

Semiannual Report | June 30, 2022

Vanguard Variable Insurance Funds

Total Bond Market Index Portfolio

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About Your Portfolio's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended June 30, 2022

Total Bond Market Index Portfolio	Beginning Account Value 12/31/2021	Ending Account Value 6/30/2022	Expenses Paid During Period
Based on Actual Portfolio Return	\$1,000.00	\$ 894.80	\$0.66
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.10	0.70

The calculations are based on expenses incurred in the most recent six-month period. The portfolio's annualized six-month expense ratio for that period is 0.14%. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (181/365).

Total Bond Market Index Portfolio

Portfolio Allocation

As of June 30, 2022

Asset-Backed/Commercial Mortgage-Backed Securities	2.7%
Corporate Bonds	27.2
Sovereign Bonds	3.7
Taxable Municipal Bonds	0.7
U.S. Government and Agency Obligations	65.7

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

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

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 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 (65.3%)									
U.S. Government Securities (44.0%)									
United States Treasury Note/Bond	0.125%	7/31/23	5,073	4,921	United States Treasury Note/Bond	0.625%	10/15/24	8,830	8,365
United States Treasury Note/Bond	0.125%	8/15/23	5,695	5,516	United States Treasury Note/Bond	1.500%	10/31/24	9,070	8,761
United States Treasury Note/Bond	2.500%	8/15/23	5,400	5,373	United States Treasury Note/Bond	2.250%	10/31/24	5,980	5,877
United States Treasury Note/Bond	6.250%	8/15/23	6,565	6,812	United States Treasury Note/Bond	0.750%	11/15/24	9,540	9,044
United States Treasury Note/Bond	0.125%	8/31/23	16,475	15,942	United States Treasury Note/Bond	2.250%	11/15/24	12,681	12,467
United States Treasury Note/Bond	1.375%	8/31/23	10,235	10,046	United States Treasury Note/Bond	7.500%	11/15/24	25	28
United States Treasury Note/Bond	2.750%	8/31/23	4,860	4,848	United States Treasury Note/Bond	1.500%	11/30/24	7,847	7,569
United States Treasury Note/Bond	0.125%	9/15/23	10,870	10,505	United States Treasury Note/Bond	2.125%	11/30/24	9,554	9,354
United States Treasury Note/Bond	0.250%	9/30/23	12,490	12,076	United States Treasury Note/Bond	1.000%	12/15/24	72	69
United States Treasury Note/Bond	1.375%	9/30/23	2,315	2,269	United States Treasury Note/Bond	1.750%	12/31/24	9,765	9,463
United States Treasury Note/Bond	2.875%	9/30/23	4,309	4,304	United States Treasury Note/Bond	2.250%	12/31/24	5,095	4,999
United States Treasury Note/Bond	0.125%	10/15/23	3,605	3,475	United States Treasury Note/Bond	1.125%	1/15/25	10,365	9,882
United States Treasury Note/Bond	0.375%	10/31/23	1,090	1,053	United States Treasury Note/Bond	1.375%	1/31/25	4,405	4,224
United States Treasury Note/Bond	1.625%	10/31/23	3,750	3,684	United States Treasury Note/Bond	2.500%	1/31/25	5,590	5,515
United States Treasury Note/Bond	2.875%	10/31/23	9,503	9,490	United States Treasury Note/Bond	1.500%	2/15/25	6,240	5,996
United States Treasury Note/Bond	0.250%	11/15/23	1,240	1,194	United States Treasury Note/Bond	2.000%	2/15/25	8,624	8,402
United States Treasury Note/Bond	2.750%	11/15/23	4,261	4,247	United States Treasury Note/Bond	1.125%	2/28/25	5,386	5,125
United States Treasury Note/Bond	0.500%	11/30/23	11,843	11,440	United States Treasury Note/Bond	2.750%	2/28/25	2,513	2,494
United States Treasury Note/Bond	2.125%	11/30/23	6,150	6,078	United States Treasury Note/Bond	1.750%	3/15/25	7,025	6,790
United States Treasury Note/Bond	2.875%	11/30/23	344	343	United States Treasury Note/Bond	0.500%	3/31/25	18,174	16,958
United States Treasury Note/Bond	0.125%	12/15/23	22,104	21,206	United States Treasury Note/Bond	2.625%	3/31/25	1,961	1,940
United States Treasury Note/Bond	0.750%	12/31/23	60	58	United States Treasury Note/Bond	2.625%	4/15/25	10,291	10,180
United States Treasury Note/Bond	2.250%	12/31/23	1,367	1,352	United States Treasury Note/Bond	0.375%	4/30/25	5,094	4,726
United States Treasury Note/Bond	2.625%	12/31/23	7,337	7,298	United States Treasury Note/Bond	2.875%	4/30/25	4,060	4,042
United States Treasury Note/Bond	0.125%	1/15/24	5,920	5,667	United States Treasury Note/Bond	2.125%	5/15/25	12,735	12,421
