
Periods Ended December 31, 2022

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Portfolio	-13.21%	-0.10%	0.92%	\$10,963
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

Portfolio Allocation

As of December 31, 2022

Asset-Backed/Commercial Mortgage-Backed Securities	2.6%
Corporate Bonds	27.2
Sovereign Bonds	3.4
Taxable Municipal Bonds	0.7
U.S. Government and Agency Obligations	66.1

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

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

Financial Statements

Schedule of Investments

As of December 31, 2022

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 (65.7%)									
U.S. Government Securities (44.2%)									
United States Treasury Note/Bond	0.875%	1/31/24	11,085	10,633	United States Treasury Note/Bond	2.625%	4/15/25	10,291	9,900
United States Treasury Note/Bond	2.250%	1/31/24	3,215	3,130	United States Treasury Note/Bond	0.375%	4/30/25	5,094	4,649
United States Treasury Note/Bond	2.500%	1/31/24	7,419	7,243	United States Treasury Note/Bond	2.875%	4/30/25	4,060	3,928
United States Treasury Note/Bond	0.125%	2/15/24	7,010	6,660	United States Treasury Note/Bond	2.125%	5/15/25	12,735	12,098
United States Treasury Note/Bond	2.750%	2/15/24	10,710	10,476	United States Treasury Note/Bond	2.750%	5/15/25	5,755	5,546
United States Treasury Note/Bond	1.500%	2/29/24	4,487	4,325	United States Treasury Note/Bond	0.250%	5/31/25	9,593	8,703
United States Treasury Note/Bond	2.125%	2/29/24	8,725	8,470	United States Treasury Note/Bond	2.875%	5/31/25	6,350	6,138
United States Treasury Note/Bond	2.375%	2/29/24	6,712	6,537	United States Treasury Note/Bond	2.875%	6/15/25	11,785	11,385
United States Treasury Note/Bond	0.250%	3/15/24	13,259	12,571	United States Treasury Note/Bond	0.250%	6/30/25	9,064	8,209
United States Treasury Note/Bond	2.125%	3/31/24	3,802	3,683	United States Treasury Note/Bond	2.750%	6/30/25	4,880	4,699
United States Treasury Note/Bond	2.250%	3/31/24	14,577	14,142	United States Treasury Note/Bond	0.250%	7/31/25	8,797	7,937
United States Treasury Note/Bond	0.375%	4/15/24	7,645	7,234	United States Treasury Note/Bond	2.875%	7/31/25	5,105	4,931
United States Treasury Note/Bond	2.000%	4/30/24	1,260	1,216	United States Treasury Note/Bond	2.000%	8/15/25	25,480	24,051
United States Treasury Note/Bond	2.250%	4/30/24	7,559	7,319	United States Treasury Note/Bond	3.125%	8/15/25	2,294	2,227
United States Treasury Note/Bond	2.500%	4/30/24	4,350	4,226	United States Treasury Note/Bond	6.875%	8/15/25	2,085	2,209
United States Treasury Note/Bond	0.250%	5/15/24	7,700	7,248	United States Treasury Note/Bond	0.250%	8/31/25	6,080	5,465
United States Treasury Note/Bond	2.500%	5/15/24	12,130	11,772	United States Treasury Note/Bond	2.750%	8/31/25	4,085	3,925
United States Treasury Note/Bond	2.000%	5/31/24	5,454	5,254	United States Treasury Note/Bond	3.500%	9/15/25	4,500	4,409
United States Treasury Note/Bond	2.500%	5/31/24	3,720	3,608	United States Treasury Note/Bond	0.250%	9/30/25	5,675	5,094
United States Treasury Note/Bond	0.250%	6/15/24	11,780	11,057	United States Treasury Note/Bond	4.250%	10/15/25	8,390	8,383
United States Treasury Note/Bond	1.750%	6/30/24	8,060	7,725	United States Treasury Note/Bond	0.250%	10/31/25	7,765	6,942
United States Treasury Note/Bond	2.000%	6/30/24	4,955	4,763	United States Treasury Note/Bond	3.000%	10/31/25	4,015	3,878
United States Treasury Note/Bond	3.000%	6/30/24	6,035	5,889	United States Treasury Note/Bond	2.250%	11/15/25	10,421	9,861
United States Treasury Note/Bond	0.375%	7/15/24	9,735	9,117	United States Treasury Note/Bond	4.500%	11/15/25	15,135	15,230
United States Treasury Note/Bond	1.750%	7/31/24	9,127	8,729	United States Treasury Note/Bond	0.375%	11/30/25	9,330	8,345
United States Treasury Note/Bond	2.125%	7/31/24	4,736	4,555	United States Treasury Note/Bond	2.875%	11/30/25	6,285	6,046
United States Treasury Note/Bond	3.000%	7/31/24	12,010	11,712	United States Treasury Note/Bond	4.000%	12/15/25	5,375	5,341
United States Treasury Note/Bond	0.375%	8/15/24	12,985	12,131	United States Treasury Note/Bond	0.375%	12/31/25	9,293	8,300
United States Treasury Note/Bond	2.375%	8/15/24	11,564	11,158	United States Treasury Note/Bond	2.625%	12/31/25	4,165	3,982
United States Treasury Note/Bond	1.250%	8/31/24	7,475	7,077	United States Treasury Note/Bond	0.375%	1/31/26	12,245	10,890
United States Treasury Note/Bond	1.875%	8/31/24	4,655	4,451	United States Treasury Note/Bond	2.625%	1/31/26	4,700	4,491
United States Treasury Note/Bond	0.375%	9/15/24	9,330	8,693	United States Treasury Note/Bond	1.625%	2/15/26	10,836	10,018
United States Treasury Note/Bond	1.500%	9/30/24	5,785	5,492	United States Treasury Note/Bond	0.500%	2/28/26	4,701	4,188
United States Treasury Note/Bond	2.125%	9/30/24	3,394	3,256	United States Treasury Note/Bond	0.750%	3/31/26	11,152	9,995
United States Treasury Note/Bond	4.250%	9/30/24	985	980	United States Treasury Note/Bond	2.250%	3/31/26	6,250	5,889
United States Treasury Note/Bond	0.625%	10/15/24	8,830	8,244	United States Treasury Note/Bond	0.750%	4/30/26	2,731	2,441
United States Treasury Note/Bond	1.500%	10/31/24	9,070	8,591	United States Treasury Note/Bond	2.375%	4/30/26	4,780	4,514
United States Treasury Note/Bond	2.250%	10/31/24	5,980	5,742	United States Treasury Note/Bond	1.625%	5/15/26	10,789	9,931
United States Treasury Note/Bond	0.750%	11/15/24	9,540	8,905	United States Treasury Note/Bond	0.750%	5/31/26	11,025	9,831
United States Treasury Note/Bond	2.250%	11/15/24	12,681	12,178	United States Treasury Note/Bond	2.125%	5/31/26	4,595	4,297
United States Treasury Note/Bond	7.500%	11/15/24	25	26	United States Treasury Note/Bond	0.875%	6/30/26	3,977	3,554
United States Treasury Note/Bond	1.500%	11/30/24	7,847	7,424	United States Treasury Note/Bond	1.875%	6/30/26	3,535	3,279
United States Treasury Note/Bond	2.125%	11/30/24	9,554	9,144	United States Treasury Note/Bond	0.625%	7/31/26	14,300	12,631
United States Treasury Note/Bond	4.500%	11/30/24	7,381	7,382	United States Treasury Note/Bond	1.875%	7/31/26	6,966	6,440
United States Treasury Note/Bond	1.000%	12/15/24	72	67	United States Treasury Note/Bond	1.500%	8/15/26	10,068	9,177
United States Treasury Note/Bond	1.750%	12/31/24	9,765	9,268	United States Treasury Note/Bond	6.750%	8/15/26	630	683
United States Treasury Note/Bond	2.250%	12/31/24	5,095	4,881	United States Treasury Note/Bond	0.750%	8/31/26	12,214	10,811
United States Treasury Note/Bond	4.250%	12/31/24	350	349	United States Treasury Note/Bond	1.375%	8/31/26	3,100	2,809
United States Treasury Note/Bond	1.125%	1/15/25	10,365	9,696	United States Treasury Note/Bond	0.875%	9/30/26	2,340	2,078
United States Treasury Note/Bond	1.375%	1/31/25	4,405	4,137	United States Treasury Note/Bond	1.625%	9/30/26	5,215	4,771
United States Treasury Note/Bond	2.500%	1/31/25	5,590	5,374	United States Treasury Note/Bond	1.125%	10/31/26	9,930	8,880
United States Treasury Note/Bond	1.500%	2/15/25	6,240	5,871	United States Treasury Note/Bond	1.625%	10/31/26	6,275	5,726
United States Treasury Note/Bond	2.000%	2/15/25	8,624	8,205	United States Treasury Note/Bond	2.000%	11/15/26	11,221	10,371
United States Treasury Note/Bond	1.125%	2/28/25	5,386	5,027	United States Treasury Note/Bond	6.500%	11/15/26	765	827
United States Treasury Note/Bond	2.750%	2/28/25	2,513	2,427	United States Treasury Note/Bond	1.250%	11/30/26	10,220	9,166
United States Treasury Note/Bond	1.750%	3/15/25	7,025	6,635	United States Treasury Note/Bond	1.625%	11/30/26	5,070	4,622
United States Treasury Note/Bond	0.500%	3/31/25	13,674	12,554	United States Treasury Note/Bond	1.250%	12/31/26	9,191	8,227
United States Treasury Note/Bond	2.625%	3/31/25	1,961	1,888	United States Treasury Note/Bond	1.750%	12/31/26	4,983	4,560
					United States Treasury Note/Bond	1.500%	1/31/27	7,454	6,727
					United States Treasury Note/Bond	2.250%	2/15/27	6,372	5,926
					United States Treasury Note/Bond	6.625%	2/15/27	65	71

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	1.125%	2/28/27	7,683	6,829	United States Treasury Note/Bond	1.875%	2/15/32	22,053	18,690
United States Treasury Note/Bond	1.875%	2/28/27	8,238	7,543	United States Treasury Note/Bond	2.875%	5/15/32	18,654	17,185
United States Treasury Note/Bond	0.625%	3/31/27	5,063	4,393	United States Treasury Note/Bond	2.750%	8/15/32	17,860	16,244
United States Treasury Note/Bond	2.500%	3/31/27	3,855	3,617	United States Treasury Note/Bond	4.125%	11/15/32	19,632	20,025
United States Treasury Note/Bond	0.500%	4/30/27	4,290	3,693	United States Treasury Note/Bond	4.500%	2/15/36	1,200	1,279
United States Treasury Note/Bond	2.750%	4/30/27	5,620	5,324	United States Treasury Note/Bond	5.000%	5/15/37	1,020	1,138
United States Treasury Note/Bond	2.375%	5/15/27	10,931	10,187	United States Treasury Note/Bond	4.375%	2/15/38	450	472
United States Treasury Note/Bond	0.500%	5/31/27	6,605	5,663	United States Treasury Note/Bond	4.500%	5/15/38	559	594
United States Treasury Note/Bond	2.625%	5/31/27	8,160	7,691	United States Treasury Note/Bond	3.500%	2/15/39	1,320	1,240
United States Treasury Note/Bond	0.500%	6/30/27	7,990	6,833	United States Treasury Note/Bond	4.250%	5/15/39	2,247	2,313
United States Treasury Note/Bond	3.250%	6/30/27	9,864	9,534	United States Treasury Note/Bond	4.500%	8/15/39	2,216	2,347
United States Treasury Note/Bond	0.375%	7/31/27	8,560	7,261	United States Treasury Note/Bond	4.375%	11/15/39	1,742	1,816
United States Treasury Note/Bond	2.750%	7/31/27	5,284	4,998	United States Treasury Note/Bond	4.625%	2/15/40	1,300	1,396
United States Treasury Note/Bond	2.250%	8/15/27	8,422	7,789	United States Treasury Note/Bond	1.125%	5/15/40	7,810	4,892
United States Treasury Note/Bond	6.375%	8/15/27	185	202	United States Treasury Note/Bond	4.375%	5/15/40	1,875	1,950
United States Treasury Note/Bond	0.500%	8/31/27	7,825	6,660	United States Treasury Note/Bond	1.125%	8/15/40	8,405	5,228
United States Treasury Note/Bond	3.125%	8/31/27	7,888	7,587	United States Treasury Note/Bond	3.875%	8/15/40	2,515	2,453
United States Treasury Note/Bond	0.375%	9/30/27	7,875	6,636	United States Treasury Note/Bond	1.375%	11/15/40	10,129	6,587
United States Treasury Note/Bond	4.125%	9/30/27	2,865	2,875	United States Treasury Note/Bond	4.250%	11/15/40	2,195	2,244
United States Treasury Note/Bond	0.500%	10/31/27	11,115	9,397	United States Treasury Note/Bond	1.875%	2/15/41	12,303	8,697
United States Treasury Note/Bond	4.125%	10/31/27	4,011	4,025	United States Treasury Note/Bond	4.750%	2/15/41	2,556	2,780
United States Treasury Note/Bond	2.250%	11/15/27	8,402	7,740	United States Treasury Note/Bond	2.250%	5/15/41	10,495	7,890
United States Treasury Note/Bond	6.125%	11/15/27	10,839	11,803	United States Treasury Note/Bond	4.375%	5/15/41	1,904	1,974
United States Treasury Note/Bond	0.625%	11/30/27	8,128	6,902	United States Treasury Note/Bond	1.750%	8/15/41	13,741	9,410
United States Treasury Note/Bond	3.875%	11/30/27	14,660	14,578	United States Treasury Note/Bond	3.750%	8/15/41	2,140	2,032
United States Treasury Note/Bond	0.625%	12/31/27	11,975	10,143	United States Treasury Note/Bond	2.000%	11/15/41	11,218	8,019
United States Treasury Note/Bond	3.875%	12/31/27	1,000	994	United States Treasury Note/Bond	3.125%	11/15/41	2,701	2,332
United States Treasury Note/Bond	0.750%	1/31/28	12,285	10,446	United States Treasury Note/Bond	2.375%	2/15/42	9,361	7,145
United States Treasury Note/Bond	2.750%	2/15/28	8,180	7,687	United States Treasury Note/Bond	3.125%	2/15/42	2,081	1,793
United States Treasury Note/Bond	1.125%	2/29/28	10,060	8,707	United States Treasury Note/Bond	3.000%	5/15/42	1,720	1,446
United States Treasury Note/Bond	1.250%	3/31/28	11,761	10,221	United States Treasury Note/Bond	3.250%	5/15/42	9,030	7,920
United States Treasury Note/Bond	1.250%	4/30/28	10,814	9,381	United States Treasury Note/Bond	2.750%	8/15/42	2,895	2,329
United States Treasury Note/Bond	2.875%	5/15/28	12,080	11,396	United States Treasury Note/Bond	3.375%	8/15/42	2,057	1,839
United States Treasury Note/Bond	1.250%	5/31/28	10,615	9,189	United States Treasury Note/Bond	2.750%	11/15/42	4,646	3,728
United States Treasury Note/Bond	1.250%	6/30/28	9,941	8,591	United States Treasury Note/Bond	4.000%	11/15/42	4,207	4,123
United States Treasury Note/Bond	1.000%	7/31/28	11,480	9,754	United States Treasury Note/Bond	3.125%	2/15/43	3,880	3,308
United States Treasury Note/Bond	2.875%	8/15/28	11,632	10,950	United States Treasury Note/Bond	2.875%	5/15/43	800	653
United States Treasury Note/Bond	5.500%	8/15/28	325	347	United States Treasury Note/Bond	3.625%	8/15/43	5,305	4,878
United States Treasury Note/Bond	1.125%	8/31/28	10,610	9,063	United States Treasury Note/Bond	3.750%	11/15/43	700	656
United States Treasury Note/Bond	1.250%	9/30/28	11,767	10,105	United States Treasury Note/Bond	3.625%	2/15/44	5,452	5,004
United States Treasury Note/Bond	1.375%	10/31/28	10,725	9,257	United States Treasury Note/Bond	3.375%	5/15/44	5,869	5,171
United States Treasury Note/Bond	3.125%	11/15/28	11,328	10,799	United States Treasury Note/Bond	3.125%	8/15/44	7,731	6,526
United States Treasury Note/Bond	5.250%	11/15/28	1,655	1,751	United States Treasury Note/Bond	3.000%	11/15/44	7,512	6,201
United States Treasury Note/Bond	1.500%	11/30/28	9,995	8,677	United States Treasury Note/Bond	2.500%	2/15/45	8,120	6,117
United States Treasury Note/Bond	1.375%	12/31/28	3,490	3,009	United States Treasury Note/Bond	3.000%	5/15/45	6,002	4,943
United States Treasury Note/Bond	1.750%	1/31/29	8,040	7,061	United States Treasury Note/Bond	2.875%	8/15/45	3,991	3,214
United States Treasury Note/Bond	2.625%	2/15/29	10,133	9,368	United States Treasury Note/Bond	3.000%	11/15/45	1,914	1,574
United States Treasury Note/Bond	1.875%	2/28/29	8,640	7,653	United States Treasury Note/Bond	2.500%	2/15/46	3,915	2,928
United States Treasury Note/Bond	2.375%	3/31/29	16,780	15,267	United States Treasury Note/Bond	2.500%	5/15/46	6,456	4,820
United States Treasury Note/Bond	2.875%	4/30/29	7,750	7,256	United States Treasury Note/Bond	2.250%	8/15/46	6,110	4,329
United States Treasury Note/Bond	2.375%	5/15/29	9,195	8,358	United States Treasury Note/Bond	2.875%	11/15/46	2,765	2,216
United States Treasury Note/Bond	2.750%	5/31/29	6,730	6,248	United States Treasury Note/Bond	3.000%	2/15/47	4,490	3,676
United States Treasury Note/Bond	3.250%	6/30/29	7,145	6,834	United States Treasury Note/Bond	3.000%	5/15/47	4,615	3,778
United States Treasury Note/Bond	2.625%	7/31/29	8,050	7,412	United States Treasury Note/Bond	2.750%	8/15/47	6,988	5,460
United States Treasury Note/Bond	1.625%	8/15/29	4,730	4,102	United States Treasury Note/Bond	2.750%	11/15/47	5,833	4,557
United States Treasury Note/Bond	3.125%	8/31/29	2,010	1,908	United States Treasury Note/Bond	3.000%	2/15/48	8,479	6,954
United States Treasury Note/Bond	3.875%	9/30/29	4,525	4,490	United States Treasury Note/Bond	3.125%	5/15/48	7,684	6,465
United States Treasury Note/Bond	4.000%	10/31/29	5,925	5,926	United States Treasury Note/Bond	3.000%	8/15/48	7,810	6,414
United States Treasury Note/Bond	1.750%	11/15/29	791	689	United States Treasury Note/Bond	3.375%	11/15/48	4,590	4,052
United States Treasury Note/Bond	3.875%	11/30/29	12,793	12,703	United States Treasury Note/Bond	3.000%	2/15/49	8,344	6,879
United States Treasury Note/Bond	3.875%	12/31/29	1,770	1,761	United States Treasury Note/Bond	2.875%	5/15/49	4,900	3,945
United States Treasury Note/Bond	1.500%	2/15/30	7,154	6,092	United States Treasury Note/Bond	2.250%	8/15/49	5,029	3,541
United States Treasury Note/Bond	0.625%	5/15/30	14,554	11,511	United States Treasury Note/Bond	2.375%	11/15/49	5,907	4,282
United States Treasury Note/Bond	6.250%	5/15/30	1,350	1,538	United States Treasury Note/Bond	2.000%	2/15/50	8,212	5,434
United States Treasury Note/Bond	0.625%	8/15/30	18,852	14,831	United States Treasury Note/Bond	1.250%	5/15/50	11,066	5,967
United States Treasury Note/Bond	0.875%	11/15/30	17,961	14,352	United States Treasury Note/Bond	1.375%	8/15/50	11,786	6,563
United States Treasury Note/Bond	1.125%	2/15/31	14,940	12,169	United States Treasury Note/Bond	1.625%	11/15/50	12,196	7,276
United States Treasury Note/Bond	5.375%	2/15/31	1,540	1,687	United States Treasury Note/Bond	1.875%	2/15/51	13,054	8,310
United States Treasury Note/Bond	1.625%	5/15/31	19,034	16,009	United States Treasury Note/Bond	2.375%	5/15/51	13,225	9,506
United States Treasury Note/Bond	1.250%	8/15/31	18,757	15,220	United States Treasury Note/Bond	2.000%	8/15/51	12,950	8,492
United States Treasury Note/Bond	1.375%	11/15/31	22,353	18,186	United States Treasury Note/Bond	1.875%	11/15/51	11,835	7,517

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
United States Treasury Note/Bond	2.250%	2/15/52	11,907	8,307	1	Federal National Mortgage Assn.	7.250%	5/15/30	300	357	
United States Treasury Note/Bond	2.875%	5/15/52	10,830	8,698	1	Federal National Mortgage Assn.	0.875%	8/5/30	1,400	1,098	
United States Treasury Note/Bond	3.000%	8/15/52	13,503	11,178	1	Federal National Mortgage Assn.	6.625%	11/15/30	720	832	
United States Treasury Note/Bond	4.000%	11/15/52	10,155	10,199	1	Federal National Mortgage Assn.	5.625%	7/15/37	275	303	
				1,756,575		Private Export Funding Corp.	3.550%	1/15/24	100	98	
Agency Bonds and Notes (1.1%)						Private Export Funding Corp.	2.450%	7/15/24	100	96	
Federal Farm Credit Banks Funding Corp.	0.900%	1/18/24	300	288		Private Export Funding Corp.	1.750%	11/15/24	75	71	
Federal Farm Credit Banks Funding Corp.	0.250%	2/26/24	600	570		Private Export Funding Corp.	3.250%	6/15/25	50	48	
Federal Farm Credit Banks Funding Corp.	2.625%	5/3/24	280	272		Private Export Funding Corp.	1.400%	7/15/28	175	148	
Federal Farm Credit Banks Funding Corp.	2.625%	5/16/24	805	782		Tennessee Valley Authority	2.875%	9/15/24	191	185	
Federal Farm Credit Banks Funding Corp.	2.625%	6/10/24	295	286		Tennessee Valley Authority	0.750%	5/15/25	200	183	
Federal Farm Credit Banks Funding Corp.	3.250%	6/17/24	425	416		Tennessee Valley Authority	6.750%	11/1/25	134	142	
Federal Farm Credit Banks Funding Corp.	3.100%	6/28/24	325	318		Tennessee Valley Authority	7.125%	5/1/30	1,000	1,167	
Federal Farm Credit Banks Funding Corp.	3.375%	8/26/24	1,000	979		Tennessee Valley Authority	1.500%	9/15/31	550	432	
Federal Farm Credit Banks Funding Corp.	4.250%	9/26/24	825	819		Tennessee Valley Authority	4.650%	6/15/35	175	174	
Federal Farm Credit Banks Funding Corp.	0.875%	11/18/24	175	164		Tennessee Valley Authority	5.880%	4/1/36	250	275	
Federal Farm Credit Banks Funding Corp.	4.500%	11/18/24	805	803		Tennessee Valley Authority	5.500%	6/15/38	100	105	
Federal Farm Credit Banks Funding Corp.	1.125%	1/6/25	210	196		Tennessee Valley Authority	5.250%	9/15/39	512	532	
Federal Farm Credit Banks Funding Corp.	1.750%	2/14/25	520	492		Tennessee Valley Authority	4.875%	1/15/48	100	98	
Federal Farm Credit Banks Funding Corp.	4.250%	9/30/25	280	279		Tennessee Valley Authority	5.375%	4/1/56	50	53	
Federal Home Loan Banks	2.500%	2/13/24	535	522		Tennessee Valley Authority	4.625%	9/15/60	180	169	
Federal Home Loan Banks	2.125%	2/28/24	450	437		Tennessee Valley Authority	4.250%	9/15/65	200	173	
Federal Home Loan Banks	3.250%	3/8/24	65	64						42,279	
Federal Home Loan Banks	3.125%	6/14/24	1,500	1,466		Conventional Mortgage-Backed Securities (20.4%)					
Federal Home Loan Banks	4.875%	6/14/24	200	200		1,2	Fannie Mae Pool	6.500%	9/1/32	13	13
Federal Home Loan Banks	2.750%	6/28/24	265	258		1,2	Fannie Mae Pool	2.000%	6/1/51-3/1/52	178	146
Federal Home Loan Banks	3.000%	7/8/24	500	487		1,2	Fannie Mae Pool	3.000%	3/1/52-4/1/52	1,705	1,502
Federal Home Loan Banks	1.500%	8/15/24	330	314		1,2	Fannie Mae Pool	4.500%	7/1/52-8/1/52	1,659	1,602
Federal Home Loan Banks	4.500%	10/3/24	750	748		1,2	Fannie Mae Pool	5.000%	7/1/52-8/1/52	1,676	1,654
Federal Home Loan Banks	0.500%	4/14/25	1,000	916		1,2	Fannie Mae Pool	4.000%	8/1/52-9/1/52	2,650	2,491
Federal Home Loan Banks	0.375%	9/4/25	500	451		1,2	Freddie Mac Gold Pool	7.000%	4/1/23-2/1/37	71	73
Federal Home Loan Banks	1.250%	12/21/26	1,000	893		1,2	Freddie Mac Gold Pool	7.500%	4/1/23-4/1/28	4	4
Federal Home Loan Banks	3.250%	11/16/28	315	302		1,2	Freddie Mac Gold Pool	4.500%	5/1/23-10/1/48	5,283	5,217
Federal Home Loan Banks	5.500%	7/15/36	1,400	1,534		1,2	Freddie Mac Gold Pool	5.000%	9/1/23-11/1/48	1,602	1,621
1 Federal Home Loan Mortgage Corp.	1.500%	2/12/25	1,200	1,129		1,2	Freddie Mac Gold Pool	5.500%	1/1/24-6/1/41	1,253	1,270
1 Federal Home Loan Mortgage Corp.	0.375%	7/21/25	1,500	1,357		1,2	Freddie Mac Gold Pool	4.000%	6/1/24-11/1/48	10,378	10,000
1 Federal Home Loan Mortgage Corp.	0.375%	9/23/25	2,000	1,798		1,2	Freddie Mac Gold Pool	8.500%	7/1/24-11/1/30	3	3
1 Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	146		1,2	Freddie Mac Gold Pool	8.000%	11/1/24-7/1/30	3	3
1 Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	1,780		1,2	Freddie Mac Gold Pool	3.500%	9/1/25-11/1/48	19,424	18,132
1 Federal National Mortgage Assn.	2.500%	2/5/24	975	951		1,2	Freddie Mac Gold Pool	3.000%	10/1/26-8/1/47	17,822	16,238
1 Federal National Mortgage Assn.	1.750%	7/2/24	1,028	984		1,2	Freddie Mac Gold Pool	2.500%	4/1/27-2/1/43	5,215	4,864
1 Federal National Mortgage Assn.	2.625%	9/6/24	160	155		1,2	Freddie Mac Gold Pool	9.000%	5/1/27-5/1/30	1	1
1 Federal National Mortgage Assn.	1.625%	10/15/24	970	920		1,2	Freddie Mac Gold Pool	6.000%	7/1/28-3/1/39	902	933
1 Federal National Mortgage Assn.	1.625%	1/7/25	1,300	1,228		1,2	Freddie Mac Gold Pool	2.000%	8/1/28-12/1/31	275	254
1 Federal National Mortgage Assn.	0.625%	4/22/25	1,000	917		1,2	Freddie Mac Pool	2.000%	5/1/37-4/1/42	662	586
1 Federal National Mortgage Assn.	0.500%	6/17/25	1,000	910		1,2	Freddie Mac Pool	2.500%	1/1/52-5/1/52	2,143	1,830
1 Federal National Mortgage Assn.	0.375%	8/25/25	2,000	1,804		1,2	Freddie Mac Pool	3.000%	4/1/52	109	96
1 Federal National Mortgage Assn.	0.500%	11/7/25	2,000	1,797		1,2	Freddie Mac Pool	4.000%	7/1/52-9/1/52	3,258	3,064
1 Federal National Mortgage Assn.	2.125%	4/24/26	575	537		1,2	Freddie Mac Pool	4.500%	7/1/52-9/1/52	3,342	3,226
1 Federal National Mortgage Assn.	1.875%	9/24/26	500	459		1,2	Freddie Mac Pool	5.000%	7/1/52	598	590
1 Federal National Mortgage Assn.	0.750%	10/8/27	1,000	858		2,3	Ginnie Mae	4.000%	1/23/53	608	576
1 Federal National Mortgage Assn.	6.250%	5/15/29	175	195							
1 Federal National Mortgage Assn.	7.125%	1/15/30	925	1,085							

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,3} Ginnie Mae	4.500%	1/23/53	975	946	Nonconventional Mortgage-Backed Securities (0.0%)				
^{2,3} Ginnie Mae	5.000%	1/23/53	1,351	1,339	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
^{2,3} Ginnie Mae	5.500%	1/23/53	1,350	1,358	+ 1.290%	1.779%	12/1/41	9	9
^{2,3} Ginnie Mae	6.000%	1/23/53	625	635	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae I Pool	8.000%	3/15/23–10/15/30	7	9	+ 1.310%	2.762%	9/1/37	21	21
² Ginnie Mae I Pool	7.000%	8/15/23–10/15/31	26	25	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae I Pool	6.500%	11/15/23–12/15/38	100	102	+ 1.388%	2.972%	10/1/37	7	7
² Ginnie Mae I Pool	7.500%	12/15/23–1/15/31	8	8	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae I Pool	4.000%	10/15/24–11/15/47	1,132	1,097	+ 1.433%	3.140%	7/1/36	3	3
² Ginnie Mae I Pool	4.500%	10/15/24–3/15/41	1,218	1,220	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae I Pool	3.500%	11/15/25–9/15/49	1,116	1,053	+ 1.474%	2.129%	3/1/43	28	28
² Ginnie Mae I Pool	3.000%	1/15/26–12/15/45	1,256	1,118	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae I Pool	6.000%	6/15/32–3/15/40	56	56	+ 1.555%	3.806%	9/1/43	3	3
² Ginnie Mae I Pool	5.000%	5/15/34–4/15/41	842	863	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae II Pool	3.500%	9/20/25–7/20/52	28,649	26,769	+ 1.597%	2.308%	7/1/43	42	42
² Ginnie Mae II Pool	4.000%	9/20/25–11/20/52	18,701	18,025	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae II Pool	3.000%	2/20/27–6/20/52	38,140	34,293	+ 1.601%	3.849%	8/1/35	25	25
² Ginnie Mae II Pool	2.500%	6/20/27–5/20/52	37,946	33,099	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae II Pool	5.000%	12/20/32–11/20/52	6,495	6,495	+ 1.606%	3.417%	10/1/37	6	6
² Ginnie Mae II Pool	6.500%	12/20/35–11/20/39	99	104	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae II Pool	7.000%	8/20/36–4/20/38	12	12	+ 1.623%	3.028%	6/1/43	9	10
² Ginnie Mae II Pool	4.500%	2/20/39–12/20/52	13,497	13,276	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae II Pool	2.000%	8/20/50–1/20/52	38,236	32,103	+ 1.627%	1.998%	2/1/36	1	1
² Ginnie Mae II Pool	1.500%	12/20/51	1,053	846	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
² Ginnie Mae II Pool	5.500%	10/20/52–12/20/52	1,749	1,760	+ 1.635%	2.127%	3/1/38	4	4
^{1,2} UMBS Pool	7.000%	6/1/23–11/1/37	113	121	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
^{1,2} UMBS Pool	7.500%	6/1/23–2/1/32	13	13	+ 1.640%	1.885%	11/1/36	4	4
^{1,2,3} UMBS Pool	5.000%	7/1/23–1/12/53	17,812	17,724	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
^{1,2} UMBS Pool	8.000%	7/1/23–11/1/30	1	1	+ 1.660%	1.890%	1/1/42	8	9
^{1,2,3} UMBS Pool	4.500%	9/1/23–1/12/53	25,910	25,336	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
^{1,2} UMBS Pool	2.000%	11/1/23–4/1/52	204,531	170,595	+ 1.670%	1.910%	9/1/40	2	3
^{1,2,3} UMBS Pool	5.500%	12/1/23–1/12/53	9,289	9,395	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
^{1,2,3} UMBS Pool	4.000%	2/1/24–10/1/52	38,216	36,577	+ 1.671%	2.045%	1/1/37	3	3
^{1,2,3} UMBS Pool	6.000%	3/1/24–1/12/53	2,683	2,770	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
^{1,2} UMBS Pool	8.500%	10/1/24–4/1/31	1	1	+ 1.680%	3.377%	10/1/42	8	8
^{1,2,3} UMBS Pool	3.500%	9/1/25–10/1/52	52,298	48,598	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
^{1,2} UMBS Pool	3.000%	11/1/25–6/1/52	87,725	78,792	+ 1.685%	1.935%	12/1/33	4	4
^{1,2} UMBS Pool	2.500%	1/1/27–6/1/52	143,785	124,154	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
^{1,2} UMBS Pool	1.500%	7/1/35–9/1/51	50,968	41,194	+ 1.690%	2.259%	10/1/39	5	5
^{1,2,3} UMBS Pool	6.500%	1/12/53	775	794	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
				808,665	+ 1.690%	3.225%	5/1/40	3	3
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.690%	3.940%	9/1/42	21	21
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.695%	3.945%	7/1/39	3	3
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.698%	3.948%	8/1/40	6	6
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.700%	4.075%	7/1/37	1	1
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.700%	1.950%	12/1/40	9	9
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.701%	2.242%	10/1/42	10	11
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.705%	1.955%	11/1/39	2	2
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.716%	2.527%	5/1/42	11	11
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.733%	3.045%	9/1/43	14	14
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.735%	3.479%	6/1/41	3	3
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.747%	3.852%	7/1/41	18	19
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.750%	3.910%	10/1/40	5	5
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.751%	2.982%	9/1/34	1	1
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.764%	2.093%	11/1/39	4	4
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.771%	2.432%	5/1/42	3	4
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.780%	2.280%	2/1/41	5	5
					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR				
					+ 1.781%	3.284%	7/1/42	8	8

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 + 1.794%	2.464%	8/1/42	26	26	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830%	2.050%	12/1/35	4	4	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.446%	3/1/42	9	10	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.846%	2.141%	2/1/42	4	4	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.796%	3.359%	3/1/42	8	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.357%	5/1/40	1	1	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.805%	3.618%	9/1/40	8	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.612%	6/1/40	5	5	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.805%	2.055%	11/1/41	12	12	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.130%	6/1/40	8	8	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.060%	11/1/33–12/1/40	10	10	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.130%	12/1/40	2	2	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.556%	3/1/41	9	9	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.216%	1/1/41	10	10	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.063%	11/1/41	7	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.380%	3/1/41	1	1	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.075%	1/1/42	7	7	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.864%	6/1/41	2	2	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.065%	11/1/40–12/1/40	12	12	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.887%	2.658%	2/1/42	3	3	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.231%	2/1/41	7	7	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	3.536%	9/1/40	5	6	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.447%	5/1/41	7	7	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	4.150%	6/1/40	1	1	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.107%	12/1/41	9	9	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.150%	11/1/40	7	7	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.825%	2.575%	3/1/41	7	7	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	2.201%	1/1/41	2	2	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.308%	4/1/41	13	13	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	2.390%	2/1/41	2	2	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	4.080%	6/1/41	8	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	2.410%	2/1/41	2	2	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.834%	2.153%	2/1/41	5	5	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.005%	2.989%	5/1/37	2	2	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	2.107%	1/1/40	5	5	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	2.585%	3/1/38	2	2	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	3.210%	5/1/40	2	2	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.375%	11/1/34	12	12	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.839%	2.089%	12/1/39	7	7	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.489%	2/1/36	4	4	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.840%	4.090%	8/1/39	7	7	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	3.375%	5/1/36	1	1	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.880%	2.938%	11/1/34	5	5	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.411%	2.567%	10/1/36	7	7	
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.909%	3.289%	4/1/37	6	6	1.2.4 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	2.020%	6/1/37	6	6	
1.2.4 Fannie Mae Pool, 1YR CMT + 2.155%	2.280%	12/1/37	14	14	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	1.625%	7/20/38–8/20/41	19	18	
1.2.4 Fannie Mae Pool, 1YR CMT + 2.313%	2.438%	1/1/35	9	9	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	1.750%	10/20/38–12/20/42	66	66	
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	1.910%	10/1/37	3	3	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.625%	1/20/41–3/20/43	46	44	
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.665%	1.915%	12/1/34	2	2	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.875%	4/20/41–6/20/43	43	42	
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	2.074%	2/1/37	5	5	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	2.250%	11/20/40	1	1	
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	1.996%	1/1/35	1	1	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	3.375%	5/20/41	2	2	
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	1.993%	12/1/36	12	12	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	4.000%	5/20/41	3	3	
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	1.995%	12/1/40	7	7						
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	3.125%	5/1/38	1	1						
									883	
					Total U.S. Government and Agency Obligations (Cost \$2,961,732)				2,608,402	
					Asset-Backed/Commercial Mortgage-Backed Securities (2.6%)					
					2	Ally Auto Receivables Trust Allya Class A3 Series 2022 -2	4.760%	5/17/27	150	149
					2	Ally Auto Receivables Trust Class A3 Series 2022-1	3.310%	11/15/26	125	122
					2	Ally Auto Receivables Trust Class A4 Series 2019-2	2.260%	8/15/24	37	37
					2	Ally Auto Receivables Trust Class A4 Series 2019-4	1.920%	1/15/25	25	25
					2	Ally Auto Receivables Trust Class A4 Series 2022-2	4.870%	4/17/28	50	50
					2	American Express Credit Account Class A Series 2022-2	3.390%	5/15/27	750	728