United States Treasury Note/Bond	0.875%	1/31/24	11,085	10,725	United States Treasury Note/Bond	2.750%	5/15/25	5,755	5,711
United States Treasury Note/Bond	2.250%	1/31/24	3,215	3,178	United States Treasury Note/Bond	0.250%	5/31/25	9,593	8,851
United States Treasury Note/Bond	2.500%	1/31/24	9,419	9,347	United States Treasury Note/Bond	2.875%	6/15/25	6,350	6,322
United States Treasury Note/Bond	0.125%	2/15/24	7,010	6,696	United States Treasury Note/Bond	2.875%	6/15/25	13,085	13,032
United States Treasury Note/Bond	2.750%	2/15/24	10,710	10,672	United States Treasury Note/Bond	0.250%	6/30/25	9,064	8,343
United States Treasury Note/Bond	1.500%	2/29/24	4,487	4,381	United States Treasury Note/Bond	2.750%	6/30/25	4,880	4,840
United States Treasury Note/Bond	2.125%	2/29/24	8,725	8,605	United States Treasury Note/Bond	0.250%	7/31/25	8,797	8,074
United States Treasury Note/Bond	2.375%	2/29/24	6,712	6,647	United States Treasury Note/Bond	2.875%	7/31/25	5,105	5,080
United States Treasury Note/Bond	0.250%	3/15/24	16,259	15,520	United States Treasury Note/Bond	2.000%	8/15/25	11,780	11,412
United States Treasury Note/Bond	2.125%	3/31/24	3,802	3,746	United States Treasury Note/Bond	6.875%	8/15/25	2,085	2,320
United States Treasury Note/Bond	2.250%	3/31/24	14,577	14,393	United States Treasury Note/Bond	0.250%	8/31/25	6,080	5,566
United States Treasury Note/Bond	0.375%	4/15/24	7,645	7,297	United States Treasury Note/Bond	2.750%	8/31/25	6,385	6,327
United States Treasury Note/Bond	2.000%	4/30/24	1,260	1,238	United States Treasury Note/Bond	0.250%	9/30/25	5,675	5,183
United States Treasury Note/Bond	2.250%	4/30/24	7,559	7,460	United States Treasury Note/Bond	0.250%	10/31/25	7,765	7,075
United States Treasury Note/Bond	2.500%	4/30/24	4,350	4,312	United States Treasury Note/Bond	3.000%	10/31/25	4,015	4,008
United States Treasury Note/Bond	0.250%	5/15/24	7,700	7,317	United States Treasury Note/Bond	2.250%	11/15/25	10,421	10,147
United States Treasury Note/Bond	2.500%	5/15/24	12,130	12,018	United States Treasury Note/Bond	0.375%	11/30/25	12,230	11,169
United States Treasury Note/Bond	2.000%	5/31/24	5,454	5,354	United States Treasury Note/Bond	2.875%	11/30/25	6,285	6,246
United States Treasury Note/Bond	2.500%	5/31/24	3,720	3,687	United States Treasury Note/Bond	0.375%	12/31/25	4,993	4,549
United States Treasury Note/Bond	0.250%	6/15/24	11,780	11,169	United States Treasury Note/Bond	2.625%	12/31/25	4,165	4,106
United States Treasury Note/Bond	1.750%	6/30/24	8,060	7,866	United States Treasury Note/Bond	0.375%	1/31/26	12,245	11,131
United States Treasury Note/Bond	2.000%	6/30/24	4,955	4,861	United States Treasury Note/Bond	2.625%	1/31/26	4,700	4,632
United States Treasury Note/Bond	3.000%	6/30/24	5,733	5,737	United States Treasury Note/Bond	1.625%	2/15/26	10,836	10,301
United States Treasury Note/Bond	0.375%	7/15/24	9,735	9,233	United States Treasury Note/Bond	0.500%	2/28/26	4,701	4,284
United States Treasury Note/Bond	1.750%	7/31/24	9,127	8,896	United States Treasury Note/Bond	0.750%	3/31/26	11,152	10,242
United States Treasury Note/Bond	2.125%	7/31/24	4,736	4,652	United States Treasury Note/Bond	2.250%	3/31/26	6,250	6,072
United States Treasury Note/Bond	0.375%	8/15/24	12,985	12,281	United States Treasury Note/Bond	0.750%	4/30/26	2,731	2,503
United States Treasury Note/Bond	2.375%	8/15/24	11,564	11,410	United States Treasury Note/Bond	2.375%	4/30/26	4,780	4,664
United States Treasury Note/Bond	1.250%	8/31/24	10,625	10,235	United States Treasury Note/Bond	1.625%	5/15/26	10,789	10,223
United States Treasury Note/Bond	1.875%	8/31/24	4,655	4,544	United States Treasury Note/Bond	0.750%	5/31/26	11,025	10,086
United States Treasury Note/Bond	0.375%	9/15/24	9,330	8,802	United States Treasury Note/Bond	2.125%	5/31/26	4,595	4,438
United States Treasury Note/Bond	1.500%	9/30/24	5,785	5,595	United States Treasury Note/Bond	0.875%	6/30/26	3,977	3,650
United States Treasury Note/Bond	2.125%	9/30/24	3,394	3,330	United States Treasury Note/Bond	1.875%	6/30/26	3,535	3,380
					United States Treasury Note/Bond	0.625%	7/31/26	14,300	12,964
					United States Treasury Note/Bond	1.875%	7/31/26	6,966	6,653
					United States Treasury Note/Bond	1.500%	8/15/26	10,068	9,453