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² American Express Credit Account Master Trust Class A Series 2021-1	0.900%	11/15/26	425	395	² BANK Class A5 Series 2020-BNK27	2.144%	4/15/63	150	122
² American Express Credit Account Master Trust Class A Series 2022-3	3.750%	8/15/27	425	415	² BANK Class A5 Series 2021-BNK32	2.643%	4/15/54	75	62
² AmeriCredit Automobile Receivables Trust Class A3 Series 2021-2	0.340%	12/18/26	25	24	² BANK Class A5 Series 2021-BNK33	2.556%	5/15/64	50	41
² AmeriCredit Automobile Receivables Trust Class B Series 2020-3	0.760%	12/18/25	25	24	² BANK Class A5 Series 2021-BNK34	2.438%	6/15/63	150	121
² AmeriCredit Automobile Receivables Trust Class B Series 2021-1	0.680%	10/19/26	25	24	² BANK Class A5 Series 2021-BNK35	2.285%	6/15/64	100	80
² AmeriCredit Automobile Receivables Trust Class C Series 2021-1	0.890%	10/19/26	25	23	² BANK Class A5 Series 2021-BNK36	2.470%	9/15/64	125	102
² BA Credit Card Trust Class A1 Series 2020-A1	0.340%	5/15/26	200	191	^{2.4} BANK Class A5 Series 2021-BNK37	2.618%	11/15/64	125	103
² BA Credit Card Trust Class A1 Series 2021-A1	0.440%	9/15/26	35	33	² BANK Class A5 Series 2022-BNK43	4.399%	8/15/55	175	165
² BA Credit Card Trust Class A1 Series 2022-A1	3.530%	11/15/27	150	146	² BANK Class AS Series 2017-BNK5	3.624%	6/15/60	100	89
² Banc of America Commercial Mortgage Trust Class A4 Series 2015-UBS7	3.705%	9/15/48	75	71	^{2.4} BANK Class AS Series 2017-BNK6	3.741%	7/15/60	404	363
² Banc of America Commercial Mortgage Trust Class A4 Series 2017-BNK3	3.574%	2/15/50	72	67	² BANK Class AS Series 2017-BNK7	3.748%	9/15/60	75	68
² Banc of America Commercial Mortgage Trust Class ASB Series 2015-UBS7	3.429%	9/15/48	30	29	² BANK Class AS Series 2017-BNK8	3.731%	11/15/50	25	22
² BANK Class A2 Series 2018-BNK14	4.128%	9/15/60	24	24	^{2.4} BANK Class AS Series 2018-BNK10	3.898%	2/15/61	50	45
² BANK Class A3 Series 2017-BNK9	3.279%	11/15/54	69	65	^{2.4} BANK Class AS Series 2018-BNK12	4.485%	5/15/61	50	46
^{2.4} BANK Class A3 Series 2018-BNK11	4.046%	3/15/61	100	94	^{2.4} BANK Class AS Series 2018-BNK14	4.481%	9/15/60	25	23
² BANK Class A3 Series 2019-BNK19	3.183%	8/15/61	75	66	² BANK Class AS Series 2019-BNK17	3.976%	4/15/52	25	22
² BANK Class A3 Series 2019-BNK20	3.011%	9/15/62	170	148	^{2.4} BANK Class AS Series 2019-BNK18	3.826%	5/15/62	50	44
² BANK Class A3 Series 2019-BNK23	2.920%	12/15/52	180	156	² BANK Class AS Series 2019-BNK21	3.093%	10/17/52	75	63
² BANK Class A3 Series 2019-BNK24	2.960%	11/15/62	150	130	² BANK Class AS Series 2019-BNK23	3.203%	12/15/52	75	63
² BANK Class A4 Series 2017-BNK6	3.254%	7/15/60	50	46	^{2.4} BANK Class AS Series 2019-BNK24	3.283%	11/15/62	75	63
² BANK Class A4 Series 2017-BNK7	3.175%	9/15/60	100	91	² BANK Class AS Series 2020-BNK25	2.841%	1/15/63	65	53
² BANK Class A4 Series 2017-BNK8	3.488%	11/15/50	150	138	² BANK Class AS Series 2020-BNK26	2.687%	3/15/63	55	45
² BANK Class A4 Series 2017-BNK9	3.538%	11/15/54	150	139	² BANK Class AS Series 2020-BNK27	2.551%	4/15/63	50	40
^{2.4} BANK Class A4 Series 2018-BNK12	4.255%	5/15/61	125	119	^{2.4} BANK Class AS Series 2021-BNK31	2.211%	2/15/54	25	19
² BANK Class A4 Series 2018-BNK13	3.953%	8/15/61	50	47	^{2.4} BANK Class AS Series 2021-BNK36	2.695%	9/15/64	50	39
^{2.4} BANK Class A4 Series 2018-BNK14	4.231%	9/15/60	100	95	² BANK Class ASB Series 2018-BNK10	3.641%	2/15/61	50	48
^{2.4} BANK Class A4 Series 2018-BNK15	4.407%	11/15/61	110	105	^{2.4} BANK Class C Series 2017-BNK8	4.200%	11/15/50	50	41
² BANK Class A4 Series 2019-BNK16	4.005%	2/15/52	125	117	^{2.4} BANK Class C Series 2019-BNK19	4.165%	8/15/61	35	27
² BANK Class A4 Series 2019-BNK17	3.714%	4/15/52	100	92	² Bank of America Commercial Mortgage Trust Class AS Series 2017-BNK3	3.748%	2/15/50	28	25
² BANK Class A4 Series 2019-BNK18	3.584%	5/15/62	100	91	² Barclays Commercial Mortgage Trust Class A4 Series 2019-C3	3.583%	5/15/52	250	228
² BANK Class A4 Series 2019-BNK22	2.978%	11/15/62	290	252	² Barclays Commercial Mortgage Trust Class A4 Series 2019-C5	3.063%	11/15/52	150	132
² BANK Class A4 Series 2020-BNK26	2.403%	3/15/63	175	146	² Barclays Commercial Mortgage Trust Class A5 Series 2019-C4	2.919%	8/15/52	275	240
² BANK Class A4 Series 2020-BNK28	1.844%	3/15/63	50	39	^{2.4} Barclays Commercial Mortgage Trust Class A5 Series 2022-C14	2.946%	2/15/55	200	168
² BANK Class A4 Series 2020-BNK29	1.997%	11/15/53	50	39	² Barclays Commercial Mortgage Trust Class AS Series 2019-C4	3.171%	8/15/52	25	21
² BANK Class A4 Series 2020-BNK30	1.925%	12/15/53	75	59	^{2.4} Barclays Commercial Mortgage Trust Class AS Series 2019-C5	3.366%	11/15/52	100	86
² BANK Class A4 Series 2021-BNK31	2.036%	2/15/54	50	40	² Barclays Dryrock Issuance Trust Drock Class A Series 2022-1	3.070%	2/15/28	100	96
² BANK Class A5 Series 2017-BNK5	3.390%	6/15/60	150	138	² BBCMS Mortgage Trust Class A4 Series 2017-C1	3.674%	2/15/50	125	117
² BANK Class A5 Series 2017-BNK6	3.518%	7/15/60	404	375	² BBCMS Mortgage Trust Class A4 Series 2020-C6	2.639%	2/15/53	100	85
² BANK Class A5 Series 2017-BNK7	3.435%	9/15/60	75	69	² BBCMS Mortgage Trust Class A5 Series 2018-C2	4.314%	12/15/51	125	119
² BANK Class A5 Series 2018-BNK10	3.688%	2/15/61	250	233	² BBCMS Mortgage Trust Class A5 Series 2020-C7	2.037%	4/15/53	50	41
^{2.4} BANK Class A5 Series 2018-BNK13	4.217%	8/15/61	25	24	² BBCMS Mortgage Trust Class A5 Series 2020-C8	2.040%	10/15/53	125	100
² BANK Class A5 Series 2019-BNK21	2.851%	10/17/52	100	86	² BBCMS Mortgage Trust Class A5 Series 2021-C11	2.322%	9/15/54	50	40
² BANK Class A5 Series 2020-BNK25	2.649%	1/15/63	200	170	² BBCMS Mortgage Trust Class A5 Series 2021-C12	2.689%	11/15/54	100	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 BBCMS Mortgage Trust Class A5 Series 2021-C9	2.299%	2/15/54	150	122	^{2.4} Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	45
² BBCMS Mortgage Trust Class AS Series 2017-C1	3.898%	2/15/50	100	91	^{2.4} Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	68
² BBCMS Mortgage Trust Class AS Series 2020-C6	2.840%	2/15/53	35	28	² Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	44
² BBCMS Trust Class A5 Series 2021-C10	2.492%	7/15/54	150	123	^{2.4} Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	20
² Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	50	49	^{2.4} Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	138
² Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	27	27	² Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	23
² Benchmark Mortgage Trust Class A2 Series 2020-B17	2.211%	3/15/53	50	46	^{2.4} Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	46
² Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	103	² Benchmark Mortgage Trust Class AS Series 2019-B11	3.784%	5/15/52	75	65
² Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	71	² Benchmark Mortgage Trust Class AS Series 2020-B17	2.583%	3/15/53	30	24
² Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	48	² Benchmark Mortgage Trust Class AS Series 2020-B19	2.148%	9/15/53	25	19
^{2.4} Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	169	² Benchmark Mortgage Trust Class AS Series 2020-B20	2.375%	10/15/53	10	8
² Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	74	^{2.4} Benchmark Mortgage Trust Class AS Series 2020-IG1	2.909%	9/15/43	50	40
² Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	245	² Benchmark Mortgage Trust Class AS Series 2021-B23	2.274%	2/15/54	75	57
^{2.4} Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	93	² Benchmark Mortgage Trust Class AS Series 2021-B24	2.780%	3/15/54	25	20
^{2.4} Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	306	^{2.4} Benchmark Mortgage Trust Class AS Series 2022-B32	3.528%	1/15/55	75	61
² Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	213	^{2.4} BMO Mortgage Trust Class A5 Series 2022-C1	3.374%	2/17/55	50	43
^{2.4} Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	332	² BMO Mortgage Trust Class A5 Series 2022-C3	5.313%	9/15/54	200	201
² Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	119	² BMW Vehicle Lease Trust Class A3 Series 2021-1	0.290%	1/25/24	29	29
² Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	198	² BMW Vehicle Lease Trust Class A3 Series 2021-2	0.330%	12/26/24	73	71
² Benchmark Mortgage Trust Class A5 Series 2019-B15	2.928%	12/15/72	230	200	² BMW Vehicle Lease Trust Class A4 Series 2021-1	0.370%	7/25/24	25	24
² Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	99	² BMW Vehicle Lease Trust Class A4 Series 2021-2	0.430%	1/27/25	50	48
² Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	86	² BMW Vehicle Owner Trust Class A3 Series 2020-A	0.480%	10/25/24	7	7
² Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	83	² BMW Vehicle Owner Trust Class A3 Series 2022-A	3.210%	8/25/26	25	24
² Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	80	² Cantor Commercial Real Estate Lending Class A4 Series 2019-CF3	3.006%	1/15/53	135	115
² Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	99	² Cantor Commercial Real Estate Lending Class A5 Series 2019-CF1	3.786%	5/15/52	125	113
² Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	79	² Cantor Commercial Real Estate Lending Class A5 Series 2019-CF2	2.874%	11/15/52	140	118
² Benchmark Mortgage Trust Class A5 Series 2021-B23	2.070%	2/15/54	225	179	² Cantor Commercial Real Estate Lending Class AS Series 2019-CF3	3.298%	1/15/53	60	49
² Benchmark Mortgage Trust Class A5 Series 2021-B24	2.584%	3/15/54	125	103	² Capital One Multi-Asset Execution Trust Class A Series 2022-A2	3.490%	5/15/27	400	389
² Benchmark Mortgage Trust Class A5 Series 2021-B25	2.577%	4/15/54	125	103	² Capital One Multi-Asset Execution Trust Class A1 Series 2021-A1	0.550%	7/15/26	200	187
² Benchmark Mortgage Trust Class A5 Series 2021-B25	2.847%	4/15/54	50	40	² Capital One Multi-Asset Execution Trust Class A1 Series 2022-A1	2.800%	3/15/27	400	384
² Benchmark Mortgage Trust Class A5 Series 2021-B26	2.613%	6/15/54	75	62	² Capital One Multi-Asset Execution Trust Class A2 Series 2021-A2	1.390%	7/15/30	450	375
² Benchmark Mortgage Trust Class A5 Series 2021-B28	2.224%	8/15/54	100	80	² Capital One Multi-Asset Execution Trust Class A3 Series 2019-A3	2.060%	8/15/28	300	274
² Benchmark Mortgage Trust Class A5 Series 2021-B29	2.388%	9/15/54	50	40	² Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/15/26	400	373
² Benchmark Mortgage Trust Class A5 Series 2021-B30	2.576%	11/15/54	200	163	² Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	100	94
^{2.4} Benchmark Mortgage Trust Class A5 Series 2022-B32	3.002%	1/15/55	275	232	² Capital One Prime Auto Receivables Trust Class A3 Series 2022-1	3.170%	4/15/27	100	96
² Benchmark Mortgage Trust Class A5 Series 2022-B33	3.458%	3/15/55	75	66					
^{2.4} Benchmark Mortgage Trust Class A5 Series 2022-B34	3.786%	4/15/55	50	45					
^{2.4} Benchmark Mortgage Trust Class A5 Series 2022-B36	4.470%	7/15/55	100	95					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Capital One Prime Auto Receivables Trust Class A3 Series 2022-2	3.660%	5/17/27	75	73	² CFCRE Commercial Mortgage Trust Class AM Series 2016-C4	3.691%	5/10/58	100	92
² Capital One Prime Auto Receivables Trust Class A4 Series 2019-1	2.560%	10/15/24	23	23	² CGMS Commercial Mortgage Trust Class A4 Series 2017-B1	3.458%	8/15/50	250	229
² Capital One Prime Auto Receivables Trust Class A4 Series 2020-1	1.630%	8/15/25	15	15	^{2.4} CGMS Commercial Mortgage Trust Class AS Series 2017-B1	3.711%	8/15/50	50	45
² Capital One Prime Auto Receivables Trust Class A4 Series 2022-1	3.320%	9/15/27	50	47	² Chase Issuance Trust Class A Series 2022-A1	3.970%	9/15/27	100	97
² CarMax Auto Owner Trust Class A3 Series 2020-1	1.890%	12/16/24	29	29	² Citibank Credit Card Issuance Trust Class A3 Series 2007-A3	6.150%	6/15/39	100	110
² CarMax Auto Owner Trust Class A3 Series 2020-3	0.620%	3/17/25	29	29	² Citibank Credit Card Issuance Trust Class A7 Series 2018-A7	3.960%	10/13/30	200	193
² CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	322	313	² Citigroup Commercial Mortgage Trust Class A2 Series 2018-B2	3.788%	3/10/51	50	50
² CarMax Auto Owner Trust Class A3 Series 2020-4	0.630%	6/15/26	25	23	² Citigroup Commercial Mortgage Trust Class A3 Series 2016-P4	2.646%	7/10/49	150	138
² CarMax Auto Owner Trust Class A3 Series 2021-1	0.340%	12/15/25	45	43	² Citigroup Commercial Mortgage Trust Class A3 Series 2017-C4	3.209%	10/12/50	100	93
² CarMax Auto Owner Trust Class A3 Series 2021-2	0.520%	2/17/26	96	93	² Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC11	3.093%	4/10/46	83	83
² CarMax Auto Owner Trust Class A3 Series 2021-4	0.560%	9/15/26	100	95	^{2.4} Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC15	4.371%	9/10/46	50	49
² CarMax Auto Owner Trust Class A3 Series 2022-1	1.470%	12/15/26	100	95	² Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/11/47	25	25
² CarMax Auto Owner Trust Class A3 Series 2022-2	3.490%	2/16/27	100	97	² Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	100	96
² CarMax Auto Owner Trust Class A4 Series 2019-4	2.130%	7/15/25	25	24	² Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	175	168
² CarMax Auto Owner Trust Class A4 Series 2020-1	2.030%	6/16/25	15	14	² Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC29	3.192%	4/10/48	175	165
² CarMax Auto Owner Trust Class A4 Series 2020-3	0.770%	3/16/26	25	24	² Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	100	95
² CarMax Auto Owner Trust Class A4 Series 2021-2	0.810%	12/15/26	25	23	² Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC33	3.778%	9/10/58	100	95
² CarMax Auto Owner Trust Class A4 Series 2022-1	1.700%	8/16/27	50	45	² Citigroup Commercial Mortgage Trust Class A4 Series 2016-C1	3.209%	5/10/49	125	116
² Carvana Auto Receivables Trust Class A3 Series 2021-P3	0.700%	11/10/26	75	70	² Citigroup Commercial Mortgage Trust Class A4 Series 2016-P4	2.902%	7/10/49	75	69
² CD Mortgage Trust Class A3 Series 2019-CD8	2.657%	8/15/57	40	35	² Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.471%	10/12/50	250	229
² CD Mortgage Trust Class A4 Series 2016-CD1	2.724%	8/10/49	150	136	² Citigroup Commercial Mortgage Trust Class A4 Series 2018-B2	4.009%	3/10/51	275	257
^{2.4} CD Mortgage Trust Class A4 Series 2016-CD2	3.526%	11/10/49	100	93	² Citigroup Commercial Mortgage Trust Class A4 Series 2019-GC43	3.038%	11/10/52	275	237
² CD Mortgage Trust Class A4 Series 2017-CD3	3.631%	2/10/50	144	134	² Citigroup Commercial Mortgage Trust Class A5 Series 2014-GC21	3.855%	5/10/47	50	49
² CD Mortgage Trust Class A4 Series 2018-CD7	4.279%	8/15/51	75	71	² Citigroup Commercial Mortgage Trust Class A5 Series 2015-GC27	3.137%	2/10/48	225	214
² CD Mortgage Trust Class A4 Series 2019-CD8	2.912%	8/15/57	450	384	² Citigroup Commercial Mortgage Trust Class A5 Series 2016-GC36	3.616%	2/10/49	475	447
² CD Mortgage Trust Class A5 Series 2017-CD6	3.456%	11/13/50	125	114	² Citigroup Commercial Mortgage Trust Class A5 Series 2019-GC41	2.869%	8/10/56	225	192
² CD Mortgage Trust Class AAB Series 2017-CD3	3.453%	2/10/50	20	19	² Citigroup Commercial Mortgage Trust Class A5 Series 2020-GC46	2.717%	2/15/53	110	93
^{2.4} CD Mortgage Trust Class AM Series 2017-CD6	3.709%	11/13/50	75	67	^{2.4} Citigroup Commercial Mortgage Trust Class A5 Series 2022-GC48	4.743%	5/15/54	75	72
² CD Mortgage Trust Class AS Series 2017-CD3	3.833%	2/10/50	31	28	² Citigroup Commercial Mortgage Trust Class AAB Series 2014-GC19	3.552%	3/11/47	5	5
² CD Mortgage Trust Class ASB Series 2017-CD6	3.332%	11/13/50	49	46	² Citigroup Commercial Mortgage Trust Class AAB Series 2016-C1	3.003%	5/10/49	36	35
² CD Mortgage Trust Class ASB Series 2018-CD7	4.213%	8/15/51	10	10	^{2.4} Citigroup Commercial Mortgage Trust Class AS Series 2013-GC15	4.649%	9/10/46	75	74
² CenterPoint Energy Transition Bond Co. IV LLC Class A3 Series 2012-1	3.028%	10/15/25	163	160	² Citigroup Commercial Mortgage Trust Class AS Series 2014-GC19	4.345%	3/11/47	25	24
² CFCRE Commercial Mortgage Trust Class A3 Series 2016-C3	3.865%	1/10/48	125	119	² Citigroup Commercial Mortgage Trust Class AS Series 2015-GC27	3.571%	2/10/48	100	93
^{2.4} CFCRE Commercial Mortgage Trust Class A3 Series 2016-C6	3.217%	11/10/49	250	230	² Citigroup Commercial Mortgage Trust Class AS Series 2017-C4	3.764%	10/12/50	50	45
² CFCRE Commercial Mortgage Trust Class A4 Series 2016-C4	3.283%	5/10/58	150	139	^{2.4} Citigroup Commercial Mortgage Trust Class AS Series 2020-GC46	2.918%	2/15/53	45	36
² CFCRE Commercial Mortgage Trust Class A4 Series 2017-C8	3.572%	6/15/50	50	46					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} Citigroup Commercial Mortgage Trust Class B Series 2014-GC21	4.328%	5/10/47	50	48	² COMM Mortgage Trust Class AM Series 2014-UBS4	3.968%	8/10/47	44	42
^{2,4} Citigroup Commercial Mortgage Trust Class B Series 2015-GC29	3.758%	4/10/48	84	77	² COMM Mortgage Trust Class AM Series 2014-UBS6	4.048%	12/10/47	50	47
² CNH Equipment Trust Class A3 Series 2022-A	2.940%	7/15/27	50	48	^{2,4} COMM Mortgage Trust Class AM Series 2015-CR22	3.603%	3/10/48	100	94
² COMM Mortgage Trust Class A3 Series 2012-CR4	2.853%	10/15/45	11	11	² COMM Mortgage Trust Class AM Series 2015-CR23	3.801%	5/10/48	50	47
² COMM Mortgage Trust Class A3 Series 2013-CR11	3.983%	8/10/50	40	40	² COMM Mortgage Trust Class AM Series 2015-LC19	3.527%	2/10/48	50	47
² COMM Mortgage Trust Class A3 Series 2013-CR12	3.765%	10/10/46	44	43	² COMM Mortgage Trust Class AM Series 2019-GC44	3.263%	8/15/57	50	43
² COMM Mortgage Trust Class A3 Series 2014-CR21	3.528%	12/10/47	154	148	² COMM Mortgage Trust Class ASB Series 2014-CCRE16	3.653%	4/10/47	10	10
² COMM Mortgage Trust Class A3 Series 2017-COR2	3.510%	9/10/50	35	32	² COMM Mortgage Trust Class ASB Series 2014-CR15	3.595%	2/10/47	7	7
² COMM Mortgage Trust Class A3 Series 2018-COR3	4.228%	5/10/51	125	118	² COMM Mortgage Trust Class ASB Series 2014-CR17	3.598%	5/10/47	6	6
^{2,4} COMM Mortgage Trust Class A4 Series 2014-CR15	4.074%	2/10/47	56	55	² COMM Mortgage Trust Class ASB Series 2014-CR18	3.452%	7/15/47	6	6
² COMM Mortgage Trust Class A4 Series 2014-CR20	3.590%	11/10/47	50	48	² COMM Mortgage Trust Class ASB Series 2014-UBS2	3.472%	3/10/47	5	5
² COMM Mortgage Trust Class A4 Series 2014-LC15	4.006%	4/10/47	150	147	² COMM Mortgage Trust Class ASB Series 2014-UBS6	3.387%	12/10/47	48	46
² COMM Mortgage Trust Class A4 Series 2014-UBS3	3.819%	6/10/47	100	97	² COMM Mortgage Trust Class ASB Series 2015-CR23	3.257%	5/10/48	34	33
² COMM Mortgage Trust Class A4 Series 2014-UBS5	3.838%	9/10/47	125	121	² COMM Mortgage Trust Class ASB Series 2015-CR27	3.404%	10/10/48	72	70
² COMM Mortgage Trust Class A4 Series 2015-CR23	3.497%	5/10/48	100	95	² COMM Mortgage Trust Class ASB Series 2015-LC19	3.040%	2/10/48	10	9
² COMM Mortgage Trust Class A4 Series 2015-CR24	3.432%	8/10/48	159	150	² COMM Mortgage Trust Class ASB Series 2016-DC2	3.550%	2/10/49	76	74
² COMM Mortgage Trust Class A4 Series 2015-CR25	3.759%	8/10/48	125	119	^{2,4} COMM Mortgage Trust Class B Series 2013-CR12	4.762%	10/10/46	25	21
² COMM Mortgage Trust Class A4 Series 2015-CR26	3.630%	10/10/48	225	213	^{2,4} COMM Mortgage Trust Class B Series 2014-CR15	4.770%	2/10/47	28	27
² COMM Mortgage Trust Class A4 Series 2015-CR27	3.612%	10/10/48	125	119	² COMM Mortgage Trust Class B Series 2014-CR17	4.377%	5/10/47	25	24
² COMM Mortgage Trust Class A4 Series 2015-LC19	3.183%	2/10/48	125	119	² COMM Mortgage Trust Class B Series 2014-UBS2	4.701%	3/10/47	10	10
² COMM Mortgage Trust Class A4 Series 2016-CR28	3.762%	2/10/49	150	142	^{2,4} COMM Mortgage Trust Class C Series 2013-LC6	4.242%	1/10/46	25	25
^{2,4} COMM Mortgage Trust Class A5 Series 2013-CR8	3.612%	6/10/46	59	59	^{2,4} COMM Mortgage Trust Class C Series 2014-CR15	4.820%	2/10/47	50	48
² COMM Mortgage Trust Class A5 Series 2013-LC13	4.205%	8/10/46	36	36	² CSAIL Commercial Mortgage Trust Class A3 Series 2019-C16	3.329%	6/15/52	275	243
² COMM Mortgage Trust Class A5 Series 2014-CR17	3.977%	5/10/47	50	49	² CSAIL Commercial Mortgage Trust Class A3 Series 2021-C20	2.805%	3/15/54	250	207
² COMM Mortgage Trust Class A5 Series 2014-CR19	3.796%	8/10/47	175	169	² CSAIL Commercial Mortgage Trust Class A4 Series 2015-C1	3.505%	4/15/50	100	95
² COMM Mortgage Trust Class A5 Series 2014-LC17	3.917%	10/10/47	50	48	² CSAIL Commercial Mortgage Trust Class A4 Series 2015-C2	3.504%	6/15/57	150	142
² COMM Mortgage Trust Class A5 Series 2014-UBS2	3.961%	3/10/47	54	53	² CSAIL Commercial Mortgage Trust Class A4 Series 2015-C3	3.718%	8/15/48	100	95
² COMM Mortgage Trust Class A5 Series 2014-UBS4	3.694%	8/10/47	125	120	² CSAIL Commercial Mortgage Trust Class A4 Series 2015-C4	3.808%	11/15/48	200	190
² COMM Mortgage Trust Class A5 Series 2014-UBS6	3.644%	12/10/47	225	217	² CSAIL Commercial Mortgage Trust Class A4 Series 2017-C8	3.392%	6/15/50	150	137
² COMM Mortgage Trust Class A5 Series 2015-CR22	3.309%	3/10/48	150	142	^{2,4} CSAIL Commercial Mortgage Trust Class A4 Series 2018-CX12	4.224%	8/15/51	25	24
² COMM Mortgage Trust Class A5 Series 2015-DC1	3.350%	2/10/48	75	71	² CSAIL Commercial Mortgage Trust Class A4 Series 2019-C15	4.053%	3/15/52	225	208
² COMM Mortgage Trust Class A5 Series 2015-PC1	3.902%	7/10/50	100	95	² CSAIL Commercial Mortgage Trust Class A5 Series 2016-C7	3.502%	11/15/49	200	185
² COMM Mortgage Trust Class A5 Series 2019-GC44	2.950%	8/15/57	115	98	^{2,4} CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX10	3.458%	11/15/50	150	136
^{2,4} COMM Mortgage Trust Class AM Series 2013-CR11	4.715%	8/10/50	30	30	² CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX9	3.446%	9/15/50	50	46
² COMM Mortgage Trust Class AM Series 2013-CR12	4.300%	10/10/46	25	23	^{2,4} CSAIL Commercial Mortgage Trust Class A5 Series 2018-CX11	4.033%	4/15/51	275	256
² COMM Mortgage Trust Class AM Series 2014-CR16	4.278%	4/10/47	75	72	^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2015-C1	3.791%	4/15/50	75	70
² COMM Mortgage Trust Class AM Series 2014-CR19	4.080%	8/10/47	50	48	^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2015-C2	3.849%	6/15/57	75	70
² COMM Mortgage Trust Class AM Series 2014-UBS2	4.199%	3/10/47	15	15	^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2021-C20	3.076%	3/15/54	50	40

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² CSAIL Commercial Mortgage Trust Class ASB Series 2015-C3	3.448%	8/15/48	40	39	^{1,2} Fannie Mae-Aces Class 3A2 Series 2019-M18	2.577%	9/25/31	100	86
² CSAIL Commercial Mortgage Trust Class ASB Series 2015-C4	3.617%	11/15/48	28	27	^{1,2} Fannie Mae-Aces Class A Series 2015-M2	2.620%	12/25/24	145	140
^{2,4} CSAIL Commercial Mortgage Trust Class B Series 2015-C1	4.044%	4/15/50	50	46	^{1,2,4} Fannie Mae-Aces Class A2 Series 2013-M14	3.329%	10/25/23	122	120
^{2,4} CSAIL Commercial Mortgage Trust Class B Series 2015-C3	4.261%	8/15/48	50	45	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M1	3.343%	7/25/23	82	81
² Daimler Trucks Retail Trust Class A3 Series 2022-1	5.230%	2/17/26	50	50	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M13	3.021%	8/25/24	101	98
² DBGS Mortgage Trust Class A4 Series 2018-C1	4.466%	10/15/51	100	95	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M2	3.513%	12/25/23	102	101
² DBJPM Mortgage Trust Class A4 Series 2016-C1	3.276%	5/10/49	75	70	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M3	3.501%	1/25/24	33	33
² DBJPM Mortgage Trust Class A5 Series 2016-C3	2.890%	8/10/49	100	91	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M4	3.346%	3/25/24	79	78
² DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	100	91	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M8	3.056%	6/25/24	70	68
² DBJPM Mortgage Trust Class A5 Series 2020-C9	1.926%	8/15/53	50	40	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M9	3.103%	7/25/24	105	102
^{2,4} DBJPM Mortgage Trust Class AM Series 2017-C6	3.561%	6/10/50	50	45	^{1,2} Fannie Mae-Aces Class A2 Series 2015-M1	2.532%	9/25/24	202	194
² Discover Card Execution Note Trust Class A Series 2022-A2	3.320%	5/15/27	400	386	^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M10	3.092%	4/25/27	70	66
² Discover Card Execution Note Trust Class A Series 2022-A4	5.030%	10/15/27	225	227	^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M12	2.893%	5/25/25	146	140
² Discover Card Execution Note Trust Class A1 Series 2021-A1	0.580%	9/15/26	175	163	^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M15	2.923%	10/25/25	140	133
² Discover Card Execution Note Trust Class A1 Series 2022-A1	1.960%	2/15/27	200	188	^{1,2} Fannie Mae-Aces Class A2 Series 2015-M3	2.723%	10/25/24	68	66
² Discover Card Execution Note Trust Class A2 Series 2021-A2	1.030%	9/15/28	150	131	^{1,2} Fannie Mae-Aces Class A2 Series 2015-M7	2.590%	12/25/24	132	126
² Discover Card Execution Note Trust Class A3 Series 2022-A3	3.560%	7/15/27	400	388	^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M8	2.900%	1/25/25	87	84
² Drive Auto Receivables Trust Class B Series 2021-1	0.650%	7/15/25	1	1	^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M11	2.369%	7/25/26	239	222
² Drive Auto Receivables Trust Class B Series 2021-2	0.580%	12/15/25	65	64	^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M12	2.533%	9/25/26	241	224
² Drive Auto Receivables Trust Class C Series 2021-1	1.020%	6/15/27	25	24	^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M13	2.591%	9/25/26	58	54
² Drive Auto Receivables Trust Class C Series 2021-2	0.870%	10/15/27	50	48	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M3	2.702%	2/25/26	81	77
² Drive Auto Receivables Trust Class D Series 2019-1	4.090%	6/15/26	47	47	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M4	2.576%	3/25/26	85	80
² Drive Auto Receivables Trust Class D Series 2021-2	1.390%	3/15/29	50	47	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M42	1.270%	7/25/30	10	8
² Exeter Automobile Receivables Trust Class B Series 2021-3A	0.690%	1/15/26	46	45	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M5	2.469%	4/25/26	200	187
² Exeter Automobile Receivables Trust Class B Series 2022-2A	3.650%	10/15/26	25	24	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M7	2.499%	9/25/26	44	41
² Exeter Automobile Receivables Trust Class C Series 2020-3A	1.320%	7/15/25	39	38	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M9	2.292%	6/25/26	300	278
² Exeter Automobile Receivables Trust Class C Series 2021-1A	0.740%	1/15/26	68	67	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M1	2.495%	10/25/26	157	145
² Exeter Automobile Receivables Trust Class C Series 2021-3A	0.960%	10/15/26	50	47	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M12	3.164%	6/25/27	207	195
² Exeter Automobile Receivables Trust Class C Series 2022-2A	3.850%	7/17/28	50	48	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M14	2.962%	11/25/27	74	69
² Exeter Automobile Receivables Trust Class D Series 2021-3A	1.550%	6/15/27	35	32	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M2	2.851%	2/25/27	145	136
² Exeter Automobile Receivables Trust Class D Series 2022-1A	3.020%	6/15/28	50	46	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M4	2.640%	12/25/26	142	132
² Exeter Automobile Receivables Trust Class D Series 2022-2A	4.560%	7/17/28	25	24	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M5	3.202%	4/25/29	61	57
^{1,2,4} Fannie Mae Multifamily REMIC Trust Class A2 Series 2022-M10	2.003%	1/25/32	225	179	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M7	2.961%	2/25/27	225	211
^{1,2,4} Fannie Mae Multifamily REMIC Trust Class A2 Series 2022-M1G	1.582%	9/25/31	75	59	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27	457	430
^{1,2,4} Fannie Mae Multifamily REMIC Trust Class A2 Series 2022-M8	2.001%	12/25/31	150	120	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M10	3.471%	7/25/28	125	118
^{1,2,4} Fannie Mae-Aces Class 1A Series 2014-M7	3.321%	6/25/24	169	164	^{1,2} Fannie Mae-Aces Class A2 Series 2018-M10	3.610%	2/25/31	300	276
^{1,2} Fannie Mae-Aces Class 2A2 Series 2019-M21	2.350%	2/25/31	30	26	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M12	3.766%	8/25/30	50	47
^{1,2,4} Fannie Mae-Aces Class 2A2 Series 2021-M13	1.681%	3/25/33	200	154	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M13	3.866%	9/25/30	163	154

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M14	3.698%	8/25/28	167	159	² Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.260%	2/15/24	18	18
^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M4	3.158%	3/25/28	148	138	² Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.300%	8/15/25	115	111
^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M7	3.141%	3/25/28	92	86	² Ford Credit Auto Owner Trust Class A3 Series 2022-A	1.290%	6/15/26	50	48
^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M1	3.665%	9/25/28	180	171	² Ford Credit Auto Owner Trust Class A3 Series 2022-B	3.740%	9/15/26	75	73
^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M12	2.885%	6/25/29	400	362	² Ford Credit Auto Owner Trust Class A3 Series 2022-C	4.480%	12/15/26	100	98
^{1,2} Fannie Mae-Aces Class A2 Series 2019-M18	2.469%	8/25/29	246	217	² Ford Credit Auto Owner Trust Class A4 Series 2019-A	2.850%	8/15/24	22	22
^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M2	3.748%	11/25/28	184	176	² Ford Credit Auto Owner Trust Class A4 Series 2020-B	0.790%	11/15/25	35	34
^{1,2} Fannie Mae-Aces Class A2 Series 2019-M5	3.273%	2/25/29	200	186	² Ford Credit Auto Owner Trust Class A4 Series 2020-C	0.510%	8/15/26	25	23
^{1,2} Fannie Mae-Aces Class A2 Series 2019-M7	3.143%	4/25/29	195	180	² Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.300%	4/15/24	25	25
^{1,2} Fannie Mae-Aces Class A2 Series 2019-M9	2.937%	6/25/29	303	277	² Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.490%	9/15/26	50	46
^{1,2} Fannie Mae-Aces Class A2 Series 2020-M1	2.444%	10/25/29	950	829	² Ford Credit Auto Owner Trust Class A4 Series 2022-C	4.590%	12/15/27	100	98
^{1,2} Fannie Mae-Aces Class A2 Series 2020-M14	1.784%	5/25/30	250	206	² Ford Credit Floorplan Master Owner Trust Class A Series 2018-4	4.060%	11/15/30	100	94
^{1,2} Fannie Mae-Aces Class A2 Series 2020-M22	2.522%	8/25/29	344	303	² Ford Credit Floorplan Master Owner Trust Class A Series 2019-2	3.060%	4/15/26	150	145
^{1,2,4} Fannie Mae-Aces Class A2 Series 2020-M29	1.492%	5/25/30	100	80	² Ford Credit Floorplan Master Owner Trust Class A Series 2019-4	2.440%	9/15/26	185	177
^{1,2} Fannie Mae-Aces Class A2 Series 2020-M46	1.323%	5/25/30	250	201	² Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	150	135
^{1,2} Fannie Mae-Aces Class A2 Series 2020-M5	2.210%	1/25/30	120	103	² Ford Credit Floorplan Master Owner Trust Class A1 Series 2020-1	0.700%	9/15/25	275	266
^{1,2,4} Fannie Mae-Aces Class A2 Series 2020-M52	1.362%	10/25/30	275	216	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K039	2.683%	12/25/23	7	7
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M1	1.437%	11/25/30	60	47	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K040	2.768%	4/25/24	35	34
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M11	1.507%	3/25/31	225	175	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K042	2.267%	6/25/24	12	12
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M13	1.658%	4/25/31	50	39	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K043	2.532%	10/25/23	8	8
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M19	1.797%	10/25/31	275	217	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K047	2.827%	12/25/24	22	21
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M1G	1.515%	11/25/30	50	40	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K080	3.736%	4/25/28	86	84
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M3G	1.292%	1/25/31	225	176	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K087	3.591%	10/25/27	85	82
^{1,2,4} Fannie Mae-Aces Class A2 Series 2022-M1	1.725%	10/25/31	325	254	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K121	0.995%	8/25/30	24	20
^{1,2,4} Fannie Mae-Aces Class A2 Series 2022-M3	1.764%	11/25/31	100	78	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K122	0.863%	5/25/30	15	12
^{1,2,4} Fannie Mae-Aces Class A2 Series 2022-M4	2.290%	5/25/30	150	129	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K129	1.342%	9/25/30	45	37
^{1,2,4} Fannie Mae-Aces Class A3 Series 2018-M3	3.174%	2/25/30	66	61	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K143	2.711%	4/25/55	100	88
^{1,2,4} Fannie Mae-Aces Class APT Series 2013-M12	2.496%	3/25/23	24	24	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K1520	2.007%	7/25/35	50	41
^{1,2,4} Fannie Mae-Aces Class APT Series 2013-M14	2.685%	4/25/23	1	1	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K036	3.527%	10/25/23	325	321
^{1,2,4} Fannie Mae-Aces Class ATS2 Series 2018-M2	3.002%	1/25/28	405	378					
^{1,2} Fannie Mae-Aces Class AV2 Series 2016-M7	2.157%	10/25/23	7	7					
^{1,2,4} Fannie Mae-Aces Class AV2 Series 2017-M10	2.620%	7/25/24	89	86					
^{1,2,4} Fannie Mae-Aces Class AV2 Series 2017-M15	3.209%	11/25/27	236	222					
² Fifth Third Auto Trust Class A4 Series 2019-1	2.690%	11/16/26	28	28					
² Ford Credit Auto Lease Trust Class A3 Series 2021-B	0.370%	10/15/24	125	122					
² Ford Credit Auto Owner Trust Class A3 Series 2020-A	1.040%	8/15/24	6	5					
² Ford Credit Auto Owner Trust Class A3 Series 2020-B	0.560%	10/15/24	42	42					
² Ford Credit Auto Owner Trust Class A3 Series 2020-C	0.410%	7/15/25	53	51					

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 K038	3.389%	3/25/24	200	196	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K074	3.600%	1/25/28	225	216
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	225	220	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K075	3.650%	2/25/28	150	144
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	268	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K076	3.900%	4/25/28	350	341
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	275	267	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K078	3.854%	6/25/28	100	97
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	24	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K079	3.926%	6/25/28	25	24
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K043	3.062%	12/25/24	150	145	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K080	3.926%	7/25/28	175	170
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K045	3.023%	1/25/25	160	154	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K081	3.900%	8/25/28	350	340
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K046	3.205%	3/25/25	175	169	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K082	3.920%	9/25/28	75	73
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	169	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K083	4.050%	9/25/28	1,700	1,660
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	325	314	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K084	3.780%	10/25/28	275	264
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	120	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K085	4.060%	10/25/28	225	219
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	193	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K087	3.771%	12/25/28	400	385
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	120	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K088	3.690%	1/25/29	275	263
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	72	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K089	3.563%	1/25/29	25	24
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	141	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K090	3.422%	2/25/29	200	188
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	94	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K091	3.505%	3/25/29	450	426
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	285	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K092	3.298%	4/25/29	225	210
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	412	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K093	2.982%	5/25/29	400	367
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	142	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K094	2.903%	6/25/29	275	250
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	474	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K095	2.785%	6/25/29	275	249
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	119	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K096	2.519%	7/25/29	225	200
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K069	3.187%	9/25/27	200	189	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K098	2.425%	8/25/29	450	397
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K070	3.303%	11/25/27	75	71	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	187
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K071	3.286%	11/25/27	225	213	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	327
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K072	3.444%	12/25/27	100	96	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	310
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K073	3.350%	1/25/28	125	119	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	267

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%	1/25/30	445	385	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K135	2.154%	10/25/31	125	104
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	1/25/30	95	80	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K138	2.476%	1/25/32	150	127
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,108	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K140	2.250%	1/25/32	100	83
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	83	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K143	2.350%	3/25/32	100	84
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	123	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K148	3.500%	7/25/32	700	647
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	348	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1510	3.718%	1/25/31	75	70
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K110	1.477%	4/25/30	25	20	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1511	3.470%	3/25/31	100	91
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	20	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1514	2.859%	10/25/34	225	191
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	100	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1515	1.940%	2/25/35	150	115
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	256	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1516	1.721%	5/25/35	225	158
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K117	1.406%	8/25/30	25	20	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1517	1.716%	7/25/35	25	18
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	321	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1518	1.860%	10/25/35	100	74
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	240	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1519	2.013%	12/25/35	100	75
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	10/25/30	175	141	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	91
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	140	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1520	2.438%	2/25/36	200	159
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K124	1.658%	12/25/30	150	121	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1521	2.184%	8/25/36	150	114
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K125	1.846%	1/25/31	700	573	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1522	2.361%	10/25/36	150	113
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K126	2.074%	1/25/31	250	209	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	94
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K127	2.108%	1/25/31	425	355	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	73
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K128	2.020%	3/25/31	250	207	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K158	3.900%	12/25/30	100	95
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K129	1.914%	5/25/31	400	328	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K159	3.950%	11/25/30	50	47
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K130	1.723%	6/25/31	150	121	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K723	2.454%	8/25/23	115	113
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K131	1.853%	7/25/31	400	325	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K724	3.062%	11/25/23	93	91
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K132	2.023%	8/25/31	100	82	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	138	134
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K133	2.096%	9/25/31	200	165	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	173	168
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K134	2.243%	10/25/31	200	167	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	244	237

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 K729	3.136%	10/25/24	900	873	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	69	67
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	265	259	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	53	51
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	222	217	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-3	0.480%	6/16/26	100	95
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	360	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-4	0.680%	9/16/26	75	71
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	497	471	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-1	1.260%	11/16/26	50	47
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	100	89	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-2	3.100%	2/16/27	50	48
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K739	1.336%	9/25/27	25	22	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-3	3.640%	4/16/27	50	49
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K742	1.760%	3/25/28	200	175	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-4	4.820%	8/16/27	125	125
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K743	1.770%	5/25/28	125	109	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-1	1.900%	3/17/25	30	29
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K744	1.712%	7/25/28	98	85	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-3	0.580%	1/16/26	25	24
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K745	1.657%	8/25/28	50	43	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-2	0.820%	10/16/26	25	23
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K746	2.031%	9/25/28	150	131	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-3	0.730%	8/16/27	50	45
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K747	2.050%	11/25/28	125	109	2	GM Financial Securitized Term Class A3 Series 2021-1	0.350%	10/16/25	45	44
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	160	155	2	GM Financial Securitized Term Class A4 Series 2021-1	0.540%	5/17/27	250	231
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KW01	2.853%	1/25/26	200	190	2	GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	150	138
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1510	3.794%	1/25/34	395	362	2	GS Mortgage Securities Trust Class A4 Series 2014-GC18	4.074%	1/10/47	200	196
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1511	3.542%	3/25/34	225	201	2	GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	150	142
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1513	2.797%	8/25/34	335	277	2	GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	50	48
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K154	3.459%	11/25/32	50	45	2,4	GS Mortgage Securities Trust Class A4 Series 2016-GS2	3.050%	5/10/49	75	70
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	185	2	GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	200	182
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	70	2,4	GS Mortgage Securities Trust Class A4 Series 2016-GS4	3.442%	11/10/49	75	69
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class AM Series K749	2.120%	4/25/55	50	44	2	GS Mortgage Securities Trust Class A4 Series 2017-GS5	3.674%	3/10/50	150	140
2	GM Financial Automobile Leasing Trust Class A3 Series 2021-3	0.390%	10/21/24	125	121	2	GS Mortgage Securities Trust Class A4 Series 2017-GS7	3.430%	8/10/50	261	240
2	GM Financial Automobile Leasing Trust Class A3 Series 2022-1	1.900%	3/20/25	175	168	2	GS Mortgage Securities Trust Class A4 Series 2019-GC39	3.567%	5/10/52	100	89
2	GM Financial Automobile Leasing Trust Class A3 Series 2022-2	3.420%	6/20/25	75	73	2	GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	150	132
2	GM Financial Automobile Leasing Trust Class A3 Series 2022-3	4.010%	9/22/25	100	98	2	GS Mortgage Securities Trust Class A4 Series 2019-GC42	3.001%	9/1/52	275	235
2	GM Financial Automobile Leasing Trust Class A4 Series 2021-2	0.410%	5/20/25	25	24	2,4	GS Mortgage Securities Trust Class A4 Series 2019-GSA1	3.048%	11/10/52	125	109
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	81	79	2	GS Mortgage Securities Trust Class A5 Series 2013-GC13	4.176%	7/10/46	20	20
						2	GS Mortgage Securities Trust Class A5 Series 2013-GC14	4.243%	8/10/46	200	198
						2	GS Mortgage Securities Trust Class A5 Series 2014-GC22	3.862%	6/10/47	50	49
						2	GS Mortgage Securities Trust Class A5 Series 2014-GC24	3.931%	9/10/47	125	121
						2	GS Mortgage Securities Trust Class A5 Series 2014-GC26	3.629%	11/10/47	225	216

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² GS Mortgage Securities Trust Class A5 Series 2015-GC28	3.396%	2/10/48	150	143	² John Deere Owner Trust Class A3 Series 2021-B	0.520%	3/16/26	100	95
² GS Mortgage Securities Trust Class A5 Series 2020-GC45	2.911%	2/13/53	125	106	² John Deere Owner Trust Class A3 Series 2022-C	5.090%	6/15/27	175	175
² GS Mortgage Securities Trust Class A5 Series 2020-GC47	2.377%	5/12/53	75	61	² John Deere Owner Trust Class A4 Series 2022-C	5.200%	9/17/29	50	50
² GS Mortgage Securities Trust Class A5 Series 2020-GSA2	2.012%	12/12/53	125	97	² JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2013-C16	4.166%	12/15/46	100	99
² GS Mortgage Securities Trust Class AAB Series 2013-GC14	3.817%	8/10/46	3	3	^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	93
² GS Mortgage Securities Trust Class AAB Series 2014-GC26	3.365%	11/10/47	28	28	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-C10	3.143%	12/15/47	8	8
² GS Mortgage Securities Trust Class AAB Series 2015-GC32	3.513%	7/10/48	65	63	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	73
² GS Mortgage Securities Trust Class AB Series 2015-GC34	3.278%	10/10/48	71	68	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	72
² GS Mortgage Securities Trust Class AS Series 2014-GC26	3.964%	11/10/47	50	47	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	228
^{2,4} GS Mortgage Securities Trust Class AS Series 2016-GS4	3.645%	11/10/49	50	45	² JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2013-C10	3.372%	12/15/47	39	39
^{2,4} GS Mortgage Securities Trust Class AS Series 2017-GS5	3.826%	3/10/50	50	45	^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2016-JP4	3.870%	12/15/49	75	68
² GS Mortgage Securities Trust Class AS Series 2017-GS6	3.638%	5/10/50	100	90	² JP Morgan Chase Commercial Mortgage Securities Trust Class B Series 2013-LC11	3.499%	4/15/46	50	49
² GS Mortgage Securities Trust Class AS Series 2017-GS7	3.663%	8/10/50	70	63	² JPMBB Commercial Mortgage Securities Trust Class A2 Series 2014-C24	2.940%	11/15/47	1	1
² GS Mortgage Securities Trust Class AS Series 2019-GC42	3.212%	9/1/52	50	43	² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2014-C19	3.669%	4/15/47	8	8
^{2,4} GS Mortgage Securities Trust Class AS Series 2020-GC45	3.173%	2/13/53	35	30	² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	93	89
² GS Mortgage Securities Trust Class AS Series 2020-GSA2	2.224%	12/12/53	25	19	^{2,4} JPMBB Commercial Mortgage Securities Trust Class A4 Series 2013-C14	4.133%	8/15/46	75	75
^{2,4} GS Mortgage Securities Trust Class B Series 2014-GC24	4.511%	9/10/47	25	24	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	95	93
^{2,4} GS Mortgage Securities Trust Class B Series 2014-GC26	4.215%	11/10/47	50	47	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	169
^{2,4} GS Mortgage Securities Trust Class C Series 2017-GS6	4.322%	5/10/50	10	8	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	168
² Harley-Davidson Motorcycle Trust Class A3 Series 2021-B	0.560%	11/16/26	145	139	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C27	3.179%	2/15/48	59	56
² Harley-Davidson Motorcycle Trust Class A3 Series 2022-A	3.060%	2/15/27	25	24	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C28	3.227%	10/15/48	125	118
² Harley-Davidson Motorcycle Trust Class A4 Series 2022-A	3.260%	1/15/30	25	24	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C29	3.611%	5/15/48	100	95
² Honda Auto Receivables Owner Trust Class A3 Series 2021-1	0.270%	4/21/25	70	68	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C33	3.770%	12/15/48	82	78
² Honda Auto Receivables Owner Trust Class A3 Series 2021-2	0.330%	8/15/25	120	116	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C12	3.664%	7/15/45	39	39
² Honda Auto Receivables Owner Trust Class A3 Series 2021-3	0.410%	11/18/25	75	71	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C15	4.131%	11/15/45	65	64
² Honda Auto Receivables Owner Trust Class A3 Series 2021-4	0.880%	1/21/26	100	95	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C18	4.079%	2/15/47	127	124
² Honda Auto Receivables Owner Trust Class A3 Series 2022-1	1.880%	5/15/26	50	47	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C21	3.775%	8/15/47	25	24
² Honda Auto Receivables Owner Trust Class A3 Series 2022-2	3.730%	7/20/26	50	49					
² Honda Auto Receivables Owner Trust Class A4 Series 2020-1	1.630%	10/21/26	20	20					
² Honda Auto Receivables Owner Trust Class A4 Series 2020-3	0.460%	4/19/27	25	24					
² Honda Auto Receivables Owner Trust Class A4 Series 2021-1	0.420%	1/21/28	50	47					
² Hyundai Auto Receivables Trust Class A3 Series 2020-A	1.410%	11/15/24	4	4					
² Hyundai Auto Receivables Trust Class A3 Series 2020-B	0.480%	12/16/24	16	16					
² Hyundai Auto Receivables Trust Class A3 Series 2020-C	0.380%	5/15/25	32	31					
² Hyundai Auto Receivables Trust Class A3 Series 2021-A	0.380%	9/15/25	47	45					
² Hyundai Auto Receivables Trust Class A3 Series 2021-C	0.740%	5/15/26	50	47					
² Hyundai Auto Receivables Trust Class A4 Series 2020-B	0.620%	12/15/25	25	24					
² Hyundai Auto Receivables Trust Class A4 Series 2021-A	0.620%	5/17/27	25	23					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C23	3.934%	9/15/47	85	82	^{2.4} JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C18	4.735%	2/15/47	30	29
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C24	3.639%	11/15/47	50	48	² JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C26	3.951%	1/15/48	50	46
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C25	3.672%	11/15/47	200	192	² JPMCC Commercial Mortgage Securities Trust Class A4 Series 2019-COR5	3.386%	6/13/52	200	179
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C30	3.822%	7/15/48	100	95	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP5	3.723%	3/15/50	400	374
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C32	3.598%	11/15/48	125	118	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP6	3.490%	7/15/50	100	93
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C12	4.052%	7/15/45	26	26	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2019-COR4	4.029%	3/10/52	100	92
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C14	4.409%	8/15/46	30	29	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2017-JP6	3.744%	7/15/50	100	90
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C15	4.420%	11/15/45	35	34	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2019-COR5	3.669%	6/13/52	25	21
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C18	4.439%	2/15/47	25	24	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2016-C2	3.144%	6/15/49	75	70
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C19	4.243%	4/15/47	50	48	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2018-C8	4.211%	6/15/51	225	211
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C22	4.110%	9/15/47	50	48	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2019-COR6	3.057%	11/13/52	175	151
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C23	4.202%	9/15/47	50	48	² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2017-C7	3.409%	10/15/50	75	69
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C24	3.914%	11/15/47	75	71	² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	40
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C25	4.065%	11/15/47	50	48	² JPMDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	45
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	3.800%	1/15/48	50	47	^{2.4} JPMDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	45
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C28	3.532%	10/15/48	50	47	² JPMDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	23
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C30	4.226%	7/15/48	50	47	² Mercedes-Benz Auto Lease Trust Class A3 Series 2021-A	0.250%	1/16/24	32	32
^{2.4} JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C14	3.761%	8/15/46	7	7	² Mercedes-Benz Auto Lease Trust Class A3 Series 2021-B	0.400%	11/15/24	50	49
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C15	3.659%	11/15/45	1	1	² Mercedes-Benz Auto Lease Trust Class A4 Series 2020-B	0.500%	6/15/26	10	10
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2014-C21	3.428%	8/15/47	8	8	² Mercedes-Benz Auto Lease Trust Class A4 Series 2021-A	0.320%	10/15/26	25	24
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C27	3.017%	2/15/48	53	51	² Mercedes-Benz Auto Lease Trust Class A4 Series 2021-B	0.510%	3/15/27	25	24
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C29	3.304%	5/15/48	25	25	² Mercedes-Benz Auto Receivables Trust Class A3 Series 2021-1	0.460%	6/15/26	75	71
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C30	3.559%	7/15/48	56	54	² Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	10	9
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C31	3.540%	8/15/48	28	27	² Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	114
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C32	3.358%	11/15/48	63	61	^{2.4} Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C11	4.295%	8/15/46	40	39
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2016-C1	3.316%	3/17/49	44	43	² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	72
					² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	190
					² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C21	3.338%	3/15/48	100	95

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	71	^{2.4} Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C18	4.579%	10/15/47	50	47
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	118	^{2.4} Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2015-C22	3.883%	4/15/48	50	46
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C24	3.732%	5/15/48	75	71	² Morgan Stanley Capital I Trust Class A3 Series 2016-UBS9	3.329%	3/15/49	25	24
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	71	² Morgan Stanley Capital I Trust Class A3 Series 2019-L2	3.806%	3/15/52	50	46
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	212	² Morgan Stanley Capital I Trust Class A3 Series 2020-L4	2.698%	2/15/53	175	147
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	138	² Morgan Stanley Capital I Trust Class A4 Series 2015-UBS8	3.809%	12/15/48	75	71
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C14	4.064%	2/15/47	73	72	² Morgan Stanley Capital I Trust Class A4 Series 2016-BNK2	3.049%	11/15/49	100	91
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C16	3.892%	6/15/47	100	97	² Morgan Stanley Capital I Trust Class A4 Series 2016-UB11	2.782%	8/15/49	200	181
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C25	3.635%	10/15/48	75	71	² Morgan Stanley Capital I Trust Class A4 Series 2016-UBS12	3.596%	12/15/49	200	185
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C26	3.531%	10/15/48	75	71	² Morgan Stanley Capital I Trust Class A4 Series 2017-HR2	3.587%	12/15/50	50	46
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C30	2.860%	9/15/49	200	182	² Morgan Stanley Capital I Trust Class A4 Series 2019-H6	3.417%	6/15/52	250	223
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C31	3.102%	11/15/49	250	228	² Morgan Stanley Capital I Trust Class A4 Series 2019-L2	4.071%	3/15/52	150	138
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2017-C33	3.599%	5/15/50	150	139	² Morgan Stanley Capital I Trust Class A4 Series 2019-L3	3.127%	11/15/52	200	173
² Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C7	3.214%	2/15/46	6	6	² Morgan Stanley Capital I Trust Class A4 Series 2020-HR8	2.041%	7/15/53	65	52
² Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2017-C33	3.852%	5/15/50	100	90	^{2.4} Morgan Stanley Capital I Trust Class A4 Series 2021-L6	2.444%	6/15/54	75	60
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C16	3.477%	6/15/47	6	6	² Morgan Stanley Capital I Trust Class A5 Series 2017-H1	3.530%	6/15/50	150	138
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C19	3.326%	12/15/47	19	18	² Morgan Stanley Capital I Trust Class A5 Series 2021-L7	2.574%	10/15/54	150	121
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C20	3.069%	2/15/48	17	16	^{2.4} Morgan Stanley Capital I Trust Class A5 Series 2022-L8	3.922%	4/15/55	150	134
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C22	3.040%	4/15/48	40	38	² Morgan Stanley Capital I Trust Class AS Series 2016-BNK2	3.282%	11/15/49	83	74
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C23	3.398%	7/15/50	23	23	² Morgan Stanley Capital I Trust Class AS Series 2019-H6	3.700%	6/15/52	25	22
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C25	3.383%	10/15/48	59	57	² Morgan Stanley Capital I Trust Class AS Series 2020-L4	2.880%	2/15/53	25	21
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C26	3.323%	10/15/48	40	39	² Nissan Auto Lease Trust Class A3 Series 2021-A	0.520%	8/15/24	100	98
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C27	3.557%	12/15/47	28	27	² Nissan Auto Receivables Owner Trust Class A3 Series 2020-B	0.550%	7/15/24	11	11
² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2016-C28	3.288%	1/15/49	47	46	² Nissan Auto Receivables Owner Trust Class A3 Series 2021-A	0.330%	10/15/25	100	96
^{2.4} Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C14	5.021%	2/15/47	100	97	² Nissan Auto Receivables Owner Trust Class A3 Series 2022-A	1.860%	8/17/26	50	48
^{2.4} Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C16	4.315%	6/15/47	50	48	² Nissan Auto Receivables Owner Trust Class A3 Series 2022-B	4.460%	5/17/27	75	74
					² Nissan Auto Receivables Owner Trust Class A4 Series 2019-C	1.950%	5/15/26	35	34
					² Nissan Auto Receivables Owner Trust Class A4 Series 2021-A	0.570%	9/15/27	50	45
					² Nissan Auto Receivables Owner Trust Class A4 Series 2022-A	2.070%	12/17/29	25	23
					² Santander Drive Auto Receivables Trust Class B Series 2021-2	0.590%	9/15/25	10	10
					² Santander Drive Auto Receivables Trust Class B Series 2021-4	0.880%	6/15/26	100	98
					² Santander Drive Auto Receivables Trust Class B Series 2022-1	2.360%	8/17/26	75	73
					² Santander Drive Auto Receivables Trust Class B Series 2022-2	3.440%	9/15/27	50	48
					² Santander Drive Auto Receivables Trust Class C Series 2020-2	1.460%	9/15/25	6	6
					² Santander Drive Auto Receivables Trust Class C Series 2020-3	1.120%	1/15/26	11	11
					² Santander Drive Auto Receivables Trust Class C Series 2021-1	0.750%	2/17/26	41	40
					² Santander Drive Auto Receivables Trust Class C Series 2021-3	0.950%	9/15/27	50	48

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 2021-4	1.260%	2/16/27	50	48	² UBS Commercial Mortgage Trust Class AS Series 2017-C1	3.724%	6/15/50	50	44
² Santander Drive Auto Receivables Trust Class C Series 2022-1	2.560%	4/17/28	25	24	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C2	3.740%	8/15/50	50	45
² Santander Drive Auto Receivables Trust Class C Series 2022-2	3.760%	7/16/29	50	48	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C3	3.739%	8/15/50	75	67
² Santander Drive Auto Receivables Trust Class D Series 2021-2	1.350%	7/15/27	60	56	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C4	3.836%	10/15/50	62	56
² Santander Drive Auto Receivables Trust Class D Series 2021-3	1.330%	9/15/27	50	47	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C7	4.061%	12/15/50	100	90
² Synchrony Card Funding LLC Class A Series 2022-A1	3.370%	4/15/28	200	193	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2018-C8	4.215%	2/15/51	75	69
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	0.260%	5/15/25	34	33	² UBS Commercial Mortgage Trust Class AS Series 2019-C16	3.887%	4/15/52	25	22
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-B	1.360%	8/15/24	3	3	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C6	3.244%	4/10/46	111	111
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-C	0.440%	10/15/24	15	15	² UBS-Barclays Commercial Mortgage Trust Class AS Series 2013-C6	3.469%	4/10/46	25	25
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-D	0.350%	1/15/25	36	35	² Verizon Master Trust Class A Series 2021-1	0.500%	5/20/27	550	517
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-B	0.260%	11/17/25	325	312	² Verizon Master Trust Class A Series 2021-2	0.990%	4/20/28	350	326
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-C	0.430%	1/15/26	125	119	² Verizon Master Trust Class A Series 2022-2	1.530%	7/20/28	150	140
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-D	0.710%	4/15/26	100	94	² Verizon Master Trust Class A Series 2022-4	3.400%	11/20/28	200	194
² Toyota Auto Receivables Owner Trust Class A3 Series 2022-B	2.930%	9/15/26	75	73	² Verizon Master Trust Class A Series 2022-6	3.670%	1/22/29	100	97
² Toyota Auto Receivables Owner Trust Class A3 Series 2022-C	3.760%	4/15/27	50	49	² Verizon Owner Trust Class A Series 2020-C	0.410%	4/21/25	172	169
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	1.680%	5/15/25	50	49	² Volkswagen Auto Loan Enhanced Trust Class A3 Series 2021-1	1.020%	6/22/26	125	119
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	0.390%	6/15/26	25	23	² Wells Fargo Commercial Mortgage Trust Class A2 Series 2015-NX51	2.632%	5/15/48	1	1
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-D	0.470%	1/15/26	25	24	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-BNK1	2.652%	8/15/49	150	135
² Toyota Auto Receivables Owner Trust Class A4 Series 2021-B	0.530%	10/15/26	50	45	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-C36	2.807%	11/15/59	44	40
² UBS Commercial Mortgage Trust Class A2 Series 2018-C13	4.208%	10/15/51	14	14	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2017-C40	3.317%	10/15/50	100	91
² UBS Commercial Mortgage Trust Class A3 Series 2017-C4	3.301%	10/15/50	91	83	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C26	3.166%	2/15/48	75	71
² UBS Commercial Mortgage Trust Class A3 Series 2018-C8	3.720%	2/15/51	124	115	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	158	151
² UBS Commercial Mortgage Trust Class A4 Series 2017-C1	3.460%	6/15/50	100	92	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C28	3.540%	5/15/48	175	166
² UBS Commercial Mortgage Trust Class A4 Series 2017-C2	3.487%	8/15/50	150	138	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	175	166
² UBS Commercial Mortgage Trust Class A4 Series 2017-C3	3.426%	8/15/50	175	160	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C30	3.664%	9/15/58	50	47
² UBS Commercial Mortgage Trust Class A4 Series 2017-C4	3.563%	10/15/50	150	136	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	75	71
² UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	138	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-P2	3.809%	12/15/48	50	48
² UBS Commercial Mortgage Trust Class A4 Series 2018-C10	4.313%	5/15/51	175	165	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-SG1	3.789%	9/15/48	204	195
² UBS Commercial Mortgage Trust Class A4 Series 2018-C13	4.334%	10/15/51	75	71	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C33	3.426%	3/15/59	325	305
² UBS Commercial Mortgage Trust Class A4 Series 2018-C14	4.448%	12/15/51	225	212	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C34	3.096%	6/15/49	75	69
² UBS Commercial Mortgage Trust Class A4 Series 2018-C15	4.341%	12/15/51	125	118	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-LC24	2.942%	10/15/49	162	148
^{2,4} UBS Commercial Mortgage Trust Class A4 Series 2018-C9	4.117%	3/15/51	275	255	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	150	139
² UBS Commercial Mortgage Trust Class A4 Series 2019-C16	3.605%	4/15/52	100	90	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C41	3.472%	11/15/50	250	230
² UBS Commercial Mortgage Trust Class A4 Series 2019-C17	2.921%	10/15/52	125	106	^{2,4} Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C43	4.012%	3/15/51	275	258
² UBS Commercial Mortgage Trust Class A4 Series 2019-C18	3.035%	12/15/52	75	64	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C45	4.184%	6/15/51	200	189
² UBS Commercial Mortgage Trust Class A5 Series 2017-C5	3.474%	11/15/50	100	91	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C46	4.152%	8/15/51	75	71
^{2,4} UBS Commercial Mortgage Trust Class A5 Series 2018-C11	4.241%	6/15/51	125	118	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C47	4.442%	9/15/61	150	143
² UBS Commercial Mortgage Trust Class A5 Series 2018-C12	4.296%	8/15/51	100	94					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C51	3.311%	6/15/52	200	177	² WFRBS Commercial Mortgage Trust Class A4 Series 2013-C17	4.023%	12/15/46	25	25
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C53	3.040%	10/15/52	200	174	² WFRBS Commercial Mortgage Trust Class A4 Series 2014-C21	3.410%	8/15/47	52	50
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C54	3.146%	12/15/52	100	87	² WFRBS Commercial Mortgage Trust Class A5 Series 2013-C16	4.415%	9/15/46	30	30
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2020-C58	2.092%	7/15/53	50	40	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C19	4.101%	3/15/47	50	49
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	75	73	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C20	3.995%	5/15/47	25	24
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	125	119	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C21	3.678%	8/15/47	75	72
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-LC20	3.184%	4/15/50	276	261	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	144
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-NX51	3.148%	5/15/48	50	47	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	48
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2016-C37	3.794%	12/15/49	100	94	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	62
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C38	3.453%	7/15/50	192	177	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C25	3.631%	11/15/47	50	48
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C39	3.418%	9/15/50	175	161	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	140	137
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	175	166	² WFRBS Commercial Mortgage Trust Class AS Series 2013-C12	3.560%	3/15/48	8	8
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C52	2.892%	8/15/52	270	234	² WFRBS Commercial Mortgage Trust Class AS Series 2013-C13	3.345%	5/15/45	15	15
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C55	2.725%	2/15/53	165	140	² WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	75	73
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C56	2.448%	6/15/53	50	41	^{2,4} WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	20	19
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2021-C59	2.626%	4/15/54	100	82	^{2,4} WFRBS Commercial Mortgage Trust Class AS Series 2013-C16	4.668%	9/15/46	50	49
² Wells Fargo Commercial Mortgage Trust Class AS Series 2014-LC18	3.808%	12/15/47	75	71	² WFRBS Commercial Mortgage Trust Class AS Series 2013-C17	4.255%	12/15/46	25	25
² Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C26	3.580%	2/15/48	50	47	² WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	24
^{2,4} Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C28	3.872%	5/15/48	31	29	^{2,4} WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	58
^{2,4} Wells Fargo Commercial Mortgage Trust Class AS Series 2015-LC22	4.207%	9/15/58	75	70	² WFRBS Commercial Mortgage Trust Class ASB Series 2013-C15	3.720%	8/15/46	1	1
^{2,4} Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C38	3.665%	7/15/50	54	48	² WFRBS Commercial Mortgage Trust Class ASB Series 2013-C16	3.963%	9/15/46	3	3
² Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C39	3.702%	9/15/50	100	90	² WFRBS Commercial Mortgage Trust Class ASB Series 2013-C17	3.558%	12/15/46	4	4
^{2,4} Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C40	3.854%	10/15/50	25	22	² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C19	3.618%	3/15/47	6	6
^{2,4} Wells Fargo Commercial Mortgage Trust Class AS Series 2018-C43	4.152%	3/15/51	50	46	² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C20	3.638%	5/15/47	6	6
² Wells Fargo Commercial Mortgage Trust Class AS Series 2019-C52	3.143%	8/15/52	100	85	² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	26	26
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C26	2.991%	2/15/48	54	52	² WFRBS Commercial Mortgage Trust Class ASB Series 2014-LC14	3.522%	3/15/47	11	11
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C29	3.400%	6/15/48	57	56	^{2,4} WFRBS Commercial Mortgage Trust Class B Series 2013-C17	4.788%	12/15/46	25	24
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC20	2.978%	4/15/50	12	12	^{2,4} WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	24
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC22	3.571%	9/15/58	26	26	^{2,4} WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	24
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-NX51	2.934%	5/15/48	16	15	² World Omni Auto Receivables Trust Class A3 Series 2019-C	1.960%	12/16/24	23	23
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-P2	3.656%	12/15/48	61	59	² World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	22	21
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-C32	3.324%	1/15/59	36	35	² World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	31	30
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-LC24	2.825%	10/15/49	70	67	² World Omni Auto Receivables Trust Class A3 Series 2021-A	0.300%	1/15/26	38	36
² Wells Fargo Commercial Mortgage Trust Class B Series 2015-LC20	3.719%	4/15/50	50	46	² World Omni Auto Receivables Trust Class A3 Series 2021-B	0.420%	6/15/26	75	72
² WFRBS Commercial Mortgage Trust Class A3 Series 2014-C24	3.428%	11/15/47	25	24	² World Omni Auto Receivables Trust Class A3 Series 2021-C	0.440%	8/17/26	100	96
² WFRBS Commercial Mortgage Trust Class A4 Series 2013-C13	3.001%	5/15/45	76	76	² World Omni Auto Receivables Trust Class A3 Series 2021-D	0.810%	10/15/26	100	95
					² World Omni Auto Receivables Trust Class A3 Series 2022-A	1.660%	5/17/27	50	48
					² World Omni Auto Receivables Trust Class A3 Series 2022-B	3.250%	7/15/27	75	72

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² World Omni Auto Receivables Trust Class A3 Series 2022-C	3.660%	10/15/27	50	48	British Telecommunications plc	9.625%	12/15/30	516	616
² World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	9	Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	175	173
² World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	23	Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	850	834
² World Omni Automobile Lease Securitization Trust Class A3 Series 2021-A	0.420%	8/15/24	50	49	Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	230	208
² World Omni Automobile Lease Securitization Trust Class A4 Series 2020-B	0.520%	2/17/26	25	25	Charter Communications Operating LLC / Charter Communications Operating Capital	2.250%	1/15/29	250	201
² World Omni Select Auto Trust Class A3 Series 2020-A	0.550%	7/15/25	7	7	Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	225	212
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$115,551)				103,699					
Corporate Bonds (27.0%)									
Communications (2.3%)									
Activision Blizzard Inc.	3.400%	9/15/26	160	152	Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	330	257
Activision Blizzard Inc.	1.350%	9/15/30	150	117	Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	4/1/33	200	171
Activision Blizzard Inc.	4.500%	6/15/47	200	175	Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	175	171
Activision Blizzard Inc.	2.500%	9/15/50	300	185	Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	350	294
Alphabet Inc.	0.450%	8/15/25	500	451	Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	6/1/41	500	329
Alphabet Inc.	0.800%	8/15/27	500	429	Charter Communications Operating LLC / Charter Communications Operating Capital	3.800%	2/15/27	700	667
Alphabet Inc.	1.100%	8/15/30	500	393	Charter Communications Operating LLC / Charter Communications Operating Capital	2.300%	6/1/27	450	401
Alphabet Inc.	1.900%	8/15/40	200	133	Charter Communications Operating LLC / Charter Communications Operating Capital	1.650%	2/1/28	500	423
Alphabet Inc.	2.250%	8/15/60	500	284	Charter Communications Operating LLC / Charter Communications Operating Capital	4.100%	2/15/28	402	383
America Movil SAB de CV	3.625%	4/22/29	200	182	Charter Communications Operating LLC / Charter Communications Operating Capital	4.350%	3/1/29	650	619
America Movil SAB de CV	2.875%	5/7/30	200	171	Charter Communications Operating LLC / Charter Communications Operating Capital	4.300%	2/15/30	460	433
America Movil SAB de CV	4.700%	7/21/32	250	239	Charter Communications Operating LLC / Charter Communications Operating Capital	2.750%	6/1/31	450	374
America Movil SAB de CV	6.375%	3/1/35	300	320	Charter Communications Operating LLC / Charter Communications Operating Capital	2.250%	2/1/32	600	470
America Movil SAB de CV	6.125%	11/15/37	150	157	Charter Communications Operating LLC / Charter Communications Operating Capital	2.550%	12/1/33	472	363
America Movil SAB de CV	6.125%	3/30/40	200	207	Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	5/15/35	200	182
America Movil SAB de CV	4.375%	7/16/42	250	215	Charter Communications Operating LLC / Charter Communications Operating Capital	4.900%	8/15/37	300	276
America Movil SAB de CV	4.375%	4/22/49	200	171	Charter Communications Operating LLC / Charter Communications Operating Capital	4.850%	3/1/39	480	430
AT&T Inc.	0.900%	3/25/24	500	475	Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	6/1/41	500	373
AT&T Inc.	1.700%	3/25/26	500	451	Charter Communications Operating LLC / Charter Communications Operating Capital	4.300%	12/15/42	271	223
AT&T Inc.	3.800%	2/15/27	700	667	Charter Communications Operating LLC / Charter Communications Operating Capital	4.750%	5/15/46	350	299
AT&T Inc.	2.300%	6/1/27	450	401	Charter Communications Operating LLC / Charter Communications Operating Capital	5.150%	11/15/46	736	664
AT&T Inc.	1.650%	2/1/28	500	423	Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	3/9/48	400	326
AT&T Inc.	4.100%	2/15/28	402	383	Charter Communications Operating LLC / Charter Communications Operating Capital	3.650%	6/1/51	600	424
AT&T Inc.	4.350%	3/1/29	650	619	Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	9/15/53	1,458	992
AT&T Inc.	4.300%	2/15/30	460	433	Charter Communications Operating LLC / Charter Communications Operating Capital	3.550%	9/15/55	1,550	1,047
AT&T Inc.	2.750%	6/1/31	450	374	Charter Communications Operating LLC / Charter Communications Operating Capital	3.800%	12/1/57	787	545
AT&T Inc.	2.250%	2/1/32	600	470	Charter Communications Operating LLC / Charter Communications Operating Capital	3.650%	9/15/59	629	426
AT&T Inc.	2.550%	12/1/33	472	363	Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	6/1/60	300	209
AT&T Inc.	4.500%	5/15/35	200	182	Baidu Inc.	4.375%	5/14/24	200	197
AT&T Inc.	4.900%	8/15/37	300	276	Baidu Inc.	3.075%	4/7/25	200	188
AT&T Inc.	4.850%	3/1/39	480	430	Baidu Inc.	3.625%	7/6/27	200	184
AT&T Inc.	3.500%	6/1/41	500	373	Baidu Inc.	3.425%	4/7/30	200	174
AT&T Inc.	4.300%	12/15/42	271	223	Baidu Inc.	2.375%	8/23/31	200	156
AT&T Inc.	4.750%	5/15/46	350	299	Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	100	67
AT&T Inc.	5.150%	11/15/46	736	664	Booking Holdings Inc.	3.650%	3/15/25	100	97
AT&T Inc.	4.500%	3/9/48	400	326	Booking Holdings Inc.	3.600%	6/1/26	225	216
AT&T Inc.	3.650%	6/1/51	600	424	Booking Holdings Inc.	3.550%	3/15/28	100	93
AT&T Inc.	3.500%	9/15/53	1,458	992	Booking Holdings Inc.	4.625%	4/13/30	300	290
AT&T Inc.	3.550%	9/15/55	1,550	1,047					
AT&T Inc.	3.800%	12/1/57	787	545					
AT&T Inc.	3.650%	9/15/59	629	426					
AT&T Inc.	3.850%	6/1/60	300	209					
Baidu Inc.	4.375%	5/14/24	200	197					
Baidu Inc.	3.075%	4/7/25	200	188					
Baidu Inc.	3.625%	7/6/27	200	184					
Baidu Inc.	3.425%	4/7/30	200	174					
Baidu Inc.	2.375%	8/23/31	200	156					
Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	100	67					
Booking Holdings Inc.	3.650%	3/15/25	100	97					
Booking Holdings Inc.	3.600%	6/1/26	225	216					
Booking Holdings Inc.	3.550%	3/15/28	100	93					
Booking Holdings Inc.	4.625%	4/13/30	300	290					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	69		Fox Corp.	3.500%	4/8/30	150	133
Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	4/1/61	500	289		Fox Corp.	5.476%	1/25/39	250	227
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	12/1/61	200	128		Fox Corp.	5.576%	1/25/49	325	291
Charter Communications Operating LLC / Charter Communications Operating Capital	3.950%	6/30/62	250	148		Grupo Televisa SAB	4.625%	1/30/26	100	98
Comcast Corp.	3.375%	2/15/25	264	256		Grupo Televisa SAB	6.625%	1/15/40	125	129
Comcast Corp.	3.375%	8/15/25	500	482		Grupo Televisa SAB	5.000%	5/13/45	225	193
Comcast Corp.	3.950%	10/15/25	625	612		Grupo Televisa SAB	5.250%	5/24/49	200	177
Comcast Corp.	3.150%	3/1/26	400	381		Interpublic Group of Cos. Inc.	4.200%	4/15/24	210	206
Comcast Corp.	2.350%	1/15/27	495	450		Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	96
Comcast Corp.	3.300%	2/1/27	400	378		Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	94
Comcast Corp.	3.300%	4/1/27	150	141		Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	161
Comcast Corp.	3.150%	2/15/28	325	300		Koninklijke KPN NV	8.375%	10/1/30	125	140
Comcast Corp.	4.150%	10/15/28	950	913		Magallanes Inc.	3.428%	3/15/24	300	291
Comcast Corp.	4.250%	10/15/30	350	336		Magallanes Inc.	3.638%	3/15/25	300	285
Comcast Corp.	1.950%	1/15/31	500	403		Magallanes Inc.	3.755%	3/15/27	800	722
Comcast Corp.	1.500%	2/15/31	500	389		Magallanes Inc.	4.279%	3/15/32	1,000	825
Comcast Corp.	4.250%	1/15/33	275	259		Magallanes Inc.	5.050%	3/15/42	900	692
Comcast Corp.	4.200%	8/15/34	175	162		Magallanes Inc.	5.141%	3/15/52	1,400	1,028
Comcast Corp.	5.650%	6/15/35	1,065	1,114		Magallanes Inc.	5.391%	3/15/62	600	440
Comcast Corp.	4.400%	8/15/35	150	139		Meta Platforms Inc.	3.500%	8/15/27	200	186
Comcast Corp.	3.200%	7/15/36	225	182		Meta Platforms Inc.	3.850%	8/15/32	200	176
Comcast Corp.	6.450%	3/15/37	175	192		Meta Platforms Inc.	4.450%	8/15/52	200	159
Comcast Corp.	4.600%	10/15/38	550	508		Meta Platforms Inc.	4.650%	8/15/62	200	160
Comcast Corp.	3.250%	11/1/39	250	195		NBCUniversal Media LLC	4.450%	1/15/43	225	197
Comcast Corp.	3.750%	4/1/40	300	248		Omnicom Group Inc.	2.450%	4/30/30	150	124
Comcast Corp.	4.650%	7/15/42	370	334		Omnicom Group Inc.	4.200%	6/1/30	100	93
Comcast Corp.	3.400%	7/15/46	200	147		Omnicom Group Inc.	2.600%	8/1/31	200	164
Comcast Corp.	3.969%	11/1/47	1,086	871		Omnicom Group Inc. / Omnicom Capital Inc.	3.650%	11/1/24	150	147
Comcast Corp.	4.000%	3/1/48	200	161		Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	250	240
Comcast Corp.	4.700%	10/15/48	38	34		Orange SA	9.000%	3/1/31	550	673
Comcast Corp.	3.999%	11/1/49	268	213		Orange SA	5.375%	1/13/42	325	315
Comcast Corp.	3.450%	2/1/50	400	292		Orange SA	5.500%	2/6/44	200	197
Comcast Corp.	2.800%	1/15/51	300	191		Paramount Global Inc.	4.750%	5/15/25	134	132
Comcast Corp.	2.887%	11/1/51	882	571		Paramount Global Inc.	4.000%	1/15/26	400	384
Comcast Corp.	2.937%	11/1/56	853	535		Paramount Global Inc.	2.900%	1/15/27	279	250
Comcast Corp.	4.950%	10/15/58	238	217		Paramount Global Inc.	3.375%	2/15/28	100	89
Comcast Corp.	2.987%	11/1/63	847	516		Paramount Global Inc.	3.700%	6/1/28	100	89
Deutsche Telekom International Finance BV	8.750%	6/15/30	775	914		Paramount Global Inc.	4.950%	1/15/31	250	223
Discovery Communications LLC	3.800%	3/13/24	100	98		Paramount Global Inc.	4.200%	5/19/32	200	164
Discovery Communications LLC	3.900%	11/15/24	150	145		Paramount Global Inc.	5.500%	5/15/33	75	67
Discovery Communications LLC	3.950%	6/15/25	303	289		Paramount Global Inc.	6.875%	4/30/36	240	233
Discovery Communications LLC	3.950%	3/20/28	400	355		Paramount Global Inc.	5.900%	10/15/40	225	197
Discovery Communications LLC	5.000%	9/20/37	325	262		Paramount Global Inc.	4.850%	7/1/42	225	167
Discovery Communications LLC	6.350%	6/1/40	150	136		Paramount Global Inc.	4.375%	3/15/43	406	281
Discovery Communications LLC	4.875%	4/1/43	300	222		Paramount Global Inc.	5.850%	9/1/43	225	187
Discovery Communications LLC	5.200%	9/20/47	225	168		Paramount Global Inc.	4.900%	8/15/44	100	73
Discovery Communications LLC	5.300%	5/15/49	75	57		Paramount Global Inc.	4.950%	5/19/50	250	183
Discovery Communications LLC	4.650%	5/15/50	200	138		Rogers Communications Inc.	3.625%	12/15/25	125	120
Discovery Communications LLC	4.000%	9/15/55	269	162		Rogers Communications Inc.	2.900%	11/15/26	100	91
Electronic Arts Inc.	4.800%	3/1/26	100	100		Rogers Communications Inc.	3.200%	3/15/27	200	185
Expedia Group Inc.	5.000%	2/15/26	150	148		Rogers Communications Inc.	3.800%	3/15/32	400	345
Expedia Group Inc.	4.625%	8/1/27	150	144		Rogers Communications Inc.	4.500%	3/15/42	200	162
Expedia Group Inc.	3.250%	2/15/30	250	212		Rogers Communications Inc.	4.500%	3/15/43	265	211
Expedia Group Inc.	2.950%	3/15/31	81	65		Rogers Communications Inc.	5.000%	3/15/44	190	162
Fox Corp.	4.030%	1/25/24	250	247		Rogers Communications Inc.	4.350%	5/1/49	250	190
Fox Corp.	3.050%	4/7/25	100	96		Rogers Communications Inc.	3.700%	11/15/49	150	102
Fox Corp.	4.709%	1/25/29	375	363		Rogers Communications Inc.	4.550%	3/15/52	400	312
						Take-Two Interactive Software Inc.	3.300%	3/28/24	200	195
						Take-Two Interactive Software Inc.	3.550%	4/14/25	200	193
						Take-Two Interactive Software Inc.	3.700%	4/14/27	200	188
						Telefonica Emisiones SA	4.103%	3/8/27	250	237
						Telefonica Emisiones SA	7.045%	6/20/36	475	491
						Telefonica Emisiones SA	4.665%	3/6/38	200	159
						Telefonica Emisiones SA	5.213%	3/8/47	550	444
						Telefonica Emisiones SA	4.895%	3/6/48	250	193
						Telefonica Europe BV	8.250%	9/15/30	250	279
						TELUS Corp.	2.800%	2/16/27	100	92
						TELUS Corp.	3.400%	5/13/32	100	85
						TELUS Corp.	4.300%	6/15/49	200	164

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amazon.com Inc.	4.100%	4/13/62	400	331	General Motors Financial Co. Inc.	3.950%	4/13/24	400	392
American Honda Finance Corp.	2.900%	2/16/24	150	146	General Motors Financial Co. Inc.	1.200%	10/15/24	200	185
American Honda Finance Corp.	0.550%	7/12/24	500	468	General Motors Financial Co. Inc.	3.500%	11/7/24	200	193
American Honda Finance Corp.	2.150%	9/10/24	125	119	General Motors Financial Co. Inc.	2.900%	2/26/25	958	909
American Honda Finance Corp.	1.200%	7/8/25	200	183	General Motors Financial Co. Inc.	3.800%	4/7/25	250	241
American Honda Finance Corp.	2.350%	1/8/27	100	91	General Motors Financial Co. Inc.	4.350%	4/9/25	325	317
American Honda Finance Corp.	2.000%	3/24/28	100	86	General Motors Financial Co. Inc.	2.750%	6/20/25	150	140
American Honda Finance Corp.	2.250%	1/12/29	100	86	General Motors Financial Co. Inc.	5.250%	3/1/26	150	148
American Honda Finance Corp.	1.800%	1/13/31	300	238	General Motors Financial Co. Inc.	1.500%	6/10/26	200	174
² American University	3.672%	4/1/49	110	85	General Motors Financial Co. Inc.	4.350%	1/17/27	325	309
Aptiv plc	4.350%	3/15/29	50	47	General Motors Financial Co. Inc.	5.000%	4/9/27	250	242
Aptiv plc	4.400%	10/1/46	50	38	General Motors Financial Co. Inc.	2.700%	8/20/27	500	437
Aptiv plc	5.400%	3/15/49	50	43	General Motors Financial Co. Inc.	2.400%	4/10/28	200	169
Aptiv plc	3.100%	12/1/51	250	148	General Motors Financial Co. Inc.	2.400%	10/15/28	200	166
Aptiv plc / Aptiv Corp.	3.250%	3/1/32	200	164	General Motors Financial Co. Inc.	4.300%	4/6/29	500	449
Aptiv plc / Aptiv Corp.	4.150%	5/1/52	200	145	General Motors Financial Co. Inc.	3.600%	6/21/30	700	589
AutoNation Inc.	3.500%	11/15/24	205	196	General Motors Financial Co. Inc.	2.350%	1/8/31	300	227
AutoNation Inc.	4.500%	10/1/25	150	146	General Motors Financial Co. Inc.	2.700%	6/10/31	200	154
AutoNation Inc.	3.800%	11/15/27	75	68	George Washington University	4.126%	9/15/48	300	251
AutoNation Inc.	3.850%	3/1/32	250	200	Georgetown University	4.315%	4/1/49	68	56
AutoZone Inc.	3.125%	4/18/24	130	127	Georgetown University	2.943%	4/1/50	100	64
AutoZone Inc.	3.250%	4/15/25	132	127	Georgetown University	5.215%	10/1/18	59	52
AutoZone Inc.	3.750%	6/1/27	100	95	Harley-Davidson Inc.	3.500%	7/28/25	100	95
AutoZone Inc.	3.750%	4/18/29	100	93	Harley-Davidson Inc.	4.625%	7/28/45	125	98
AutoZone Inc.	4.000%	4/15/30	250	231	Hasbro Inc.	3.900%	11/19/29	350	311
AutoZone Inc.	1.650%	1/15/31	200	155	Hasbro Inc.	6.350%	3/15/40	125	122
AutoZone Inc.	4.750%	8/1/32	200	194	Hasbro Inc.	5.100%	5/15/44	50	42
Best Buy Co. Inc.	4.450%	10/1/28	200	193	Home Depot Inc.	3.750%	2/15/24	200	198
BorgWarner Inc.	3.375%	3/15/25	75	72	Home Depot Inc.	2.700%	4/15/25	200	192
BorgWarner Inc.	2.650%	7/1/27	200	178	Home Depot Inc.	2.500%	4/15/27	395	363
BorgWarner Inc.	4.375%	3/15/45	100	77	Home Depot Inc.	2.800%	9/14/27	200	186
Brunswick Corp.	0.850%	8/18/24	200	185	Home Depot Inc.	2.950%	6/15/29	600	543
California Endowment	2.498%	4/1/51	50	31	Home Depot Inc.	2.700%	4/15/30	445	389
California Institute of Technology	4.321%	8/1/45	70	61	Home Depot Inc.	1.375%	3/15/31	500	387
California Institute of Technology	4.700%	11/1/11	50	41	Home Depot Inc.	1.875%	9/15/31	200	160
California Institute of Technology	3.650%	9/1/19	100	64	Home Depot Inc.	3.250%	4/15/32	200	178
Claremont Mckenna College	3.775%	1/1/22	150	96	Home Depot Inc.	4.500%	9/15/32	200	196
Daimler Finance North America LLC	8.500%	1/18/31	250	308	Home Depot Inc.	5.875%	12/16/36	825	883
Darden Restaurants Inc.	3.850%	5/1/27	200	190	Home Depot Inc.	3.300%	4/15/40	295	235
Darden Restaurants Inc.	4.550%	2/15/48	50	39	Home Depot Inc.	5.950%	4/1/41	175	190
Dick's Sporting Goods Inc.	3.150%	1/15/32	200	157	Home Depot Inc.	4.200%	4/1/43	200	175
Dick's Sporting Goods Inc.	4.100%	1/15/52	100	65	Home Depot Inc.	4.875%	2/15/44	300	288
DR Horton Inc.	2.500%	10/15/24	100	95	Home Depot Inc.	4.400%	3/15/45	100	89
² Duke University	2.682%	10/1/44	100	72	Home Depot Inc.	4.250%	4/1/46	330	287
² Duke University	2.832%	10/1/55	125	84	Home Depot Inc.	3.900%	6/15/47	250	207
eBay Inc.	3.450%	8/1/24	125	122	Home Depot Inc.	4.500%	12/6/48	225	206
eBay Inc.	1.900%	3/11/25	180	168	Home Depot Inc.	3.350%	4/15/50	375	279
eBay Inc.	1.400%	5/10/26	200	177	Home Depot Inc.	2.375%	3/15/51	200	121
eBay Inc.	3.600%	6/5/27	300	283	Home Depot Inc.	2.750%	9/15/51	300	199
eBay Inc.	2.700%	3/11/30	200	170	Home Depot Inc.	3.625%	4/15/52	500	391
eBay Inc.	2.600%	5/10/31	200	165	Home Depot Inc.	4.950%	9/15/52	250	242
eBay Inc.	4.000%	7/15/42	200	159	Honda Motor Co. Ltd.	2.534%	3/10/27	200	183
eBay Inc.	3.650%	5/10/51	200	144	Honda Motor Co. Ltd.	2.967%	3/10/32	200	172
Emory University	2.143%	9/1/30	150	124	Howard University	5.209%	10/1/52	50	39
Emory University	2.969%	9/1/50	50	34	Hyatt Hotels Corp.	1.800%	10/1/24	200	187
Ford Foundation	2.415%	6/1/50	60	38	Hyatt Hotels Corp.	4.850%	3/15/26	200	196
Ford Foundation	2.815%	6/1/70	150	89	Hyatt Hotels Corp.	4.375%	9/15/28	75	69
Fortune Brands Innovations Inc.	4.000%	6/15/25	233	227	Hyatt Hotels Corp.	6.000%	4/23/30	200	195
Fortune Brands Innovations Inc.	3.250%	9/15/29	50	43	JD.com Inc.	3.875%	4/29/26	200	190
General Motors Co.	6.125%	10/1/25	600	612	JD.com Inc.	3.375%	1/14/30	200	175
General Motors Co.	6.800%	10/1/27	100	104	² Johns Hopkins University	4.083%	7/1/53	75	63
General Motors Co.	5.600%	10/15/32	200	186	Johns Hopkins University	4.705%	7/1/32	75	75
General Motors Co.	5.000%	4/1/35	165	142	Lear Corp.	3.800%	9/15/27	41	38
General Motors Co.	6.600%	4/1/36	250	245	Lear Corp.	4.250%	5/15/29	150	135
General Motors Co.	5.150%	4/1/38	225	195	Lear Corp.	3.500%	5/30/30	100	84
General Motors Co.	6.250%	10/2/43	210	195	Lear Corp.	5.250%	5/15/49	125	103
General Motors Co.	5.200%	4/1/45	230	188	Leggett & Platt Inc.	3.800%	11/15/24	100	97
General Motors Co.	5.400%	4/1/48	200	165	Leggett & Platt Inc.	3.500%	11/15/27	125	115
General Motors Co.	5.950%	4/1/49	175	153	Leggett & Platt Inc.	4.400%	3/15/29	75	71
General Motors Financial Co. Inc.	1.050%	3/8/24	200	190	Leggett & Platt Inc.	3.500%	11/15/51	200	140
					Leland Stanford Junior University	3.647%	5/1/48	200	166

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Lennar Corp.	4.500%	4/30/24	300	296		MDC Holdings Inc.	6.000%	1/15/43	100	82
Lennar Corp.	5.250%	6/1/26	200	200		Mohawk Industries Inc.	3.625%	5/15/30	125	108
Lowe's Cos. Inc.	3.125%	9/15/24	100	97		NIKE Inc.	2.400%	3/27/25	225	215
Lowe's Cos. Inc.	4.400%	9/8/25	150	148		NIKE Inc.	2.375%	11/1/26	200	185
Lowe's Cos. Inc.	3.375%	9/15/25	200	192		NIKE Inc.	2.750%	3/27/27	200	187
Lowe's Cos. Inc.	2.500%	4/15/26	250	233		NIKE Inc.	2.850%	3/27/30	200	179
Lowe's Cos. Inc.	3.100%	5/3/27	350	326		NIKE Inc.	3.625%	5/1/43	125	103
Lowe's Cos. Inc.	1.300%	4/15/28	260	216		NIKE Inc.	3.875%	11/1/45	225	194
Lowe's Cos. Inc.	1.700%	9/15/28	200	168		NIKE Inc.	3.375%	3/27/50	300	235
Lowe's Cos. Inc.	6.500%	3/15/29	67	72	2	Northwestern University	4.643%	12/1/44	75	72
Lowe's Cos. Inc.	3.650%	4/5/29	300	277	2	Northwestern University	2.640%	12/1/50	50	33
Lowe's Cos. Inc.	4.500%	4/15/30	250	240	2	Northwestern University	3.662%	12/1/57	75	58
Lowe's Cos. Inc.	1.700%	10/15/30	300	234		NVR Inc.	3.000%	5/15/30	200	168
Lowe's Cos. Inc.	2.625%	4/1/31	500	414		O'Reilly Automotive Inc.	3.600%	9/1/27	325	307
Lowe's Cos. Inc.	3.750%	4/1/32	500	446		O'Reilly Automotive Inc.	1.750%	3/15/31	500	387
Lowe's Cos. Inc.	5.000%	4/15/33	250	245		President and Fellows of Harvard College	4.875%	10/15/40	225	223
Lowe's Cos. Inc.	2.800%	9/15/41	200	136		President and Fellows of Harvard College	3.150%	7/15/46	100	76
Lowe's Cos. Inc.	4.250%	9/15/44	28	22		President and Fellows of Harvard College	3.745%	11/15/52	100	83
Lowe's Cos. Inc.	3.700%	4/15/46	250	186		PulteGroup Inc.	5.500%	3/1/26	200	201
Lowe's Cos. Inc.	4.050%	5/3/47	300	236		PulteGroup Inc.	6.375%	5/15/33	300	299
Lowe's Cos. Inc.	3.000%	10/15/50	500	321		Ralph Lauren Corp.	3.750%	9/15/25	50	49
Lowe's Cos. Inc.	4.250%	4/1/52	300	240		Ralph Lauren Corp.	2.950%	6/15/30	200	172
Lowe's Cos. Inc.	5.625%	4/15/53	200	193		Rockefeller Foundation	2.492%	10/1/50	250	158
Lowe's Cos. Inc.	4.450%	4/1/62	250	196		Ross Stores Inc.	4.600%	4/15/25	200	198
Lowe's Cos. Inc.	5.800%	9/15/62	200	193		Ross Stores Inc.	1.875%	4/15/31	200	157
Magna International Inc.	3.625%	6/15/24	170	166		Starbucks Corp.	2.450%	6/15/26	200	185
Magna International Inc.	4.150%	10/1/25	100	98		Starbucks Corp.	3.500%	3/1/28	100	94
Magna International Inc.	2.450%	6/15/30	100	83		Starbucks Corp.	4.000%	11/15/28	200	191
Marriott International Inc.	3.750%	3/15/25	175	169		Starbucks Corp.	3.550%	8/15/29	200	184
Marriott International Inc.	3.750%	10/1/25	65	62		Starbucks Corp.	2.250%	3/12/30	450	374
Marriott International Inc.	3.125%	6/15/26	1,083	1,012		Starbucks Corp.	2.550%	11/15/30	550	462
Marriott International Inc.	4.000%	4/15/28	50	47		Starbucks Corp.	4.300%	6/15/45	50	42
Marriott International Inc.	4.625%	6/15/30	200	187		Starbucks Corp.	3.750%	12/1/47	125	96
Marriott International Inc.	2.850%	4/15/31	300	243		Starbucks Corp.	4.500%	11/15/48	200	173
Masco Corp.	3.500%	11/15/27	100	92		Starbucks Corp.	3.350%	3/12/50	100	71
Masco Corp.	1.500%	2/15/28	200	166		Starbucks Corp.	3.500%	11/15/50	300	218
Masco Corp.	7.750%	8/1/29	24	26		Tapestry Inc.	4.125%	7/15/27	23	22
Masco Corp.	2.000%	2/15/31	100	77		Tapestry Inc.	3.050%	3/15/32	200	156
Masco Corp.	4.500%	5/15/47	100	79		TJX Cos. Inc.	2.250%	9/15/26	350	320
2 Massachusetts Institute of Technology	3.959%	7/1/38	125	113		Toyota Motor Corp.	2.358%	7/2/24	100	96
Massachusetts Institute of Technology	2.989%	7/1/50	85	62		Toyota Motor Corp.	1.339%	3/25/26	500	448
Massachusetts Institute of Technology	3.067%	4/1/52	100	74		Toyota Motor Corp.	2.760%	7/2/29	100	89
Massachusetts Institute of Technology	5.600%	7/1/11	130	136		Toyota Motor Credit Corp.	2.900%	4/17/24	125	122
Massachusetts Institute of Technology	4.678%	7/1/14	125	109		Toyota Motor Credit Corp.	0.500%	6/18/24	200	188
Massachusetts Institute of Technology	3.885%	7/1/16	100	72		Toyota Motor Credit Corp.	0.625%	9/13/24	200	186
McDonald's Corp.	3.300%	7/1/25	497	481		Toyota Motor Credit Corp.	4.400%	9/20/24	200	198
McDonald's Corp.	3.700%	1/30/26	300	292		Toyota Motor Credit Corp.	1.450%	1/13/25	200	187
McDonald's Corp.	3.500%	3/1/27	200	190		Toyota Motor Credit Corp.	1.800%	2/13/25	250	235
McDonald's Corp.	3.500%	7/1/27	315	299		Toyota Motor Credit Corp.	3.400%	4/14/25	125	121
McDonald's Corp.	3.800%	4/1/28	350	335		Toyota Motor Credit Corp.	1.125%	6/18/26	200	177
McDonald's Corp.	2.625%	9/1/29	200	175		Toyota Motor Credit Corp.	3.200%	1/11/27	200	188
McDonald's Corp.	2.125%	3/1/30	200	167		Toyota Motor Credit Corp.	1.900%	1/13/27	80	72
McDonald's Corp.	3.600%	7/1/30	200	183		Toyota Motor Credit Corp.	1.150%	8/13/27	500	426
McDonald's Corp.	4.700%	12/9/35	200	192		Toyota Motor Credit Corp.	4.550%	9/20/27	250	247
McDonald's Corp.	6.300%	10/15/37	150	163		Toyota Motor Credit Corp.	3.050%	1/11/28	100	93
McDonald's Corp.	6.300%	3/1/38	100	109		Toyota Motor Credit Corp.	1.900%	4/6/28	200	174
McDonald's Corp.	5.700%	2/1/39	100	103		Toyota Motor Credit Corp.	3.650%	1/8/29	530	498
McDonald's Corp.	3.700%	2/15/42	25	20		Toyota Motor Credit Corp.	2.150%	2/13/30	150	126
McDonald's Corp.	3.625%	5/1/43	100	78		Toyota Motor Credit Corp.	3.375%	4/1/30	400	364
McDonald's Corp.	4.600%	5/26/45	210	187		Toyota Motor Credit Corp.	1.900%	9/12/31	200	158
McDonald's Corp.	4.875%	12/9/45	300	278	2	Tractor Supply Co.	1.750%	11/1/30	200	154
McDonald's Corp.	4.450%	3/1/47	250	217		Trustees of Boston College	3.129%	7/1/52	100	70
McDonald's Corp.	4.450%	9/1/48	150	131		Trustees of Boston University	4.061%	10/1/48	50	41
McDonald's Corp.	3.625%	9/1/49	200	152		Trustees of Princeton University	5.700%	3/1/39	150	162
McDonald's Corp.	4.200%	4/1/50	200	167		Trustees of Princeton University	2.516%	7/1/50	150	101
McDonald's Corp.	2.500%	1/15/31	100	72		Trustees of Princeton University	4.201%	3/1/52	100	92
						Trustees of the University of Pennsylvania	2.396%	10/1/50	200	126

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Trustees of the University of Pennsylvania	4.674%	9/1/12	50	42	Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	175	155
² University of Chicago	2.547%	4/1/50	100	67	Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	155	160
University of Chicago	3.000%	10/1/52	50	35	Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	187	162
² University of Chicago	4.003%	10/1/53	100	84	Archer-Daniels-Midland Co.	2.500%	8/11/26	200	186
University of Miami	4.063%	4/1/52	100	82	Archer-Daniels-Midland Co.	5.935%	10/1/32	80	86
² University of Notre Dame du Lac	3.438%	2/15/45	100	80	Archer-Daniels-Midland Co.	5.375%	9/15/35	95	97
University of Notre Dame du Lac	3.394%	2/15/48	125	96	Archer-Daniels-Midland Co.	3.750%	9/15/47	50	41
² University of Southern California	3.028%	10/1/39	100	78	Archer-Daniels-Midland Co.	4.500%	3/15/49	125	114
² University of Southern California	3.841%	10/1/47	200	166	Archer-Daniels-Midland Co.	2.700%	9/15/51	200	133
University of Southern California	2.945%	10/1/51	200	135	BAT Capital Corp.	3.222%	8/15/24	650	627
University of Southern California	5.250%	10/1/11	100	97	BAT Capital Corp.	4.700%	4/2/27	330	317
VF Corp.	2.400%	4/23/25	200	188	BAT Capital Corp.	3.557%	8/15/27	875	797
VF Corp.	2.950%	4/23/30	200	166	BAT Capital Corp.	2.259%	3/25/28	500	416
Washington University	3.524%	4/15/54	100	80	BAT Capital Corp.	2.726%	3/25/31	500	390
Washington University	4.349%	4/15/22	50	39	BAT Capital Corp.	7.750%	10/19/32	100	108
Whirlpool Corp.	4.000%	3/1/24	50	49	BAT Capital Corp.	4.390%	8/15/37	525	408
Whirlpool Corp.	3.700%	5/1/25	75	73	BAT Capital Corp.	4.540%	8/15/47	575	409
Whirlpool Corp.	4.750%	2/26/29	150	146	BAT Capital Corp.	4.758%	9/6/49	250	182
Whirlpool Corp.	4.500%	6/1/46	100	78	BAT Capital Corp.	3.984%	9/25/50	300	197
Whirlpool Corp.	4.600%	5/15/50	75	60	Brown-Forman Corp.	3.500%	4/15/25	81	79
² William Marsh Rice University	3.574%	5/15/45	150	123	Brown-Forman Corp.	4.500%	7/15/45	100	91
Yale University	0.873%	4/15/25	100	92	Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	187
Yale University	1.482%	4/15/30	100	80	Bunge Ltd. Finance Corp.	2.750%	5/14/31	350	287
Yale University	2.402%	4/15/50	100	64	Campbell Soup Co.	3.950%	3/15/25	200	195
				64,730	Campbell Soup Co.	3.300%	3/19/25	125	120
Consumer Staples (1.8%)					Campbell Soup Co.	4.150%	3/15/28	175	167
Ahold Finance USA LLC	6.875%	5/1/29	100	104	Campbell Soup Co.	2.375%	4/24/30	150	125
Altria Group Inc.	4.000%	1/31/24	250	247	Campbell Soup Co.	4.800%	3/15/48	135	120
Altria Group Inc.	2.350%	5/6/25	150	141	Campbell Soup Co.	3.125%	4/24/50	100	68
Altria Group Inc.	5.800%	2/14/39	120	110	Campbell Soup Co.	3.150%	8/1/27	100	93
Altria Group Inc.	3.400%	2/4/41	500	332	Church & Dwight Co. Inc.	3.950%	8/1/47	75	59
Altria Group Inc.	4.250%	8/9/42	275	204	Clorox Co.	3.100%	10/1/27	50	46
Altria Group Inc.	4.500%	5/2/43	125	94	Clorox Co.	3.900%	5/15/28	50	48
Altria Group Inc.	5.375%	1/31/44	350	310	Clorox Co.	1.800%	5/15/30	50	40
Altria Group Inc.	3.875%	9/16/46	425	284	Coca-Cola Co.	1.750%	9/6/24	100	95
Altria Group Inc.	5.950%	2/14/49	155	138	Coca-Cola Co.	3.375%	3/25/27	200	192
Altria Group Inc.	3.700%	2/4/51	750	474	Coca-Cola Co.	2.900%	5/25/27	559	526
Altria Group Inc.	6.200%	2/14/59	70	65	Coca-Cola Co.	1.000%	3/15/28	500	419
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	1,045	1,007	Coca-Cola Co.	2.125%	9/6/29	125	107
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	1,195	1,127	Coca-Cola Co.	3.450%	3/25/30	250	232
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	1,630	1,492	Coca-Cola Co.	1.375%	3/15/31	500	391
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	100	94	Coca-Cola Co.	4.125%	3/25/40	100	89
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	450	404	Coca-Cola Co.	2.500%	6/1/40	200	146
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	475	435	Coca-Cola Co.	2.875%	5/5/41	500	383
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	500	477	Coca-Cola Co.	4.200%	3/25/50	175	161
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	465	460	Coca-Cola Co.	2.600%	6/1/50	300	202
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	1,000	909	Coca-Cola Co.	2.750%	6/1/60	325	219
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	275	247	Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	121
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	150	186	Coca-Cola Femsa SAB de CV	2.750%	1/22/30	200	174
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	125	125	Coca-Cola Femsa SAB de CV	5.250%	11/26/43	150	144
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	325	305	Colgate-Palmolive Co.	3.250%	3/15/24	100	98
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	605	533	Colgate-Palmolive Co.	3.100%	8/15/27	250	237
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	601	514	Colgate-Palmolive Co.	4.000%	8/15/45	150	134
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	600	598	Conagra Brands Inc.	4.300%	5/1/24	200	197
Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	150	133	Conagra Brands Inc.	4.600%	11/1/25	150	148
					Conagra Brands Inc.	7.000%	10/1/28	75	80
					Conagra Brands Inc.	8.250%	9/15/30	50	57
					Conagra Brands Inc.	5.300%	11/1/38	100	95
					Constellation Brands Inc.	4.750%	11/15/24	175	174
					Constellation Brands Inc.	4.400%	11/15/25	100	98
					Constellation Brands Inc.	3.700%	12/6/26	425	404
					Constellation Brands Inc.	3.500%	5/9/27	150	140
					Constellation Brands Inc.	3.600%	2/15/28	175	162
					Constellation Brands Inc.	4.650%	11/15/28	75	73
					Constellation Brands Inc.	3.150%	8/1/29	225	197
					Constellation Brands Inc.	2.875%	5/1/30	356	303
					Constellation Brands Inc.	2.250%	8/1/31	200	159
					Constellation Brands Inc.	5.250%	11/15/48	225	212
					Constellation Brands Inc.	3.750%	5/1/50	125	94

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Costco Wholesale Corp.	3.000%	5/18/27	100	94	Keurig Dr Pepper Inc.	3.950%	4/15/29	250	232
Costco Wholesale Corp.	1.375%	6/20/27	250	219	Keurig Dr Pepper Inc.	3.200%	5/1/30	150	131
Costco Wholesale Corp.	1.600%	4/20/30	1,900	1,555	Keurig Dr Pepper Inc.	2.250%	3/15/31	250	201
Costco Wholesale Corp.	1.750%	4/20/32	200	158	Keurig Dr Pepper Inc.	4.050%	4/15/32	250	227
Delhaize America LLC	9.000%	4/15/31	100	121	Keurig Dr Pepper Inc.	4.500%	11/15/45	200	170
Diageo Capital plc	2.125%	10/24/24	200	190	Keurig Dr Pepper Inc.	4.420%	12/15/46	125	103
Diageo Capital plc	1.375%	9/29/25	200	183	Keurig Dr Pepper Inc.	3.800%	5/1/50	150	113
Diageo Capital plc	5.300%	10/24/27	250	256	Keurig Dr Pepper Inc.	4.500%	4/15/52	250	209
Diageo Capital plc	2.000%	4/29/30	200	165	Kimberly-Clark Corp.	3.050%	8/15/25	50	48
Diageo Capital plc	2.125%	4/29/32	200	159	Kimberly-Clark Corp.	2.750%	2/15/26	100	94
Diageo Capital plc	5.875%	9/30/36	50	53	Kimberly-Clark Corp.	1.050%	9/15/27	500	427
Diageo Capital plc	3.875%	4/29/43	250	206	Kimberly-Clark Corp.	3.950%	11/1/28	50	48
Dollar General Corp.	4.150%	11/1/25	105	102	Kimberly-Clark Corp.	3.200%	4/25/29	150	137
Dollar General Corp.	3.875%	4/15/27	150	143	Kimberly-Clark Corp.	3.100%	3/26/30	155	139
Dollar General Corp.	4.125%	5/1/28	150	143	Kimberly-Clark Corp.	2.000%	11/2/31	250	201
Dollar General Corp.	3.500%	4/3/30	100	90	Kimberly-Clark Corp.	6.625%	8/1/37	250	288
Dollar General Corp.	4.125%	4/3/50	350	280	Kimberly-Clark Corp.	5.300%	3/1/41	25	25
Dollar Tree Inc.	4.000%	5/15/25	200	195	Kimberly-Clark Corp.	3.200%	7/30/46	175	127
Dollar Tree Inc.	4.200%	5/15/28	300	288	Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	37
Estee Lauder Cos. Inc.	3.150%	3/15/27	367	348	Kraft Heinz Foods Co.	3.000%	6/1/26	350	328
Estee Lauder Cos. Inc.	2.375%	12/1/29	125	107	Kraft Heinz Foods Co.	3.750%	4/1/30	200	182
Estee Lauder Cos. Inc.	6.000%	5/15/37	75	80	Kraft Heinz Foods Co.	4.250%	3/1/31	200	187
Estee Lauder Cos. Inc.	4.375%	6/15/45	100	89	Kraft Heinz Foods Co.	6.875%	1/26/39	100	109
Estee Lauder Cos. Inc.	4.150%	3/15/47	100	86	Kraft Heinz Foods Co.	6.500%	2/9/40	250	265
Estee Lauder Cos. Inc.	3.125%	12/1/49	125	90	Kraft Heinz Foods Co.	5.200%	7/15/45	800	737
Flowers Foods Inc.	3.500%	10/1/26	75	71	Kraft Heinz Foods Co.	4.375%	6/1/46	450	368
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	82	Kraft Heinz Foods Co.	4.875%	10/1/49	350	305
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	600	420	Kraft Heinz Foods Co.	5.500%	6/1/50	250	240
General Mills Inc.	3.650%	2/15/24	100	99	Kroger Co.	4.000%	2/1/24	100	99
General Mills Inc.	4.200%	4/17/28	225	217	Kroger Co.	3.500%	2/1/26	160	153
General Mills Inc.	2.875%	4/15/30	150	130	Kroger Co.	2.650%	10/15/26	140	129
General Mills Inc.	2.250%	10/14/31	250	200	Kroger Co.	3.700%	8/1/27	100	94
GSK Consumer Healthcare Capital US LLC	3.375%	3/24/27	250	233	Kroger Co.	7.700%	6/1/29	50	55
GSK Consumer Healthcare Capital US LLC	3.375%	3/24/29	250	225	Kroger Co.	8.000%	9/15/29	125	140
GSK Consumer Healthcare Capital US LLC	3.625%	3/24/32	1,000	881	Kroger Co.	2.200%	5/1/30	100	81
Hershey Co.	2.625%	5/1/23	100	99	Kroger Co.	7.500%	4/1/31	100	113
Hershey Co.	2.050%	11/15/24	55	52	Kroger Co.	5.400%	7/15/40	50	48
Hershey Co.	3.200%	8/21/25	65	63	Kroger Co.	5.000%	4/15/42	125	114
Hershey Co.	2.300%	8/15/26	100	92	Kroger Co.	5.150%	8/1/43	100	92
Hershey Co.	2.450%	11/15/29	130	112	Kroger Co.	4.450%	2/1/47	150	127
Hershey Co.	3.125%	11/15/49	150	108	Kroger Co.	4.650%	1/15/48	225	194
Hormel Foods Corp.	1.800%	6/11/30	200	163	Kroger Co.	3.950%	1/15/50	175	136
Hormel Foods Corp.	3.050%	6/3/51	200	139	McCormick & Co. Inc.	3.150%	8/15/24	150	145
Ingredion Inc.	3.200%	10/1/26	100	94	McCormick & Co. Inc.	3.400%	8/15/27	150	140
Ingredion Inc.	2.900%	6/1/30	175	148	McCormick & Co. Inc.	2.500%	4/15/30	250	209
J M Smucker Co.	3.500%	3/15/25	175	169	Mead Johnson Nutrition Co.	4.125%	11/15/25	355	348
J M Smucker Co.	2.375%	3/15/30	100	83	Mead Johnson Nutrition Co.	5.900%	11/1/39	100	104
J M Smucker Co.	2.125%	3/15/32	100	78	Mead Johnson Nutrition Co.	4.600%	6/1/44	150	135
J M Smucker Co.	4.250%	3/15/35	100	89	Molson Coors Beverage Co.	3.000%	7/15/26	375	348
J M Smucker Co.	4.375%	3/15/45	125	103	Molson Coors Beverage Co.	5.000%	5/1/42	200	177
J M Smucker Co.	4.375%	3/15/45	125	103	Molson Coors Beverage Co.	4.200%	7/15/46	375	292
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	5.500%	1/15/30	500	475	Mondelez International Inc.	1.500%	5/4/25	100	93
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	5.750%	4/1/33	500	478	Mondelez International Inc.	2.625%	3/17/27	200	182
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	4.375%	2/2/52	400	284	Mondelez International Inc.	2.750%	4/13/30	115	99
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	6.500%	12/1/52	200	190	Mondelez International Inc.	1.875%	10/15/32	500	380
JM Smucker Co.	3.375%	12/15/27	150	139	Mondelez International Inc.	2.625%	9/4/50	250	158
Kellogg Co.	3.250%	4/1/26	125	119	PepsiCo Inc.	3.600%	3/1/24	700	692
Kellogg Co.	3.400%	11/15/27	125	116	PepsiCo Inc.	2.250%	3/19/25	265	252
Kellogg Co.	4.300%	5/15/28	100	97	PepsiCo Inc.	2.750%	4/30/25	200	192
Kellogg Co.	7.450%	4/1/31	125	142	PepsiCo Inc.	3.500%	7/17/25	452	441
Keurig Dr Pepper Inc.	4.417%	5/25/25	66	65	PepsiCo Inc.	2.375%	10/6/26	225	210
Keurig Dr Pepper Inc.	3.400%	11/15/25	100	96	PepsiCo Inc.	2.625%	3/19/27	100	93
Keurig Dr Pepper Inc.	2.550%	9/15/26	75	69	PepsiCo Inc.	3.000%	10/15/27	325	305
Keurig Dr Pepper Inc.	3.430%	6/15/27	100	93	PepsiCo Inc.	2.625%	7/29/29	200	177
					PepsiCo Inc.	2.750%	3/19/30	345	305
					PepsiCo Inc.	1.625%	5/1/30	200	163
					PepsiCo Inc.	1.400%	2/25/31	200	157
					PepsiCo Inc.	3.500%	3/19/40	175	145
					PepsiCo Inc.	2.625%	10/21/41	200	148
					PepsiCo Inc.	3.600%	8/13/42	100	83
					PepsiCo Inc.	4.450%	4/14/46	300	286

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	5.125%	6/30/27	525	520	Enbridge Inc.	2.500%	8/1/33	200	154
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	300	272	Enbridge Inc.	4.500%	6/10/44	100	83
Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	100	78	Enbridge Inc.	4.000%	11/15/49	100	76
Cheniere Energy Partners LP	4.500%	10/1/29	275	248	Enbridge Inc.	3.400%	8/1/51	400	273
Cheniere Energy Partners LP	4.000%	3/1/31	346	296	Energy Transfer LP	4.050%	3/15/25	700	678
Cheniere Energy Partners LP	3.250%	1/31/32	300	239	Energy Transfer LP	4.750%	1/15/26	500	488
Chevron Corp.	1.554%	5/11/25	300	279	Energy Transfer LP	5.500%	6/1/27	300	298
Chevron Corp.	2.236%	5/11/30	500	428	Energy Transfer LP	5.550%	2/15/28	200	198
Chevron USA Inc.	1.018%	8/12/27	500	429	Energy Transfer LP	5.250%	4/15/29	425	412
Chevron USA Inc.	3.850%	1/15/28	100	97	Energy Transfer LP	3.750%	5/15/30	450	397
Chevron USA Inc.	3.250%	10/15/29	200	183	Energy Transfer LP	5.750%	2/15/33	200	196
Chevron USA Inc.	5.250%	11/15/43	175	175	Energy Transfer LP	4.950%	1/15/43	175	141
Chevron USA Inc.	2.343%	8/12/50	200	125	Energy Transfer LP	5.300%	4/1/44	300	254
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	400	321	Energy Transfer LP	5.300%	4/15/47	200	167
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	200	132	Energy Transfer LP	5.400%	10/1/47	275	234
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	200	196	Energy Transfer Operating LP	6.625%	10/15/36	150	151
CNOOC Petroleum North America ULC	5.875%	3/10/35	200	198	Energy Transfer Operating LP	5.800%	6/15/38	150	138
CNOOC Petroleum North America ULC	6.400%	5/15/37	225	231	Energy Transfer Operating LP	6.050%	6/1/41	100	95
Columbia Pipeline Group Inc.	4.500%	6/1/25	300	296	Energy Transfer Operating LP	6.500%	2/1/42	275	272
Columbia Pipeline Group Inc.	5.800%	6/1/45	100	97	Energy Transfer Operating LP	6.125%	12/15/45	200	185
ConocoPhillips	4.300%	8/15/28	50	48	Energy Transfer Operating LP	6.000%	6/15/48	300	271
ConocoPhillips	2.400%	2/15/31	300	244	Energy Transfer Operating LP	6.250%	4/15/49	320	299
ConocoPhillips	5.900%	10/15/32	100	107	Energy Transfer Operating LP	5.000%	5/15/50	500	404
ConocoPhillips	5.900%	5/15/38	450	475	Enterprise Products Operating LLC	3.900%	2/15/24	175	172
ConocoPhillips	6.500%	2/1/39	100	112	Enterprise Products Operating LLC	3.750%	2/15/25	150	146
ConocoPhillips	4.875%	10/1/47	100	92	Enterprise Products Operating LLC	3.700%	2/15/26	150	145
ConocoPhillips Co.	6.950%	4/15/29	262	290	Enterprise Products Operating LLC	3.950%	2/15/27	100	96
ConocoPhillips Co.	3.758%	3/15/42	88	74	Enterprise Products Operating LLC	3.125%	7/31/29	200	176
ConocoPhillips Co.	4.300%	11/15/44	275	238	Enterprise Products Operating LLC	2.800%	1/31/30	300	256
ConocoPhillips Co.	4.025%	3/15/62	300	239	Enterprise Products Operating LLC	6.875%	3/1/33	175	191
Continental Resources Inc.	4.375%	1/15/28	200	182	Enterprise Products Operating LLC	7.550%	4/15/38	150	168
Continental Resources Inc.	4.900%	6/1/44	50	37	Enterprise Products Operating LLC	6.125%	10/15/39	300	308
Coterra Energy Inc.	3.900%	5/15/27	200	187	Enterprise Products Operating LLC	5.950%	2/1/41	175	175
DCP Midstream Operating LP	5.625%	7/15/27	75	75	Enterprise Products Operating LLC	4.450%	2/15/43	300	252
DCP Midstream Operating LP	3.250%	2/15/32	181	149	Enterprise Products Operating LLC	4.850%	3/15/44	520	457
Devon Energy Corp.	5.250%	9/15/24	200	200	Enterprise Products Operating LLC	4.900%	5/15/46	425	372
Devon Energy Corp.	5.850%	12/15/25	100	102	Enterprise Products Operating LLC	4.250%	2/15/48	300	242
Devon Energy Corp.	5.250%	10/15/27	100	99	Enterprise Products Operating LLC	4.200%	1/31/50	350	276
Devon Energy Corp.	5.875%	6/15/28	130	131	Enterprise Products Operating LLC	3.200%	2/15/52	300	198
Devon Energy Corp.	4.500%	1/15/30	130	121	Enterprise Products Operating LLC	3.300%	2/15/53	200	134
Devon Energy Corp.	7.875%	9/30/31	160	182	Enterprise Products Operating LLC	3.950%	1/31/60	200	145
Devon Energy Corp.	7.950%	4/15/32	163	186	Enterprise Products Operating LLC	5.250%	8/16/77	100	82
Devon Energy Corp.	5.000%	6/15/45	150	129	Enterprise Products Operating LLC	5.375%	2/15/78	200	154
Diamondback Energy Inc.	3.250%	12/1/26	100	93	EOG Resources Inc.	4.150%	1/15/26	150	147
Diamondback Energy Inc.	3.500%	12/1/29	200	175	EOG Resources Inc.	4.375%	4/15/30	200	194
Diamondback Energy Inc.	3.125%	3/24/31	200	166	EOG Resources Inc.	4.950%	4/15/50	200	191
Diamondback Energy Inc.	4.400%	3/24/51	200	153	EQT Corp.	6.125%	2/1/25	100	100
Diamondback Energy Inc.	4.250%	3/15/52	200	148	EQT Corp.	5.678%	10/1/25	200	200
Diamondback Energy Inc.	6.250%	3/15/53	200	194	EQT Corp.	3.125%	5/15/26	150	138
Eastern Gas Transmission & Storage Inc.	3.600%	12/15/24	66	64	EQT Corp.	3.900%	10/1/27	100	92
Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	100	87	EQT Corp.	5.700%	4/1/28	200	199
Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	200	164	EQT Corp.	5.000%	1/15/29	200	188
Enable Midstream Partners LP	3.900%	5/15/24	150	146	EQT Corp.	7.000%	2/1/30	200	207
Enable Midstream Partners LP	4.400%	3/15/27	150	143	Equinor ASA	2.650%	1/15/24	375	366
Enable Midstream Partners LP	4.950%	5/15/28	200	192	Equinor ASA	3.700%	3/1/24	150	148
Enable Midstream Partners LP	5.000%	5/15/44	100	82	Equinor ASA	3.250%	11/10/24	150	146
Enbridge Energy Partners LP	5.875%	10/15/25	150	152	Equinor ASA	1.750%	1/22/26	479	438
Enbridge Energy Partners LP	7.500%	4/15/38	150	165	Equinor ASA	7.250%	9/23/27	250	277
Enbridge Energy Partners LP	5.500%	9/15/40	125	117	Equinor ASA	3.625%	9/10/28	175	166
Enbridge Energy Partners LP	7.375%	10/15/45	125	140	Equinor ASA	2.375%	5/22/30	400	341
Enbridge Inc.	2.500%	1/15/25	100	95	Equinor ASA	5.100%	8/17/40	125	123
Enbridge Inc.	1.600%	10/4/26	200	175	Equinor ASA	4.250%	11/23/41	175	154
Enbridge Inc.	3.700%	7/15/27	150	141	Equinor ASA	3.950%	5/15/43	125	105
Enbridge Inc.	3.125%	11/15/29	200	174	Equinor ASA	4.800%	11/8/43	175	164
					Equinor ASA	3.250%	11/18/49	225	164
					Equinor ASA	3.700%	4/6/50	405	323
					Exxon Mobil Corp.	2.992%	3/19/25	950	916
					Exxon Mobil Corp.	3.043%	3/1/26	300	286
					Exxon Mobil Corp.	2.275%	8/16/26	600	556
					Exxon Mobil Corp.	2.440%	8/16/29	250	219
					Exxon Mobil Corp.	3.482%	3/19/30	375	349

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Exxon Mobil Corp.	2.610%	10/15/30	650	567					
Exxon Mobil Corp.	2.995%	8/16/39	300	231					
Exxon Mobil Corp.	4.227%	3/19/40	400	360					
Exxon Mobil Corp.	3.567%	3/6/45	235	185					
Exxon Mobil Corp.	4.114%	3/1/46	200	171					
Exxon Mobil Corp.	4.327%	3/19/50	825	730					
Exxon Mobil Corp.	3.452%	4/15/51	600	455					
Halliburton Co.	3.800%	11/15/25	8	8					
Halliburton Co.	2.920%	3/1/30	200	172					
Halliburton Co.	6.700%	9/15/38	345	366					
Halliburton Co.	4.500%	11/15/41	100	83					
Halliburton Co.	5.000%	11/15/45	500	443					
Helmerich & Payne Inc.	2.900%	9/29/31	100	81					
Hess Corp.	3.500%	7/15/24	100	97					
Hess Corp.	4.300%	4/1/27	250	239					
Hess Corp.	7.125%	3/15/33	100	108					
Hess Corp.	5.600%	2/15/41	450	426					
HF Sinclair Corp.	5.875%	4/1/26	200	201					
Kinder Morgan Energy Partners LP	4.300%	5/1/24	500	494					
Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	49					
Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	253					
Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	53					
Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	204					
Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	251					
Kinder Morgan Energy Partners LP	5.625%	9/1/41	50	46					
Kinder Morgan Energy Partners LP	4.700%	11/1/42	475	393					
Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	64					
Kinder Morgan Inc.	4.300%	6/1/25	300	295					
Kinder Morgan Inc.	1.750%	11/15/26	200	176					
Kinder Morgan Inc.	4.300%	3/1/28	200	192					
Kinder Morgan Inc.	7.800%	8/1/31	290	323					
Kinder Morgan Inc.	7.750%	1/15/32	265	298					
Kinder Morgan Inc.	5.300%	12/1/34	175	164					
Kinder Morgan Inc.	5.550%	6/1/45	200	183					
Kinder Morgan Inc.	5.050%	2/15/46	350	298					
Kinder Morgan Inc.	3.600%	2/15/51	200	138					
Magellan Midstream Partners LP	3.250%	6/1/30	200	174					
Magellan Midstream Partners LP	5.150%	10/15/43	125	109					
Magellan Midstream Partners LP	4.250%	9/15/46	200	151					
Magellan Midstream Partners LP	4.200%	10/3/47	150	113					
Magellan Midstream Partners LP	4.850%	2/1/49	100	83					
Marathon Oil Corp.	4.400%	7/15/27	200	191					
Marathon Oil Corp.	6.800%	3/15/32	400	412					
Marathon Petroleum Corp.	4.700%	5/1/25	300	296					
Marathon Petroleum Corp.	5.125%	12/15/26	200	199					
Marathon Petroleum Corp.	6.500%	3/1/41	300	310					
Marathon Petroleum Corp.	4.500%	4/1/48	260	207					
MPLX LP	4.875%	12/1/24	400	396					
MPLX LP	4.875%	6/1/25	283	280					
MPLX LP	4.125%	3/1/27	300	284					
MPLX LP	4.250%	12/1/27	400	378					
MPLX LP	4.000%	3/15/28	400	373					
MPLX LP	2.650%	8/15/30	500	406					
MPLX LP	4.950%	9/1/32	149	140					
MPLX LP	4.500%	4/15/38	400	336					
MPLX LP	5.500%	2/15/49	455	402					
Newfield Exploration Co.	5.375%	1/1/26	100	99					
NOV Inc.	3.600%	12/1/29	200	176					
NOV Inc.	3.950%	12/1/42	125	87					
ONEOK Inc.	2.750%	9/1/24	100	96					
ONEOK Inc.	2.200%	9/15/25	425	390					
ONEOK Inc.	4.550%	7/15/28	200	189					
ONEOK Inc.	4.350%	3/15/29	100	93					
ONEOK Inc.	3.400%	9/1/29	245	212					
ONEOK Inc.	3.100%	3/15/30	200	168					
ONEOK Inc.	4.950%	7/13/47	200	162					
ONEOK Inc.	4.450%	9/1/49	150	112					
ONEOK Inc.	4.500%	3/15/50	100	75					
ONEOK Inc.	7.150%	1/15/51	250	255					
ONEOK Partners LP	6.650%	10/1/36	300	301					
ONEOK Partners LP	6.125%	2/1/41	150	142					
Ovintiv Inc.	7.375%	11/1/31	50	54					
Ovintiv Inc.	6.500%	8/15/34	150	152					
Ovintiv Inc.	6.625%	8/15/37	200	201					
Ovintiv Inc.	6.500%	2/1/38	100	99					
Petroleos Mexicanos	2.378%	4/15/25	13	12	2				
Phillips 66	3.850%	4/9/25	300	292					
Phillips 66	2.150%	12/15/30	100	80					
Phillips 66	4.650%	11/15/34	300	280					
Phillips 66	4.875%	11/15/44	500	459					
Phillips 66	3.300%	3/15/52	200	139					
Phillips 66 Co.	2.450%	12/15/24	50	47	5				
Phillips 66 Co.	3.605%	2/15/25	250	242	5				
Phillips 66 Co.	3.750%	3/1/28	50	46	5				
Phillips 66 Co.	3.150%	12/15/29	100	87	5				
Phillips 66 Co.	4.680%	2/15/45	245	213	5				
Pioneer Natural Resources Co.	1.900%	8/15/30	300	235					
Pioneer Natural Resources Co.	2.150%	1/15/31	200	159					
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	600	581					
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	96					
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	275	239					
Plains All American Pipeline LP / PAA Finance Corp.	3.800%	9/15/30	200	174					
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	100	99					
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	151					
Sabine Pass Liquefaction LLC	5.750%	5/15/24	400	400					
Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	401					
Sabine Pass Liquefaction LLC	5.875%	6/30/26	450	455					
Sabine Pass Liquefaction LLC	5.000%	3/15/27	250	245					
Sabine Pass Liquefaction LLC	4.200%	3/15/28	300	282					
Sabine Pass Liquefaction LLC	4.500%	5/15/30	300	279					
Sabine Pass Liquefaction LLC	5.900%	9/15/37	150	150					
Schlumberger Investment SA	2.650%	6/26/30	300	257					
Shell International Finance BV	3.250%	5/11/25	200	194					
Shell International Finance BV	2.875%	5/10/26	500	471					
Shell International Finance BV	2.500%	9/12/26	900	835					
Shell International Finance BV	3.875%	11/13/28	100	96					
Shell International Finance BV	2.375%	11/7/29	550	476					
Shell International Finance BV	2.750%	4/6/30	200	176					
Shell International Finance BV	4.125%	5/11/35	300	278					
Shell International Finance BV	6.375%	12/15/38	475	524					
Shell International Finance BV	5.500%	3/25/40	175	179					
Shell International Finance BV	2.875%	11/26/41	200	146					
Shell International Finance BV	4.550%	8/12/43	300	271					
Shell International Finance BV	4.375%	5/11/45	430	377					
Shell International Finance BV	4.000%	5/10/46	700	577					
Shell International Finance BV	3.125%	11/7/49	500	353					
Shell International Finance BV	3.000%	11/26/51	200	136					
Spectra Energy Partners LP	4.750%	3/15/24	500	497					
Spectra Energy Partners LP	3.500%	3/15/25	138	133					
Spectra Energy Partners LP	3.375%	10/15/26	205	191					
Spectra Energy Partners LP	4.500%	3/15/45	325	267					
Suncor Energy Inc.	5.950%	12/1/34	125	124					
Suncor Energy Inc.	6.800%	5/15/38	225	236					
Suncor Energy Inc.	6.500%	6/15/38	300	308					
Suncor Energy Inc.	4.000%	11/15/47	100	76					
Suncor Energy Inc.	3.750%	3/4/51	200	145					
Targa Resources Corp.	4.200%	2/1/33	200	172					
Targa Resources Corp.	4.950%	4/15/52	200	159					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.500%	7/15/27	100	101					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	5.000%	1/15/28	100	96					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.875%	1/15/29	100	101					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	5.500%	3/1/30	200	188	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000%	10/29/28	750	629
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	4.875%	2/1/31	200	181	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/30/32	750	586
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	4.000%	1/15/32	200	168	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.400%	10/29/33	500	380
TC PipeLines LP	3.900%	5/25/27	50	47	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.850%	10/29/41	300	212
Total Capital International SA	3.461%	7/12/49	200	150	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.250%	2/15/24	100	99
Total Capital International SA	3.127%	5/29/50	100	71	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	8/1/25	125	120
Total Capital International SA	3.386%	6/29/60	200	141	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	6/15/30	300	250
TotalEnergies Capital International SA	3.700%	1/15/24	525	518	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.875%	10/15/26	75	70
TotalEnergies Capital International SA	2.434%	1/10/25	175	167	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.600%	4/1/30	225	204
TotalEnergies Capital International SA	2.829%	1/10/30	300	265	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.000%	10/15/46	50	38
TransCanada PipeLines Ltd.	1.000%	10/12/24	200	185	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.750%	1/15/49	235	210
TransCanada PipeLines Ltd.	4.250%	5/15/28	250	237	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.250%	2/1/24	200	197
TransCanada PipeLines Ltd.	4.100%	4/15/30	400	367	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.250%	9/15/24	75	73
TransCanada PipeLines Ltd.	2.500%	10/12/31	200	159	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.300%	2/1/25	200	186
TransCanada PipeLines Ltd.	4.625%	3/1/34	400	365	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.250%	3/1/25	150	142
TransCanada PipeLines Ltd.	5.600%	3/31/34	150	148	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.375%	7/1/25	250	236
TransCanada PipeLines Ltd.	5.850%	3/15/36	300	296	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.200%	1/15/27	200	175
TransCanada PipeLines Ltd.	4.750%	5/15/38	300	267	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.625%	4/1/27	75	68
TransCanada PipeLines Ltd.	6.100%	6/1/40	200	201	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.625%	12/1/27	200	181
TransCanada PipeLines Ltd.	4.875%	5/15/48	300	263	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.100%	9/1/28	500	408
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	94	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/1/28	100	94
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	200	174	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.250%	10/1/29	100	85
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	83	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000%	2/1/30	225	188
Valero Energy Corp.	4.350%	6/1/28	137	132	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.125%	12/1/30	750	621
Valero Energy Corp.	7.500%	4/15/32	400	450	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.875%	1/15/32	200	160
Valero Energy Corp.	6.625%	6/15/37	300	321	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.125%	5/1/24	400	387
Valero Energy Corp.	4.900%	3/15/45	150	134	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.250%	6/15/26	100	94
Valero Energy Corp.	3.650%	12/1/51	100	71	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.625%	5/15/30	100	93
Valero Energy Partners LP	4.500%	3/15/28	75	73	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.900%	9/15/44	100	92
Williams Companies Inc.	4.650%	8/15/32	200	187	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.250%	8/15/51	250	177
Williams Companies Inc.	5.300%	8/15/52	200	180	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.125%	5/1/24	400	387
Williams Cos. Inc.	4.550%	6/24/24	400	396	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.250%	6/15/26	100	94
Williams Cos. Inc.	3.900%	1/15/25	681	664	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.625%	5/15/30	100	93
Williams Cos. Inc.	3.750%	6/15/27	300	283	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.900%	9/15/44	100	92
Williams Cos. Inc.	3.500%	11/15/30	300	263	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.250%	8/15/51	250	177
Williams Cos. Inc.	2.600%	3/15/31	200	162	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.350%	10/29/25	75	72
Williams Cos. Inc.	6.300%	4/15/40	100	102	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.350%	10/29/25	75	72
Williams Cos. Inc.	5.800%	11/15/43	100	95	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.450%	12/15/30	500	381
Williams Cos. Inc.	5.400%	3/4/44	400	365	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.550%	5/9/35	75	77
Williams Cos. Inc.	5.750%	6/24/44	100	95	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	6/15/43	125	111
Williams Cos. Inc.	5.100%	9/15/45	200	175	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.200%	12/15/46	200	166
Williams Cos. Inc.	4.850%	3/1/48	150	128	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.850%	8/10/49	100	78
Williams Cos. Inc.	3.500%	10/15/51	200	137	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	5/15/67	100	97
				76,093	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.450%	10/2/23	511	495
Financials (79%)					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	5/21/24	150	146
ACE Capital Trust II	9.700%	4/1/30	50	62	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.125%	9/30/24	135	134
Aegon NV	5.500%	4/11/48	200	180	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.200%	11/2/28	450	352
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.650%	10/29/24	500	462	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	8.000%	11/1/31	400	413
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	250	254	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.400%	2/22/24	225	221
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	125	120	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000%	10/30/24	200	194
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.450%	10/29/26	750	656	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.625%	12/5/24	241	235
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	300	272	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.250%	3/4/25	200	189
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/15/27	500	465	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.200%	11/6/25	150	148
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	300	271	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.125%	5/20/26	250	236
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.650%	11/4/26	525	465
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.550%	3/4/27	200	182
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	5/3/27	350	327
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.050%	12/3/42	67	58
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.250%	4/2/30	150	147
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	6/15/47	110	88
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.125%	2/15/24	42	42
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.900%	4/1/26	450	435
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.200%	4/1/28	120	114
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.250%	3/15/29	30	28
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.400%	6/30/30	120	106
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/15/35	100	87
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.700%	7/10/35	45	40
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.250%	5/1/36	475	501
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	7/16/44	350	303
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.750%	4/1/48	200	179
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.750%	4/1/48	125	119
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.700%	10/15/24	187	182
					AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000%	4/2/25	20	19

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ameriprise Financial Inc.	2.875%	9/15/26	100	93	Bank of America Corp.	3.194%	7/23/30	1,125	968
Aon Corp.	8.205%	1/1/27	25	26	Bank of America Corp.	2.884%	10/22/30	300	252
Aon Corp.	4.500%	12/15/28	100	96	Bank of America Corp.	2.496%	2/13/31	750	609
Aon Corp.	3.750%	5/2/29	90	83	Bank of America Corp.	2.592%	4/29/31	2,000	1,632
Aon Corp.	2.800%	5/15/30	405	346	Bank of America Corp.	2.687%	4/22/32	500	400
Aon Corp.	6.250%	9/30/40	100	102	Bank of America Corp.	2.572%	10/20/32	1,500	1,177
Aon plc	3.500%	6/14/24	250	244	Bank of America Corp.	2.972%	2/4/33	925	746
Aon plc	3.875%	12/15/25	125	122	Bank of America Corp.	5.015%	7/22/33	500	474
Aon plc	4.600%	6/14/44	175	149	Bank of America Corp.	6.110%	1/29/37	335	341
Aon plc	4.750%	5/15/45	100	86	Bank of America Corp.	3.846%	3/8/37	570	471
Arch Capital Finance LLC	4.011%	12/15/26	100	96	Bank of America Corp.	4.244%	4/24/38	300	257
Arch Capital Finance LLC	5.031%	12/15/46	100	86	Bank of America Corp.	7.750%	5/14/38	240	280
Arch Capital Group Ltd.	7.350%	5/1/34	50	55	Bank of America Corp.	4.078%	4/23/40	550	457
Arch Capital Group Ltd.	3.635%	6/30/50	200	140	Bank of America Corp.	2.676%	6/19/41	1,000	676
Arch Capital Group US Inc.	5.144%	11/1/43	50	45	Bank of America Corp.	5.875%	2/7/42	300	303
Ares Capital Corp.	4.200%	6/10/24	200	193	Bank of America Corp.	3.311%	4/22/42	670	493
Ares Capital Corp.	4.250%	3/1/25	105	100	Bank of America Corp.	5.000%	1/21/44	615	565
Ares Capital Corp.	3.250%	7/15/25	115	106	Bank of America Corp.	4.875%	4/1/44	300	271
Ares Capital Corp.	2.150%	7/15/26	500	424	Bank of America Corp.	4.750%	4/21/45	100	86
Ares Capital Corp.	2.875%	6/15/27	224	190	Bank of America Corp.	4.443%	1/20/48	100	85
Assurant Inc.	4.200%	9/27/23	74	73	Bank of America Corp.	4.330%	3/15/50	250	206
Assurant Inc.	4.900%	3/27/28	100	96	Bank of America Corp.	4.083%	3/20/51	1,500	1,185
Assurant Inc.	6.750%	2/15/34	9	9	Bank of America Corp.	2.831%	10/24/51	500	310
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	49	49	Bank of America Corp.	3.483%	3/13/52	500	356
Athene Holding Ltd.	4.125%	1/12/28	200	184	Bank of America Corp.	2.972%	7/21/52	400	252
Athene Holding Ltd.	6.150%	4/3/30	210	212	Bank of America NA	6.000%	10/15/36	250	256
Athene Holding Ltd.	3.500%	1/15/31	500	412	Bank of Montreal	3.300%	2/5/24	300	294
Athene Holding Ltd.	3.950%	5/25/51	200	136	Bank of Montreal	2.150%	3/8/24	200	193
Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	250	243	Bank of Montreal	2.500%	6/28/24	200	193
Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	250	251	Bank of Montreal	0.625%	7/9/24	200	187
AXA SA	8.600%	12/15/30	112	135	Bank of Montreal	1.500%	1/10/25	200	187
AXIS Specialty Finance LLC	3.900%	7/15/29	50	44	Bank of Montreal	1.850%	5/1/25	457	427
AXIS Specialty Finance LLC	4.900%	1/15/40	50	41	Bank of Montreal	3.700%	6/7/25	200	194
AXIS Specialty Finance plc	4.000%	12/6/27	550	510	Bank of Montreal	2.650%	3/8/27	200	183
Banco Santander SA	5.147%	8/18/25	200	198	Bank of Montreal	4.338%	10/5/28	100	98
Banco Santander SA	5.179%	11/19/25	250	247	Bank of Montreal	3.803%	12/15/32	500	441
Banco Santander SA	1.849%	3/25/26	1,000	888	Bank of New York Mellon Corp.	3.250%	9/11/24	150	146
Banco Santander SA	4.250%	4/11/27	600	572	Bank of New York Mellon Corp.	2.100%	10/24/24	225	215
Banco Santander SA	5.294%	8/18/27	200	195	Bank of New York Mellon Corp.	3.000%	2/24/25	547	527
Banco Santander SA	3.800%	2/23/28	200	182	Bank of New York Mellon Corp.	5.224%	11/21/25	250	250
Banco Santander SA	4.379%	4/12/28	200	188	Bank of New York Mellon Corp.	2.800%	5/4/26	576	540
Banco Santander SA	2.958%	3/25/31	600	481	Bank of New York Mellon Corp.	2.450%	8/17/26	408	375
Bank of America Corp.	1.843%	2/4/25	675	647	Bank of New York Mellon Corp.	2.050%	1/26/27	120	108
Bank of America Corp.	0.976%	4/22/25	500	469	Bank of New York Mellon Corp.	3.250%	5/16/27	150	141
Bank of America Corp.	3.093%	10/1/25	350	335	Bank of New York Mellon Corp.	3.442%	2/7/28	150	141
Bank of America Corp.	2.456%	10/22/25	300	283	Bank of New York Mellon Corp.	5.802%	10/25/28	200	207
Bank of America Corp.	1.530%	12/6/25	1,225	1,130	Bank of New York Mellon Corp.	3.000%	10/30/28	200	178
Bank of America Corp.	3.366%	1/23/26	300	286	Bank of New York Mellon Corp.	2.500%	1/26/32	80	65
Bank of America Corp.	2.015%	2/13/26	1,000	927	Bank of New York Mellon Corp.	5.834%	10/25/33	200	208
Bank of America Corp.	4.450%	3/3/26	475	465	Bank of Nova Scotia	3.400%	2/11/24	200	197
Bank of America Corp.	3.384%	4/2/26	582	556	Bank of Nova Scotia	5.250%	12/6/24	200	200
Bank of America Corp.	3.500%	4/19/26	320	306	Bank of Nova Scotia	1.450%	1/10/25	200	186
Bank of America Corp.	1.319%	6/19/26	500	450	Bank of Nova Scotia	2.200%	2/3/25	1,875	1,766
Bank of America Corp.	4.250%	10/22/26	725	701	Bank of Nova Scotia	3.450%	4/11/25	200	193
Bank of America Corp.	1.197%	10/24/26	500	445	Bank of Nova Scotia	4.500%	12/16/25	300	294
Bank of America Corp.	3.559%	4/23/27	750	703	Bank of Nova Scotia	2.700%	8/3/26	100	93
Bank of America Corp.	1.734%	7/22/27	500	438	Bank of Nova Scotia	1.300%	9/15/26	500	437
Bank of America Corp.	3.248%	10/21/27	750	693	Bank of Nova Scotia	1.950%	2/2/27	200	178
Bank of America Corp.	4.183%	11/25/27	560	532	Bank of Nova Scotia	2.450%	2/2/32	200	161
Bank of America Corp.	3.824%	1/20/28	1,248	1,165	Bank of Nova Scotia	4.588%	5/4/37	200	171
Bank of America Corp.	2.551%	2/4/28	675	599	Barclays plc	4.338%	5/16/24	1,000	993
Bank of America Corp.	3.705%	4/24/28	350	324	Barclays plc	3.650%	3/16/25	350	336
Bank of America Corp.	3.593%	7/21/28	800	737	Barclays plc	3.932%	5/7/25	200	194
Bank of America Corp.	6.204%	11/10/28	350	360	Barclays plc	4.375%	1/12/26	300	289
Bank of America Corp.	3.419%	12/20/28	1,334	1,210	Barclays plc	2.852%	5/7/26	300	279
Bank of America Corp.	3.970%	3/5/29	225	208	Barclays plc	5.200%	5/12/26	610	593
Bank of America Corp.	2.087%	6/14/29	1,500	1,262	Barclays plc	5.304%	8/9/26	500	497
Bank of America Corp.	4.271%	7/23/29	575	537	Barclays plc	7.325%	11/2/26	375	389
Bank of America Corp.	3.974%	2/7/30	150	136	Barclays plc	4.337%	1/10/28	200	186
					Barclays plc	4.836%	5/9/28	400	369

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	5.501%	8/9/28	325	316	Charles Schwab Corp.	3.300%	4/1/27	125	118
Barclays plc	7.385%	11/2/28	375	390	Charles Schwab Corp.	3.200%	1/25/28	100	93
Barclays plc	4.972%	5/16/29	500	471	Charles Schwab Corp.	4.000%	2/1/29	125	119
Barclays plc	5.088%	6/20/30	345	318	Charles Schwab Corp.	3.250%	5/22/29	100	91
Barclays plc	2.645%	6/24/31	400	312	Charles Schwab Corp.	2.750%	10/1/29	50	44
Barclays plc	5.746%	8/9/33	325	308	Charles Schwab Corp.	4.625%	3/22/30	50	49
Barclays plc	7.437%	11/2/33	1,125	1,184	Charles Schwab Corp.	2.300%	5/13/31	500	409
Barclays plc	3.564%	9/23/35	250	192	Chubb Corp.	6.000%	5/11/37	125	133
Barclays plc	5.250%	8/17/45	250	225	Chubb Corp.	6.500%	5/15/38	95	106
Barclays plc	4.950%	1/10/47	200	173	Chubb INA Holdings Inc.	3.350%	5/15/24	100	98
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	140	153	Chubb INA Holdings Inc.	3.150%	3/15/25	250	241
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	195	179	Chubb INA Holdings Inc.	3.350%	5/3/26	355	340
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	750	662	Chubb INA Holdings Inc.	6.700%	5/15/36	200	221
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	180	161	Chubb INA Holdings Inc.	4.150%	3/13/43	100	84
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	725	488	Chubb INA Holdings Inc.	4.350%	11/3/45	350	304
Berkshire Hathaway Finance Corp.	3.850%	3/15/52	534	431	Chubb INA Holdings Inc.	2.850%	12/15/51	100	67
Berkshire Hathaway Inc.	3.125%	3/15/26	725	696	Chubb INA Holdings Inc.	3.050%	12/15/61	200	130
BGC Partners Inc.	3.750%	10/1/24	105	100	CI Financial Corp.	4.100%	6/15/51	350	208
BlackRock Inc.	3.200%	3/15/27	100	95	Cincinnati Financial Corp.	6.920%	5/15/28	100	107
BlackRock Inc.	3.250%	4/30/29	90	83	Cincinnati Financial Corp.	6.125%	11/1/34	75	77
BlackRock Inc.	2.400%	4/30/30	380	324	Citigroup Inc.	3.500%	5/15/23	675	672
BlackRock Inc.	2.100%	2/25/32	600	482	Citigroup Inc.	4.000%	8/5/24	125	123
Blackstone Private Credit Fund	2.625%	12/15/26	300	248	Citigroup Inc.	3.875%	3/26/25	350	341
Blackstone Private Credit Fund	3.250%	3/15/27	200	169	Citigroup Inc.	3.352%	4/24/25	1,575	1,527
Blackstone Secured Lending Fund	2.750%	9/16/26	500	438	Citigroup Inc.	0.981%	5/1/25	225	211
BNP Paribas SA	3.052%	1/13/31	50	41	Citigroup Inc.	4.140%	5/24/25	275	271
BPCE SA	4.000%	4/15/24	325	319	Citigroup Inc.	4.400%	6/10/25	1,716	1,684
BPCE SA	3.375%	12/2/26	250	234	Citigroup Inc.	5.500%	9/13/25	75	75
Brighthouse Financial Inc.	4.700%	6/22/47	173	128	Citigroup Inc.	1.281%	11/3/25	300	276
Brookfield Corp.	4.000%	1/15/25	157	153	Citigroup Inc.	3.700%	1/12/26	275	265
Brookfield Finance Inc.	4.000%	4/1/24	175	172	Citigroup Inc.	2.014%	1/25/26	300	278
Brookfield Finance Inc.	4.250%	6/2/26	50	48	Citigroup Inc.	4.600%	3/9/26	275	271
Brookfield Finance Inc.	3.900%	1/25/28	125	115	Citigroup Inc.	5.610%	9/29/26	200	201
Brookfield Finance Inc.	4.850%	3/29/29	150	143	Citigroup Inc.	3.200%	10/21/26	1,025	950
Brookfield Finance Inc.	4.350%	4/15/30	205	186	Citigroup Inc.	4.300%	11/20/26	75	72
Brookfield Finance Inc.	4.700%	9/20/47	185	148	Citigroup Inc.	4.450%	9/29/27	1,230	1,175
Brookfield Finance LLC / Brookfield Finance Inc.	3.450%	4/15/50	125	79	Citigroup Inc.	3.887%	1/10/28	475	444
Brown & Brown Inc.	4.200%	9/15/24	75	74	Citigroup Inc.	3.070%	2/24/28	1,000	902
Brown & Brown Inc.	4.500%	3/15/29	75	69	Citigroup Inc.	4.658%	5/24/28	350	338
Brown & Brown Inc.	2.375%	3/15/31	500	381	Citigroup Inc.	3.668%	7/24/28	900	827
Canadian Imperial Bank of Commerce	3.100%	4/2/24	200	195	Citigroup Inc.	4.125%	7/25/28	100	93
Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	113	Citigroup Inc.	3.520%	10/27/28	580	528
Canadian Imperial Bank of Commerce	3.300%	4/7/25	200	192	Citigroup Inc.	3.980%	3/20/30	475	429
Canadian Imperial Bank of Commerce	1.250%	6/22/26	275	242	Citigroup Inc.	2.976%	11/5/30	300	252
Canadian Imperial Bank of Commerce	3.600%	4/7/32	200	176	Citigroup Inc.	2.666%	1/29/31	500	410
Capital One Financial Corp.	3.500%	6/15/23	27	27	Citigroup Inc.	4.412%	3/31/31	750	689
Capital One Financial Corp.	3.900%	1/29/24	250	247	Citigroup Inc.	2.572%	6/3/31	500	404
Capital One Financial Corp.	3.750%	4/24/24	450	442	Citigroup Inc.	6.625%	6/15/32	100	105
Capital One Financial Corp.	3.300%	10/30/24	1,013	978	Citigroup Inc.	2.520%	11/3/32	475	369
Capital One Financial Corp.	4.200%	10/29/25	175	169	Citigroup Inc.	3.057%	1/25/33	230	186
Capital One Financial Corp.	2.636%	3/3/26	243	228	Citigroup Inc.	3.785%	3/17/33	600	515
Capital One Financial Corp.	3.750%	7/28/26	500	472	Citigroup Inc.	4.910%	5/24/33	220	206
Capital One Financial Corp.	3.750%	3/9/27	100	95	Citigroup Inc.	6.270%	11/17/33	500	516
Capital One Financial Corp.	3.650%	5/11/27	800	753	Citigroup Inc.	6.125%	8/25/36	75	75
Capital One Financial Corp.	3.800%	1/31/28	300	281	Citigroup Inc.	3.878%	1/24/39	225	186
Capital One Financial Corp.	3.273%	3/1/30	230	197	Citigroup Inc.	8.125%	7/15/39	562	691
Cboe Global Markets Inc.	3.650%	1/12/27	110	105	Citigroup Inc.	5.316%	3/26/41	1,000	964
Charles Schwab Corp.	3.550%	2/1/24	400	394	Citigroup Inc.	5.875%	1/30/42	100	101
Charles Schwab Corp.	3.625%	4/1/25	384	374	Citigroup Inc.	5.300%	5/6/44	375	338
Charles Schwab Corp.	3.850%	5/21/25	25	24	Citigroup Inc.	4.650%	7/30/45	200	172
Charles Schwab Corp.	0.900%	3/11/26	300	266	Citigroup Inc.	4.750%	5/18/46	375	310
Charles Schwab Corp.	1.150%	5/13/26	500	445	Citigroup Inc.	4.650%	7/23/48	450	391
Charles Schwab Corp.	3.200%	3/2/27	250	235	Citizens Bank NA/Providence RI	6.064%	10/24/25	250	253
Charles Schwab Corp.	2.450%	3/3/27	245	224	Citizens Financial Group Inc.	2.850%	7/27/26	175	162
					Citizens Financial Group Inc.	2.500%	2/6/30	200	161
					Citizens Financial Group Inc.	4.300%	2/11/31	357	327
					Citizens Financial Group Inc.	2.638%	9/30/32	125	92
					CME Group Inc.	2.650%	3/15/32	500	419
					CME Group Inc.	5.300%	9/15/43	200	206
					CNA Financial Corp.	3.950%	5/15/24	150	147
					CNA Financial Corp.	4.500%	3/1/26	125	123

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
HSBC Holdings plc	4.375%	11/23/26	350	336	JPMorgan Chase & Co.	5.546%	12/15/25	450	450
HSBC Holdings plc	1.589%	5/24/27	500	431	JPMorgan Chase & Co.	3.300%	4/1/26	685	650
HSBC Holdings plc	2.251%	11/22/27	725	628	JPMorgan Chase & Co.	2.083%	4/22/26	500	464
HSBC Holdings plc	4.041%	3/13/28	400	369	JPMorgan Chase & Co.	3.200%	6/15/26	300	284
HSBC Holdings plc	5.210%	8/11/28	815	785	JPMorgan Chase & Co.	2.950%	10/1/26	875	816
HSBC Holdings plc	7.390%	11/3/28	250	262	JPMorgan Chase & Co.	4.125%	12/15/26	450	435
HSBC Holdings plc	4.583%	6/19/29	400	368	JPMorgan Chase & Co.	3.960%	1/29/27	500	477
HSBC Holdings plc	2.206%	8/17/29	500	404	JPMorgan Chase & Co.	1.578%	4/22/27	500	440
HSBC Holdings plc	4.950%	3/31/30	250	239	JPMorgan Chase & Co.	1.470%	9/22/27	500	432
HSBC Holdings plc	3.973%	5/22/30	570	498	JPMorgan Chase & Co.	3.625%	12/1/27	1,000	929
HSBC Holdings plc	7.625%	5/17/32	100	103	JPMorgan Chase & Co.	3.782%	2/1/28	625	585
HSBC Holdings plc	2.871%	11/22/32	1,225	938	JPMorgan Chase & Co.	3.540%	5/1/28	350	322
HSBC Holdings plc	7.350%	11/27/32	100	98	JPMorgan Chase & Co.	3.509%	1/23/29	575	522
HSBC Holdings plc	4.762%	3/29/33	300	260	JPMorgan Chase & Co.	4.005%	4/23/29	300	278
HSBC Holdings plc	5.402%	8/11/33	275	255	JPMorgan Chase & Co.	2.069%	6/1/29	625	522
HSBC Holdings plc	8.113%	11/3/33	250	265	JPMorgan Chase & Co.	4.203%	7/23/29	250	233
HSBC Holdings plc	6.500%	5/2/36	600	581	JPMorgan Chase & Co.	4.452%	12/5/29	300	282
HSBC Holdings plc	6.500%	9/15/37	50	51	JPMorgan Chase & Co.	3.702%	5/6/30	300	269
HSBC Holdings plc	6.800%	6/1/38	200	198	JPMorgan Chase & Co.	4.565%	6/14/30	275	260
HSBC Holdings plc	5.250%	3/14/44	750	635	JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,260
HSBC USA Inc.	3.500%	6/23/24	150	146	JPMorgan Chase & Co.	4.493%	3/24/31	1,050	982
Huntington Bancshares Inc.	4.443%	8/4/28	200	190	JPMorgan Chase & Co.	2.522%	4/22/31	2,000	1,636
Huntington Bancshares Inc.	2.550%	2/4/30	250	206	JPMorgan Chase & Co.	2.956%	5/13/31	500	412
Huntington National Bank	5.699%	11/18/25	250	251	JPMorgan Chase & Co.	1.764%	11/19/31	500	379
Huntington National Bank	4.270%	11/25/26	150	141	JPMorgan Chase & Co.	2.580%	4/22/32	500	400
Huntington National Bank	4.552%	5/17/28	250	241	JPMorgan Chase & Co.	2.963%	1/25/33	1,000	813
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	238	JPMorgan Chase & Co.	5.717%	9/14/33	1,000	983
ING Groep NV	3.550%	4/9/24	200	196	JPMorgan Chase & Co.	6.400%	5/15/38	450	488
ING Groep NV	3.869%	3/28/26	200	192	JPMorgan Chase & Co.	3.882%	7/24/38	500	415
ING Groep NV	3.950%	3/29/27	300	283	JPMorgan Chase & Co.	5.500%	10/15/40	650	647
ING Groep NV	4.017%	3/28/28	200	187	JPMorgan Chase & Co.	3.109%	4/22/41	500	363
ING Groep NV	4.550%	10/2/28	200	191	JPMorgan Chase & Co.	5.600%	7/15/41	275	276
ING Groep NV	4.050%	4/9/29	200	184	JPMorgan Chase & Co.	5.400%	1/6/42	150	147
Intercontinental Exchange Inc.	3.650%	5/23/25	150	147	JPMorgan Chase & Co.	3.157%	4/22/42	450	327
Intercontinental Exchange Inc.	3.750%	12/1/25	300	292	JPMorgan Chase & Co.	5.625%	8/16/43	300	293
Intercontinental Exchange Inc.	3.100%	9/15/27	150	139	JPMorgan Chase & Co.	4.950%	6/1/45	100	90
Intercontinental Exchange Inc.	4.000%	9/15/27	150	145	JPMorgan Chase & Co.	4.260%	2/22/48	375	308
Intercontinental Exchange Inc.	3.750%	9/21/28	75	71	JPMorgan Chase & Co.	4.032%	7/24/48	500	397
Intercontinental Exchange Inc.	4.350%	6/15/29	122	118	JPMorgan Chase & Co.	3.964%	11/15/48	1,000	783
Intercontinental Exchange Inc.	2.100%	6/15/30	750	612	JPMorgan Chase & Co.	3.897%	1/23/49	400	308
Intercontinental Exchange Inc.	4.600%	3/15/33	165	158	JPMorgan Chase & Co.	3.109%	4/22/51	500	332
Intercontinental Exchange Inc.	2.650%	9/15/40	500	348	JPMorgan Chase & Co.	3.328%	4/22/52	745	513
Intercontinental Exchange Inc.	4.250%	9/21/48	175	147	Kemper Corp.	4.350%	2/15/25	40	39
Intercontinental Exchange Inc.	3.000%	6/15/50	60	40	KeyBank NA	3.300%	6/1/25	403	388
Intercontinental Exchange Inc.	4.950%	6/15/52	111	103	KeyBank NA	5.850%	11/15/27	250	257
Intercontinental Exchange Inc.	3.000%	9/15/60	300	187	KeyCorp	4.150%	10/29/25	150	146
Intercontinental Exchange Inc.	5.200%	6/15/62	110	104	KeyCorp	4.100%	4/30/28	600	570
Invesco Finance plc	4.000%	1/30/24	450	446	KeyCorp	2.550%	10/1/29	150	126
Invesco Finance plc	3.750%	1/15/26	170	163	Lazard Group LLC	3.750%	2/13/25	50	48
Invesco Finance plc	5.375%	11/30/43	75	70	Lazard Group LLC	3.625%	3/1/27	100	93
Jackson Financial Inc.	3.125%	11/23/31	250	193	Lazard Group LLC	4.500%	9/19/28	100	93
Janus Henderson US Holdings Inc.	4.875%	8/1/25	75	74	Legg Mason Inc.	4.750%	3/15/26	100	100
Jefferies Financial Group Inc.	4.850%	1/15/27	200	197	Legg Mason Inc.	5.625%	1/15/44	120	117
Jefferies Financial Group Inc.	4.150%	1/23/30	300	268	Lincoln National Corp.	3.350%	3/9/25	13	13
Jefferies Financial Group Inc.	6.250%	1/15/36	75	76	Lincoln National Corp.	3.625%	12/12/26	75	70
Jefferies Financial Group Inc.	6.500%	1/20/43	75	73	Lincoln National Corp.	3.800%	3/1/28	100	92
JPMorgan Chase & Co.	3.375%	5/1/23	300	298	Lincoln National Corp.	3.050%	1/15/30	350	289
JPMorgan Chase & Co.	2.700%	5/18/23	250	248	Lincoln National Corp.	6.300%	10/9/37	75	74
JPMorgan Chase & Co.	3.875%	2/1/24	445	440	Lincoln National Corp.	7.000%	6/15/40	160	166
JPMorgan Chase & Co.	3.625%	5/13/24	526	517	Lloyds Banking Group plc	4.050%	8/16/23	900	894
JPMorgan Chase & Co.	1.514%	6/1/24	420	413	Lloyds Banking Group plc	3.900%	3/12/24	200	196
JPMorgan Chase & Co.	3.875%	9/10/24	575	562	Lloyds Banking Group plc	4.450%	5/8/25	200	196
JPMorgan Chase & Co.	3.125%	1/23/25	400	386	Lloyds Banking Group plc	4.582%	12/10/25	700	676
JPMorgan Chase & Co.	0.563%	2/16/25	500	472	Lloyds Banking Group plc	3.511%	3/18/26	200	190
JPMorgan Chase & Co.	3.220%	3/1/25	600	583	Lloyds Banking Group plc	4.650%	3/24/26	575	550
JPMorgan Chase & Co.	0.824%	6/1/25	850	793	Lloyds Banking Group plc	4.716%	8/11/26	200	195
JPMorgan Chase & Co.	0.969%	6/23/25	375	350	Lloyds Banking Group plc	3.750%	1/11/27	436	406
JPMorgan Chase & Co.	3.900%	7/15/25	362	354	Lloyds Banking Group plc	3.750%	3/18/28	200	184
JPMorgan Chase & Co.	2.301%	10/15/25	700	659	Lloyds Banking Group plc	4.375%	3/22/28	250	237
JPMorgan Chase & Co.	1.561%	12/10/25	1,300	1,203	Lloyds Banking Group plc	4.550%	8/16/28	200	187
					Lloyds Banking Group plc	3.574%	11/7/28	200	180

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lloyds Banking Group plc	7.953%	11/15/33	200	212	Morgan Stanley	1.164%	10/21/25	700	644
Lloyds Banking Group plc	5.300%	12/1/45	450	385	Morgan Stanley	5.000%	11/24/25	650	648
Lloyds Banking Group plc	4.344%	1/9/48	275	201	Morgan Stanley	3.875%	1/27/26	225	218
Loews Corp.	6.000%	2/1/35	50	51	Morgan Stanley	2.188%	4/28/26	1,000	928
Loews Corp.	4.125%	5/15/43	100	81	Morgan Stanley	3.125%	7/27/26	700	653
Manufacturers & Traders Trust Co.	2.900%	2/6/25	160	153	Morgan Stanley	6.250%	8/9/26	1,796	1,870
Manulife Financial Corp.	4.150%	3/4/26	175	170	Morgan Stanley	4.350%	9/8/26	966	939
Manulife Financial Corp.	4.061%	2/24/32	190	173	Morgan Stanley	6.138%	10/16/26	500	511
Manulife Financial Corp.	5.375%	3/4/46	200	193	Morgan Stanley	0.985%	12/10/26	500	439
Markel Corp.	3.500%	11/1/27	50	46	Morgan Stanley	3.625%	1/20/27	250	236
Markel Corp.	3.350%	9/17/29	75	65	Morgan Stanley	3.950%	4/23/27	325	308
Markel Corp.	4.300%	11/1/47	50	39	Morgan Stanley	1.593%	5/4/27	525	461
Markel Corp.	5.000%	5/20/49	150	131	Morgan Stanley	2.475%	1/21/28	500	444
Markel Corp.	4.150%	9/17/50	200	153	Morgan Stanley	4.210%	4/20/28	200	190
Marsh & McLennan Cos. Inc.	3.500%	6/3/24	100	98	Morgan Stanley	3.591%	7/22/28	935	859
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	97	Morgan Stanley	6.296%	10/18/28	500	515
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	97	Morgan Stanley	3.772%	1/24/29	575	526
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	710	581	Morgan Stanley	4.431%	1/23/30	550	513
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	250	230	Morgan Stanley	2.699%	1/22/31	1,750	1,448
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	84	Morgan Stanley	3.622%	4/1/31	600	525
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	200	165	Morgan Stanley	1.794%	2/13/32	500	375
Mercury General Corp.	4.400%	3/15/27	75	70	Morgan Stanley	7.250%	4/1/32	150	168
MetLife Inc.	3.600%	4/10/24	175	172	Morgan Stanley	1.928%	4/28/32	200	151
MetLife Inc.	3.000%	3/1/25	250	241	Morgan Stanley	2.239%	7/21/32	500	383
MetLife Inc.	3.600%	11/13/25	400	389	Morgan Stanley	2.511%	10/20/32	600	469
MetLife Inc.	4.550%	3/23/30	500	492	Morgan Stanley	2.943%	1/21/33	500	406
MetLife Inc.	6.500%	12/15/32	175	193	Morgan Stanley	6.342%	10/18/33	750	785
MetLife Inc.	6.375%	6/15/34	100	111	Morgan Stanley	3.971%	7/22/38	375	315
MetLife Inc.	5.875%	2/6/41	590	607	Morgan Stanley	4.457%	4/22/39	250	220
MetLife Inc.	4.125%	8/13/42	175	148	Morgan Stanley	3.217%	4/22/42	325	240
MetLife Inc.	4.875%	11/13/43	355	330	Morgan Stanley	6.375%	7/24/42	600	654
MetLife Inc.	4.721%	12/15/44	63	57	Morgan Stanley	4.300%	1/27/45	650	553
MetLife Inc.	6.400%	12/15/66	210	204	Morgan Stanley	2.802%	1/25/52	940	584
Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	100	98	Morgan Stanley Domestic Holdings Inc.	3.800%	8/24/27	75	71
Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	200	196	Morgan Stanley Domestic Holdings Inc.	4.500%	6/20/28	65	63
Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	200	192	Nasdaq Inc.	3.850%	6/30/26	100	97
Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	243	Nasdaq Inc.	1.650%	1/15/31	250	191
Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	2,000	1,816	Nasdaq Inc.	2.500%	12/21/40	200	130
Mitsubishi UFJ Financial Group Inc.	5.063%	9/12/25	200	199	Nasdaq Inc.	3.250%	4/28/50	35	24
Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	502	Nasdaq Inc.	3.950%	3/7/52	200	153
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	229	National Australia Bank Ltd.	5.132%	11/22/24	250	251
Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	473	National Australia Bank Ltd.	3.375%	1/14/26	100	96
Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	400	347	National Australia Bank Ltd.	2.500%	7/12/26	200	184
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	230	Natwest Group plc	4.892%	5/18/29	1,000	943
Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	400	352	Natwest Group plc	5.076%	1/27/30	200	188
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	189	Natwest Group plc	4.445%	5/8/30	700	636
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	188	NatWest Group plc	7.472%	11/10/26	200	208
Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	200	198	NatWest Group plc	5.516%	9/30/28	200	198
Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	200	185	Nomura Holdings Inc.	2.648%	1/16/25	170	161
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	175	153	Nomura Holdings Inc.	5.099%	7/3/25	225	223
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	50	41	Nomura Holdings Inc.	1.851%	7/16/25	300	273
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	500	395	Nomura Holdings Inc.	2.329%	1/22/27	200	175
Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	400	318	Nomura Holdings Inc.	5.386%	7/6/27	200	197
Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	200	180	Nomura Holdings Inc.	2.172%	7/14/28	200	165
Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	500	478	Nomura Holdings Inc.	5.605%	7/6/29	225	221
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	43	Nomura Holdings Inc.	3.103%	1/16/30	400	333
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	200	162	Nomura Holdings Inc.	2.679%	7/16/30	250	200
Mizuho Financial Group Inc.	2.839%	7/16/25	375	357	Nomura Holdings Inc.	2.608%	7/14/31	200	154
Mizuho Financial Group Inc.	2.555%	9/13/25	100	94	Northern Trust Corp.	3.950%	10/30/25	150	147
Mizuho Financial Group Inc.	3.663%	2/28/27	250	232	Northern Trust Corp.	4.000%	5/10/27	200	195
Mizuho Financial Group Inc.	1.554%	7/9/27	200	174	Northern Trust Corp.	3.650%	8/3/28	100	95
Mizuho Financial Group Inc.	4.018%	3/5/28	325	306	Northern Trust Corp.	3.375%	5/8/32	50	46
Mizuho Financial Group Inc.	4.254%	9/11/29	400	369	Oaktree Specialty Lending Corp.	3.500%	2/25/25	40	38
Mizuho Financial Group Inc.	3.153%	7/16/30	500	428	Old Republic International Corp.	4.875%	10/1/24	121	120
Mizuho Financial Group Inc.	2.869%	9/13/30	100	83	Old Republic International Corp.	3.875%	8/26/26	100	95
Mizuho Financial Group Inc.	2.172%	5/22/32	500	380	Old Republic International Corp.	3.850%	6/11/51	200	138
Morgan Stanley	3.875%	4/29/24	545	537	ORIX Corp.	3.250%	12/4/24	75	72
Morgan Stanley	3.700%	10/23/24	610	596	ORIX Corp.	3.700%	7/18/27	200	187
Morgan Stanley	3.620%	4/17/25	200	195	Owl Rock Capital Corp.	5.250%	4/15/24	25	25
Morgan Stanley	0.790%	5/30/25	240	224					
Morgan Stanley	4.000%	7/23/25	330	322					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Owl Rock Capital Corp.	4.000%	3/30/25	47	44	Royal Bank of Canada	4.240%	8/3/27	200	195
Owl Rock Capital Corp.	3.750%	7/22/25	180	167	Royal Bank of Canada	6.000%	11/1/27	200	208
Owl Rock Capital Corp.	3.400%	7/15/26	244	214	Royal Bank of Canada	2.300%	11/3/31	500	401
Owl Rock Capital Corp.	2.625%	1/15/27	200	165	Royal Bank of Canada	3.875%	5/4/32	200	182
PartnerRe Finance B LLC	3.700%	7/2/29	95	86	Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,100
People's United Bank NA	4.000%	7/15/24	100	98	Santander Holdings USA Inc.	3.244%	10/5/26	900	833
PNC Bank NA	3.300%	10/30/24	706	687	Santander Holdings USA Inc.	4.400%	7/13/27	250	238
PNC Bank NA	2.950%	2/23/25	293	281	Santander Holdings USA Inc.	2.490%	1/6/28	200	172
PNC Bank NA	3.250%	6/1/25	169	163	Santander UK Group Holdings plc	1.532%	8/21/26	600	528
PNC Bank NA	3.100%	10/25/27	250	234	Santander UK Group Holdings plc	1.673%	6/14/27	400	339
PNC Bank NA	3.250%	1/22/28	150	140	Santander UK Group Holdings plc	3.823%	11/3/28	200	178
PNC Bank NA	4.050%	7/26/28	250	236	Santander UK plc	4.000%	3/13/24	200	198
PNC Bank NA	2.700%	10/22/29	150	126	Santander UK plc	2.875%	6/18/24	200	193
PNC Financial Services Group Inc.	3.500%	1/23/24	100	98	Selective Insurance Group Inc.	5.375%	3/1/49	50	43
PNC Financial Services Group Inc.	3.900%	4/29/24	125	124	Sixth Street Specialty Lending Inc.	3.875%	11/1/24	50	48
PNC Financial Services Group Inc.	5.671%	10/23/25	200	202	State Street Corp.	3.100%	5/15/23	400	397
PNC Financial Services Group Inc.	3.150%	5/19/27	450	420	State Street Corp.	3.300%	12/16/24	227	221
PNC Financial Services Group Inc.	3.450%	4/23/29	500	458	State Street Corp.	3.550%	8/18/25	200	195
PNC Financial Services Group Inc.	2.550%	1/22/30	425	361	State Street Corp.	2.354%	11/1/25	125	119
PNC Financial Services Group Inc.	4.626%	6/6/33	200	185	State Street Corp.	2.650%	5/19/26	125	118
PNC Financial Services Group Inc.	6.037%	10/28/33	255	267	State Street Corp.	4.141%	12/3/29	200	189
Principal Financial Group Inc.	3.125%	5/15/23	100	99	State Street Corp.	2.400%	1/24/30	150	127
Principal Financial Group Inc.	3.400%	5/15/25	128	124	State Street Corp.	3.031%	11/1/34	125	105
Principal Financial Group Inc.	3.100%	11/15/26	100	93	Stifel Financial Corp.	4.250%	7/18/24	150	147
Principal Financial Group Inc.	4.625%	9/15/42	50	42	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	250	247
Principal Financial Group Inc.	4.350%	5/15/43	150	121	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	250	243
Principal Financial Group Inc.	4.300%	11/15/46	195	158	Sumitomo Mitsui Financial Group Inc.	0.508%	1/12/24	950	904
Progressive Corp.	2.450%	1/15/27	150	137	Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	375	360
Progressive Corp.	6.625%	3/1/29	125	137	Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	320	303
Progressive Corp.	4.350%	4/25/44	50	43	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	1,500	1,367
Progressive Corp.	4.125%	4/15/47	290	244	Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	200	176
Progressive Corp.	4.200%	3/15/48	115	97	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	145
Progressive Corp.	3.950%	3/26/50	180	145	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	115
Progressive Corp.	3.700%	3/15/52	100	77	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	162
Prospect Capital Corp.	3.364%	11/15/26	200	167	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	200	187
Prudential Financial Inc.	3.878%	3/27/28	163	156	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	646
Prudential Financial Inc.	5.750%	7/15/33	100	103	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	278
Prudential Financial Inc.	5.700%	12/14/36	125	129	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	100	94
Prudential Financial Inc.	6.625%	12/1/37	65	70	Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	500	413
Prudential Financial Inc.	3.000%	3/10/40	50	37	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	475	412
Prudential Financial Inc.	6.625%	6/21/40	65	70	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	150	129
Prudential Financial Inc.	5.100%	8/15/43	50	44	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	370	310
Prudential Financial Inc.	5.200%	3/15/44	85	82	Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	200	150
Prudential Financial Inc.	4.600%	5/15/44	525	469	Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	200	125
Prudential Financial Inc.	5.375%	5/15/45	250	242	SVB Financial Group	3.500%	1/29/25	100	96
Prudential Financial Inc.	3.905%	12/7/47	182	145	SVB Financial Group	1.800%	10/28/26	200	175
Prudential Financial Inc.	5.700%	9/15/48	250	240	SVB Financial Group	2.100%	5/15/28	225	187
Prudential Financial Inc.	3.935%	12/7/49	363	285	SVB Financial Group	3.125%	6/5/30	50	41
Prudential Financial Inc.	4.350%	2/25/50	210	178	Synchrony Financial	4.250%	8/15/24	250	244
Prudential Financial Inc.	3.700%	10/1/50	200	171	Synchrony Financial	4.500%	7/23/25	426	409
Prudential plc	3.125%	4/14/30	200	174	Synchrony Financial	3.700%	8/4/26	125	115
Raymond James Financial Inc.	4.650%	4/1/30	55	53	Synchrony Financial	3.950%	12/1/27	300	268
Raymond James Financial Inc.	4.950%	7/15/46	210	188	Toronto-Dominion Bank	0.750%	6/12/23	1,500	1,473
Raymond James Financial Inc.	3.750%	4/1/51	250	182	Toronto-Dominion Bank	3.250%	3/11/24	400	392
Regions Bank	6.450%	6/26/37	250	259	Toronto-Dominion Bank	2.650%	6/12/24	500	484
Regions Financial Corp.	2.250%	5/18/25	100	94	Toronto-Dominion Bank	1.250%	12/13/24	825	768
Reinsurance Group of America Inc.	3.900%	5/15/29	50	46					
RenaissanceRe Finance Inc.	3.700%	4/1/25	10	10					
RenaissanceRe Finance Inc.	3.450%	7/1/27	75	70					
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	67					
Royal Bank of Canada	0.425%	1/19/24	500	477					
Royal Bank of Canada	2.550%	7/16/24	200	193					
Royal Bank of Canada	5.660%	10/25/24	200	202					
Royal Bank of Canada	2.250%	11/1/24	650	620					
Royal Bank of Canada	1.600%	1/21/25	100	94					
Royal Bank of Canada	3.375%	4/14/25	200	194					
Royal Bank of Canada	4.650%	1/27/26	898	887					
Royal Bank of Canada	1.200%	4/27/26	200	178					
Royal Bank of Canada	1.400%	11/2/26	500	439					
Royal Bank of Canada	2.050%	1/21/27	100	90					
Royal Bank of Canada	3.625%	5/4/27	200	190					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Toronto-Dominion Bank	1.450%	1/10/25	200	186	Wells Fargo & Co.	4.650%	11/4/44	325	274
Toronto-Dominion Bank	3.766%	6/6/25	425	412	Wells Fargo & Co.	3.900%	5/1/45	250	193
Toronto-Dominion Bank	1.150%	6/12/25	200	182	Wells Fargo & Co.	4.900%	11/17/45	250	216
Toronto-Dominion Bank	0.750%	1/6/26	200	177	Wells Fargo & Co.	4.400%	6/14/46	300	240
Toronto-Dominion Bank	1.250%	9/10/26	325	284	Wells Fargo & Co.	4.750%	12/7/46	350	293
Toronto-Dominion Bank	1.950%	1/12/27	200	179	Wells Fargo & Co.	5.013%	4/4/51	1,750	1,557
Toronto-Dominion Bank	4.108%	6/8/27	425	410	Wells Fargo & Co.	4.611%	4/25/53	400	340
Toronto-Dominion Bank	2.000%	9/10/31	325	256	Wells Fargo Bank NA	5.950%	8/26/36	200	201
Toronto-Dominion Bank	2.450%	1/12/32	850	687	Wells Fargo Bank NA	5.850%	2/1/37	300	302
Toronto-Dominion Bank	4.456%	6/8/32	400	380	Wells Fargo Bank NA	6.600%	1/15/38	225	244
Travelers Cos. Inc.	6.250%	6/15/37	150	163	Westpac Banking Corp.	3.650%	5/15/23	75	75
Travelers Cos. Inc.	4.300%	8/25/45	150	127	Westpac Banking Corp.	3.300%	2/26/24	250	246
Travelers Cos. Inc.	4.000%	5/30/47	225	182	Westpac Banking Corp.	1.019%	11/18/24	275	256
Travelers Cos. Inc.	4.100%	3/4/49	200	163	Westpac Banking Corp.	2.350%	2/19/25	200	190
Travelers Cos. Inc.	2.550%	4/27/50	500	312	Westpac Banking Corp.	2.850%	5/13/26	200	187
Trinity Acquisition plc	4.400%	3/15/26	100	97	Westpac Banking Corp.	1.150%	6/3/26	218	193
Truist Bank	3.200%	4/1/24	500	489	Westpac Banking Corp.	2.700%	8/19/26	175	162
Truist Bank	2.150%	12/6/24	250	238	Westpac Banking Corp.	3.350%	3/8/27	250	235
Truist Bank	3.625%	9/16/25	500	481	Westpac Banking Corp.	1.953%	11/20/28	275	234
Truist Bank	3.300%	5/15/26	200	188	Westpac Banking Corp.	2.650%	1/16/30	150	130
Truist Financial Corp.	3.700%	6/5/25	175	170	Westpac Banking Corp.	2.894%	2/4/30	425	390
Truist Financial Corp.	1.200%	8/5/25	200	183	Westpac Banking Corp.	4.322%	11/23/31	500	469
Truist Financial Corp.	1.125%	8/3/27	500	422	Westpac Banking Corp.	5.405%	8/10/33	200	187
Truist Financial Corp.	3.875%	3/19/29	200	184	Westpac Banking Corp.	4.110%	7/24/34	25	21
Truist Financial Corp.	1.887%	6/7/29	500	420	Westpac Banking Corp.	2.668%	11/15/35	315	234
Truist Financial Corp.	1.950%	6/5/30	100	80	Westpac Banking Corp.	3.020%	11/18/36	500	370
Truist Financial Corp.	4.916%	7/28/33	200	188	Westpac Banking Corp.	4.421%	7/24/39	600	497
UBS Group AG	3.126%	8/13/30	50	42	Westpac Banking Corp.	2.963%	11/16/40	200	132
Unum Group	4.000%	6/15/29	80	72	Willis North America Inc.	3.600%	5/15/24	125	122
Unum Group	5.750%	8/15/42	75	67	Willis North America Inc.	4.500%	9/15/28	100	94
Unum Group	4.500%	12/15/49	100	71	Willis North America Inc.	2.950%	9/15/29	440	370
US Bancorp	3.700%	1/30/24	150	148	Willis North America Inc.	5.050%	9/15/48	50	42
US Bancorp	3.375%	2/5/24	500	491	Willis North America Inc.	3.875%	9/15/49	90	64
US Bancorp	3.950%	11/17/25	25	24	XLIT Ltd.	5.500%	3/31/45	100	95
US Bancorp	3.100%	4/27/26	300	284	Zions Bancorp NA	3.250%	10/29/29	250	205
US Bancorp	2.375%	7/22/26	249	230					
US Bancorp	5.727%	10/21/26	525	535					313,380
US Bancorp	3.150%	4/27/27	275	259	Health Care (2.8%)				
US Bancorp	3.900%	4/26/28	75	72	Abbott Laboratories	3.750%	11/30/26	367	358
US Bancorp	3.000%	7/30/29	240	211	Abbott Laboratories	1.150%	1/30/28	100	85
US Bancorp	2.677%	1/27/33	90	74	Abbott Laboratories	1.400%	6/30/30	150	119
US Bancorp	4.967%	7/22/33	235	223	Abbott Laboratories	4.750%	11/30/36	200	198
US Bancorp	5.850%	10/21/33	525	545	Abbott Laboratories	5.300%	5/27/40	250	256
US Bancorp	2.491%	11/3/36	250	191	Abbott Laboratories	4.750%	4/15/43	175	168
US Bank NA	2.050%	1/21/25	175	166	Abbott Laboratories	4.900%	11/30/46	700	685
US Bank NA	2.800%	1/27/25	625	602	AbbVie Inc.	2.800%	3/15/23	100	100
Voya Financial Inc.	3.650%	6/15/26	250	237	AbbVie Inc.	3.850%	6/15/24	200	197
Voya Financial Inc.	5.700%	7/15/43	75	70	AbbVie Inc.	2.600%	11/21/24	750	718
Voya Financial Inc.	4.800%	6/15/46	40	33	AbbVie Inc.	3.600%	5/14/25	411	398
Voya Financial Inc.	4.700%	1/23/48	100	76	AbbVie Inc.	2.950%	11/21/26	740	690
Wells Fargo & Co.	3.750%	1/24/24	200	197	AbbVie Inc.	4.250%	11/14/28	350	338
Wells Fargo & Co.	1.654%	6/2/24	287	282	AbbVie Inc.	3.200%	11/21/29	1,130	1,019
Wells Fargo & Co.	3.000%	2/19/25	425	407	AbbVie Inc.	4.550%	3/15/35	350	327
Wells Fargo & Co.	0.805%	5/19/25	385	360	AbbVie Inc.	4.500%	5/14/35	495	461
Wells Fargo & Co.	2.406%	10/30/25	600	568	AbbVie Inc.	4.300%	5/14/36	190	172
Wells Fargo & Co.	2.164%	2/11/26	500	467	AbbVie Inc.	4.050%	11/21/39	825	707
Wells Fargo & Co.	3.000%	4/22/26	1,275	1,193	AbbVie Inc.	4.625%	10/1/42	50	45
Wells Fargo & Co.	3.908%	4/25/26	400	389	AbbVie Inc.	4.400%	11/6/42	501	435
Wells Fargo & Co.	4.100%	6/3/26	725	701	AbbVie Inc.	4.850%	6/15/44	230	211
Wells Fargo & Co.	4.540%	8/15/26	275	270	AbbVie Inc.	4.750%	3/15/45	200	180
Wells Fargo & Co.	3.000%	10/23/26	675	624	AbbVie Inc.	4.700%	5/14/45	402	359
Wells Fargo & Co.	4.300%	7/22/27	475	457	AbbVie Inc.	4.450%	5/14/46	455	395
Wells Fargo & Co.	3.584%	5/22/28	500	463	AbbVie Inc.	4.875%	11/14/48	350	322
Wells Fargo & Co.	4.808%	7/25/28	975	950	AbbVie Inc.	4.250%	11/21/49	1,025	862
Wells Fargo & Co.	4.150%	1/24/29	200	188	Adventist Health System	2.952%	3/1/29	100	85
Wells Fargo & Co.	2.879%	10/30/30	1,300	1,105	Adventist Health System	3.630%	3/1/49	100	71
Wells Fargo & Co.	4.478%	4/4/31	1,250	1,172	Advocate Health & Hospitals Corp.	3.829%	8/15/28	50	47
Wells Fargo & Co.	4.897%	7/25/33	975	923	Advocate Health & Hospitals Corp.	2.211%	6/15/30	25	21
Wells Fargo & Co.	3.068%	4/30/41	600	429	Advocate Health & Hospitals Corp.	4.272%	8/15/48	100	83
Wells Fargo & Co.	5.375%	11/2/43	1,000	931	Advocate Health & Hospitals Corp.	3.387%	10/15/49	75	54
Wells Fargo & Co.	5.606%	1/15/44	600	582	Advocate Health & Hospitals Corp.	3.008%	6/15/50	75	50
					Aetna Inc.	3.500%	11/15/24	125	122

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.	6.625%	6/15/36	130	138	Baxalta Inc.	4.000%	6/23/25	97	94
Aetna Inc.	6.750%	12/15/37	100	107	Baxalta Inc.	5.250%	6/23/45	73	69
Aetna Inc.	4.500%	5/15/42	75	65	Baxter International Inc.	1.322%	11/29/24	200	186
Aetna Inc.	4.125%	11/15/42	75	62	Baxter International Inc.	1.915%	2/1/27	750	666
Aetna Inc.	3.875%	8/15/47	300	232	Baxter International Inc.	2.272%	12/1/28	250	213
Agilent Technologies Inc.	3.050%	9/22/26	75	70	Baxter International Inc.	1.730%	4/1/31	300	229
Agilent Technologies Inc.	2.750%	9/15/29	100	86	Baxter International Inc.	2.539%	2/1/32	500	398
Agilent Technologies Inc.	2.100%	6/4/30	100	81	Baxter International Inc.	3.500%	8/15/46	100	71
AHS Hospital Corp.	5.024%	7/1/45	75	72	Baxter International Inc.	3.132%	12/1/51	200	131
AHS Hospital Corp.	2.780%	7/1/51	150	93	Baylor Scott & White Holdings	1.777%	11/15/30	100	78
Allina Health System	3.887%	4/15/49	75	59	Baylor Scott & White Holdings	4.185%	11/15/45	100	84
AmerisourceBergen Corp.	3.400%	5/15/24	175	171	Baylor Scott & White Holdings	2.839%	11/15/50	350	231
AmerisourceBergen Corp.	3.250%	3/1/25	50	48	Becton Dickinson and Co.	3.734%	12/15/24	75	73
AmerisourceBergen Corp.	3.450%	12/15/27	275	257	Becton Dickinson and Co.	3.700%	6/6/27	375	355
AmerisourceBergen Corp.	2.700%	3/15/31	300	249	Becton Dickinson and Co.	1.957%	2/11/31	500	395
AmerisourceBergen Corp.	4.300%	12/15/47	175	145	Becton Dickinson and Co.	4.875%	5/15/44	26	22
Amgen Inc.	3.625%	5/22/24	500	491	Becton Dickinson and Co.	4.685%	12/15/44	172	153
Amgen Inc.	1.900%	2/21/25	180	169	Becton Dickinson and Co.	4.669%	6/6/47	300	265
Amgen Inc.	2.200%	2/21/27	150	135	BHSH System Obligated Group	3.487%	7/15/49	75	54
Amgen Inc.	1.650%	8/15/28	200	167	Biogen Inc.	4.050%	9/15/25	350	340
Amgen Inc.	4.050%	8/18/29	200	187	Biogen Inc.	2.250%	5/1/30	400	325
Amgen Inc.	2.000%	1/15/32	450	351	Biogen Inc.	3.150%	5/1/50	300	198
Amgen Inc.	3.350%	2/22/32	500	436	Bio-Rad Laboratories Inc.	3.700%	3/15/32	250	214
Amgen Inc.	4.200%	3/1/33	200	186	Bon Secours Mercy Health Inc.	4.302%	7/1/28	25	24
Amgen Inc.	3.150%	2/21/40	575	425	Bon Secours Mercy Health Inc.	3.464%	6/1/30	100	89
Amgen Inc.	2.800%	8/15/41	450	312	Bon Secours Mercy Health Inc.	3.205%	6/1/50	250	161
Amgen Inc.	4.950%	10/1/41	240	220	Boston Scientific Corp.	3.450%	3/1/24	77	76
Amgen Inc.	5.150%	11/15/41	126	117	Boston Scientific Corp.	1.900%	6/1/25	550	514
Amgen Inc.	4.400%	5/1/45	450	376	Boston Scientific Corp.	2.650%	6/1/30	150	129
Amgen Inc.	3.375%	2/21/50	725	507	Boston Scientific Corp.	4.550%	3/1/39	131	118
Amgen Inc.	4.663%	6/15/51	250	216	Boston Scientific Corp.	7.375%	1/15/40	50	58
Amgen Inc.	3.000%	1/15/52	806	518	Boston Scientific Corp.	4.700%	3/1/49	133	120
Amgen Inc.	4.200%	2/22/52	500	401	Bristol-Myers Squibb Co.	2.900%	7/26/24	675	656
Amgen Inc.	4.875%	3/1/53	200	178	Bristol-Myers Squibb Co.	3.200%	6/15/26	302	288
Amgen Inc.	2.770%	9/1/53	172	104	Bristol-Myers Squibb Co.	1.125%	11/13/27	500	427
Anthem Inc.	3.500%	8/15/24	475	463	Bristol-Myers Squibb Co.	3.450%	11/15/27	210	200
Anthem Inc.	3.350%	12/1/24	160	155	Bristol-Myers Squibb Co.	3.900%	2/20/28	275	266
Anthem Inc.	2.375%	1/15/25	100	95	Bristol-Myers Squibb Co.	3.400%	7/26/29	155	144
Anthem Inc.	2.250%	5/15/30	530	440	Bristol-Myers Squibb Co.	1.450%	11/13/30	200	158
Anthem Inc.	2.550%	3/15/31	650	544	Bristol-Myers Squibb Co.	2.950%	3/15/32	300	262
Anthem Inc.	4.100%	5/15/32	200	186	Bristol-Myers Squibb Co.	4.125%	6/15/39	380	339
Anthem Inc.	5.950%	12/15/34	1	1	Bristol-Myers Squibb Co.	3.250%	8/1/42	100	76
Anthem Inc.	5.850%	1/15/36	75	77	Bristol-Myers Squibb Co.	4.625%	5/15/44	175	161
Anthem Inc.	6.375%	6/15/37	50	54	Bristol-Myers Squibb Co.	4.350%	11/15/47	250	221
Anthem Inc.	4.625%	5/15/42	175	159	Bristol-Myers Squibb Co.	4.550%	2/20/48	233	212
Anthem Inc.	4.650%	1/15/43	775	702	Bristol-Myers Squibb Co.	4.250%	10/26/49	700	605
Anthem Inc.	5.100%	1/15/44	100	95	Bristol-Myers Squibb Co.	2.550%	11/13/50	500	316
Anthem Inc.	4.375%	12/1/47	261	225	Bristol-Myers Squibb Co.	3.700%	3/15/52	720	562
Anthem Inc.	4.550%	3/1/48	155	137	Bristol-Myers Squibb Co.	3.900%	3/15/62	200	156
Anthem Inc.	4.550%	5/15/52	200	175	Cardinal Health Inc.	3.079%	6/15/24	290	282
Anthem Inc.	4.850%	8/15/54	30	25	Cardinal Health Inc.	3.750%	9/15/25	100	97
Ascension Health	2.532%	11/15/29	350	300	Cardinal Health Inc.	4.600%	3/15/43	75	62
Ascension Health	3.106%	11/15/39	100	76	Cardinal Health Inc.	4.500%	11/15/44	50	40
Ascension Health	3.945%	11/15/46	175	146	Cardinal Health Inc.	4.900%	9/15/45	100	85
Ascension Health	4.847%	11/15/53	75	71	Cardinal Health Inc.	4.368%	6/15/47	125	98
Astrazeneca Finance LLC	0.700%	5/28/24	250	236	Centene Corp.	4.250%	12/15/27	474	445
Astrazeneca Finance LLC	1.200%	5/28/26	200	178	Centene Corp.	2.450%	7/15/28	267	225
Astrazeneca Finance LLC	1.750%	5/28/28	200	172	Centene Corp.	4.625%	12/15/29	386	354
Astrazeneca Finance LLC	2.250%	5/28/31	200	166	Centene Corp.	3.375%	2/15/30	110	93
AstraZeneca plc	3.375%	11/16/25	400	387	Centene Corp.	3.000%	10/15/30	407	333
AstraZeneca plc	0.700%	4/8/26	500	440	Centene Corp.	2.500%	3/1/31	395	309
AstraZeneca plc	4.000%	1/17/29	200	192	Centene Corp.	2.625%	8/1/31	254	200
AstraZeneca plc	1.375%	8/6/30	300	237	Children's Health System of Texas	2.511%	8/15/50	100	60
AstraZeneca plc	6.450%	9/15/37	450	508	Children's Hospital Corp.	4.115%	1/1/47	75	63
AstraZeneca plc	4.000%	9/18/42	290	251	Children's Hospital Corp.	2.585%	2/1/50	50	30
AstraZeneca plc	4.375%	11/16/45	200	180	Children's Hospital Medical Center	4.268%	5/15/44	50	44
AstraZeneca plc	3.000%	5/28/51	335	237	CHRISTUS Health	4.341%	7/1/28	125	119
Banner Health	2.338%	1/1/30	125	104	Cigna Corp.	3.500%	6/15/24	175	171
Banner Health	3.181%	1/1/50	75	52	Cigna Corp.	3.250%	4/15/25	250	241
Baptist Healthcare System Obligated Group	3.540%	8/15/50	250	178	Cigna Corp.	4.125%	11/15/25	467	457
					Cigna Corp.	4.500%	2/25/26	390	384

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Cigna Corp.	3.400%	3/1/27	275	258		GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	360
Cigna Corp.	7.875%	5/15/27	41	45		GlaxoSmithKline Capital Inc.	5.375%	4/15/34	85	88
Cigna Corp.	4.375%	10/15/28	610	588		GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	619
Cigna Corp.	2.400%	3/15/30	265	222		GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	87
Cigna Corp.	2.375%	3/15/31	250	204		GlaxoSmithKline Capital plc	3.375%	6/1/29	25	23
Cigna Corp.	4.800%	8/15/38	415	387		Hackensack Meridian Health Inc.	2.675%	9/1/41	250	172
Cigna Corp.	3.200%	3/15/40	150	113		Hackensack Meridian Health Inc.	4.211%	7/1/48	125	104
Cigna Corp.	6.125%	11/15/41	92	95		Hackensack Meridian Health Inc.	4.500%	7/1/57	50	43
Cigna Corp.	4.800%	7/15/46	400	360	2	Hartford HealthCare Corp.	3.447%	7/1/54	75	53
Cigna Corp.	3.875%	10/15/47	170	131		HCA Inc.	5.000%	3/15/24	425	423
Cigna Corp.	4.900%	12/15/48	545	495		HCA Inc.	5.375%	2/1/25	250	250
Cigna Corp.	3.400%	3/15/50	375	266		HCA Inc.	5.250%	4/15/25	320	318
City of Hope	5.623%	11/15/43	75	74		HCA Inc.	5.250%	6/15/26	325	321
City of Hope	4.378%	8/15/48	100	83		HCA Inc.	4.500%	2/15/27	125	120
Cleveland Clinic Foundation	4.858%	1/1/14	100	86		HCA Inc.	4.125%	6/15/29	405	370
CommonSpirit Health	2.760%	10/1/24	100	96		HCA Inc.	3.500%	9/1/30	500	430
CommonSpirit Health	2.782%	10/1/30	500	411		HCA Inc.	2.375%	7/15/31	400	311
CommonSpirit Health	4.350%	11/1/42	225	189	5	HCA Inc.	3.625%	3/15/32	250	211
CommonSpirit Health	3.817%	10/1/49	50	37		HCA Inc.	5.125%	6/15/39	200	178
CommonSpirit Health	4.187%	10/1/49	200	155	5	HCA Inc.	4.375%	3/15/42	250	200
Community Health Network Inc.	3.099%	5/1/50	250	158		HCA Inc.	5.500%	6/15/47	425	378
Cottage Health Obligated Group	3.304%	11/1/49	100	71		HCA Inc.	5.250%	6/15/49	400	342
CVS Health Corp.	3.375%	8/12/24	275	268		HCA Inc.	3.500%	7/15/51	200	129
CVS Health Corp.	3.875%	7/20/25	573	559	5	HCA Inc.	4.625%	3/15/52	300	235
CVS Health Corp.	2.875%	6/1/26	416	389		Humana Inc.	3.850%	10/1/24	326	320
CVS Health Corp.	3.000%	8/15/26	450	420		Humana Inc.	1.350%	2/3/27	200	173
CVS Health Corp.	1.300%	8/21/27	400	339		Humana Inc.	3.950%	3/15/27	150	144
CVS Health Corp.	4.300%	3/25/28	677	655		Humana Inc.	4.875%	4/1/30	135	132
CVS Health Corp.	3.250%	8/15/29	360	322		Humana Inc.	2.150%	2/3/32	200	156
CVS Health Corp.	1.750%	8/21/30	225	177		Humana Inc.	4.625%	12/1/42	110	96
CVS Health Corp.	1.875%	2/28/31	350	274		Humana Inc.	4.950%	10/1/44	270	244
CVS Health Corp.	4.875%	7/20/35	125	119		Humana Inc.	3.950%	8/15/49	40	32
CVS Health Corp.	4.780%	3/25/38	1,000	916		IHC Health Services Inc.	4.131%	5/15/48	100	82
CVS Health Corp.	6.125%	9/15/39	75	77		Illumina Inc.	2.550%	3/23/31	250	200
CVS Health Corp.	4.125%	4/1/40	200	166		Indiana University Health Inc.				
CVS Health Corp.	5.300%	12/5/43	150	141		Obligated Group	3.970%	11/1/48	125	103
CVS Health Corp.	5.125%	7/20/45	525	478		Iowa Health System	3.665%	2/15/50	125	90
CVS Health Corp.	5.050%	3/25/48	1,400	1,264		Johns Hopkins Health System Corp.	3.837%	5/15/46	125	100
CVS Health Corp.	4.250%	4/1/50	300	241		Johnson & Johnson	2.625%	1/15/25	250	241
Danaher Corp.	3.350%	9/15/25	100	96		Johnson & Johnson	2.450%	3/1/26	350	329
Danaher Corp.	4.375%	9/15/45	75	67		Johnson & Johnson	2.950%	3/3/27	200	189
Danaher Corp.	2.600%	10/1/50	500	320		Johnson & Johnson	0.950%	9/1/27	300	259
Dartmouth-Hitchcock Health	4.178%	8/1/48	100	78		Johnson & Johnson	2.900%	1/15/28	100	93
DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	124		Johnson & Johnson	1.300%	9/1/30	375	303
DH Europe Finance II Sarl	2.200%	11/15/24	250	238		Johnson & Johnson	4.950%	5/15/33	150	156
DH Europe Finance II Sarl	2.600%	11/15/29	150	131		Johnson & Johnson	4.375%	12/5/33	175	173
DH Europe Finance II Sarl	3.250%	11/15/39	175	140		Johnson & Johnson	3.550%	3/1/36	175	155
Dignity Health	3.812%	11/1/24	100	97		Johnson & Johnson	3.625%	3/3/37	300	267
Dignity Health	4.500%	11/1/42	100	83		Johnson & Johnson	5.950%	8/15/37	200	222
Dignity Health	5.267%	11/1/64	50	43		Johnson & Johnson	2.100%	9/1/40	250	172
Duke University Health System Inc.	3.920%	6/1/47	100	81		Johnson & Johnson	4.500%	9/1/40	150	143
Edwards Lifesciences Corp.	4.300%	6/15/28	100	96		Johnson & Johnson	4.850%	5/15/41	75	74
Elevance Health Inc.	5.500%	10/15/32	250	256		Johnson & Johnson	4.500%	12/5/43	200	191
Eli Lilly & Co.	2.750%	6/1/25	71	68		Johnson & Johnson	3.750%	3/3/47	250	211
Eli Lilly & Co.	3.375%	3/15/29	92	86		Johnson & Johnson	2.250%	9/1/50	400	251
Eli Lilly & Co.	2.500%	9/15/60	250	153		Kaiser Foundation Hospitals	3.150%	5/1/27	100	93
GE HealthCare Technologies Inc.	5.550%	11/15/24	200	201	5	Kaiser Foundation Hospitals	2.810%	6/1/41	250	181
GE HealthCare Technologies Inc.	5.600%	11/15/25	250	252	5	Kaiser Foundation Hospitals	4.875%	4/1/42	235	226
GE HealthCare Technologies Inc.	5.650%	11/15/27	200	203	5	Kaiser Foundation Hospitals	4.150%	5/1/47	150	127
GE HealthCare Technologies Inc.	5.905%	11/22/32	250	259	5	Kaiser Foundation Hospitals	3.266%	11/1/49	225	162
Gilead Sciences Inc.	3.700%	4/1/24	470	462		Kaiser Foundation Hospitals	3.002%	6/1/51	250	170
Gilead Sciences Inc.	3.650%	3/1/26	575	555		Koninklijke KPN NV	6.875%	3/11/38	100	106
Gilead Sciences Inc.	2.950%	3/1/27	525	489		Koninklijke Philips NV	5.000%	3/15/42	150	131
Gilead Sciences Inc.	4.600%	9/1/35	575	545		Laboratory Corp. of America Holdings	3.250%	9/1/24	150	145
Gilead Sciences Inc.	4.000%	9/1/36	350	308		Laboratory Corp. of America Holdings	2.300%	12/1/24	100	95
Gilead Sciences Inc.	5.650%	12/1/41	175	179		Laboratory Corp. of America Holdings	3.600%	2/1/25	200	194
Gilead Sciences Inc.	4.800%	4/1/44	400	369		Laboratory Corp. of America Holdings				
Gilead Sciences Inc.	4.750%	3/1/46	455	411		Laboratory Corp. of America Holdings	1.550%	6/1/26	200	177
Gilead Sciences Inc.	2.800%	10/1/50	475	307						
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	604	590						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Laboratory Corp. of America Holdings	3.600%	9/1/27	100	95	PeaceHealth Obligated Group	4.787%	11/15/48	75	62
Laboratory Corp. of America Holdings	2.950%	12/1/29	125	107	PeaceHealth Obligated Group	3.218%	11/15/50	200	130
Laboratory Corp. of America Holdings	2.700%	6/1/31	200	166	PerkinElmer Inc.	0.850%	9/15/24	250	232
Laboratory Corp. of America Holdings	4.700%	2/1/45	195	168	PerkinElmer Inc.	1.900%	9/15/28	250	207
Mass General Brigham Inc.	3.192%	7/1/49	150	104	PerkinElmer Inc.	3.625%	3/15/51	150	104
Mass General Brigham Inc.	3.342%	7/1/60	250	168	Pfizer Inc.	2.950%	3/15/24	150	147
Mayo Clinic	3.774%	11/15/43	75	61	Pfizer Inc.	3.600%	9/15/28	200	192
Mayo Clinic	4.128%	11/15/52	50	42	Pfizer Inc.	3.450%	3/15/29	375	353
Mayo Clinic	3.196%	11/15/61	250	165	Pfizer Inc.	2.625%	4/1/30	300	263
McKesson Corp.	3.796%	3/15/24	200	197	Pfizer Inc.	1.700%	5/28/30	225	185
McKesson Corp.	0.900%	12/3/25	500	445	Pfizer Inc.	1.750%	8/18/31	200	161
MedStar Health Inc.	3.626%	8/15/49	75	54	Pfizer Inc.	4.000%	12/15/36	250	228
Medtronic Inc.	4.375%	3/15/35	511	485	Pfizer Inc.	4.100%	9/15/38	150	136
Medtronic Inc.	4.625%	3/15/45	244	227	Pfizer Inc.	3.900%	3/15/39	125	110
Memorial Health Services	3.447%	11/1/49	150	107	Pfizer Inc.	7.200%	3/15/39	425	516
Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	67	Pfizer Inc.	2.550%	5/28/40	200	145
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	124	Pfizer Inc.	4.300%	6/15/43	125	115
Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	21	Pfizer Inc.	4.400%	5/15/44	200	186
Merck & Co. Inc.	2.750%	2/10/25	740	709	Pfizer Inc.	4.125%	12/15/46	250	221
Merck & Co. Inc.	1.700%	6/10/27	400	355	Pfizer Inc.	4.200%	9/15/48	350	313
Merck & Co. Inc.	3.400%	3/7/29	375	349	Pfizer Inc.	4.000%	3/15/49	175	152
Merck & Co. Inc.	1.450%	6/24/30	210	168	Pfizer Inc.	2.700%	5/28/50	450	306
Merck & Co. Inc.	2.150%	12/10/31	450	368	Pharmacia LLC	6.600%	12/1/28	175	192
Merck & Co. Inc.	6.500%	12/1/33	125	141	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	47
Merck & Co. Inc.	3.900%	3/7/39	200	176	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	150	126
Merck & Co. Inc.	3.600%	9/15/42	100	82	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	58
Merck & Co. Inc.	4.150%	5/18/43	200	178	Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	59
Merck & Co. Inc.	3.700%	2/10/45	525	432	Quest Diagnostics Inc.	4.250%	4/1/24	100	99
Merck & Co. Inc.	4.000%	3/7/49	300	257	Quest Diagnostics Inc.	3.500%	3/30/25	100	96
Merck & Co. Inc.	2.750%	12/10/51	700	471	Quest Diagnostics Inc.	3.450%	6/1/26	125	120
Merck & Co. Inc.	2.900%	12/10/61	375	242	Quest Diagnostics Inc.	4.200%	6/30/29	140	134
Methodist Hospital	2.705%	12/1/50	300	187	Quest Diagnostics Inc.	2.950%	6/30/30	160	138
Montefiore Obligated Group	5.246%	11/1/48	150	112	Quest Diagnostics Inc.	2.800%	6/30/31	125	105
Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	337	Quest Diagnostics Inc.	5.750%	1/30/40	13	12
MultiCare Health System	2.803%	8/15/50	250	148	Quest Diagnostics Inc.	4.700%	3/30/45	25	21
Mylan Inc.	5.400%	11/29/43	100	79	Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	500	387
Mylan Inc.	5.200%	4/15/48	175	131	Royalty Pharma plc	1.200%	9/2/25	300	269
New York and Presbyterian Hospital	4.024%	8/1/45	130	108	Royalty Pharma plc	2.200%	9/2/30	300	234
New York and Presbyterian Hospital	4.063%	8/1/56	75	60	Royalty Pharma plc	3.550%	9/2/50	350	226
New York and Presbyterian Hospital	2.606%	8/1/60	100	56	Royalty Pharma plc	3.350%	9/2/51	250	155
New York and Presbyterian Hospital	3.954%	8/1/19	125	87	Rush Obligated Group	3.922%	11/15/29	75	68
Northwell Healthcare Inc.	3.979%	11/1/46	100	76	RWJ Barnabas Health Inc.	3.949%	7/1/46	100	81
Northwell Healthcare Inc.	4.260%	11/1/47	200	160	RWJ Barnabas Health Inc.	3.477%	7/1/49	25	18
Northwell Healthcare Inc.	3.809%	11/1/49	100	71	Sanofi	3.625%	6/19/28	225	215
Novant Health Inc.	2.637%	11/1/36	250	185	Seattle Children's Hospital	2.719%	10/1/50	200	126
Novartis Capital Corp.	3.400%	5/6/24	400	392	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	575	541
Novartis Capital Corp.	1.750%	2/14/25	200	189	Smith & Nephew plc	2.032%	10/14/30	300	235
Novartis Capital Corp.	2.000%	2/14/27	525	478	SSM Health Care Corp.	3.823%	6/1/27	100	94
Novartis Capital Corp.	3.100%	5/17/27	175	166	Stanford Health Care	3.795%	11/15/48	125	99
Novartis Capital Corp.	2.200%	8/14/30	410	348	Stryker Corp.	3.375%	5/15/24	213	208
Novartis Capital Corp.	3.700%	9/21/42	100	84	Stryker Corp.	1.150%	6/15/25	100	91
Novartis Capital Corp.	4.400%	5/6/44	375	348	Stryker Corp.	3.375%	11/1/25	140	135
Novartis Capital Corp.	4.000%	11/20/45	225	199	Stryker Corp.	3.500%	3/15/26	183	176
Novartis Capital Corp.	2.750%	8/14/50	75	52	Stryker Corp.	3.650%	3/7/28	50	48
NY Society for Relief of Ruptured & Crippled Maintaining Hospital Special Surgery	2.667%	10/1/50	10	6	Stryker Corp.	4.100%	4/1/43	75	61
NYU Langone Hospitals	4.784%	7/1/44	100	89	Stryker Corp.	4.375%	5/15/44	50	42
NYU Langone Hospitals	4.368%	7/1/47	110	91	Sutter Health	1.321%	8/15/25	500	454
NYU Langone Hospitals	3.380%	7/1/55	200	133	Sutter Health	3.695%	8/15/28	75	69
OhioHealth Corp.	3.042%	11/15/50	100	70	Sutter Health	4.091%	8/15/48	75	61
Orlando Health Obligated Group	4.089%	10/1/48	50	39	Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	405	402
					Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	400	294
					Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	610	417
					Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	200	135
					Texas Health Resources	2.328%	11/15/50	300	171
					Thermo Fisher Scientific Inc.	1.215%	10/18/24	250	235
					Thermo Fisher Scientific Inc.	2.000%	10/15/31	1,000	809
					Thermo Fisher Scientific Inc.	2.800%	10/15/41	250	184

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	186	Zoetis Inc.	4.450%	8/20/48	75	65
Trinity Health Corp.	4.125%	12/1/45	85	71					111,654
UnitedHealth Group Inc.	3.500%	2/15/24	100	98	Industrials (2.1%)				
UnitedHealth Group Inc.	2.375%	8/15/24	300	289	3M Co.	3.250%	2/14/24	100	98
UnitedHealth Group Inc.	5.000%	10/15/24	200	201	3M Co.	2.000%	2/14/25	150	142
UnitedHealth Group Inc.	3.750%	7/15/25	950	930	3M Co.	2.650%	4/15/25	100	96
UnitedHealth Group Inc.	5.150%	10/15/25	200	202	3M Co.	3.000%	8/7/25	100	96
UnitedHealth Group Inc.	3.700%	12/15/25	75	73	3M Co.	2.250%	9/19/26	150	138
UnitedHealth Group Inc.	3.100%	3/15/26	225	215	3M Co.	3.875%	10/15/27	125	116
UnitedHealth Group Inc.	3.450%	1/15/27	175	167	3M Co.	3.375%	3/1/29	150	138
UnitedHealth Group Inc.	3.375%	4/15/27	350	332	3M Co.	2.375%	8/26/29	360	306
UnitedHealth Group Inc.	3.700%	5/15/27	120	116	3M Co.	3.125%	9/19/46	75	52
UnitedHealth Group Inc.	2.950%	10/15/27	150	139	3M Co.	3.625%	10/15/47	100	75
UnitedHealth Group Inc.	5.250%	2/15/28	375	384	3M Co.	4.000%	9/14/48	250	198
UnitedHealth Group Inc.	3.875%	12/15/28	150	143	3M Co.	3.250%	8/26/49	300	210
UnitedHealth Group Inc.	2.875%	8/15/29	150	134	3M Co.	3.700%	4/15/50	125	96
UnitedHealth Group Inc.	5.300%	2/15/30	200	207	Allegion plc	3.500%	10/1/29	75	65
UnitedHealth Group Inc.	2.000%	5/15/30	755	625	Allegion US Holding Co. Inc.	3.550%	10/1/27	175	159
UnitedHealth Group Inc.	2.300%	5/15/31	650	541	American Airlines Class A Series				
UnitedHealth Group Inc.	4.200%	5/15/32	750	713	2021-1 Pass Through Trust	2.875%	1/11/36	250	200
UnitedHealth Group Inc.	5.350%	2/15/33	375	388	2 American Airlines Class AA Series				
UnitedHealth Group Inc.	4.625%	7/15/35	175	170	2015-2 Pass Through Trust	3.600%	3/22/29	38	34
UnitedHealth Group Inc.	6.500%	6/15/37	50	56	2 American Airlines Class AA Series				
UnitedHealth Group Inc.	6.625%	11/15/37	125	142	2016-1 Pass Through Trust	3.575%	7/15/29	107	96
UnitedHealth Group Inc.	6.875%	2/15/38	245	287	2 American Airlines Class AA Series				
UnitedHealth Group Inc.	3.500%	8/15/39	240	197	2016-3 Pass Through Trust	3.000%	4/15/30	108	94
UnitedHealth Group Inc.	2.750%	5/15/40	200	146	2 American Airlines Class AA Series				
UnitedHealth Group Inc.	5.950%	2/15/41	60	64	2017-1 Pass Through Trust	3.650%	8/15/30	37	33
UnitedHealth Group Inc.	3.050%	5/15/41	300	226	2 American Airlines Class AA Series				
UnitedHealth Group Inc.	4.625%	11/15/41	110	101	2019-1 Pass Through Trust	3.150%	8/15/33	43	36
UnitedHealth Group Inc.	4.375%	3/15/42	50	45	Amphenol Corp.	3.200%	4/1/24	50	49
UnitedHealth Group Inc.	3.950%	10/15/42	175	148	Amphenol Corp.	2.050%	3/1/25	40	38
UnitedHealth Group Inc.	4.250%	3/15/43	125	111	Amphenol Corp.	4.350%	6/1/29	100	95
UnitedHealth Group Inc.	4.750%	7/15/45	305	288	Amphenol Corp.	2.800%	2/15/30	275	235
UnitedHealth Group Inc.	4.200%	1/15/47	210	180	Amphenol Corp.	2.200%	9/15/31	100	79
UnitedHealth Group Inc.	4.250%	4/15/47	290	250	Block Financial LLC	5.250%	10/1/25	100	100
UnitedHealth Group Inc.	4.250%	6/15/48	300	262	Block Financial LLC	3.875%	8/15/30	200	175
UnitedHealth Group Inc.	4.450%	12/15/48	150	134	BNSF Funding Trust I	6.613%	12/15/55	65	61
UnitedHealth Group Inc.	3.700%	8/15/49	310	245	Boeing Co.	4.508%	5/1/23	625	623
UnitedHealth Group Inc.	3.250%	5/15/51	750	541	Boeing Co.	1.875%	6/15/23	200	197
UnitedHealth Group Inc.	5.875%	2/15/53	200	217	Boeing Co.	1.950%	2/1/24	250	241
UnitedHealth Group Inc.	3.875%	8/15/59	420	330	Boeing Co.	1.433%	2/4/24	500	478
UnitedHealth Group Inc.	3.125%	5/15/60	250	170	Boeing Co.	2.800%	3/1/24	75	73
UnitedHealth Group Inc.	6.050%	2/15/63	200	220	Boeing Co.	2.850%	10/30/24	100	96
Universal Health Services Inc.	2.650%	10/15/30	300	239	Boeing Co.	2.500%	3/1/25	145	136
UPMC	3.600%	4/3/25	125	121	Boeing Co.	4.875%	5/1/25	795	789
Utah Acquisition Sub Inc.	3.950%	6/15/26	889	831	Boeing Co.	2.196%	2/4/26	1,200	1,091
Utah Acquisition Sub Inc.	5.250%	6/15/46	225	171	Boeing Co.	3.100%	5/1/26	100	94
Viatis Inc.	1.650%	6/22/25	175	159	Boeing Co.	2.250%	6/15/26	50	45
Viatis Inc.	2.300%	6/22/27	175	150	Boeing Co.	2.700%	2/1/27	195	176
Viatis Inc.	4.000%	6/22/50	250	155	Boeing Co.	2.800%	3/1/27	50	45
WakeMed	3.286%	10/1/52	200	133	Boeing Co.	5.040%	5/1/27	360	356
2 Willis-Knighton Medical Center	4.813%	9/1/48	50	44	Boeing Co.	3.250%	3/1/28	100	90
Wyeth LLC	7.250%	3/1/23	250	251	Boeing Co.	3.450%	11/1/28	250	224
Wyeth LLC	6.450%	2/1/24	300	305	Boeing Co.	3.200%	3/1/29	200	176
Wyeth LLC	6.500%	2/1/34	150	170	Boeing Co.	2.950%	2/1/30	190	161
Wyeth LLC	6.000%	2/15/36	85	91	Boeing Co.	5.150%	5/1/30	695	678
Wyeth LLC	5.950%	4/1/37	385	416	Boeing Co.	6.125%	2/15/33	75	76
Zeneca Wilmington Inc.	7.000%	11/15/23	25	25	Boeing Co.	3.600%	5/1/34	350	279
Zimmer Biomet Holdings Inc.	1.450%	11/22/24	200	186	Boeing Co.	3.250%	2/1/35	190	144
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	250	236	Boeing Co.	6.625%	2/15/38	50	52
Zimmer Biomet Holdings Inc.	2.600%	11/24/31	200	162	Boeing Co.	3.550%	3/1/38	50	37
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	48	Boeing Co.	3.500%	3/1/39	75	54
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	150	119	Boeing Co.	6.875%	3/15/39	100	105
Zoetis Inc.	4.500%	11/13/25	100	100	Boeing Co.	5.875%	2/15/40	75	72
Zoetis Inc.	3.000%	9/12/27	150	139	Boeing Co.	5.705%	5/1/40	740	704
Zoetis Inc.	3.900%	8/20/28	100	95	Boeing Co.	3.375%	6/15/46	75	49
Zoetis Inc.	2.000%	5/15/30	150	122	Boeing Co.	3.650%	3/1/47	55	37
Zoetis Inc.	5.600%	11/16/32	250	259	Boeing Co.	3.625%	3/1/48	75	50
Zoetis Inc.	4.700%	2/1/43	175	158	Boeing Co.	3.850%	11/1/48	60	41
Zoetis Inc.	3.950%	9/12/47	150	121	Boeing Co.	3.900%	5/1/49	150	106
					Boeing Co.	3.750%	2/1/50	150	103

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Boeing Co.	5.805%	5/1/50	530	493		CNH Industrial Capital LLC	4.200%	1/15/24	90	89
Boeing Co.	3.825%	3/1/59	200	129		CNH Industrial Capital LLC	1.450%	7/15/26	200	177
Boeing Co.	3.950%	8/1/59	75	50		CNH Industrial NV	3.850%	11/15/27	100	94
Boeing Co.	5.930%	5/1/60	735	675	2	Continental Airlines Class A Series 2012-2 Pass Through Trust	4.000%	4/29/26	28	26
Burlington Northern Santa Fe LLC	3.750%	4/1/24	200	197		Crane Co.	4.200%	3/15/48	125	89
Burlington Northern Santa Fe LLC	3.400%	9/1/24	150	147		CSX Corp.	3.400%	8/1/24	62	61
Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	96		CSX Corp.	3.350%	11/1/25	150	144
Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	73		CSX Corp.	3.250%	6/1/27	150	141
Burlington Northern Santa Fe LLC	3.250%	6/15/27	225	213		CSX Corp.	3.800%	3/1/28	350	334
Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	136		CSX Corp.	4.250%	3/15/29	200	192
Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	122		CSX Corp.	2.400%	2/15/30	172	145
Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	252		CSX Corp.	4.100%	11/15/32	87	81
Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	225		CSX Corp.	6.220%	4/30/40	152	164
Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	177		CSX Corp.	5.500%	4/15/41	225	226
Burlington Northern Santa Fe LLC	4.450%	3/15/43	175	157		CSX Corp.	4.750%	5/30/42	210	192
Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	122		CSX Corp.	4.100%	3/15/44	150	126
Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	95		CSX Corp.	4.300%	3/1/48	250	213
Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	136		CSX Corp.	4.500%	3/15/49	225	197
Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	107		CSX Corp.	3.350%	9/15/49	265	191
Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	69		CSX Corp.	4.500%	8/1/54	25	21
Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	122		CSX Corp.	4.250%	11/1/66	150	118
Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	106		CSX Corp.	4.650%	3/1/68	75	64
Burlington Northern Santa Fe LLC	4.050%	6/15/48	375	314		Cummins Inc.	0.750%	9/1/25	400	361
Burlington Northern Santa Fe LLC	4.150%	12/15/48	200	170		Cummins Inc.	2.600%	9/1/50	200	125
Burlington Northern Santa Fe LLC	3.550%	2/15/50	400	308		Deere & Co.	2.750%	4/15/25	100	96
Burlington Northern Santa Fe LLC	3.050%	2/15/51	200	139		Deere & Co.	5.375%	10/16/29	125	129
Burlington Northern Santa Fe LLC	2.875%	6/15/52	200	134		Deere & Co.	7.125%	3/3/31	100	115
Canadian National Railway Co.	2.950%	11/21/24	233	224		Deere & Co.	3.900%	6/9/42	250	222
Canadian National Railway Co.	6.250%	8/1/34	75	82		Deere & Co.	2.875%	9/7/49	200	143
Canadian National Railway Co.	6.200%	6/1/36	75	81		Deere & Co.	3.750%	4/15/50	175	148
Canadian National Railway Co.	6.375%	11/15/37	100	109		Delta Air Lines Class AA Series 2019-1 Pass Through Trust	3.204%	10/25/25	75	73
Canadian National Railway Co.	3.200%	8/2/46	100	74	2	Delta Air Lines Class AA Series 2020-1 Pass Through Trust	2.000%	12/10/29	128	109
Canadian National Railway Co.	2.450%	5/1/50	425	267	2.5	Delta Air Lines Inc. / SkyMiles IP Ltd.	4.750%	10/20/28	200	188
Canadian Pacific Railway Co.	2.050%	3/5/30	200	164		Dover Corp.	3.150%	11/15/25	200	190
Canadian Pacific Railway Co.	7.125%	10/15/31	100	111		Dover Corp.	2.950%	11/4/29	75	65
Canadian Pacific Railway Co.	2.450%	12/2/31	250	208		Eaton Corp.	3.103%	9/15/27	128	119
Canadian Pacific Railway Co.	5.950%	5/15/37	250	259		Eaton Corp.	4.150%	3/15/33	236	220
Canadian Pacific Railway Co.	3.000%	12/2/41	500	376		Eaton Corp.	4.150%	11/2/42	150	128
Canadian Pacific Railway Co.	3.100%	12/2/51	500	341		Eaton Corp.	4.700%	8/23/52	228	208
Canadian Pacific Railway Co.	6.125%	9/15/15	120	121		Emerson Electric Co.	2.000%	12/21/28	200	170
Carrier Global Corp.	2.242%	2/15/25	400	377		Emerson Electric Co.	1.950%	10/15/30	100	81
Carrier Global Corp.	2.493%	2/15/27	250	226		Emerson Electric Co.	2.200%	12/21/31	200	162
Carrier Global Corp.	2.722%	2/15/30	600	506		Emerson Electric Co.	2.750%	10/15/50	150	97
Carrier Global Corp.	2.700%	2/15/31	85	70		Emerson Electric Co.	2.800%	12/21/51	200	129
Carrier Global Corp.	3.377%	4/5/40	300	227		FedEx Corp.	3.250%	4/1/26	100	95
Carrier Global Corp.	3.577%	4/5/50	400	286		FedEx Corp.	3.100%	8/5/29	200	176
Caterpillar Financial Services Corp.	0.950%	1/10/24	200	192		FedEx Corp.	4.250%	5/15/30	100	94
Caterpillar Financial Services Corp.	2.850%	5/17/24	125	122		FedEx Corp.	3.900%	2/1/35	200	170
Caterpillar Financial Services Corp.	3.300%	6/9/24	250	244		FedEx Corp.	4.100%	4/15/43	75	58
Caterpillar Financial Services Corp.	0.600%	9/13/24	200	186		FedEx Corp.	4.100%	2/1/45	125	97
Caterpillar Financial Services Corp.	2.150%	11/8/24	300	286		FedEx Corp.	4.750%	11/15/45	250	212
Caterpillar Financial Services Corp.	3.250%	12/1/24	277	269		FedEx Corp.	4.550%	4/1/46	225	183
Caterpillar Financial Services Corp.	4.900%	1/17/25	200	200		FedEx Corp.	4.400%	1/15/47	125	99
Caterpillar Financial Services Corp.	1.450%	5/15/25	100	93		FedEx Corp.	4.050%	2/15/48	200	152
Caterpillar Financial Services Corp.	3.650%	8/12/25	300	293		FedEx Corp.	4.950%	10/17/48	250	219
Caterpillar Financial Services Corp.	0.800%	11/13/25	400	359		FedEx Corp.	5.250%	5/15/50	250	230
Caterpillar Financial Services Corp.	0.900%	3/2/26	300	268		FedEx Corp.	4.500%	2/1/65	60	44
Caterpillar Financial Services Corp.	2.400%	8/9/26	100	92	2	FedEx Corp. Class AA Series 2020-1 Pass Through Trust	1.875%	8/20/35	447	363
Caterpillar Financial Services Corp.	1.150%	9/14/26	200	177		Fortive Corp.	3.150%	6/15/26	150	140
Caterpillar Financial Services Corp.	1.700%	1/8/27	200	180		Fortive Corp.	4.300%	6/15/46	100	78
Caterpillar Financial Services Corp.	3.600%	8/12/27	300	287		GE Capital Funding LLC	3.450%	5/15/25	445	428
Caterpillar Inc.	3.400%	5/15/24	150	147		GE Capital Funding LLC	4.550%	5/15/32	200	190
Caterpillar Inc.	2.600%	9/19/29	200	176		General Dynamics Corp.	2.375%	11/15/24	320	305
Caterpillar Inc.	2.600%	4/9/30	120	105		General Dynamics Corp.	3.250%	4/1/25	150	145
Caterpillar Inc.	6.050%	8/15/36	100	109		General Dynamics Corp.	3.500%	5/15/25	200	195
Caterpillar Inc.	5.200%	5/27/41	150	153		General Dynamics Corp.	3.500%	4/1/27	100	96
Caterpillar Inc.	3.803%	8/15/42	243	207		General Dynamics Corp.	2.625%	11/15/27	200	182
Caterpillar Inc.	3.250%	9/19/49	200	152						
Caterpillar Inc.	3.250%	4/9/50	200	153						
Caterpillar Inc.	4.750%	5/15/64	100	95						
Cintas Corp. No. 2	3.700%	4/1/27	175	169						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
General Dynamics Corp.	3.750%	5/15/28	200	191	L3Harris Technologies Inc.	3.950%	5/28/24	103	101
General Dynamics Corp.	3.625%	4/1/30	200	186	L3Harris Technologies Inc.	3.832%	4/27/25	200	194
General Dynamics Corp.	4.250%	4/1/40	150	137	L3Harris Technologies Inc.	3.850%	12/15/26	50	48
General Dynamics Corp.	3.600%	11/15/42	100	82	L3Harris Technologies Inc.	4.400%	6/15/28	175	169
General Electric Co.	5.875%	1/14/38	560	571	L3Harris Technologies Inc.	4.854%	4/27/35	100	93
GXO Logistics Inc.	2.650%	7/15/31	250	185	L3Harris Technologies Inc.	5.054%	4/27/45	100	90
Honeywell International Inc.	2.300%	8/15/24	425	408	Legrand France SA	8.500%	2/15/25	68	73
Honeywell International Inc.	1.350%	6/1/25	275	254	Lennox International Inc.	3.000%	11/15/23	100	98
Honeywell International Inc.	2.500%	11/1/26	50	46	Lennox International Inc.	1.700%	8/1/27	50	43
Honeywell International Inc.	1.100%	3/1/27	250	218	Lockheed Martin Corp.	3.550%	1/15/26	190	185
Honeywell International Inc.	4.950%	2/15/28	90	91	Lockheed Martin Corp.	5.100%	11/15/27	250	256
Honeywell International Inc.	2.700%	8/15/29	100	89	Lockheed Martin Corp.	3.900%	6/15/32	100	94
Honeywell International Inc.	1.950%	6/1/30	1,000	827	Lockheed Martin Corp.	5.250%	1/15/33	250	258
Honeywell International Inc.	1.750%	9/1/31	250	198	Lockheed Martin Corp.	3.600%	3/1/35	150	133
Honeywell International Inc.	5.000%	2/15/33	197	201	Lockheed Martin Corp.	4.500%	5/15/36	100	95
Honeywell International Inc.	5.700%	3/15/37	200	211	Lockheed Martin Corp.	6.150%	9/1/36	300	325
Honeywell International Inc.	5.375%	3/1/41	150	155	Lockheed Martin Corp.	4.070%	12/15/42	270	233
Hubbell Inc.	3.350%	3/1/26	75	71	Lockheed Martin Corp.	3.800%	3/1/45	100	82
Hubbell Inc.	3.150%	8/15/27	50	46	Lockheed Martin Corp.	4.700%	5/15/46	275	256
Hubbell Inc.	3.500%	2/15/28	175	161	Lockheed Martin Corp.	2.800%	6/15/50	175	119
Huntington Ingalls Industries Inc.	3.483%	12/1/27	100	91	Lockheed Martin Corp.	4.090%	9/15/52	331	280
Huntington Ingalls Industries Inc.	2.043%	8/16/28	200	165	Lockheed Martin Corp.	4.150%	6/15/53	250	213
Huntington Ingalls Industries Inc.	4.200%	5/1/30	200	181	Lockheed Martin Corp.	5.700%	11/15/54	250	265
IDEX Corp.	3.000%	5/1/30	75	65	Lockheed Martin Corp.	4.300%	6/15/62	125	105
Illinois Tool Works Inc.	3.500%	3/1/24	200	197	Lockheed Martin Corp.	5.900%	11/15/63	134	145
Illinois Tool Works Inc.	2.650%	11/15/26	300	279	5 Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.	6.500%	6/20/27	450	448
Illinois Tool Works Inc.	4.875%	9/15/41	75	73	Norfolk Southern Corp.	3.850%	1/15/24	75	74
Illinois Tool Works Inc.	3.900%	9/1/42	250	213	Norfolk Southern Corp.	3.650%	8/1/25	50	48
2 JB Hunt Transport Services Inc.	3.875%	3/1/26	200	194	Norfolk Southern Corp.	2.900%	6/15/26	310	290
2 JetBlue Class A Series 2020-1 Pass Through Trust	4.000%	5/15/34	130	115	Norfolk Southern Corp.	7.800%	5/15/27	60	66
2 JetBlue Class AA Series 2019-1 Pass Through Trust	2.750%	11/15/33	130	107	Norfolk Southern Corp.	3.150%	6/1/27	125	116
John Deere Capital Corp.	0.900%	1/10/24	300	288	Norfolk Southern Corp.	3.800%	8/1/28	113	108
John Deere Capital Corp.	2.600%	3/7/24	75	73	Norfolk Southern Corp.	2.550%	11/1/29	200	171
John Deere Capital Corp.	2.650%	6/24/24	75	73	Norfolk Southern Corp.	3.000%	3/15/32	200	171
John Deere Capital Corp.	0.625%	9/10/24	200	187	Norfolk Southern Corp.	4.837%	10/1/41	113	104
John Deere Capital Corp.	2.050%	1/9/25	350	332	Norfolk Southern Corp.	4.450%	6/15/45	75	64
John Deere Capital Corp.	1.250%	1/10/25	500	468	Norfolk Southern Corp.	4.650%	1/15/46	75	66
John Deere Capital Corp.	3.450%	3/13/25	300	292	Norfolk Southern Corp.	4.150%	2/28/48	25	21
John Deere Capital Corp.	3.400%	9/11/25	75	73	Norfolk Southern Corp.	4.100%	5/15/49	73	59
John Deere Capital Corp.	0.700%	1/15/26	300	267	Norfolk Southern Corp.	3.400%	11/1/49	75	54
John Deere Capital Corp.	2.650%	6/10/26	100	94	Norfolk Southern Corp.	3.050%	5/15/50	350	235
John Deere Capital Corp.	1.050%	6/17/26	200	177	Norfolk Southern Corp.	4.050%	8/15/52	239	192
John Deere Capital Corp.	2.250%	9/14/26	125	115	Norfolk Southern Corp.	3.155%	5/15/55	438	292
John Deere Capital Corp.	2.350%	3/8/27	200	182	Norfolk Southern Corp.	4.100%	5/15/21	100	70
John Deere Capital Corp.	2.800%	9/8/27	150	138	Northrop Grumman Corp.	2.930%	1/15/25	275	264
John Deere Capital Corp.	4.150%	9/15/27	200	196	Northrop Grumman Corp.	3.200%	2/1/27	150	141
John Deere Capital Corp.	3.050%	1/6/28	100	93	Northrop Grumman Corp.	3.250%	1/15/28	100	92
John Deere Capital Corp.	3.450%	3/7/29	50	46	Northrop Grumman Corp.	4.400%	5/1/30	290	279
John Deere Capital Corp.	2.800%	7/18/29	150	134	Northrop Grumman Corp.	5.150%	5/1/40	90	88
John Deere Capital Corp.	2.450%	1/9/30	325	280	Northrop Grumman Corp.	5.050%	11/15/40	150	143
Johnson Controls International plc	3.625%	7/2/24	126	123	Northrop Grumman Corp.	4.750%	6/1/43	275	254
Johnson Controls International plc	3.900%	2/14/26	37	36	Northrop Grumman Corp.	4.030%	10/15/47	380	315
Johnson Controls International plc	6.000%	1/15/36	39	40	Northrop Grumman Corp.	5.250%	5/1/50	310	307
Johnson Controls International plc	4.625%	7/2/44	175	151	Nvent Finance Sarl	4.550%	4/15/28	100	92
Johnson Controls International plc	5.125%	9/14/45	14	13	Oshkosh Corp.	4.600%	5/15/28	185	176
Johnson Controls International plc	4.500%	2/15/47	100	83	Oshkosh Corp.	3.100%	3/1/30	60	51
Johnson Controls International plc	4.950%	7/2/64	72	60	Otis Worldwide Corp.	2.293%	4/5/27	200	180
Johnson Controls International plc / Tyco Fire & Security Finance SCA	2.000%	9/16/31	200	158	Otis Worldwide Corp.	2.565%	2/15/30	300	252
Kansas City Southern	2.875%	11/15/29	100	86	Otis Worldwide Corp.	3.112%	2/15/40	400	295
Kansas City Southern	4.300%	5/15/43	75	62	Otis Worldwide Corp.	3.362%	2/15/50	150	105
Kansas City Southern	4.950%	8/15/45	125	113	PACCAR Financial Corp.	2.150%	8/15/24	75	72
Kansas City Southern	4.700%	5/1/48	225	196	PACCAR Financial Corp.	1.800%	2/6/25	60	56
Kansas City Southern	3.500%	5/1/50	100	71	Parker-Hannifin Corp.	2.700%	6/14/24	110	106
Kennametal Inc.	4.625%	6/15/28	120	113	Parker-Hannifin Corp.	3.650%	6/15/24	225	220
Keysight Technologies Inc.	4.550%	10/30/24	195	192	Parker-Hannifin Corp.	3.300%	11/21/24	290	280
Keysight Technologies Inc.	4.600%	4/6/27	125	122	Parker-Hannifin Corp.	3.250%	3/1/27	125	117
Keysight Technologies Inc.	3.000%	10/30/29	100	87	Parker-Hannifin Corp.	4.250%	9/15/27	215	209
Kirby Corp.	4.200%	3/1/28	300	273	Parker-Hannifin Corp.	3.250%	6/14/29	75	67
					Parker-Hannifin Corp.	6.250%	5/15/38	150	155

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Parker-Hannifin Corp.	4.450%	11/21/44	200	172	Trimble Inc.	4.900%	6/15/28	50	48
Parker-Hannifin Corp.	4.000%	6/14/49	215	170	Tyco Electronics Group SA	3.450%	8/1/24	125	122
Precision Castparts Corp.	3.250%	6/15/25	175	169	Tyco Electronics Group SA	3.125%	8/15/27	200	185
Precision Castparts Corp.	4.375%	6/15/45	200	175	Tyco Electronics Group SA	2.500%	2/4/32	200	165
Quanta Services Inc.	2.900%	10/1/30	400	329	Tyco Electronics Group SA	7.125%	10/1/37	125	143
Raytheon Technologies Corp.	3.200%	3/15/24	175	171	Union Pacific Corp.	3.646%	2/15/24	50	49
Raytheon Technologies Corp.	3.950%	8/16/25	400	391	Union Pacific Corp.	3.150%	3/1/24	100	98
Raytheon Technologies Corp.	3.500%	3/15/27	300	286	Union Pacific Corp.	3.250%	1/15/25	206	200
Raytheon Technologies Corp.	3.125%	5/4/27	225	210	Union Pacific Corp.	3.750%	7/15/25	560	545
Raytheon Technologies Corp.	7.200%	8/15/27	25	27	Union Pacific Corp.	2.750%	3/1/26	75	71
Raytheon Technologies Corp.	4.125%	11/16/28	537	515	Union Pacific Corp.	2.150%	2/5/27	513	463
Raytheon Technologies Corp.	2.250%	7/1/30	300	250	Union Pacific Corp.	2.400%	2/5/30	200	171
Raytheon Technologies Corp.	1.900%	9/1/31	200	157	Union Pacific Corp.	2.800%	2/14/32	100	86
Raytheon Technologies Corp.	2.375%	3/15/32	200	162	Union Pacific Corp.	3.375%	2/1/35	100	85
Raytheon Technologies Corp.	5.400%	5/1/35	150	150	Union Pacific Corp.	2.891%	4/6/36	500	396
Raytheon Technologies Corp.	6.050%	6/1/36	100	106	Union Pacific Corp.	3.600%	9/15/37	290	246
Raytheon Technologies Corp.	6.125%	7/15/38	50	53	Union Pacific Corp.	3.250%	2/5/50	200	146
Raytheon Technologies Corp.	4.450%	11/16/38	175	159	Union Pacific Corp.	2.950%	3/10/52	250	170
Raytheon Technologies Corp.	4.700%	12/15/41	50	46	Union Pacific Corp.	4.950%	9/9/52	110	106
Raytheon Technologies Corp.	4.500%	6/1/42	675	607	Union Pacific Corp.	3.500%	2/14/53	600	453
Raytheon Technologies Corp.	4.800%	12/15/43	65	59	Union Pacific Corp.	3.875%	2/1/55	100	79
Raytheon Technologies Corp.	4.150%	5/15/45	200	167	Union Pacific Corp.	3.950%	8/15/59	100	79
Raytheon Technologies Corp.	3.750%	11/1/46	200	156	Union Pacific Corp.	3.839%	3/20/60	386	300
Raytheon Technologies Corp.	4.350%	4/15/47	250	214	Union Pacific Corp.	2.973%	9/16/62	325	208
Raytheon Technologies Corp.	4.050%	5/4/47	300	246	Union Pacific Corp.	3.799%	4/6/71	535	395
Raytheon Technologies Corp.	4.625%	11/16/48	350	317	² United Airlines Class A Series				
Raytheon Technologies Corp.	3.125%	7/1/50	179	126	2013-1 Pass Through Trust	4.300%	2/15/27	45	42
Raytheon Technologies Corp.	2.820%	9/1/51	200	130	² United Airlines Class A Series				
Raytheon Technologies Corp.	3.030%	3/15/52	200	137	2014-1 Pass Through Trust	4.000%	10/11/27	59	54
Republic Services Inc.	2.500%	8/15/24	200	192	² United Airlines Class A Series				
Republic Services Inc.	0.875%	11/15/25	500	446	2016-1 Pass Through Trust	3.450%	1/7/30	37	31
Republic Services Inc.	6.200%	3/1/40	175	185	² United Airlines Class A Series				
Republic Services Inc.	5.700%	5/15/41	100	102	2016-2 Pass Through Trust	3.100%	4/7/30	37	29
Rockwell Automation Inc.	3.500%	3/1/29	100	93	² United Airlines Class A Series				
Rockwell Automation Inc.	1.750%	8/15/31	200	158	2020-1 Pass Through Trust	5.875%	4/15/29	545	537
Rockwell Automation Inc.	4.200%	3/1/49	125	107	² United Airlines Class AA Series				
Rockwell Automation Inc.	2.800%	8/15/61	200	120	2015-1 Pass Through Trust	3.450%	6/1/29	120	107
Ryder System Inc.	3.750%	6/9/23	225	223	² United Airlines Class AA Series				
Ryder System Inc.	3.650%	3/18/24	150	147	2016-1 Pass Through Trust	3.100%	1/7/30	295	260
Ryder System Inc.	2.500%	9/1/24	50	48	² United Airlines Class AA Series				
Ryder System Inc.	4.625%	6/1/25	193	189	2016-2 Pass Through Trust	2.875%	4/7/30	55	47
Ryder System Inc.	2.900%	12/1/26	100	91	² United Airlines Class AA Series				
Snap-on Inc.	3.250%	3/1/27	50	47	2019-1 Pass Through Trust	4.150%	2/25/33	155	136
Snap-on Inc.	4.100%	3/1/48	75	63	² United Airlines Class AA Series				
Snap-on Inc.	3.100%	5/1/50	75	53	2019-2 Pass Through Trust	2.700%	11/1/33	88	71
Southwest Airlines Co.	5.250%	5/4/25	600	602	² United Airlines Class B Series				
Southwest Airlines Co.	3.000%	11/15/26	100	92	2020-1 Pass Through Trust	4.875%	7/15/27	152	143
Southwest Airlines Co.	5.125%	6/15/27	475	470	United Parcel Service Inc.	2.800%	11/15/24	186	179
Southwest Airlines Co.	3.450%	11/16/27	50	46	United Parcel Service Inc.	3.900%	4/1/25	300	296
Southwest Airlines Co.	2.625%	2/10/30	100	83	United Parcel Service Inc.	2.400%	11/15/26	399	371
² Spirit Airlines Class A Series					United Parcel Service Inc.	3.400%	3/15/29	100	93
2015-1 Pass Through Trust	4.100%	10/1/29	15	13	United Parcel Service Inc.	2.500%	9/1/29	100	87
Stanley Black & Decker Inc.	3.400%	3/1/26	100	95	United Parcel Service Inc.	6.200%	1/15/38	173	192
Stanley Black & Decker Inc.	5.200%	9/1/40	75	71	United Parcel Service Inc.	5.200%	4/1/40	255	255
Stanley Black & Decker Inc.	4.850%	11/15/48	90	79	United Parcel Service Inc.	4.875%	11/15/40	75	73
Stanley Black & Decker Inc.	4.000%	3/15/60	400	344	United Parcel Service Inc.	3.625%	10/1/42	100	83
Textron Inc.	4.000%	3/15/26	200	193	United Parcel Service Inc.	3.400%	11/15/46	110	85
Textron Inc.	3.650%	3/15/27	250	233	United Parcel Service Inc.	4.250%	3/15/49	125	111
Textron Inc.	3.900%	9/17/29	225	204	United Parcel Service Inc.	3.400%	9/1/49	200	154
Timken Co.	3.875%	9/1/24	100	97	United Parcel Service Inc.	5.300%	4/1/50	300	313
Timken Co.	4.500%	12/15/28	25	24	Valmont Industries Inc.	5.000%	10/1/44	150	129
Trane Technologies Global Holding Co Ltd.	5.750%	6/15/43	125	123	Valmont Industries Inc.	5.250%	10/1/54	75	64
Trane Technologies Luxembourg Finance SA	3.550%	11/1/24	375	365	Waste Connections Inc.	4.250%	12/1/28	51	49
Trane Technologies Luxembourg Finance SA	3.500%	3/21/26	75	71	Waste Connections Inc.	3.500%	5/1/29	200	183
Trane Technologies Luxembourg Finance SA	3.800%	3/21/29	225	207	Waste Connections Inc.	2.600%	2/1/30	139	118
Trane Technologies Luxembourg Finance SA	4.500%	3/21/49	75	61	Waste Connections Inc.	2.200%	1/15/32	200	159
Trimble Inc.	4.750%	12/1/24	93	92	Waste Connections Inc.	3.050%	4/1/50	75	51
					Waste Connections Inc.	2.950%	1/15/52	200	133
					Waste Management Inc.	0.750%	11/15/25	100	90
					Waste Management Inc.	3.150%	11/15/27	125	117
					Waste Management Inc.	1.500%	3/15/31	200	156
					Waste Management Inc.	2.950%	6/1/41	200	148
					Waste Management Inc.	2.500%	11/15/50	200	125

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Westinghouse Air Brake Technologies Corp.	4.400%	3/15/24	275	270	DuPont de Nemours Inc.	5.419%	11/15/48	375	358
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	360	339	Eastman Chemical Co.	3.800%	3/15/25	200	194
Westinghouse Air Brake Technologies Corp.	4.950%	9/15/28	175	168	Eastman Chemical Co.	4.800%	9/1/42	225	191
WW Grainger Inc.	1.850%	2/15/25	75	70	Eastman Chemical Co.	4.650%	10/15/44	150	124
WW Grainger Inc.	3.750%	5/15/46	75	59	Ecolab Inc.	2.700%	11/1/26	200	186
WW Grainger Inc.	4.200%	5/15/47	75	63	Ecolab Inc.	1.650%	2/1/27	100	89
Xylem Inc.	3.250%	11/1/26	100	94	Ecolab Inc.	3.250%	12/1/27	100	93
Xylem Inc.	1.950%	1/30/28	100	86	Ecolab Inc.	5.250%	1/15/28	200	204
Xylem Inc.	2.250%	1/30/31	100	81	Ecolab Inc.	4.800%	3/24/30	300	298
Xylem Inc.	4.375%	11/1/46	100	83	Ecolab Inc.	1.300%	1/30/31	500	381
				80,781	Ecolab Inc.	2.125%	2/1/32	100	80
Materials (0.8%)					Ecolab Inc.	2.700%	12/15/51	100	63
Air Products and Chemicals Inc.	3.350%	7/31/24	200	195	Ecolab Inc.	2.750%	8/18/55	100	60
Air Products and Chemicals Inc.	2.050%	5/15/30	200	167	El du Pont de Nemours and Co.	1.700%	7/15/25	100	92
Air Products and Chemicals Inc.	2.700%	5/15/40	200	150	El du Pont de Nemours and Co.	2.300%	7/15/30	100	84
Air Products and Chemicals Inc.	2.800%	5/15/50	200	139	Fibra Overseas Finance Ltd.	4.000%	1/14/25	150	146
Albemarle Corp.	5.450%	12/1/44	75	69	FMC Corp.	4.100%	2/1/24	250	246
Albemarle Corp.	5.650%	6/1/52	300	274	FMC Corp.	3.200%	10/1/26	50	47
Amcor Flexibles North America Inc.	4.000%	5/17/25	91	89	FMC Corp.	3.450%	10/1/29	100	88
Amcor Flexibles North America Inc.	3.100%	9/15/26	50	46	FMC Corp.	4.500%	10/1/49	100	80
Amcor Flexibles North America Inc.	2.630%	6/19/30	125	101	Freeport-McMoRan Inc.	4.550%	11/14/24	100	99
Amcor Flexibles North America Inc.	2.690%	5/25/31	200	163	Freeport-McMoRan Inc.	5.000%	9/1/27	200	195
AngloGold Ashanti Holdings plc	3.375%	11/1/28	200	175	Freeport-McMoRan Inc.	4.125%	3/1/28	100	93
AngloGold Ashanti Holdings plc	3.750%	10/1/30	200	175	Freeport-McMoRan Inc.	4.375%	8/1/28	100	94
ArcelorMittal SA	4.550%	3/11/26	100	97	Freeport-McMoRan Inc.	5.250%	9/1/29	100	96
ArcelorMittal SA	6.550%	11/29/27	200	202	Freeport-McMoRan Inc.	4.250%	3/1/30	100	91
ArcelorMittal SA	4.250%	7/16/29	100	89	Freeport-McMoRan Inc.	4.625%	8/1/30	200	187
ArcelorMittal SA	6.800%	11/29/32	180	179	Freeport-McMoRan Inc.	5.400%	11/14/34	100	94
ArcelorMittal SA	7.000%	10/15/39	100	101	Freeport-McMoRan Inc.	5.450%	3/15/43	400	360
ArcelorMittal SA	6.750%	3/1/41	100	97	Georgia-Pacific LLC	8.000%	1/15/24	250	257
Avery Dennison Corp.	4.875%	12/6/28	75	73	Georgia-Pacific LLC	7.375%	12/1/25	100	106
Barrick Gold Corp.	6.450%	10/15/35	75	78	Georgia-Pacific LLC	8.875%	5/15/31	250	306
Barrick North America Finance LLC	5.700%	5/30/41	450	453	Huntsman International LLC	2.950%	6/15/31	100	78
Barrick North America Finance LLC	5.750%	5/1/43	150	151	International Flavors & Fragrances Inc.	4.450%	9/26/28	50	47
Berry Global Inc.	0.950%	2/15/24	200	190	International Flavors & Fragrances Inc.	4.375%	6/1/47	90	70
Berry Global Inc.	1.570%	1/15/26	400	357	International Flavors & Fragrances Inc.	5.000%	9/26/48	100	86
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	131	International Paper Co.	5.000%	9/15/35	100	95
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	575	558	International Paper Co.	4.800%	6/15/44	200	174
Cabot Corp.	4.000%	7/1/29	55	49	International Paper Co.	4.400%	8/15/47	200	165
Carlisle Cos. Inc.	3.500%	12/1/24	50	48	Kinross Gold Corp.	5.950%	3/15/24	75	75
Carlisle Cos. Inc.	3.750%	12/1/27	125	117	Kinross Gold Corp.	4.500%	7/15/27	25	24
Carlisle Cos. Inc.	2.750%	3/1/30	150	125	Linde Inc.	2.650%	2/5/25	147	141
Celanese U.S. Holdings LLC	6.330%	7/15/29	200	195	Linde Inc.	4.700%	12/5/25	200	200
Celanese U.S. Holdings LLC	6.379%	7/15/32	200	191	Linde Inc.	1.100%	8/10/30	500	384
Celanese US Holdings LLC	3.500%	5/8/24	100	97	Linde Inc.	3.550%	11/7/42	50	40
Celanese US Holdings LLC	5.900%	7/5/24	200	200	LYB International Finance BV	5.250%	7/15/43	200	176
Celanese US Holdings LLC	6.050%	3/15/25	300	299	LYB International Finance III LLC	1.250%	10/1/25	491	439
Celanese US Holdings LLC	6.165%	7/15/27	400	395	LYB International Finance III LLC	3.375%	10/1/40	200	142
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	281	LYB International Finance III LLC	4.200%	10/15/49	135	101
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	178	LYB International Finance III LLC	3.625%	4/1/51	400	268
CF Industries Inc.	5.150%	3/15/34	200	189	LyondellBasell Industries NV	4.625%	2/26/55	425	334
CF Industries Inc.	4.950%	6/1/43	150	128	Martin Marietta Materials Inc.	4.250%	7/2/24	100	99
CF Industries Inc.	5.375%	3/15/44	100	90	Martin Marietta Materials Inc.	3.450%	6/1/27	50	46
Dow Chemical Co.	4.550%	11/30/25	10	10	Martin Marietta Materials Inc.	3.500%	12/15/27	100	93
Dow Chemical Co.	4.800%	11/30/28	225	222	Martin Marietta Materials Inc.	2.500%	3/15/30	100	83
Dow Chemical Co.	2.100%	11/15/30	400	322	Martin Marietta Materials Inc.	2.400%	7/15/31	150	120
Dow Chemical Co.	4.250%	10/1/34	106	95	Martin Marietta Materials Inc.	4.250%	12/15/47	175	142
Dow Chemical Co.	9.400%	5/15/39	203	268	Martin Marietta Materials Inc.	3.200%	7/15/51	220	149
Dow Chemical Co.	5.250%	11/15/41	100	94	Mosaic Co.	4.050%	11/15/27	200	189
Dow Chemical Co.	4.625%	10/1/44	200	166	Mosaic Co.	5.450%	11/15/33	100	97
Dow Chemical Co.	5.550%	11/30/48	100	94	Mosaic Co.	4.875%	11/15/41	50	43
Dow Chemical Co.	6.900%	5/15/53	150	164	Mosaic Co.	5.625%	11/15/43	100	93
DuPont de Nemours Inc.	4.493%	11/15/25	350	344	Newmont Corp.	2.800%	10/1/29	150	128
DuPont de Nemours Inc.	4.725%	11/15/28	425	419	Newmont Corp.	2.250%	10/1/30	200	161
DuPont de Nemours Inc.	5.319%	11/15/38	300	291	Newmont Corp.	2.600%	7/15/32	200	159
					Newmont Corp.	5.875%	4/1/35	100	101
					Newmont Corp.	6.250%	10/1/39	225	236
					Newmont Corp.	5.450%	6/9/44	200	189
					Nucor Corp.	2.000%	6/1/25	100	93

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Nucor Corp.	3.950%	5/1/28	100	94	Vulcan Materials Co.	4.500%	6/15/47	125	104
Nucor Corp.	2.700%	6/1/30	100	85	Westlake Corp.	3.600%	8/15/26	300	282
Nucor Corp.	3.125%	4/1/32	100	85	Westlake Corp.	3.375%	6/15/30	100	86
Nucor Corp.	2.979%	12/15/55	300	186	Westlake Corp.	5.000%	8/15/46	200	168
Nutrien Ltd.	3.000%	4/1/25	250	238	Westlake Corp.	3.125%	8/15/51	100	62
Nutrien Ltd.	5.950%	11/7/25	200	204	Westlake Corp.	3.375%	8/15/61	100	59
Nutrien Ltd.	4.000%	12/15/26	50	49	WestRock MWV LLC	7.950%	2/15/31	250	281
Nutrien Ltd.	2.950%	5/13/30	175	150	WRKCo Inc.	3.000%	9/15/24	250	239
Nutrien Ltd.	4.125%	3/15/35	250	216	WRKCo Inc.	4.650%	3/15/26	100	98
Nutrien Ltd.	5.625%	12/1/40	275	266	WRKCo Inc.	3.375%	9/15/27	250	230
Nutrien Ltd.	4.900%	6/1/43	50	44	WRKCo Inc.	4.900%	3/15/29	200	192
Nutrien Ltd.	5.250%	1/15/45	191	174	WRKCo Inc.	3.000%	6/15/33	100	80
Nutrien Ltd.	5.000%	4/1/49	100	90					
Owens Corning	3.400%	8/15/26	200	187					32,983
Owens Corning	3.950%	8/15/29	100	91	Real Estate (1.0%)				
Owens Corning	3.875%	6/1/30	50	44	Alexandria Real Estate Equities Inc.	3.450%	4/30/25	254	246
Owens Corning	4.300%	7/15/47	200	156	Alexandria Real Estate Equities Inc.	2.750%	12/15/29	200	170
Owens Corning	4.400%	1/30/48	75	58	Alexandria Real Estate Equities Inc.	3.375%	8/15/31	150	131
Packaging Corp. of America	3.400%	12/15/27	100	92	Alexandria Real Estate Equities Inc.	1.875%	2/1/33	500	373
Packaging Corp. of America	3.000%	12/15/29	140	120	Alexandria Real Estate Equities Inc.	4.000%	2/1/50	125	95
Packaging Corp. of America	4.050%	12/15/49	90	69	Alexandria Real Estate Equities Inc.	3.000%	5/18/51	500	319
Packaging Corp. of America	3.050%	10/1/51	200	128	Alexandria Real Estate Equities Inc.	3.550%	3/15/52	200	143
PPG Industries Inc.	2.400%	8/15/24	200	191	American Homes 4 Rent LP	2.375%	7/15/31	200	154
PPG Industries Inc.	2.550%	6/15/30	300	251	American Homes 4 Rent LP	3.375%	7/15/51	200	126
Reliance Steel & Aluminum Co.	1.300%	8/15/25	200	181	American Tower Corp.	5.000%	2/15/24	100	100
Reliance Steel & Aluminum Co.	2.150%	8/15/30	200	158	American Tower Corp.	3.375%	5/15/24	200	195
Rio Tinto Alcan Inc.	6.125%	12/15/33	225	241	American Tower Corp.	2.950%	1/15/25	100	95
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	83	American Tower Corp.	4.000%	6/1/25	138	134
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	350	232	American Tower Corp.	1.600%	4/15/26	200	178
Rio Tinto Finance USA plc	4.750%	3/22/42	150	141	American Tower Corp.	1.450%	9/15/26	200	174
Rio Tinto Finance USA plc	4.125%	8/21/42	250	216	American Tower Corp.	3.375%	10/15/26	200	187
Rohm and Haas Co.	7.850%	7/15/29	125	139	American Tower Corp.	2.750%	1/15/27	500	453
RPM International Inc.	3.750%	3/15/27	50	47	American Tower Corp.	3.125%	1/15/27	125	115
RPM International Inc.	4.250%	1/15/48	200	150	American Tower Corp.	3.650%	3/15/27	200	187
Sherwin-Williams Co.	3.125%	6/1/24	325	316	American Tower Corp.	1.500%	1/31/28	500	414
Sherwin-Williams Co.	3.450%	8/1/25	225	216	American Tower Corp.	3.950%	3/15/29	140	129
Sherwin-Williams Co.	4.250%	8/8/25	200	197	American Tower Corp.	3.800%	8/15/29	475	432
Sherwin-Williams Co.	3.950%	1/15/26	200	195	American Tower Corp.	2.900%	1/15/30	145	123
Sherwin-Williams Co.	3.450%	6/1/27	100	94	American Tower Corp.	2.100%	6/15/30	150	119
Sherwin-Williams Co.	2.950%	8/15/29	200	175	American Tower Corp.	2.700%	4/15/31	200	163
Sherwin-Williams Co.	2.300%	5/15/30	100	82	American Tower Corp.	2.300%	9/15/31	200	156
Sherwin-Williams Co.	4.000%	12/15/42	100	79	American Tower Corp.	4.050%	3/15/32	200	179
Sherwin-Williams Co.	4.550%	8/1/45	90	76	American Tower Corp.	3.700%	10/15/49	200	142
Sherwin-Williams Co.	4.500%	6/1/47	300	252	American Tower Corp.	3.100%	6/15/50	150	96
Sherwin-Williams Co.	3.300%	5/15/50	100	69	AvalonBay Communities Inc.	2.850%	3/15/23	25	25
Sherwin-Williams Co.	2.900%	3/15/52	100	63	AvalonBay Communities Inc.	3.450%	6/1/25	100	96
Sonoco Products Co.	2.250%	2/1/27	500	443	AvalonBay Communities Inc.	2.950%	5/11/26	150	140
Sonoco Products Co.	3.125%	5/1/30	105	90	AvalonBay Communities Inc.	2.900%	10/15/26	50	46
Southern Copper Corp.	3.875%	4/23/25	50	49	AvalonBay Communities Inc.	3.350%	5/15/27	75	70
Southern Copper Corp.	7.500%	7/27/35	100	116	AvalonBay Communities Inc.	3.200%	1/15/28	75	69
Southern Copper Corp.	6.750%	4/16/40	325	363	AvalonBay Communities Inc.	2.050%	1/15/32	300	236
Southern Copper Corp.	5.250%	11/8/42	300	288	AvalonBay Communities Inc.	3.900%	10/15/46	50	39
Southern Copper Corp.	5.875%	4/23/45	200	205	AvalonBay Communities Inc.	4.350%	4/15/48	60	49
Steel Dynamics Inc.	2.400%	6/15/25	100	94	Boston Properties LP	3.200%	1/15/25	111	106
Steel Dynamics Inc.	3.450%	4/15/30	125	110	Boston Properties LP	3.650%	2/1/26	100	95
Steel Dynamics Inc.	3.250%	1/15/31	100	86	Boston Properties LP	2.750%	10/1/26	50	45
Steel Dynamics Inc.	3.250%	10/15/50	200	130	Boston Properties LP	3.400%	6/21/29	400	345
Suzano Austria GmbH	6.000%	1/15/29	400	399	Boston Properties LP	2.900%	3/15/30	400	327
Suzano Austria GmbH	5.000%	1/15/30	200	188	Brandywine Operating Partnership LP	3.950%	11/15/27	100	84
Suzano Austria GmbH	3.750%	1/15/31	200	167	Brixmor Operating Partnership LP	3.650%	6/15/24	50	49
Suzano Austria GmbH	3.125%	1/15/32	125	98	Brixmor Operating Partnership LP	3.850%	2/1/25	125	120
Teck Resources Ltd.	3.900%	7/15/30	100	90	Brixmor Operating Partnership LP	4.125%	6/15/26	200	190
Teck Resources Ltd.	6.000%	8/15/40	48	46	Brixmor Operating Partnership LP	3.900%	3/15/27	75	69
Vale Overseas Ltd.	6.250%	8/10/26	200	207	Brixmor Operating Partnership LP	4.125%	5/15/29	533	476
Vale Overseas Ltd.	3.750%	7/8/30	100	88	Brixmor Operating Partnership LP	4.050%	7/1/30	250	220
Vale Overseas Ltd.	8.250%	1/17/34	50	59					
Vale Overseas Ltd.	6.875%	11/21/36	310	328					
Vale Overseas Ltd.	6.875%	11/10/39	450	475					
Vale SA	5.625%	9/11/42	75	71					
Vulcan Materials Co.	4.500%	4/1/25	200	198					
Vulcan Materials Co.	3.500%	6/1/30	150	132					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Camden Property Trust	3.150%	7/1/29	50	45	GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	25
Camden Property Trust	2.800%	5/15/30	265	228	GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	260
Camden Property Trust	3.350%	11/1/49	120	84	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	175	153
CBRE Services Inc.	4.875%	3/1/26	125	124	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/31	200	170
CBRE Services Inc.	2.500%	4/1/31	200	158	Healthcare Realty Holdings LP	3.625%	1/15/28	100	88
Corporate Office Properties LP	2.000%	1/15/29	350	269	Healthcare Trust of America Holdings LP	3.500%	8/1/26	130	121
Crown Castle International Corp.	3.200%	9/1/24	250	242	Healthcare Trust of America Holdings LP	2.000%	3/15/31	500	378
Crown Castle International Corp.	1.350%	7/15/25	100	91	Healthpeak Properties Inc.	3.400%	2/1/25	81	78
Crown Castle International Corp.	4.450%	2/15/26	250	244	Healthpeak Properties Inc.	3.250%	7/15/26	25	24
Crown Castle International Corp.	3.700%	6/15/26	175	166	Healthpeak Properties Inc.	3.500%	7/15/29	125	111
Crown Castle International Corp.	2.900%	3/15/27	200	182	Healthpeak Properties Inc.	3.000%	1/15/30	200	171
Crown Castle International Corp.	3.650%	9/1/27	325	302	Healthpeak Properties Inc.	6.750%	2/1/41	100	103
Crown Castle International Corp.	3.800%	2/15/28	425	395	Highwoods Realty LP	2.600%	2/1/31	250	185
Crown Castle International Corp.	3.100%	11/15/29	100	87	Host Hotels & Resorts LP	2.900%	12/15/31	275	211
Crown Castle International Corp.	3.300%	7/1/30	115	100	Hudson Pacific Properties LP	3.950%	11/1/27	100	85
Crown Castle International Corp.	2.250%	1/15/31	200	160	Hudson Pacific Properties LP	4.650%	4/1/29	25	21
Crown Castle International Corp.	2.500%	7/15/31	200	161	Hudson Pacific Properties LP	3.250%	1/15/30	60	46
Crown Castle International Corp.	2.900%	4/1/41	500	343	Invitation Homes Operating Partnership LP	2.300%	11/15/28	200	165
Crown Castle International Corp.	4.750%	5/15/47	95	81	Invitation Homes Operating Partnership LP	2.700%	1/15/34	200	146
Crown Castle International Corp.	5.200%	2/15/49	75	67	Kilroy Realty LP	3.450%	12/15/24	50	48
Crown Castle International Corp.	4.150%	7/1/50	100	77	Kilroy Realty LP	4.750%	12/15/28	50	45
Crown Castle International Corp.	3.250%	1/15/51	200	131	Kilroy Realty LP	4.250%	8/15/29	104	91
CubeSmart LP	4.000%	11/15/25	50	48	Kilroy Realty LP	3.050%	2/15/30	200	160
CubeSmart LP	3.125%	9/1/26	100	93	Kilroy Realty LP	2.650%	11/15/33	500	344
CubeSmart LP	2.250%	12/15/28	200	165	Kimco Realty Corp.	2.800%	10/1/26	125	115
CubeSmart LP	4.375%	2/15/29	50	46	Kimco Realty Corp.	3.800%	4/1/27	75	70
CubeSmart LP	2.000%	2/15/31	75	56	Kimco Realty Corp.	1.900%	3/1/28	500	419
CubeSmart LP	2.500%	2/15/32	200	153	Kimco Realty Corp.	2.700%	10/1/30	100	82
Digital Realty Trust LP	4.450%	7/15/28	370	351	Kimco Realty Corp.	3.200%	4/1/32	500	414
Digital Realty Trust LP	3.600%	7/1/29	175	156	Kimco Realty Corp.	4.600%	2/1/33	200	184
EPR Properties	4.500%	6/1/27	141	122	Kimco Realty Corp.	4.125%	12/1/46	50	37
EPR Properties	3.600%	11/15/31	375	271	Kimco Realty Corp.	4.450%	9/1/47	50	39
Equinix Inc.	2.625%	11/18/24	200	191	Kite Realty Group LP	4.000%	10/1/26	200	184
Equinix Inc.	1.250%	7/15/25	100	91	Life Storage LP	3.500%	7/1/26	125	117
Equinix Inc.	1.000%	9/15/25	500	447	Life Storage LP	3.875%	12/15/27	150	139
Equinix Inc.	1.450%	5/15/26	200	176	Life Storage LP	4.000%	6/15/29	25	22
Equinix Inc.	2.900%	11/18/26	100	91	Life Storage LP	2.400%	10/15/31	200	153
Equinix Inc.	1.800%	7/15/27	100	86	LXP Industrial Trust	2.375%	10/1/31	200	152
Equinix Inc.	1.550%	3/15/28	500	414	Mid-America Apartments LP	3.750%	6/15/24	50	49
Equinix Inc.	3.200%	11/18/29	250	218	Mid-America Apartments LP	3.600%	6/1/27	250	237
Equinix Inc.	2.150%	7/15/30	250	199	Mid-America Apartments LP	2.750%	3/15/30	150	128
Equinix Inc.	2.500%	5/15/31	200	160	Mid-America Apartments LP	1.700%	2/15/31	150	117
Equinix Inc.	3.000%	7/15/50	100	63	National Retail Properties Inc.	3.500%	10/15/27	350	317
ERP Operating LP	3.375%	6/1/25	125	120	National Retail Properties Inc.	4.300%	10/15/28	25	23
ERP Operating LP	2.850%	11/1/26	50	46	National Retail Properties Inc.	2.500%	4/15/30	75	61
ERP Operating LP	3.500%	3/1/28	100	92	National Retail Properties Inc.	4.800%	10/15/48	50	41
ERP Operating LP	4.150%	12/1/28	70	66	National Retail Properties Inc.	3.100%	4/15/50	50	31
ERP Operating LP	3.000%	7/1/29	75	65	Omega Healthcare Investors Inc.	4.950%	4/1/24	100	99
ERP Operating LP	2.500%	2/15/30	150	125	Omega Healthcare Investors Inc.	4.500%	4/1/27	300	281
ERP Operating LP	4.500%	7/1/44	150	128	Omega Healthcare Investors Inc.	3.625%	10/1/29	250	205
ERP Operating LP	4.500%	6/1/45	25	21	Omega Healthcare Investors Inc.	3.375%	2/1/31	250	193
ERP Operating LP	4.000%	8/1/47	100	77	Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	250	184
Essex Portfolio LP	3.250%	5/1/23	25	25	Physicians Realty LP	4.300%	3/15/27	100	94
Essex Portfolio LP	3.875%	5/1/24	50	49	Physicians Realty LP	3.950%	1/15/28	100	91
Essex Portfolio LP	3.500%	4/1/25	166	160	Physicians Realty LP	2.625%	11/1/31	500	390
Essex Portfolio LP	3.375%	4/15/26	345	324	Piedmont Operating Partnership LP	3.400%	6/1/23	75	74
Essex Portfolio LP	3.625%	5/1/27	100	94	Prologis LP	3.250%	6/30/26	175	166
Essex Portfolio LP	4.000%	3/1/29	100	91	Prologis LP	2.125%	4/15/27	105	94
Essex Portfolio LP	3.000%	1/15/30	110	93	Prologis LP	3.375%	12/15/27	160	149
Essex Portfolio LP	2.650%	3/15/32	105	83	Prologis LP	3.875%	9/15/28	100	95
Essex Portfolio LP	4.500%	3/15/48	120	97	Prologis LP	4.000%	9/15/28	50	48
Federal Realty Investment Trust	2.750%	6/1/23	25	25	Prologis LP	4.375%	2/1/29	200	191
Federal Realty Investment Trust	3.250%	7/15/27	50	46	Prologis LP	2.875%	11/15/29	70	61
Federal Realty Investment Trust	3.200%	6/15/29	25	22					
Federal Realty Investment Trust	4.500%	12/1/44	150	118					
GLP Capital LP / GLP Financing II Inc.	3.350%	9/1/24	75	72					
GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	200	197					
GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	173					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Applied Materials Inc.	3.300%	4/1/27	225	214	Equifax Inc.	2.600%	12/15/25	100	93
Applied Materials Inc.	1.750%	6/1/30	200	163	Equifax Inc.	3.100%	5/15/30	120	101
Applied Materials Inc.	5.100%	10/1/35	100	101	Equifax Inc.	2.350%	9/15/31	200	155
Applied Materials Inc.	5.850%	6/15/41	125	137	Fidelity National Information Services Inc.	0.600%	3/1/24	200	189
Applied Materials Inc.	4.350%	4/1/47	175	158	Fidelity National Information Services Inc.	1.150%	3/1/26	500	439
Applied Materials Inc.	2.750%	6/1/50	200	137	Fidelity National Information Services Inc.	1.650%	3/1/28	200	166
Arrow Electronics Inc.	3.250%	9/8/24	171	165	Fidelity National Information Services Inc.	3.750%	5/21/29	100	91
Arrow Electronics Inc.	4.000%	4/1/25	50	48	Fidelity National Information Services Inc.	2.250%	3/1/31	300	236
Arrow Electronics Inc.	3.875%	1/12/28	100	91	Fidelity National Information Services Inc.	3.100%	3/1/41	200	139
Autodesk Inc.	4.375%	6/15/25	100	99	Fiserv Inc.	2.750%	7/1/24	400	386
Autodesk Inc.	3.500%	6/15/27	75	70	Fiserv Inc.	3.850%	6/1/25	400	388
Autodesk Inc.	2.850%	1/15/30	75	64	Fiserv Inc.	3.200%	7/1/26	700	656
Autodesk Inc.	2.400%	12/15/31	200	160	Fiserv Inc.	2.250%	6/1/27	300	268
Automatic Data Processing Inc.	3.375%	9/15/25	200	194	Fiserv Inc.	4.200%	10/1/28	200	189
Automatic Data Processing Inc.	1.700%	5/15/28	200	174	Fiserv Inc.	3.500%	7/1/29	600	541
Automatic Data Processing Inc.	1.250%	9/1/30	400	312	Fiserv Inc.	2.650%	6/1/30	200	168
Avnet Inc.	4.625%	4/15/26	100	96	Fiserv Inc.	4.400%	7/1/49	415	338
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	725	686	Flex Ltd.	4.750%	6/15/25	26	25
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	150	137	Flex Ltd.	4.875%	6/15/29	50	47
Broadcom Inc.	2.250%	11/15/23	200	195	Global Payments Inc.	1.500%	11/15/24	200	186
Broadcom Inc.	3.150%	11/15/25	278	264	Global Payments Inc.	2.650%	2/15/25	337	317
Broadcom Inc.	1.950%	2/15/28	157	133	Global Payments Inc.	4.800%	4/1/26	150	146
Broadcom Inc.	4.110%	9/15/28	428	399	Global Payments Inc.	2.150%	1/15/27	200	175
Broadcom Inc.	4.000%	4/15/29	200	182	Global Payments Inc.	3.200%	8/15/29	310	265
Broadcom Inc.	4.750%	4/15/29	300	286	Global Payments Inc.	2.900%	5/15/30	200	164
Broadcom Inc.	5.000%	4/15/30	250	237	Global Payments Inc.	2.900%	11/15/31	200	158
Broadcom Inc.	4.150%	11/15/30	600	538	Global Payments Inc.	5.400%	8/15/32	200	191
Broadcom Inc.	2.450%	2/15/31	500	394	Global Payments Inc.	4.150%	8/15/49	200	143
Broadcom Inc.	4.300%	11/15/32	400	353	Global Payments Inc.	5.950%	8/15/52	200	182
Broadcom Inc.	3.419%	4/15/33	652	523	Hewlett Packard Enterprise Co.	1.450%	4/1/24	150	143
Broadcom Inc.	3.469%	4/15/34	436	346	Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	495
Broadcom Inc.	3.187%	11/15/36	50	36	Hewlett Packard Enterprise Co.	1.750%	4/1/26	150	135
Broadcom Inc.	4.926%	5/15/37	550	481	Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	155
Broadcom Inc.	3.500%	2/15/41	700	501	Hewlett Packard Enterprise Co.	6.350%	10/15/45	275	275
Broadcom Inc.	3.750%	2/15/51	500	349	HP Inc.	2.200%	6/17/25	300	281
Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	94	HP Inc.	1.450%	6/17/26	200	175
Broadridge Financial Solutions Inc.	2.900%	12/1/29	75	63	HP Inc.	3.000%	6/17/27	350	320
Broadridge Financial Solutions Inc.	2.600%	5/1/31	200	163	HP Inc.	4.750%	1/15/28	200	194
Cadence Design Systems Inc.	4.375%	10/15/24	100	99	HP Inc.	4.000%	4/15/29	200	183
CDW LLC / CDW Finance Corp.	4.125%	5/1/25	100	97	HP Inc.	3.400%	6/17/30	500	423
CDW LLC / CDW Finance Corp.	4.250%	4/1/28	100	92	HP Inc.	2.650%	6/17/31	200	156
CDW LLC / CDW Finance Corp.	3.250%	2/15/29	100	85	HP Inc.	4.200%	4/15/32	200	172
CGI Inc.	1.450%	9/14/26	100	88	HP Inc.	5.500%	1/15/33	200	188
CGI Inc.	2.300%	9/14/31	100	76	HP Inc.	6.000%	9/15/41	100	96
Cisco Systems Inc.	3.625%	3/4/24	275	271	Intel Corp.	2.875%	5/11/24	250	243
Cisco Systems Inc.	2.950%	2/28/26	100	96	Intel Corp.	3.400%	3/25/25	300	292
Cisco Systems Inc.	2.500%	9/20/26	225	210	Intel Corp.	3.700%	7/29/25	450	439
Cisco Systems Inc.	5.500%	1/15/40	400	417	Intel Corp.	2.600%	5/19/26	210	196
Corning Inc.	4.700%	3/15/37	275	250	Intel Corp.	3.750%	8/5/27	200	192
Corning Inc.	5.750%	8/15/40	195	194	Intel Corp.	1.600%	8/12/28	200	170
Corning Inc.	3.900%	11/15/49	100	73	Intel Corp.	2.450%	11/15/29	375	322
Corning Inc.	4.375%	11/15/57	350	272	Intel Corp.	3.900%	3/25/30	345	324
Corning Inc.	5.450%	11/15/79	200	173	Intel Corp.	2.000%	8/12/31	250	198
Dell Inc.	7.100%	4/15/28	30	32	Intel Corp.	4.150%	8/5/32	200	187
Dell Inc.	6.500%	4/15/38	100	99	Intel Corp.	4.000%	12/15/32	150	139
Dell International LLC / EMC Corp.	4.000%	7/15/24	100	98	Intel Corp.	4.600%	3/25/40	150	136
Dell International LLC / EMC Corp.	5.850%	7/15/25	200	203	Intel Corp.	2.800%	8/12/41	200	139
Dell International LLC / EMC Corp.	6.020%	6/15/26	1,075	1,097	Intel Corp.	4.800%	10/1/41	162	150
Dell International LLC / EMC Corp.	4.900%	10/1/26	250	246	Intel Corp.	4.250%	12/15/42	150	128
Dell International LLC / EMC Corp.	6.100%	7/15/27	100	103	Intel Corp.	4.100%	5/19/46	250	204
Dell International LLC / EMC Corp.	5.300%	10/1/29	325	317	Intel Corp.	4.100%	5/11/47	200	162
Dell International LLC / EMC Corp.	6.200%	7/15/30	150	153	Intel Corp.	3.734%	12/8/47	674	507
Dell International LLC / EMC Corp.	8.100%	7/15/36	173	194	Intel Corp.	3.250%	11/15/49	300	204
Dell International LLC / EMC Corp.	3.375%	12/15/41	200	134	Intel Corp.	4.750%	3/25/50	400	349
Dell International LLC / EMC Corp.	8.350%	7/15/46	105	120	Intel Corp.	3.050%	8/12/51	250	162
Dell International LLC / EMC Corp.	3.450%	12/15/51	300	186	Intel Corp.	3.100%	2/15/60	300	187
DXC Technology Co.	1.800%	9/15/26	200	174					
DXC Technology Co.	2.375%	9/15/28	200	168					
Equifax Inc.	2.600%	12/1/24	75	72					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Intel Corp.	3.200%	8/12/61	200	126	Mastercard Inc.	2.000%	11/18/31	200	161
Intel Corp.	5.050%	8/5/62	355	313	Mastercard Inc.	3.950%	2/26/48	100	86
International Business Machines Corp.	3.625%	2/12/24	450	443	Mastercard Inc.	3.650%	6/1/49	250	204
International Business Machines Corp.	3.000%	5/15/24	600	584	Mastercard Inc.	3.850%	3/26/50	200	168
International Business Machines Corp.	7.000%	10/30/25	300	318	Microchip Technology Inc.	4.250%	9/1/25	200	194
International Business Machines Corp.	3.450%	2/19/26	285	274	Micron Technology Inc.	4.975%	2/6/26	100	98
International Business Machines Corp.	3.300%	5/15/26	700	666	Micron Technology Inc.	4.185%	2/15/27	200	190
International Business Machines Corp.	1.700%	5/15/27	265	233	Micron Technology Inc.	5.327%	2/6/29	150	144
International Business Machines Corp.	6.220%	8/1/27	75	79	Micron Technology Inc.	4.663%	2/15/30	100	91
International Business Machines Corp.	6.500%	1/15/28	75	80	Micron Technology Inc.	3.366%	11/1/41	100	67
International Business Machines Corp.	3.500%	5/15/29	750	689	Micron Technology Inc.	3.477%	11/1/51	100	62
International Business Machines Corp.	1.950%	5/15/30	265	216	Microsoft Corp.	2.875%	2/6/24	500	490
International Business Machines Corp.	4.150%	5/15/39	400	344	Microsoft Corp.	3.125%	11/3/25	632	611
International Business Machines Corp.	5.600%	11/30/39	48	49	Microsoft Corp.	2.400%	8/8/26	805	751
International Business Machines Corp.	2.850%	5/15/40	165	119	Microsoft Corp.	3.300%	2/6/27	675	651
International Business Machines Corp.	4.000%	6/20/42	358	297	Microsoft Corp.	3.500%	2/12/35	325	294
International Business Machines Corp.	4.250%	5/15/49	500	415	Microsoft Corp.	3.450%	8/8/36	425	377
International Business Machines Corp.	2.950%	5/15/50	165	108	Microsoft Corp.	4.100%	2/6/37	250	237
Intuit Inc.	0.950%	7/15/25	100	91	Microsoft Corp.	3.700%	8/8/46	1,226	1,047
Intuit Inc.	1.350%	7/15/27	100	87	Microsoft Corp.	2.525%	6/1/50	1,478	985
Intuit Inc.	1.650%	7/15/30	100	80	Microsoft Corp.	2.921%	3/17/52	1,364	972
Jabil Inc.	3.950%	1/12/28	100	93	Microsoft Corp.	2.675%	6/1/60	594	384
Jabil Inc.	3.600%	1/15/30	100	88	Microsoft Corp.	3.041%	3/17/62	656	457
Jabil Inc.	3.000%	1/15/31	150	124	Moody's Corp.	4.875%	2/15/24	250	249
Juniper Networks Inc.	3.750%	8/15/29	200	178	Moody's Corp.	3.250%	1/15/28	200	185
Juniper Networks Inc.	5.950%	3/15/41	25	23	Moody's Corp.	2.000%	8/19/31	200	158
KLA Corp.	4.650%	11/1/24	73	73	Moody's Corp.	2.750%	8/19/41	200	140
KLA Corp.	4.100%	3/15/29	150	145	Moody's Corp.	4.875%	12/17/48	125	113
KLA Corp.	4.650%	7/15/32	200	196	Moody's Corp.	3.250%	5/20/50	100	69
KLA Corp.	5.000%	3/15/49	75	70	Moody's Corp.	3.750%	2/25/52	100	77
KLA Corp.	3.300%	3/1/50	150	109	Moody's Corp.	3.100%	11/29/61	200	126
KLA Corp.	4.950%	7/15/52	200	188	Motorola Solutions Inc.	4.000%	9/1/24	26	26
KLA Corp.	5.250%	7/15/62	200	193	Motorola Solutions Inc.	4.600%	2/23/28	125	121
Kyndryl Holdings Inc.	2.050%	10/15/26	100	83	Motorola Solutions Inc.	5.500%	9/1/44	75	68
Kyndryl Holdings Inc.	2.700%	10/15/28	100	75	NetApp Inc.	3.300%	9/29/24	75	73
Kyndryl Holdings Inc.	3.150%	10/15/31	100	67	NetApp Inc.	1.875%	6/22/25	150	138
Kyndryl Holdings Inc.	4.100%	10/15/41	100	59	NetApp Inc.	2.375%	6/22/27	100	89
Lam Research Corp.	3.800%	3/15/25	145	142	NetApp Inc.	2.700%	6/22/30	200	164
Lam Research Corp.	3.750%	3/15/26	150	146	NVIDIA Corp.	0.584%	6/14/24	250	236
Lam Research Corp.	4.000%	3/15/29	150	143	NVIDIA Corp.	3.200%	9/16/26	200	190
Lam Research Corp.	1.900%	6/15/30	295	240	NVIDIA Corp.	1.550%	6/15/28	250	214
Lam Research Corp.	4.875%	3/15/49	125	119	NVIDIA Corp.	2.850%	4/1/30	300	262
Lam Research Corp.	2.875%	6/15/50	150	102	NVIDIA Corp.	2.000%	6/15/31	250	201
Lam Research Corp.	3.125%	6/15/60	100	66	NVIDIA Corp.	3.500%	4/1/40	200	162
Leidos Inc.	3.625%	5/15/25	100	96	NVIDIA Corp.	3.500%	4/1/50	405	306
Leidos Inc.	4.375%	5/15/30	150	135	NVIDIA Corp.	3.700%	4/1/60	113	84
Leidos Inc.	2.300%	2/15/31	200	153	NXP BV / NXP Funding LLC	4.875%	3/1/24	200	198
Marvell Technology Inc.	2.450%	4/15/28	100	84	NXP BV / NXP Funding LLC	5.350%	3/1/26	100	99
Marvell Technology Inc.	4.875%	6/22/28	100	95	NXP BV / NXP Funding LLC	5.550%	12/1/28	75	75
Marvell Technology Inc.	2.950%	4/15/31	100	80	NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	450	417
Mastercard Inc.	3.375%	4/1/24	300	295	NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	200	173
Mastercard Inc.	2.000%	3/3/25	400	379	NXP BV / NXP Funding LLC / NXP USA Inc.	2.500%	5/11/31	200	158
Mastercard Inc.	2.950%	11/21/26	100	94	NXP BV / NXP Funding LLC / NXP USA Inc.	2.650%	2/15/32	200	156
Mastercard Inc.	3.300%	3/26/27	200	191	NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	5/11/41	200	139
Mastercard Inc.	2.950%	6/1/29	275	248	NXP BV / NXP Funding LLC / NXP USA Inc.	3.125%	2/15/42	100	67
Mastercard Inc.	3.350%	3/26/30	300	275	Oracle Corp.	3.250%	11/30/51	100	62
					Oracle Corp.	3.400%	7/8/24	450	439
					Oracle Corp.	2.950%	11/15/24	425	409
					Oracle Corp.	2.500%	4/1/25	919	867
					Oracle Corp.	1.650%	3/25/26	725	650
					Oracle Corp.	2.650%	7/15/26	561	516
					Oracle Corp.	2.800%	4/1/27	500	456
					Oracle Corp.	2.300%	3/25/28	500	434
					Oracle Corp.	6.150%	11/9/29	225	234
					Oracle Corp.	2.950%	4/1/30	550	469

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Alabama Power Co.	4.150%	8/15/44	75	62	Black Hills Corp.	3.150%	1/15/27	75	69
Alabama Power Co.	3.750%	3/1/45	150	117	Black Hills Corp.	3.050%	10/15/29	70	59
Alabama Power Co.	4.300%	1/2/46	250	208	Black Hills Corp.	4.350%	5/1/33	75	66
Alabama Power Co.	3.700%	12/1/47	100	77	Black Hills Corp.	4.200%	9/15/46	50	38
Alabama Power Co.	4.300%	7/15/48	100	84	Black Hills Corp.	3.875%	10/15/49	70	50
Alabama Power Co.	3.450%	10/1/49	108	78	CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	275
Alabama Power Co.	3.125%	7/15/51	400	276	CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	56
Alabama Power Co.	3.000%	3/15/52	200	133	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	62
Ameren Corp.	2.500%	9/15/24	100	96	CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	150	131
Ameren Corp.	3.650%	2/15/26	80	77	CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	100	67
Ameren Corp.	1.950%	3/15/27	200	176	CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	200	149
Ameren Corp.	3.500%	1/15/31	100	88	CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	56	53
Ameren Illinois Co.	3.800%	5/15/28	75	71	CenterPoint Energy Inc.	2.500%	9/1/24	100	96
Ameren Illinois Co.	3.700%	12/1/47	150	119	CenterPoint Energy Inc.	1.450%	6/1/26	200	178
Ameren Illinois Co.	3.250%	3/15/50	60	43	CenterPoint Energy Inc.	4.250%	11/1/28	21	20
American Electric Power Co. Inc.	2.031%	3/15/24	300	289	CenterPoint Energy Inc.	2.950%	3/1/30	80	69
American Electric Power Co. Inc.	3.200%	11/13/27	75	69	CenterPoint Energy Inc.	2.650%	6/1/31	200	165
American Electric Power Co. Inc.	4.300%	12/1/28	150	143	CenterPoint Energy Inc.	3.700%	9/1/49	50	37
American Electric Power Co. Inc.	3.875%	2/15/62	150	118	CenterPoint Energy Resources Corp.	4.000%	4/1/28	100	95
American Water Capital Corp.	3.400%	3/1/25	125	121	CenterPoint Energy Resources Corp.	1.750%	10/1/30	100	79
American Water Capital Corp.	2.950%	9/1/27	325	300	CenterPoint Energy Resources Corp.	5.850%	1/15/41	250	251
American Water Capital Corp.	3.450%	6/1/29	125	114	CenterPoint Energy Resources Corp.	4.100%	9/1/47	50	40
American Water Capital Corp.	2.800%	5/1/30	100	87	Cleco Corporate Holdings LLC	3.743%	5/1/26	100	94
American Water Capital Corp.	4.450%	6/1/32	250	240	Cleco Corporate Holdings LLC	4.973%	5/1/46	125	106
American Water Capital Corp.	6.593%	10/15/37	150	166	Cleveland Electric Illuminating Co.	5.500%	8/15/24	225	226
American Water Capital Corp.	4.300%	9/1/45	100	85	Cleveland Electric Illuminating Co.	5.950%	12/15/36	75	74
American Water Capital Corp.	3.750%	9/1/47	100	78	CMS Energy Corp.	3.000%	5/15/26	75	70
American Water Capital Corp.	4.200%	9/1/48	100	84	CMS Energy Corp.	3.450%	8/15/27	50	46
American Water Capital Corp.	4.150%	6/1/49	125	103	CMS Energy Corp.	4.875%	3/1/44	75	68
American Water Capital Corp.	3.450%	5/1/50	100	74	CMS Energy Corp.	4.750%	6/1/50	100	87
Appalachian Power Co.	3.300%	6/1/27	500	470	Commonwealth Edison Co.	2.550%	6/15/26	223	207
Appalachian Power Co.	4.500%	3/1/49	425	352	Commonwealth Edison Co.	2.950%	8/15/27	75	69
Appalachian Power Co.	3.700%	5/1/50	100	73	Commonwealth Edison Co.	2.200%	3/1/30	50	42
Arizona Public Service Co.	3.150%	5/15/25	100	96	Commonwealth Edison Co.	5.900%	3/15/36	150	157
Arizona Public Service Co.	2.950%	9/15/27	50	45	Commonwealth Edison Co.	6.450%	1/15/38	175	192
Arizona Public Service Co.	4.500%	4/1/42	225	184	Commonwealth Edison Co.	4.600%	8/15/43	75	68
Arizona Public Service Co.	4.350%	11/15/45	125	98	Commonwealth Edison Co.	4.700%	1/15/44	175	159
Arizona Public Service Co.	3.750%	5/15/46	125	88	Commonwealth Edison Co.	3.700%	3/1/45	75	58
Arizona Public Service Co.	4.250%	3/1/49	100	76	Commonwealth Edison Co.	3.650%	6/15/46	175	133
Arizona Public Service Co.	3.500%	12/1/49	60	41	Commonwealth Edison Co.	3.750%	8/15/47	100	78
Atmos Energy Corp.	3.000%	6/15/27	100	93	Commonwealth Edison Co.	4.000%	3/1/48	150	124
Atmos Energy Corp.	2.625%	9/15/29	50	43	Commonwealth Edison Co.	4.000%	3/1/49	125	102
Atmos Energy Corp.	5.500%	6/15/41	200	198	Commonwealth Edison Co.	3.000%	3/1/50	200	138
Atmos Energy Corp.	4.150%	1/15/43	100	84	Commonwealth Edison Co.	3.850%	3/15/52	200	160
Atmos Energy Corp.	4.125%	10/15/44	50	41	Connecticut Light and Power Co.	0.750%	12/1/25	500	448
Atmos Energy Corp.	3.375%	9/15/49	400	293	Connecticut Light and Power Co.	3.200%	3/15/27	50	47
Atmos Energy Corp.	2.850%	2/15/52	200	130	Connecticut Light and Power Co.	4.300%	4/15/44	150	129
Avangrid Inc.	3.150%	12/1/24	230	220	Connecticut Light and Power Co.	4.000%	4/1/48	160	134
Avangrid Inc.	3.800%	6/1/29	195	177	Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	600	492
Avista Corp.	4.350%	6/1/48	75	63	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	197
Avista Corp.	4.000%	4/1/52	72	57	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	278
Baltimore Gas and Electric Co.	2.400%	8/15/26	334	308	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	79
Baltimore Gas and Electric Co.	2.250%	6/15/31	100	81	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	100
Baltimore Gas and Electric Co.	3.500%	8/15/46	100	75	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	172
Baltimore Gas and Electric Co.	3.750%	8/15/47	250	193	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	321
Baltimore Gas and Electric Co.	4.250%	9/15/48	50	42					
Baltimore Gas and Electric Co.	3.200%	9/15/49	80	57					
Baltimore Gas and Electric Co.	2.900%	6/15/50	100	67					
Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	98					
Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	116					
Berkshire Hathaway Energy Co.	3.700%	7/15/30	700	641					
Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	105					
Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	233					
Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	143					
Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	130					
Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	39					
Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	173					
Berkshire Hathaway Energy Co.	4.250%	10/15/50	200	167					
Berkshire Hathaway Energy Co.	4.600%	5/1/53	200	176					
Black Hills Corp.	1.037%	8/23/24	200	187					
Black Hills Corp.	3.950%	1/15/26	75	72					

5

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.	3.850%	6/15/46	145	113	Duke Energy Carolinas LLC	6.000%	12/1/28	125	133
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	58	Duke Energy Carolinas LLC	2.450%	8/15/29	200	172
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	400	326	Duke Energy Carolinas LLC	2.450%	2/1/30	100	85
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	250	199	Duke Energy Carolinas LLC	2.550%	4/15/31	200	167
Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	200	217	Duke Energy Carolinas LLC	6.100%	6/1/37	100	104
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	57	Duke Energy Carolinas LLC	6.000%	1/15/38	25	26
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	100	Duke Energy Carolinas LLC	6.050%	4/15/38	25	26
Constellation Energy Generation LLC	6.250%	10/1/39	360	368	Duke Energy Carolinas LLC	5.300%	2/15/40	150	149
Constellation Energy Generation LLC	5.750%	10/1/41	75	72	Duke Energy Carolinas LLC	4.000%	9/30/42	175	145
Constellation Energy Generation LLC	5.600%	6/15/42	155	149	Duke Energy Carolinas LLC	3.875%	3/15/46	100	79
Consumers Energy Co.	3.800%	11/15/28	75	71	Duke Energy Carolinas LLC	3.700%	12/1/47	100	77
Consumers Energy Co.	3.600%	8/15/32	19	17	Duke Energy Carolinas LLC	3.200%	8/15/49	400	282
Consumers Energy Co.	3.950%	5/15/43	75	62	Duke Energy Carolinas LLC	3.550%	3/15/52	200	151
Consumers Energy Co.	3.250%	8/15/46	50	36	Duke Energy Corp.	3.750%	4/15/24	325	319
Consumers Energy Co.	3.950%	7/15/47	50	41	Duke Energy Corp.	2.650%	9/1/26	80	74
Consumers Energy Co.	4.050%	5/15/48	125	104	Duke Energy Corp.	3.150%	8/15/27	140	129
Consumers Energy Co.	4.350%	4/15/49	80	71	Duke Energy Corp.	4.300%	3/15/28	200	193
Consumers Energy Co.	3.100%	8/15/50	80	56	Duke Energy Corp.	2.450%	6/1/30	100	82
Consumers Energy Co.	3.500%	8/1/51	400	305	Duke Energy Corp.	2.550%	6/15/31	200	163
Consumers Energy Co.	4.200%	9/1/52	84	72	Duke Energy Corp.	4.800%	12/15/45	125	110
Consumers Energy Co.	2.500%	5/1/60	100	57	Duke Energy Corp.	3.750%	9/1/46	280	209
Delmarva Power & Light Co.	4.150%	5/15/45	100	81	Duke Energy Corp.	4.200%	6/15/49	115	91
Dominion Energy Inc.	3.071%	8/15/24	75	72	Duke Energy Corp.	3.500%	6/15/51	140	98
Dominion Energy Inc.	3.900%	10/1/25	125	122	Duke Energy Corp.	5.000%	8/15/52	250	224
Dominion Energy Inc.	1.450%	4/15/26	200	178	Duke Energy Corp.	3.250%	1/15/82	200	147
Dominion Energy Inc.	2.850%	8/15/26	379	350	Duke Energy Florida LLC	3.800%	7/15/28	100	95
Dominion Energy Inc.	4.250%	6/1/28	125	119	Duke Energy Florida LLC	2.500%	12/1/29	425	364
Dominion Energy Inc.	3.375%	4/1/30	125	110	Duke Energy Florida LLC	1.750%	6/15/30	100	80
Dominion Energy Inc.	2.250%	8/15/31	250	199	Duke Energy Florida LLC	2.400%	12/15/31	200	163
Dominion Energy Inc.	4.350%	8/15/32	56	52	Duke Energy Florida LLC	6.350%	9/15/37	225	243
Dominion Energy Inc.	5.375%	11/15/32	200	199	Duke Energy Florida LLC	6.400%	6/15/38	200	220
Dominion Energy Inc.	6.300%	3/15/33	75	79	Duke Energy Florida LLC	3.850%	11/15/42	200	161
Dominion Energy Inc.	5.950%	6/15/35	225	226	Duke Energy Florida LLC	3.400%	10/1/46	100	72
Dominion Energy Inc.	4.900%	8/1/41	280	247	Duke Energy Florida LLC	4.200%	7/15/48	200	168
Dominion Energy Inc.	4.050%	9/15/42	300	235	2 Duke Energy Florida Project Finance LLC	2.538%	9/1/31	99	89
Dominion Energy Inc.	5.750%	10/1/54	100	94	Duke Energy Indiana LLC	6.350%	8/15/38	740	801
Dominion Energy South Carolina Inc.	2.300%	12/1/31	100	81	Duke Energy Indiana LLC	3.750%	5/15/46	225	175
Dominion Energy South Carolina Inc.	6.625%	2/1/32	50	55	Duke Energy Ohio Inc.	2.125%	6/1/30	100	82
Dominion Energy South Carolina Inc.	6.050%	1/15/38	125	131	Duke Energy Ohio Inc.	3.700%	6/15/46	25	19
Dominion Energy South Carolina Inc.	5.450%	2/1/41	75	74	Duke Energy Progress LLC	3.700%	9/1/28	175	165
Dominion Energy South Carolina Inc.	4.600%	6/15/43	75	67	Duke Energy Progress LLC	3.450%	3/15/29	125	115
DTE Electric Co.	3.650%	3/15/24	250	246	Duke Energy Progress LLC	2.000%	8/15/31	200	158
DTE Electric Co.	3.375%	3/1/25	150	146	Duke Energy Progress LLC	4.375%	3/30/44	300	259
DTE Electric Co.	2.250%	3/1/30	450	379	Duke Energy Progress LLC	4.150%	12/1/44	100	84
DTE Electric Co.	2.625%	3/1/31	100	85	Duke Energy Progress LLC	3.700%	10/15/46	50	38
DTE Electric Co.	4.000%	4/1/43	225	187	Duke Energy Progress LLC	3.600%	9/15/47	100	75
DTE Electric Co.	3.700%	6/1/46	50	39	Duke Energy Progress LLC	2.900%	8/15/51	434	286
DTE Electric Co.	3.750%	8/15/47	100	79	2 Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/30	93	79
DTE Electric Co.	3.950%	3/1/49	128	105	Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/39	100	80
DTE Electric Co.	2.950%	3/1/50	150	103	Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/43	100	71
DTE Energy Co.	2.529%	10/1/24	100	95	Eastern Energy Gas Holdings LLC	2.500%	11/15/24	100	95
DTE Energy Co.	4.220%	11/1/24	250	246	Eastern Energy Gas Holdings LLC	3.600%	12/15/24	134	130
DTE Energy Co.	1.050%	6/1/25	500	453	Edison International	5.750%	6/15/27	25	25
DTE Energy Co.	2.850%	10/1/26	300	276	El Paso Electric Co.	6.000%	5/15/35	50	49
DTE Energy Co.	3.400%	6/15/29	94	84	El Paso Electric Co.	5.000%	12/1/44	75	65
DTE Energy Co.	2.950%	3/1/30	60	51	Emera US Finance LP	3.550%	6/15/26	150	141
Duke Energy Carolinas LLC	2.950%	12/1/26	100	94	Emera US Finance LP	4.750%	6/15/46	245	191
Duke Energy Carolinas LLC	3.950%	11/15/28	125	120	Enel Chile SA	4.875%	6/12/28	125	122
					Entergy Arkansas LLC	3.500%	4/1/26	50	48
					Entergy Arkansas LLC	2.650%	6/15/51	500	307
					Entergy Corp.	2.950%	9/1/26	200	186
					Entergy Corp.	2.800%	6/15/30	100	84
					Entergy Corp.	3.750%	6/15/50	300	222
					Entergy Louisiana LLC	0.950%	10/1/24	200	186
					Entergy Louisiana LLC	5.590%	10/1/24	223	224
					Entergy Louisiana LLC	5.400%	11/1/24	382	385
					Entergy Louisiana LLC	2.400%	10/1/26	75	68
					Entergy Louisiana LLC	3.120%	9/1/27	100	92

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Entergy Louisiana LLC	3.050%	6/1/31	100	86	Kentucky Utilities Co.	5.125%	11/1/40	125	118
Entergy Louisiana LLC	4.000%	3/15/33	150	135	Kentucky Utilities Co.	4.375%	10/1/45	100	85
Entergy Louisiana LLC	4.950%	1/15/45	150	134	Kentucky Utilities Co.	3.300%	6/1/50	200	141
Entergy Louisiana LLC	4.200%	9/1/48	167	138	Louisville Gas and Electric Co.	3.300%	10/1/25	75	72
Entergy Louisiana LLC	4.200%	4/1/50	100	81	Louisville Gas and Electric Co.	4.250%	4/1/49	170	142
Entergy Louisiana LLC	2.900%	3/15/51	121	79	MidAmerican Energy Co.	3.500%	10/15/24	179	175
Entergy Mississippi LLC	2.850%	6/1/28	125	111	MidAmerican Energy Co.	3.100%	5/1/27	150	141
Entergy Texas Inc.	1.750%	3/15/31	500	391	MidAmerican Energy Co.	3.650%	4/15/29	200	188
Essential Utilities Inc.	3.566%	5/1/29	75	67	MidAmerican Energy Co.	6.750%	12/30/31	125	141
Essential Utilities Inc.	2.704%	4/15/30	100	84	MidAmerican Energy Co.	5.750%	11/1/35	125	130
Essential Utilities Inc.	4.276%	5/1/49	85	69	MidAmerican Energy Co.	4.800%	9/15/43	100	94
Essential Utilities Inc.	3.351%	4/15/50	200	137	MidAmerican Energy Co.	3.950%	8/1/47	100	82
Energy Inc.	2.450%	9/15/24	200	190	MidAmerican Energy Co.	4.250%	7/15/49	200	172
Energy Inc.	2.900%	9/15/29	150	130	Mississippi Power Co.	4.250%	3/15/42	100	81
Energy Kansas Central Inc.	2.550%	7/1/26	150	138	National Fuel Gas Co.	5.500%	1/15/26	50	50
Energy Kansas Central Inc.	3.100%	4/1/27	100	93	National Fuel Gas Co.	4.750%	9/1/28	50	47
Energy Kansas Central Inc.	4.125%	3/1/42	200	166	National Fuel Gas Co.	2.950%	3/1/31	100	78
Energy Kansas Central Inc.	4.100%	4/1/43	100	82	National Grid USA	5.803%	4/1/35	50	47
Energy Kansas Central Inc.	4.250%	12/1/45	25	20	National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	775	757
Energy Kansas Central Inc.	3.250%	9/1/49	100	70	National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	100	88
Energy Metro Inc.	2.250%	6/1/30	100	82	National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	150	139
Energy Metro Inc.	5.300%	10/1/41	100	96	National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	100	94
Energy Metro Inc.	4.200%	6/15/47	100	81	National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	100	92
Eversource Energy	2.900%	10/1/24	50	48	National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	100	83
Eversource Energy	3.150%	1/15/25	168	162	National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	100	74
Eversource Energy	3.300%	1/15/28	100	92	National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	185
Eversource Energy	4.250%	4/1/29	200	189	National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	53	49
Eversource Energy	3.375%	3/1/32	119	104	National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	75	68
Eversource Energy	3.450%	1/15/50	200	146	National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	400	334
Exelon Corp.	3.950%	6/15/25	200	195	National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	100	84
Exelon Corp.	3.400%	4/15/26	200	190	Nevada Power Co.	3.700%	5/1/29	200	188
Exelon Corp.	2.750%	3/15/27	250	230	Nevada Power Co.	2.400%	5/1/30	75	63
Exelon Corp.	4.050%	4/15/30	250	233	Nevada Power Co.	6.750%	7/1/37	75	83
Exelon Corp.	4.950%	6/15/35	225	215	Nevada Power Co.	3.125%	8/1/50	150	102
Exelon Corp.	5.625%	6/15/35	20	20	NextEra Energy Capital Holdings Inc.	2.940%	3/21/24	300	292
Exelon Corp.	5.100%	6/15/45	145	135	NextEra Energy Capital Holdings Inc.	4.200%	6/20/24	150	148
Exelon Corp.	4.450%	4/15/46	175	148	NextEra Energy Capital Holdings Inc.	4.255%	9/1/24	275	272
Exelon Corp.	4.100%	3/15/52	250	198	NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	150	148
Florida Power & Light Co.	3.250%	6/1/24	25	24	NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	236
Florida Power & Light Co.	2.850%	4/1/25	300	287	NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	232	229
Florida Power & Light Co.	2.450%	2/3/32	200	167	NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	300	257
Florida Power & Light Co.	5.625%	4/1/34	25	26	NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	91
Florida Power & Light Co.	5.960%	4/1/39	375	400	NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	87
Florida Power & Light Co.	4.125%	2/1/42	170	147	NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	412
Florida Power & Light Co.	4.050%	6/1/42	125	108	NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	179	176
Florida Power & Light Co.	3.800%	12/15/42	75	62	NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	103
Florida Power & Light Co.	3.700%	12/1/47	150	121	NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	100	91
Florida Power & Light Co.	3.950%	3/1/48	325	270	NiSource Inc.	0.950%	8/15/25	500	451
Florida Power & Light Co.	3.150%	10/1/49	555	403	NiSource Inc.	3.490%	5/15/27	250	236
Florida Power & Light Co.	2.875%	12/4/51	500	341	NiSource Inc.	2.950%	9/1/29	200	174
Fortis Inc.	3.055%	10/4/26	295	274					
Georgia Power Co.	2.200%	9/15/24	225	214					
Georgia Power Co.	3.250%	4/1/26	100	95					
Georgia Power Co.	4.750%	9/1/40	175	159					
Georgia Power Co.	4.300%	3/15/43	100	83					
Gulf Power Co.	3.300%	5/30/27	50	47					
Iberdrola International BV	6.750%	7/15/36	75	80					
Indiana Michigan Power Co.	3.850%	5/15/28	250	236					
Indiana Michigan Power Co.	3.750%	7/1/47	150	111					
Indiana Michigan Power Co.	4.250%	8/15/48	100	81					
Interstate Power and Light Co.	3.250%	12/1/24	202	195					
Interstate Power and Light Co.	4.100%	9/26/28	125	119					
Interstate Power and Light Co.	3.600%	4/1/29	60	55					
Interstate Power and Light Co.	2.300%	6/1/30	100	81					
Interstate Power and Light Co.	6.250%	7/15/39	50	52					
Interstate Power and Light Co.	3.700%	9/15/46	75	54					
ITC Holdings Corp.	3.650%	6/15/24	75	73					
ITC Holdings Corp.	3.350%	11/15/27	100	92					
ITC Holdings Corp.	5.300%	7/1/43	200	179					
John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	62	59					

2

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
NiSource Inc.	3.600%	5/1/30	200	178		PacifiCorp	3.300%	3/15/51	100	72
NiSource Inc.	1.700%	2/15/31	500	381		PacifiCorp	5.350%	12/1/53	200	200
NiSource Inc.	5.950%	6/15/41	77	78		PECO Energy Co.	3.900%	3/1/48	75	62
NiSource Inc.	4.800%	2/15/44	125	110		PECO Energy Co.	2.800%	6/15/50	200	132
NiSource Inc.	5.650%	2/1/45	100	98	2	PG&E Energy Recovery Funding LLC	2.822%	7/15/48	100	71
NiSource Inc.	4.375%	5/15/47	250	210		PG&E Wildfire Recovery Funding LLC	3.594%	6/1/32	141	134
NiSource Inc.	3.950%	3/30/48	200	156	2	PG&E Wildfire Recovery Funding LLC	4.022%	6/1/33	50	48
NiSource Inc.	5.000%	6/15/52	63	58		PG&E Wildfire Recovery Funding LLC	4.263%	6/1/38	100	94
Northern States Power Co.	6.250%	6/1/36	75	81		PG&E Wildfire Recovery Funding LLC	4.722%	6/1/39	75	72
Northern States Power Co.	6.200%	7/1/37	50	54	2	PG&E Wildfire Recovery Funding LLC	5.081%	6/1/43	75	73
Northern States Power Co.	5.350%	11/1/39	175	176		PG&E Wildfire Recovery Funding LLC	4.451%	12/1/49	250	220
Northern States Power Co.	3.400%	8/15/42	105	82		PG&E Wildfire Recovery Funding LLC	5.212%	12/1/49	100	97
Northern States Power Co.	4.000%	8/15/45	50	41		PG&E Wildfire Recovery Funding LLC	4.674%	12/1/53	100	89
Northern States Power Co.	2.900%	3/1/50	250	172		Piedmont Natural Gas Co. Inc.	5.099%	6/1/54	75	71
Northern States Power Co.	2.600%	6/1/51	100	64		Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	110	101
NSTAR Electric Co.	3.200%	5/15/27	125	118	2	Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	50	43
NSTAR Electric Co.	3.250%	5/15/29	50	45		Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	75	54
NSTAR Electric Co.	5.500%	3/15/40	75	76		Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	200	136
NSTAR Electric Co.	4.950%	9/15/52	74	72		Pinnacle West Capital Corp.	1.300%	6/15/25	200	182
Oglethorpe Power Corp.	5.950%	11/1/39	50	48	2	Potomac Electric Power Co.	6.500%	11/15/37	250	274
Oglethorpe Power Corp.	5.375%	11/1/40	175	158		Potomac Electric Power Co.	4.150%	3/15/43	150	127
Oglethorpe Power Corp.	3.750%	8/1/50	250	179		PPL Capital Funding Inc.	3.100%	5/15/26	100	94
Ohio Edison Co.	6.875%	7/15/36	100	108		PPL Electric Utilities Corp.	6.250%	5/15/39	100	107
Ohio Power Co.	4.150%	4/1/48	100	81		PPL Electric Utilities Corp.	4.125%	6/15/44	50	42
Ohio Power Co.	4.000%	6/1/49	240	190		PPL Electric Utilities Corp.	4.150%	10/1/45	155	128
Oklahoma Gas and Electric Co.	3.800%	8/15/28	75	70		PPL Electric Utilities Corp.	3.950%	6/1/47	75	61
Oklahoma Gas and Electric Co.	3.250%	4/1/30	100	87		Progress Energy Inc.	7.000%	10/30/31	119	130
Oklahoma Gas and Electric Co.	4.150%	4/1/47	50	40		Progress Energy Inc.	6.000%	12/1/39	125	127
Oklahoma Gas and Electric Co.	3.850%	8/15/47	75	56		Public Service Co. of Colorado	3.700%	6/15/28	75	71
Oncor Electric Delivery Co. LLC	2.750%	6/1/24	100	97		Public Service Co. of Colorado	1.900%	1/15/31	100	80
Oncor Electric Delivery Co. LLC	2.950%	4/1/25	75	72		Public Service Co. of Colorado	1.875%	6/15/31	200	159
Oncor Electric Delivery Co. LLC	3.700%	11/15/28	50	47		Public Service Co. of Colorado	3.600%	9/15/42	175	138
Oncor Electric Delivery Co. LLC	2.750%	5/15/30	200	174		Public Service Co. of Colorado	4.100%	6/15/48	75	62
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	50	58		Public Service Co. of Colorado	2.700%	1/15/51	100	65
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	125	152		Public Service Co. of New Hampshire	3.600%	7/1/49	75	58
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	124		Public Service Electric and Gas Co.	3.000%	5/15/25	80	77
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	69		Public Service Electric and Gas Co.	2.250%	9/15/26	250	227
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	37	37		Public Service Electric and Gas Co.	3.000%	5/15/27	75	70
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	81		Public Service Electric and Gas Co.	3.200%	5/15/29	70	64
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	41		Public Service Electric and Gas Co.	2.450%	1/15/30	50	43
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	200	162		Public Service Electric and Gas Co.	3.800%	3/1/46	250	200
Oncor Electric Delivery Co. LLC	3.100%	9/15/49	250	178		Public Service Electric and Gas Co.	3.850%	5/1/49	200	159
Oncor Electric Delivery Co. LLC	2.700%	11/15/51	250	164		Public Service Electric and Gas Co.	3.150%	1/1/50	200	141
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	63	64		Public Service Electric and Gas Co.	2.050%	8/1/50	500	279
ONE Gas Inc.	2.000%	5/15/30	100	81		Public Service Enterprise Group Inc.	1.600%	8/15/30	500	388
ONE Gas Inc.	4.658%	2/1/44	125	108		Puget Energy Inc.	3.650%	5/15/25	400	382
ONE Gas Inc.	4.500%	11/1/48	75	62		Puget Energy Inc.	4.100%	6/15/30	100	89
Pacific Gas and Electric Co.	3.450%	7/1/25	200	190		Puget Sound Energy Inc.	6.274%	3/15/37	125	128
Pacific Gas and Electric Co.	3.150%	1/1/26	300	279		Puget Sound Energy Inc.	5.757%	10/1/39	125	125
Pacific Gas and Electric Co.	3.300%	12/1/27	800	707		Puget Sound Energy Inc.	4.300%	5/20/45	100	81
Pacific Gas and Electric Co.	3.000%	6/15/28	200	173		Puget Sound Energy Inc.	4.223%	6/15/48	125	102
Pacific Gas and Electric Co.	3.750%	7/1/28	300	267		Puget Sound Energy Inc.	3.250%	9/15/49	90	62
Pacific Gas and Electric Co.	4.550%	7/1/30	700	635		San Diego Gas & Electric Co.	2.500%	5/15/26	250	232
Pacific Gas and Electric Co.	4.400%	3/1/32	81	71		San Diego Gas & Electric Co.	1.700%	10/1/30	500	396
Pacific Gas and Electric Co.	4.500%	7/1/40	500	391		San Diego Gas & Electric Co.	3.000%	3/15/32	100	86
Pacific Gas and Electric Co.	4.750%	2/15/44	500	389		San Diego Gas & Electric Co.	4.500%	8/15/40	100	90
Pacific Gas and Electric Co.	4.300%	3/15/45	200	143		San Diego Gas & Electric Co.	3.750%	6/1/47	75	59
Pacific Gas and Electric Co.	4.950%	7/1/50	575	451		San Diego Gas & Electric Co.	4.150%	5/15/48	75	63
Pacific Gas and Electric Co.	3.500%	8/1/50	500	315		San Diego Gas & Electric Co.	3.320%	4/15/50	100	72
PacifiCorp	3.600%	4/1/24	125	123		San Diego Gas & Electric Co.	3.700%	3/15/52	100	79
PacifiCorp	3.500%	6/15/29	100	92		SCE Recovery Funding LLC	2.943%	11/15/44	50	39
PacifiCorp	2.700%	9/15/30	50	43						
PacifiCorp	7.700%	11/15/31	450	526						
PacifiCorp	5.250%	6/15/35	56	55						
PacifiCorp	6.100%	8/1/36	100	103						
PacifiCorp	6.250%	10/15/37	125	133						
PacifiCorp	6.350%	7/15/38	75	81						
PacifiCorp	6.000%	1/15/39	225	234						
PacifiCorp	4.100%	2/1/42	56	46						
PacifiCorp	4.125%	1/15/49	100	82						
PacifiCorp	4.150%	2/15/50	200	165						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sempra Energy	3.300%	4/1/25	200	192	Southwestern Public Service Co.	3.150%	5/1/50	100	70
Sempra Energy	3.250%	6/15/27	150	139	Tampa Electric Co.	4.100%	6/15/42	50	41
Sempra Energy	3.400%	2/1/28	200	186	Tampa Electric Co.	4.350%	5/15/44	50	41
Sempra Energy	3.800%	2/1/38	200	164	Tampa Electric Co.	4.300%	6/15/48	75	60
Sempra Energy	6.000%	10/15/39	150	152	Tampa Electric Co.	4.450%	6/15/49	125	103
Sempra Energy	4.000%	2/1/48	175	138	Tampa Electric Co.	3.625%	6/15/50	50	36
Sempra Energy	4.125%	4/1/52	200	158	Tampa Electric Co.	5.000%	7/15/52	100	92
Sierra Pacific Power Co.	2.600%	5/1/26	100	93	Toledo Edison Co.	6.150%	5/15/37	75	77
Southern California Edison Co.	1.100%	4/1/24	200	190	Tucson Electric Power Co.	3.050%	3/15/25	50	48
Southern California Edison Co.	3.700%	8/1/25	150	145	Union Electric Co.	3.500%	4/15/24	250	245
Southern California Edison Co.	3.650%	3/1/28	100	93	Union Electric Co.	2.950%	6/15/27	72	67
Southern California Edison Co.	4.200%	3/1/29	75	71	Union Electric Co.	2.950%	3/15/30	350	307
Southern California Edison Co.	6.650%	4/1/29	75	77	Union Electric Co.	2.150%	3/15/32	200	158
Southern California Edison Co.	2.850%	8/1/29	275	239	Union Electric Co.	8.450%	3/15/39	150	190
Southern California Edison Co.	2.250%	6/1/30	300	248	Union Electric Co.	3.650%	4/15/45	125	96
Southern California Edison Co.	2.500%	6/1/31	200	165	Union Electric Co.	4.000%	4/1/48	275	221
Southern California Edison Co.	2.750%	2/1/32	130	109	Union Electric Co.	3.250%	10/1/49	100	71
Southern California Edison Co.	5.750%	4/1/35	75	75	Union Electric Co.	3.900%	4/1/52	100	81
Southern California Edison Co.	5.350%	7/15/35	200	193	Virginia Electric and Power Co.	3.450%	2/15/24	50	49
Southern California Edison Co.	5.625%	2/1/36	125	122	Virginia Electric and Power Co.	2.950%	11/15/26	276	258
Southern California Edison Co.	5.500%	3/15/40	100	97	Virginia Electric and Power Co.	3.500%	3/15/27	250	237
Southern California Edison Co.	4.500%	9/1/40	275	235	Virginia Electric and Power Co.	3.800%	4/1/28	150	142
Southern California Edison Co.	4.050%	3/15/42	208	166	Virginia Electric and Power Co.	2.875%	7/15/29	275	242
Southern California Edison Co.	3.900%	3/15/43	100	77	Virginia Electric and Power Co.	2.300%	11/15/31	200	161
Southern California Edison Co.	4.000%	4/1/47	335	263	Virginia Electric and Power Co.	2.400%	3/30/32	200	162
Southern California Edison Co.	4.125%	3/1/48	350	280	Virginia Electric and Power Co.	6.000%	1/15/36	125	129
Southern California Edison Co.	4.875%	3/1/49	100	88	Virginia Electric and Power Co.	6.000%	5/15/37	150	155
Southern California Edison Co.	3.650%	6/1/51	200	147	Virginia Electric and Power Co.	6.350%	11/30/37	50	53
Southern California Edison Co.	3.450%	2/1/52	200	143	Virginia Electric and Power Co.	4.000%	1/15/43	90	73
Southern California Gas Co.	2.600%	6/15/26	405	375	Virginia Electric and Power Co.	4.450%	2/15/44	475	407
Southern California Gas Co.	2.950%	4/15/27	200	185	Virginia Electric and Power Co.	4.200%	5/15/45	75	61
Southern California Gas Co.	2.550%	2/1/30	150	128	Virginia Electric and Power Co.	4.000%	11/15/46	100	79
Southern California Gas Co.	3.750%	9/15/42	75	59	Virginia Electric and Power Co.	3.800%	9/15/47	100	77
Southern California Gas Co.	4.125%	6/1/48	75	60	Virginia Electric and Power Co.	4.600%	12/1/48	175	153
Southern California Gas Co.	3.950%	2/15/50	70	55	Virginia Electric and Power Co.	3.300%	12/1/49	210	151
Southern Co Gas Capital Corp.	5.150%	9/15/32	90	88	Virginia Electric and Power Co.	2.950%	11/15/51	200	133
Southern Co.	4.475%	8/1/24	200	198	Washington Gas Light Co.	3.796%	9/15/46	100	75
Southern Co.	3.250%	7/1/26	350	330	Washington Gas Light Co.	3.650%	9/15/49	30	22
Southern Co.	5.113%	8/1/27	200	200	WEC Energy Group Inc.	3.550%	6/15/25	48	46
Southern Co.	1.750%	3/15/28	300	253	WEC Energy Group Inc.	1.375%	10/15/27	500	425
Southern Co.	5.700%	10/15/32	90	92	WEC Energy Group Inc.	2.200%	12/15/28	200	169
Southern Co.	4.250%	7/1/36	200	175	Wisconsin Electric Power Co.	2.050%	12/15/24	100	95
Southern Co.	4.400%	7/1/46	360	301	Wisconsin Electric Power Co.	4.750%	9/30/32	90	88
Southern Co.	4.000%	1/15/51	300	273	Wisconsin Electric Power Co.	4.300%	10/15/48	100	82
Southern Co.	3.750%	9/15/51	200	162	Wisconsin Electric and Light Co.	6.375%	8/15/37	100	106
Southern Co. Gas Capital Corp.	3.250%	6/15/26	75	70	Wisconsin Power and Light Co.	3.650%	4/1/50	50	37
Southern Co. Gas Capital Corp.	1.750%	1/15/31	500	382	Xcel Energy Inc.	3.300%	6/1/25	325	312
Southern Co. Gas Capital Corp.	5.875%	3/15/41	75	75	Xcel Energy Inc.	3.350%	12/1/26	75	71
Southern Co. Gas Capital Corp.	4.400%	6/1/43	50	41	Xcel Energy Inc.	1.750%	3/15/27	200	175
Southern Co. Gas Capital Corp.	3.950%	10/1/46	100	75	Xcel Energy Inc.	4.000%	6/15/28	75	72
Southern Co. Gas Capital Corp.	4.400%	5/30/47	100	80	Xcel Energy Inc.	2.600%	12/1/29	200	171
Southern Power Co.	4.150%	12/1/25	100	98	Xcel Energy Inc.	3.400%	6/1/30	250	223
Southern Power Co.	5.150%	9/15/41	100	90	Xcel Energy Inc.	4.600%	6/1/32	200	192
Southern Power Co.	5.250%	7/15/43	50	45	Xcel Energy Inc.	3.500%	12/1/49	100	73
Southern Power Co.	4.950%	12/15/46	75	64					
Southwest Gas Corp.	3.700%	4/1/28	50	46					90,424
Southwest Gas Corp.	4.050%	3/15/32	200	175	Total Corporate Bonds (Cost \$1,234,006)				1,072,443
Southwest Gas Corp.	3.800%	9/29/46	75	52	Sovereign Bonds (3.4%)				
Southwest Gas Corp.	4.150%	6/1/49	25	18	African Development Bank	0.875%	3/23/26	600	537
Southwestern Electric Power Co.	2.750%	10/1/26	445	408	African Development Bank	0.875%	7/22/26	400	354
Southwestern Electric Power Co.	4.100%	9/15/28	100	95	African Development Bank	4.375%	11/3/27	500	502
Southwestern Electric Power Co.	6.200%	3/15/40	75	76	Asian Development Bank	2.625%	1/30/24	1,000	977
Southwestern Electric Power Co.	3.900%	4/1/45	100	76	Asian Development Bank	0.375%	6/11/24	1,200	1,128
Southwestern Electric Power Co.	3.850%	2/1/48	325	241	Asian Development Bank	4.125%	9/27/24	325	322
Southwestern Electric Power Co.	3.250%	11/1/51	200	132	Asian Development Bank	0.625%	10/8/24	700	653
Southwestern Public Service Co.	3.300%	6/15/24	165	161	Asian Development Bank	1.500%	10/18/24	500	473
Southwestern Public Service Co.	4.500%	8/15/41	100	87	Asian Development Bank	2.000%	1/22/25	300	285
Southwestern Public Service Co.	3.400%	8/15/46	275	199	Asian Development Bank	0.625%	4/29/25	700	642
Southwestern Public Service Co.	3.700%	8/15/47	75	57	Asian Development Bank	2.875%	5/6/25	405	391
Southwestern Public Service Co.	4.400%	11/15/48	275	231	Asian Development Bank	0.375%	9/3/25	1,000	900
Southwestern Public Service Co.	3.750%	6/15/49	75	57	Asian Development Bank	0.500%	2/4/26	850	756

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	2.000%	4/24/26	100	93	Export-Import Bank of Korea	2.125%	1/18/32	200	160
Asian Development Bank	2.625%	1/12/27	200	188	Export-Import Bank of Korea	2.500%	6/29/41	350	243
Asian Development Bank	1.500%	1/20/27	1,125	1,012	Hydro-Quebec	8.050%	7/7/24	325	340
Asian Development Bank	2.375%	8/10/27	275	254	Inter-American Development Bank	2.625%	1/16/24	150	147
Asian Development Bank	6.220%	8/15/27	100	107	Inter-American Development Bank	3.000%	2/21/24	900	882
Asian Development Bank	3.125%	8/20/27	725	693	Inter-American Development Bank	3.250%	7/1/24	600	588
Asian Development Bank	2.500%	11/2/27	673	623	Inter-American Development Bank	0.500%	9/23/24	600	559
Asian Development Bank	1.250%	6/9/28	210	180	Inter-American Development Bank	2.125%	1/15/25	1,100	1,050
Asian Development Bank	5.820%	6/16/28	148	159	Inter-American Development Bank	1.750%	3/14/25	200	189
Asian Development Bank	3.125%	9/26/28	130	123	Inter-American Development Bank	0.875%	4/3/25	500	462
Asian Development Bank	1.750%	9/19/29	200	172	Inter-American Development Bank	7.000%	6/15/25	134	141
Asian Development Bank	1.875%	1/24/30	200	172	Inter-American Development Bank	0.625%	7/15/25	1,300	1,184
Asian Development Bank	0.750%	10/8/30	500	389	Inter-American Development Bank	0.875%	4/20/26	500	447
Asian Development Bank	1.500%	3/4/31	500	411	Inter-American Development Bank	2.000%	6/2/26	750	694
Asian Development Bank	3.125%	4/27/32	400	371	Inter-American Development Bank	2.000%	7/23/26	100	92
Asian Development Bank	3.875%	9/28/32	225	221	Inter-American Development Bank	2.375%	7/7/27	450	417
Asian Infrastructure Investment Bank	2.250%	5/16/24	500	483	Inter-American Development Bank	0.625%	9/16/27	800	679
Asian Infrastructure Investment Bank	0.500%	5/28/25	400	363	Inter-American Development Bank	1.125%	7/20/28	300	255
Asian Infrastructure Investment Bank	3.375%	6/29/25	200	194	Inter-American Development Bank	3.125%	9/18/28	875	827
Asian Infrastructure Investment Bank	0.500%	1/27/26	600	531	Inter-American Development Bank	1.125%	1/13/31	350	280
Canada	1.625%	1/22/25	550	520	Inter-American Development Bank	3.875%	10/28/41	200	185
Canada	2.875%	4/28/25	520	502	Inter-American Development Bank	3.200%	8/7/42	100	83
Canada	0.750%	5/19/26	800	712	International Bank for Reconstruction & Development	2.500%	3/19/24	1,100	1,071
Corp. Andina de Fomento	1.250%	10/26/24	300	279	International Bank for Reconstruction & Development	1.500%	8/28/24	695	661
Corp. Andina de Fomento	5.250%	11/21/25	620	618	International Bank for Reconstruction & Development	2.500%	11/25/24	750	722
Corp. Andina de Fomento	2.250%	2/8/27	210	188	International Bank for Reconstruction & Development	1.625%	1/15/25	200	189
Council of Europe Development Bank	1.375%	2/27/25	200	187	International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,376
Council of Europe Development Bank	3.000%	6/16/25	120	116	International Bank for Reconstruction & Development	0.375%	7/28/25	1,500	1,356
Council of Europe Development Bank	0.875%	9/22/26	200	176	International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,098
European Bank for Reconstruction & Development	1.625%	9/27/24	270	257	International Bank for Reconstruction & Development	0.500%	10/28/25	2,000	1,797
European Bank for Reconstruction & Development	1.500%	2/13/25	100	94	International Bank for Reconstruction & Development	3.125%	11/20/25	470	454
European Bank for Reconstruction & Development	0.500%	5/19/25	100	91	International Bank for Reconstruction & Development	0.875%	7/15/26	525	467
European Bank for Reconstruction & Development	0.500%	11/25/25	500	448	International Bank for Reconstruction & Development	2.500%	11/22/27	350	324
European Bank for Reconstruction & Development	0.500%	1/28/26	500	445	International Bank for Reconstruction & Development	0.750%	11/24/27	900	765
European Investment Bank	3.250%	1/29/24	810	797	International Bank for Reconstruction & Development	1.125%	9/13/28	1,500	1,271
European Investment Bank	2.625%	3/15/24	530	517	International Bank for Reconstruction & Development	3.625%	9/21/29	775	751
European Investment Bank	2.250%	6/24/24	550	531	International Bank for Reconstruction & Development	1.750%	10/23/29	200	172
European Investment Bank	2.500%	10/15/24	276	266	International Bank for Reconstruction & Development	0.875%	5/14/30	400	318
European Investment Bank	1.625%	3/14/25	100	94	International Bank for Reconstruction & Development	0.750%	8/26/30	800	624
European Investment Bank	0.625%	7/25/25	1,600	1,457	International Bank for Reconstruction & Development	1.250%	2/10/31	650	525
European Investment Bank	2.750%	8/15/25	800	769	International Bank for Reconstruction & Development	1.625%	11/3/31	1,500	1,231
European Investment Bank	0.375%	12/15/25	2,000	1,783	International Bank for Reconstruction & Development	2.500%	3/29/32	200	176
European Investment Bank	0.375%	3/26/26	1,000	882	International Bank for Reconstruction & Development	4.750%	2/15/35	250	259
European Investment Bank	0.750%	10/26/26	450	395	International Finance Corp.	1.375%	10/16/24	200	189
European Investment Bank	1.375%	3/15/27	600	537	International Finance Corp.	0.375%	7/16/25	400	362
European Investment Bank	2.375%	5/24/27	225	209	International Finance Corp.	2.125%	4/7/26	600	559
European Investment Bank	0.625%	10/21/27	500	424	Israel Government Aid Bond	5.500%	4/26/24	475	479
European Investment Bank	3.250%	11/15/27	500	481	Israel Government Aid Bond	5.500%	9/18/33	100	107
European Investment Bank	1.625%	10/9/29	125	107	Japan Bank for International Cooperation	3.250%	7/20/23	300	297
European Investment Bank	0.875%	5/17/30	200	159	Japan Bank for International Cooperation	3.375%	7/31/23	100	99
European Investment Bank	0.750%	9/23/30	500	392	Japan Bank for International Cooperation	0.500%	4/15/24	500	472
European Investment Bank	4.875%	2/15/36	325	346					
Export Development Canada	2.625%	2/21/24	250	244					
Export Development Canada	3.375%	8/26/25	550	536					
Export Development Canada	3.000%	5/25/27	450	428					
Export-Import Bank of Korea	4.000%	1/14/24	650	644					
Export-Import Bank of Korea	4.000%	9/15/24	750	737					
Export-Import Bank of Korea	2.625%	5/26/26	200	187					
Export-Import Bank of Korea	1.625%	1/18/27	200	176					
Export-Import Bank of Korea	4.250%	9/15/27	200	195					
Export-Import Bank of Korea	1.250%	9/21/30	500	384					

6
6

7
7
8
8
8

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	3.000%	5/29/24	500	486	Province of Alberta	1.000%	5/20/25	485	446
⁸ Japan Bank for International Cooperation	1.750%	10/17/24	200	189	Province of Alberta	3.300%	3/15/28	250	237
⁸ Japan Bank for International Cooperation	2.125%	2/10/25	330	313	Province of Alberta	1.300%	7/22/30	500	400
⁸ Japan Bank for International Cooperation	0.625%	7/15/25	400	361	Province of British Columbia	1.750%	9/27/24	225	214
⁸ Japan Bank for International Cooperation	2.750%	1/21/26	442	418	Province of British Columbia	2.250%	6/2/26	300	279
⁸ Japan Bank for International Cooperation	2.375%	4/20/26	200	186	Province of British Columbia	0.900%	7/20/26	300	266
⁸ Japan Bank for International Cooperation	2.250%	11/4/26	200	183	Province of Manitoba	2.600%	4/16/24	150	146
⁸ Japan Bank for International Cooperation	2.875%	7/21/27	200	186	Province of Manitoba	2.125%	6/22/26	90	83
⁸ Japan Bank for International Cooperation	2.750%	11/16/27	800	736	Province of Manitoba	1.500%	10/25/28	350	297
⁸ Japan Bank for International Cooperation	3.250%	7/20/28	300	280	Province of New Brunswick	3.625%	2/24/28	105	101
⁸ Japan Bank for International Cooperation	3.500%	10/31/28	350	330	Province of Ontario	3.050%	1/29/24	250	245
⁸ Japan Bank for International Cooperation	2.125%	2/16/29	420	364	Province of Ontario	3.200%	5/16/24	150	147
⁸ Japan Bank for International Cooperation	1.250%	1/21/31	500	390	Province of Ontario	2.500%	4/27/26	250	234
⁸ Japan International Cooperation Agency	2.750%	4/27/27	300	278	Province of Ontario	2.300%	6/15/26	900	836
⁸ Japan International Cooperation Agency	3.250%	5/25/27	200	189	Province of Ontario	3.100%	5/19/27	600	569
⁸ Japan International Cooperation Agency	1.750%	4/28/31	200	161	Province of Ontario	2.000%	10/2/29	585	503
⁹ KFW	2.625%	2/28/24	400	390	Province of Ontario	1.125%	10/7/30	500	393
⁹ KFW	0.250%	3/8/24	700	664	Province of Ontario	1.600%	2/25/31	600	487
⁹ KFW	1.375%	8/5/24	900	855	Province of Ontario	1.800%	10/14/31	200	162
⁹ KFW	0.500%	9/20/24	825	769	Province of Quebec	1.500%	2/11/25	441	414
⁹ KFW	1.250%	1/31/25	1,725	1,615	Province of Quebec	0.600%	7/23/25	500	453
⁹ KFW	2.000%	5/2/25	150	142	Province of Quebec	2.500%	4/20/26	200	188
⁹ KFW	0.375%	7/18/25	1,500	1,357	Province of Quebec	2.750%	4/12/27	850	797
⁹ KFW	0.625%	1/22/26	1,000	895	Province of Quebec	7.500%	9/15/29	475	558
⁹ KFW	1.000%	10/1/26	1,000	888	Province of Quebec	1.350%	5/28/30	400	323
⁹ KFW	3.000%	5/20/27	560	534	Province of Quebec	1.900%	4/21/31	1,200	994
⁹ KFW	2.875%	4/3/28	500	470	Republic of Chile	3.125%	1/21/26	485	460
⁹ KFW	1.750%	9/14/29	175	151	Republic of Chile	3.240%	2/6/28	460	427
⁹ KFW	0.000%	4/18/36	400	229	Republic of Chile	2.450%	1/31/31	200	166
⁹ KFW	0.000%	6/29/37	200	110	Republic of Chile	2.550%	7/27/33	400	314
⁷ Kingdom of Jordan AID	3.000%	6/30/25	200	193	Republic of Chile	3.500%	1/31/34	600	513
Korea Development Bank	3.750%	1/22/24	500	494	Republic of Chile	4.340%	3/7/42	400	339
Korea Development Bank	2.125%	10/1/24	200	190	Republic of Chile	3.500%	1/25/50	275	200
Korea Development Bank	0.750%	1/25/25	200	183	Republic of Chile	4.000%	1/31/52	200	155
Korea Development Bank	1.375%	4/25/27	200	173	Republic of Chile	3.100%	1/22/61	500	312
Korea Development Bank	1.625%	1/19/31	400	314	Republic of Chile	3.250%	9/21/71	200	124
⁹ Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	809	Republic of Hungary	5.375%	3/25/24	350	350
⁹ Landwirtschaftliche Rentenbank	0.500%	5/27/25	400	365	Republic of Hungary	7.625%	3/29/41	240	262
⁹ Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	453	Republic of Indonesia	4.100%	4/24/28	200	197
⁹ Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	252	Republic of Indonesia	4.750%	2/11/29	425	426
⁹ Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	231	Republic of Indonesia	3.400%	9/18/29	200	184
⁹ Landwirtschaftliche Rentenbank	0.875%	9/3/30	500	394	Republic of Indonesia	2.850%	2/14/30	200	180
Nordic Investment Bank	2.250%	5/21/24	200	193	Republic of Indonesia	3.850%	10/15/30	200	189
Nordic Investment Bank	0.375%	9/11/25	600	539	Republic of Indonesia	4.350%	1/11/48	725	625
Nordic Investment Bank	0.500%	1/21/26	200	178	Republic of Indonesia	3.700%	10/30/49	200	155
¹⁰ Oesterreichische Kontrollbank AG	1.500%	2/12/25	100	94	Republic of Indonesia	4.200%	10/15/50	430	356
¹⁰ Oesterreichische Kontrollbank AG	0.375%	9/17/25	500	449	Republic of Indonesia	3.050%	3/12/51	400	290
¹⁰ Oesterreichische Kontrollbank AG	0.500%	2/2/26	500	444	Republic of Indonesia	4.300%	3/31/52	200	169
¹⁰ Oesterreichische Kontrollbank AG	3.625%	9/9/27	400	390	Republic of Indonesia	5.450%	9/20/52	200	198
² Oriental Republic of Uruguay	4.375%	10/27/27	150	152	Republic of Indonesia	3.200%	9/23/61	200	137
² Oriental Republic of Uruguay	4.375%	1/23/31	468	465	Republic of Indonesia	4.450%	4/15/70	200	168
² Oriental Republic of Uruguay	5.750%	10/28/34	213	231	Republic of Italy	0.875%	5/6/24	500	468
² Oriental Republic of Uruguay	7.625%	3/21/36	195	247	Republic of Italy	2.375%	10/17/24	475	447
² Oriental Republic of Uruguay	4.125%	11/20/45	200	185	Republic of Italy	1.250%	2/17/26	500	435
² Oriental Republic of Uruguay	5.100%	6/18/50	695	683	Republic of Italy	2.875%	10/17/29	400	332
² Oriental Republic of Uruguay	4.975%	4/20/55	370	355	Republic of Italy	5.375%	6/15/33	475	454
Province of Alberta	2.950%	1/23/24	300	294	Republic of Italy	4.000%	10/17/49	500	354
Province of Alberta	1.875%	11/13/24	450	427	Republic of Italy	3.875%	5/6/51	400	265
					Republic of Italy	5.625%	11/3/25	100	102
					Republic of Korea	2.750%	1/19/27	1,000	940
					Republic of Korea	2.500%	6/19/29	200	180
					Republic of Korea	1.750%	10/15/31	200	164
					Republic of Korea	3.875%	9/20/48	125	109
					Republic of Panama	3.750%	3/16/25	207	200
					Republic of Panama	7.125%	1/29/26	168	178
					Republic of Panama	8.875%	9/30/27	238	275
					Republic of Panama	3.875%	3/17/28	460	434
					Republic of Panama	9.375%	4/1/29	300	357
					Republic of Panama	2.252%	9/29/32	500	371
					Republic of Panama	6.400%	2/14/35	200	203
					Republic of Panama	6.700%	1/26/36	292	306

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Commonwealth of Massachusetts GO	4.110%	7/15/31	250	241	JobsOhio Beverage System Miscellaneous Revenue	4.532%	1/1/35	100	96
Commonwealth of Massachusetts GO	5.456%	12/1/39	150	157	JobsOhio Beverage System Miscellaneous Revenue	2.833%	1/1/38	75	59
Commonwealth of Massachusetts GO	2.514%	7/1/41	50	36	Los Angeles CA Unified School District GO	5.755%	7/1/29	200	207
Commonwealth of Massachusetts GO	2.813%	9/1/43	225	162	Los Angeles CA Unified School District GO	5.750%	7/1/34	125	131
Commonwealth of Massachusetts GO	2.900%	9/1/49	100	69	Los Angeles CA Unified School District GO	6.758%	7/1/34	200	224
Commonwealth of Massachusetts Transportation Fund Fuel Sales Tax Revenue	5.731%	6/1/40	50	52	Los Angeles Community College District GO	1.606%	8/1/28	100	86
Connecticut GO	5.090%	10/1/30	175	176	Los Angeles Community College District GO	1.806%	8/1/30	150	123
Connecticut GO	5.850%	3/15/32	200	211	Los Angeles Community College District GO	2.106%	8/1/32	100	80
Cook County IL GO	6.229%	11/15/34	50	54	Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	79
Dallas Area Rapid Transit Sales Tax Revenue	5.999%	12/1/44	100	109	Los Angeles County Public Works Financing Authority Lease (Abatement) Revenue	7.618%	8/1/40	50	61
Dallas Area Rapid Transit Sales Tax Revenue	5.022%	12/1/48	50	48	Los Angeles Department of Water & Power System Electric Power & Light Revenue	6.574%	7/1/45	100	118
Dallas Convention Center Hotel Development Corp. Hotel Occupancy Tax Revenue	7.088%	1/1/42	75	82	Los Angeles Department of Water & Power System Water Revenue	6.603%	7/1/50	100	118
11 Dallas Independent School District GO	6.450%	2/15/35	100	100	Louisiana Gasoline & Fuels Sales Tax Revenue	2.952%	5/1/41	50	38
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	2.994%	11/1/38	200	162	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	3.615%	2/1/29	150	145
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	3.144%	11/1/45	75	56	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.145%	2/1/33	100	95
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	4.507%	11/1/51	100	90	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.475%	8/1/39	150	140
District of Columbia Income Tax Revenue	5.591%	12/1/34	50	52	Maryland Health & Higher Educational Facilities Authority Health, Hospital, Nursing Home Revenue	3.197%	7/1/50	250	164
District of Columbia Water & Sewer Authority Water Revenue	4.814%	10/1/14	150	130	Maryland State Transportation Authority Transit Revenue	5.888%	7/1/43	50	53
East Bay Municipal Utility District Water System Water Revenue	5.874%	6/1/40	85	93	Massachusetts School Building Authority Sales Tax Revenue	5.715%	8/15/39	100	102
Florida State Board of Administration Finance Corp. Miscellaneous Revenue	1.705%	7/1/27	250	218	Massachusetts School Building Authority Sales Tax Revenue	3.395%	10/15/40	50	40
Foothill-Eastern Transportation Corridor Agency Highway Revenue	4.094%	1/15/49	140	106	Massachusetts School Building Authority Sales Tax Revenue	2.950%	5/15/43	100	73
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.637%	4/1/57	239	256	Massachusetts Water Resources Authority Water Revenue	2.823%	8/1/41	100	74
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.655%	4/1/57	144	155	Metropolitan Government of Nashville & Davidson County TN Hotel Occupancy Tax Revenue	6.731%	7/1/43	50	56
Georgia Municipal Electric Authority Electric Power & Light Revenue	7.055%	4/1/57	72	73	Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	490
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.115%	6/1/38	100	77	Metropolitan Transportation Authority Transit Revenue	5.871%	11/15/39	50	48
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.000%	6/1/46	175	162	Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	151
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	4.214%	6/1/50	200	156	Metropolitan Washington Airports Authority Dulles Toll Road Highway Revenue	7.462%	10/1/46	85	104
Grand Parkway Transportation Corp. Texas System Highway Revenue	3.236%	10/1/52	395	280	Metropolitan Water Reclamation District of Greater Chicago GO	5.720%	12/1/38	100	106
Great Lakes Water Authority Sewage Disposal System Sewer Revenue	3.056%	7/1/39	100	77	Miami-Dade County FL Aviation Port, Airport & Marina Revenue	4.280%	10/1/41	125	110
Houston TX GO	6.290%	3/1/32	110	115	Miami-Dade County FL Water & Sewer Water Revenue	3.490%	10/1/42	75	60
Illinois GO	5.100%	6/1/33	1,405	1,348					
Illinois State Toll Highway Authority Highway Revenue	6.184%	1/1/34	50	54					
Indiana Finance Authority Appropriations Revenue	3.051%	1/1/51	75	54					
JobsOhio Beverage System Miscellaneous Revenue	3.985%	1/1/29	150	145					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.084%	12/1/34	75	63		New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	92
Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.384%	12/1/40	200	160		New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	154
Michigan State University College & University Revenue	4.496%	8/15/48	50	45		North Texas Tollway Authority Highway Revenue	3.011%	1/1/43	50	37
Michigan State University College & University Revenue	4.165%	8/15/22	100	74		North Texas Tollway Authority Highway Revenue	6.718%	1/1/49	150	178
Mississippi GO	5.245%	11/1/34	50	51		Ohio State University College & University Revenue	4.910%	6/1/40	100	100
Missouri Health & Educational Facilities Authority College & University Revenue	3.229%	5/15/50	100	73		Ohio State University College & University Revenue	4.800%	6/1/11	100	82
Missouri Health & Educational Facilities Authority College & University Revenue	3.652%	8/15/57	100	77		Ohio State University General Receipts College & University Revenue	3.798%	12/1/46	100	84
¹² New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	242		Ohio Turnpike & Infrastructure Commission Highway Revenue	3.216%	2/15/48	75	53
New Jersey Rutgers State University College & University Revenue	3.915%	5/1/19	75	50		Ohio Water Development Authority Water Pollution Control Loan Fund Water Revenue	4.879%	12/1/34	75	74
New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.081%	6/15/39	75	62		Oregon Department of Transportation Fuel Sales Tax Revenue	5.834%	11/15/34	150	161
New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	200	215		Oregon GO	5.762%	6/1/23	40	40
New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	100	80		Oregon GO	5.892%	6/1/27	75	77
New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	124		¹³ Oregon School Boards Assn. GO	5.528%	6/30/28	50	51
New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	482		¹⁴ Oregon State University College & University Revenue	3.424%	3/1/60	150	104
New York City Municipal Water Finance Authority Revenue Water Revenue	5.750%	6/15/41	50	54		Pennsylvania State University College & University Revenue	2.790%	9/1/43	50	36
New York City Municipal Water Finance Authority Revenue Water Revenue	5.440%	6/15/43	100	104		Pennsylvania State University College & University Revenue	2.840%	9/1/50	100	66
New York City Municipal Water Finance Authority Water Revenue	5.952%	6/15/42	50	55		Pennsylvania Turnpike Commission Highway Revenue	5.511%	12/1/45	75	75
New York City Municipal Water Finance Authority Water Revenue	6.011%	6/15/42	50	55		Permanent University Fund - Texas A&M University System College & University Revenue	3.100%	7/1/49	75	55
New York City Municipal Water Finance Authority Water Revenue	5.882%	6/15/44	175	192		Permanent University Fund - University of Texas System College & University Revenue	3.376%	7/1/47	50	39
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	145	150		Philadelphia PA Water & Wastewater Water Revenue	2.926%	7/1/45	50	35
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	77		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	6.040%	12/1/29	75	79
New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	103		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.960%	8/1/46	250	243
New York NY GO	5.517%	10/1/37	50	51		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	5.310%	8/1/46	100	100
New York NY GO	6.271%	12/1/37	100	110		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.031%	9/1/48	30	25
New York State Dormitory Authority College & University Revenue	3.142%	7/1/43	260	197		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.139%	2/15/51	200	142
New York State Dormitory Authority Income Tax Revenue	3.110%	2/15/39	50	39		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.926%	10/1/51	100	94
New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	103		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.175%	7/15/60	150	97
New York State Dormitory Authority Income Tax Revenue	3.190%	2/15/43	50	37		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.458%	10/1/62	475	412
New York State Dormitory Authority Lease (Appropriation) Revenue	2.202%	3/15/34	200	152		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.810%	10/15/65	100	93
New York State Thruway Authority Highway Revenue	2.900%	1/1/35	85	70		Port of Morrow OR Nuclear Revenue	3.287%	8/1/69	100	65
New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	39		Regional Transportation District Sales Tax Revenue	2.543%	9/1/40	100	71

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Riverside County CA Appropriations Revenue	3.818%	2/15/38	50	44	University of California College & University Revenue	4.767%	5/15/15	100	82
Rutgers State University of New Jersey College & University Revenue	5.665%	5/1/40	50	51	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.548%	5/15/48	350	398
Rutgers State University of New Jersey College & University Revenue	3.270%	5/1/43	25	19	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.583%	5/15/49	50	57
Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.587%	1/1/43	75	60	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.006%	5/15/50	130	86
Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.820%	1/1/48	50	38	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	4.563%	5/15/53	100	87
Sales Tax Securitization Corp. Illinois Sales Tax Revenue	4.787%	1/1/48	100	90	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.706%	5/15/20	60	38
Salt River Project Agricultural Improvement & Power District Electric Power & Light Revenue	4.839%	1/1/41	150	146	University of Michigan College & University Revenue	2.437%	4/1/40	100	72
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.985%	2/1/39	125	136	University of Michigan College & University Revenue	2.562%	4/1/50	100	65
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.808%	2/1/41	125	133	University of Michigan College & University Revenue	4.454%	4/1/22	225	182
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	2.905%	2/1/48	100	70	University of Nebraska Facilities Corp. College & University Revenue	3.037%	10/1/49	65	46
San Diego County Water Authority Water Revenue	6.138%	5/1/49	100	111	University of Pittsburgh-of the Commonwealth System of Higher Education College & University Revenue	3.555%	9/15/19	250	153
San Francisco CA Public Utilities Commission Water Revenue	6.950%	11/1/50	100	121	University of Texas System Regents College & University Revenue	4.794%	8/15/46	100	99
San Jose Redevelopment Agency Successor Agency Tax Allocation Revenue	3.375%	8/1/34	100	88	University of Texas System Regents College & University Revenue	3.354%	8/15/47	50	38
Santa Clara Valley Transportation Authority Sales Tax Revenue	5.876%	4/1/32	200	207	University of Texas System Regents College & University Revenue	2.439%	8/15/49	50	31
South Carolina Public Service Authority Electric Power & Light Revenue	6.454%	1/1/50	100	104	University of Virginia College & University Revenue	2.256%	9/1/50	335	204
State Board of Administration Finance Corp. Miscellaneous Revenue	1.258%	7/1/25	325	298	University of Virginia College & University Revenue	4.179%	9/1/17	50	38
State Board of Administration Finance Corp. Miscellaneous Revenue	2.154%	7/1/30	250	205	Utah GO	4.554%	7/1/24	20	20
State Public School Building Authority Miscellaneous Revenue	5.000%	9/15/27	50	50	Utah GO	3.539%	7/1/25	37	36
Texas GO	5.517%	4/1/39	180	190	Washington GO	5.140%	8/1/40	150	151
Texas GO	4.681%	4/1/40	50	49	¹³ Westchester County Local Development Corp. Health, Hospital, Nursing Home Revenue	3.846%	11/1/50	50	35
Texas GO	3.211%	4/1/44	225	178	¹³ Wisconsin Appropriations Revenue	5.700%	5/1/26	55	56
Texas Private Activity Bond Surface Transportation Corp. Highway Revenue	3.922%	12/31/49	175	133	Wisconsin Appropriations Revenue	3.154%	5/1/27	100	93
Texas Transportation Commission GO	2.562%	4/1/42	100	74	Wisconsin Appropriations Revenue	3.954%	5/1/36	250	225
Texas Transportation Commission GO	2.472%	10/1/44	125	85	Total Taxable Municipal Bonds (Cost \$30,580)				27,104
Texas Transportation Commission State Highway Fund Fuel Sales Tax Revenue	5.178%	4/1/30	175	178					
Texas Transportation Commission State Highway Fund Miscellaneous Revenue	4.000%	10/1/33	100	91					
¹³ Tucson AZ COP	2.856%	7/1/47	50	33					
University of California College & University Revenue	0.883%	5/15/25	100	92					
University of California College & University Revenue	3.063%	7/1/25	100	96					
University of California College & University Revenue	1.316%	5/15/27	100	86					
University of California College & University Revenue	1.614%	5/15/30	125	100					
University of California College & University Revenue	5.946%	5/15/45	175	184					
University of California College & University Revenue	3.071%	5/15/51	100	67					
University of California College & University Revenue	4.858%	5/15/12	225	190					

Total Bond Market Index Portfolio

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.4%)			
Money Market Fund (0.4%)			
¹⁵ Vanguard Market Liquidity Fund (Cost \$18,262)	4.334%	182,644	18,262
Total Investments (99.8%) (Cost \$4,511,055)			3,965,392
Other Assets and Liabilities—Net (0.2%)			7,104
Net Assets (100%)			3,972,496

Cost is in \$000.

• See Note A in Notes to Financial Statements.

1 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.

2 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

3 Includes securities purchased on a when-issued or delayed-delivery basis for which the portfolio has not taken delivery as of December 31, 2022.

4 Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.

5 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2022, the aggregate value was \$16,726,000, representing 0.4% of net assets.

6 Guaranteed by the Government of Canada.

7 U.S. government-guaranteed.

8 Guaranteed by the Government of Japan.

9 Guaranteed by the Federal Republic of Germany.

10 Guaranteed by the Republic of Austria.

11 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.

12 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.

13 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.

14 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.

15 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

12M—12-month.

1YR—1-year.

6M—6-month.

CMT—Constant Maturing Treasury Rate.

COP—Certificate of Participation.

DAC—Designated Activity Company.

GO—General Obligation Bond.

LIBOR—London Interbank Offered Rate.

Prere.—Prerefunded.

REMIC—Real Estate Mortgage Investment Conduits.

UMBS—Uniform Mortgage-Backed Securities.

USD—U.S. dollar.

Statement of Assets and Liabilities

As of December 31, 2022

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$4,492,793)	3,947,130
Affiliated Issuers (Cost \$18,262)	18,262
Total Investments in Securities	3,965,392
Investment in Vanguard	145
Receivables for Investment Securities Sold	33,389
Receivables for Accrued Income	25,593
Receivables for Capital Shares Issued	1,787
Total Assets	4,026,306
Liabilities	
Due to Custodian	34
Payables for Investment Securities Purchased	45,575
Payables for Capital Shares Redeemed	7,954
Payables to Vanguard	247
Total Liabilities	53,810
Net Assets	3,972,496

At December 31, 2022, net assets consisted of:

Paid-in Capital	4,477,091
Total Distributable Earnings (Loss)	(504,595)
Net Assets	3,972,496

Net Assets	
Applicable to 385,049,268 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	3,972,496
Net Asset Value Per Share	\$10.32

Statement of Operations

	Year Ended December 31, 2022 (\$000)
Investment Income	
Income	
Interest ¹	104,685
Total Income	104,685
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	1,115
Management and Administrative	4,280
Marketing and Distribution	284
Custodian Fees	41
Auditing Fees	76
Shareholders' Reports	181
Trustees' Fees and Expenses	2
Other Expenses	21
Total Expenses	6,000
Expenses Paid Indirectly	(1)
Net Expenses	5,999
Net Investment Income	98,686
Realized Net Gain (Loss)	
Investment Securities Sold ¹	(47,000)
Futures Contracts	(18)
Realized Net Gain (Loss)	(47,018)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(687,610)
Net Increase (Decrease) in Net Assets Resulting from Operations	(635,942)

¹ Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$225,000, (\$6,000), less than \$1,000, and \$5,000, respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2022 (\$000)	2021 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	98,686	89,752
Realized Net Gain (Loss)	(47,018)	31,221
Change in Unrealized Appreciation (Depreciation)	(687,610)	(207,270)
Net Increase (Decrease) in Net Assets Resulting from Operations	(635,942)	(86,297)
Distributions		
Total Distributions	(120,844)	(139,591)
Capital Share Transactions		
Issued	515,314	843,843
Issued in Lieu of Cash Distributions	120,844	139,591
Redeemed	(778,104)	(752,865)
Net Increase (Decrease) from Capital Share Transactions	(141,946)	230,569
Total Increase (Decrease)	(898,732)	4,681
Net Assets		
Beginning of Period	4,871,228	4,866,547
End of Period	3,972,496	4,871,228

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$12.22	\$12.81	\$12.21	\$11.54	\$11.86
Investment Operations					
Net Investment Income ¹	.250	.228	.277	.324	.313
Net Realized and Unrealized Gain (Loss) on Investments	(1.844)	(.454)	.635	.657	(.343)
Total from Investment Operations	(1.594)	(.226)	.912	.981	(.030)
Distributions					
Dividends from Net Investment Income	(.226)	(.260)	(.312)	(.311)	(.267)
Distributions from Realized Capital Gains	(.080)	(.104)	—	—	(.023)
Total Distributions	(.306)	(.364)	(.312)	(.311)	(.290)
Net Asset Value, End of Period	\$10.32	\$12.22	\$12.81	\$12.21	\$11.54
Total Return	-13.21%	-1.72%	7.58%	8.67%	-0.21%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$3,972	\$4,871	\$4,867	\$4,300	\$3,535
Ratio of Total Expenses to Average Net Assets	0.14% ²	0.14%	0.14%	0.14%	0.14%
Ratio of Net Investment Income to Average Net Assets	2.30%	1.85%	2.20%	2.72%	2.74%
Portfolio Turnover Rate ³	42%	69%	94%	80%	89%

¹ Calculated based on average shares outstanding.

² The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.14%.

³ Includes 12%, 33%, 28%, 19%, and 26%, 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. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the portfolio's investments and portfolio performance.

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

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

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

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

4. Futures Contracts: The portfolio uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the portfolio and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the portfolio trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the portfolio's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the year ended December 31, 2022, the portfolio's average investments in long and short futures contracts represented 0% and less than 1% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

The portfolio had no open futures contracts at December 31, 2022.

5. Federal Income Taxes: The portfolio intends to continue to qualify as a regulated investment company and distribute virtually 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.

6. 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.

7. Credit Facilities and Interfund Lending Program: The portfolio and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.4 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 and are 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, which 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 an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the portfolio and Vanguard.

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

For the year ended December 31, 2022, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

8. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on

certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

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

Upon the request of Vanguard, the portfolio may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2022, the portfolio had contributed to Vanguard capital in the amount of \$145,000, representing less than 0.01% of the portfolio's net assets and 0.06% of Vanguard's capital received pursuant to the FSA. The portfolio's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The portfolio's custodian bank has agreed to reduce its fees when the portfolio maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2022, custodian fee offset arrangements reduced the portfolio's expenses by \$1,000 (an annual rate of less than 0.01% of average net assets).

D. 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.

The following table summarizes the market value of the portfolio's investments as of December 31, 2022, 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	—	2,608,402	—	2,608,402
Asset-Backed/Commercial Mortgage-Backed Securities	—	103,699	—	103,699
Corporate Bonds	—	1,072,443	—	1,072,443
Sovereign Bonds	—	135,482	—	135,482
Taxable Municipal Bonds	—	27,104	—	27,104
Temporary Cash Investments	18,262	—	—	18,262
Total	18,262	3,947,130	—	3,965,392

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

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

	Amount (\$000)
Undistributed Ordinary Income	94,490
Undistributed Long-Term Gains	—
Capital Loss Carryforwards	(46,022)
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	(553,063)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2022 Amount (\$000)	2021 Amount (\$000)
Ordinary Income*	89,181	113,757
Long-Term Capital Gains	31,663	25,834
Total	120,844	139,591

* Includes short-term capital gains, if any.

As of December 31, 2022, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	4,518,455
Gross Unrealized Appreciation	6,532
Gross Unrealized Depreciation	(559,595)
Net Unrealized Appreciation (Depreciation)	(553,063)

F. During the year ended December 31, 2022, the portfolio purchased \$181,452,000 of investment securities and sold \$265,909,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$1,617,244,000 and \$1,690,770,000, respectively.

The portfolio purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2022, such purchases were \$6,579,000 and sales were \$14,779,000, resulting in net realized loss of \$732,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

G. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2022 Shares (000)	2021 Shares (000)
Issued	47,186	68,447
Issued in Lieu of Cash Distributions	10,897	11,623
Redeemed	(71,707)	(61,220)
Net Increase (Decrease) in Shares Outstanding	(13,624)	18,850

At December 31, 2022, 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 30% 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.

H. Management has determined that no events or transactions occurred subsequent to December 31, 2022, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Total Bond Market Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2022 the related statement of operations for the year ended December 31, 2022, the statement of changes in net assets for each of the two years in the period ended December 31, 2022, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2022 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2022, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2022 and the financial highlights for each of the five years in the period ended December 31, 2022 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2022 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 16, 2023

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

Tax information (unaudited)

The portfolio hereby designates \$32,428,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The portfolio distributed \$31,663,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

The portfolio hereby designates 100%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder for the fiscal year.

"Bloomberg®" and Bloomberg U.S. Aggregate Float Adjusted Index are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited (BISL), the administrator of the index (collectively, Bloomberg), and have been licensed for use for certain purposes by The Vanguard Group, Inc. (Vanguard).

The Total Bond Market Index Portfolio is not sponsored, endorsed, sold or promoted by Bloomberg. Bloomberg does not make any representation or warranty, express or implied, to the owners of or counterparties to the Total Bond Market Index Portfolio or any member of the public regarding the advisability of investing in securities generally or in the Total Bond Market Index Portfolio particularly. The only relationship of Bloomberg to Vanguard is the licensing of certain trademarks, trade names and service marks and of the Bloomberg U.S. Aggregate Float Adjusted Index, which is determined, composed and calculated by BISL without regard to Vanguard or the Total Bond Market Index Portfolio. Bloomberg has no obligation to take the needs of Vanguard or the owners of the Total Bond Market Index Portfolio into consideration in determining, composing or calculating the Bloomberg U.S. Aggregate Float Adjusted Index. Bloomberg is not responsible for and has not participated in the determination of the timing of, prices at, or quantities of the Total Bond Market Index Portfolio to be issued. Bloomberg shall not have any obligation or liability, including, without limitation, to Total Bond Market Index Portfolio customers, in connection with the administration, marketing or trading of the Total Bond Market Index Portfolio.

BLOOMBERG DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE BLOOMBERG U.S. AGGREGATE FLOAT ADJUSTED INDEX OR ANY DATA RELATED THERETO AND SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS THEREIN. BLOOMBERG DOES NOT MAKE ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY VANGUARD, OWNERS OF THE TOTAL BOND MARKET INDEX PORTFOLIO OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE BLOOMBERG U.S. AGGREGATE FLOAT ADJUSTED INDEX OR ANY DATA RELATED THERETO. BLOOMBERG DOES NOT MAKE ANY EXPRESS OR IMPLIED WARRANTIES AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE BLOOMBERG U.S. AGGREGATE FLOAT ADJUSTED INDEX OR ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, TO THE MAXIMUM EXTENT ALLOWED BY LAW, BLOOMBERG, ITS LICENSORS, AND ITS AND THEIR RESPECTIVE EMPLOYEES, CONTRACTORS, AGENTS, SUPPLIERS, AND VENDORS SHALL HAVE NO LIABILITY OR RESPONSIBILITY WHATSOEVER FOR ANY INJURY OR DAMAGES—WHETHER DIRECT, INDIRECT, CONSEQUENTIAL, INCIDENTAL, PUNITIVE OR OTHERWISE—ARISING IN CONNECTION WITH THE TOTAL BOND MARKET INDEX PORTFOLIO OR BLOOMBERG U.S. AGGREGATE FLOAT ADJUSTED INDEX OR ANY DATA OR VALUES RELATING THERETO—WHETHER ARISING FROM THEIR NEGLIGENCE OR OTHERWISE, EVEN IF NOTIFIED OF THE POSSIBILITY THEREOF.

© 2023 Bloomberg.

Used with Permission. Source: Bloomberg Index Services Limited. Copyright 2023, Bloomberg. All rights reserved.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 206 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

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

Independent Trustees

Tara Bunch

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

Emerson U. Fullwood

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

F. Joseph Loughrey

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

Mark Loughridge

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

Scott C. Malpass

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

Deanna Mulligan

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

André F. Perold

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

Sarah Bloom Raskin

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

David A. Thomas

Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company (2013–present). Trustee of Common Fund (2019–present).

Peter F. Volanakis

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

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

Executive Officers

Jacqueline Angell

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (November 2022–present) of Vanguard and of each of the investment companies served by Vanguard. Chief compliance officer (2018–2022) and deputy chief compliance officer (2017–2019) of State Street Corporation.

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–2022) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

John Galloway

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

Ashley Grim

Born in 1984. Principal occupation(s) during the past five years and other experience: treasurer (February 2022–present) of each of the investment companies served by Vanguard. Fund transfer agent controller (2019–2022) and director of Audit Services (2017–2019) at Vanguard. Senior manager (2015–2017) at PriceWaterhouseCoopers (audit and assurance, consulting, and tax services).

Peter Mahoney

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

Anne E. Robinson

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

Michael Rollings

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

Vanguard Senior Management Team

Matthew Benchener

Joseph Brennan

Mortimer J. Buckley

Gregory Davis

John James

Chris D. McIsaac

Thomas M. Rampulla

Karin A. Risi

Anne E. Robinson

Michael Rollings

Nitin Tandon

Lauren Valente



Connect with Vanguard® > [vanguard.com](https://www.vanguard.com)

Fund Information > 800-662-7447

Direct Investor Account Services > 800-662-2739

Institutional Investor Services > 800-523-1036

Text Telephone for People Who Are Deaf or Hard of Hearing > 800-749-7273

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.

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

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

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