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	6.750%	8/15/26	630	719	United States Treasury Note/Bond	5.375%	2/15/31	1,540	1,810
United States Treasury Note/Bond	0.750%	8/31/26	12,214	11,114	United States Treasury Note/Bond	1.625%	5/15/31	20,014	17,881
United States Treasury Note/Bond	1.375%	8/31/26	3,100	2,897	United States Treasury Note/Bond	1.250%	8/15/31	20,234	17,417
United States Treasury Note/Bond	0.875%	9/30/26	2,340	2,137	United States Treasury Note/Bond	1.375%	11/15/31	19,545	16,952
United States Treasury Note/Bond	1.625%	9/30/26	5,215	4,918	United States Treasury Note/Bond	1.875%	2/15/32	23,973	21,714
United States Treasury Note/Bond	1.125%	10/31/26	9,930	9,151	United States Treasury Note/Bond	2.875%	5/15/32	20,508	20,277
United States Treasury Note/Bond	1.625%	10/31/26	6,275	5,908	United States Treasury Note/Bond	4.500%	2/15/36	1,200	1,410
United States Treasury Note/Bond	2.000%	11/15/26	11,221	10,727	United States Treasury Note/Bond	5.000%	5/15/37	620	766
United States Treasury Note/Bond	6.500%	11/15/26	765	871	United States Treasury Note/Bond	4.375%	2/15/38	1,500	1,745
United States Treasury Note/Bond	1.250%	11/30/26	10,220	9,463	United States Treasury Note/Bond	4.500%	5/15/38	1,259	1,484
United States Treasury Note/Bond	1.625%	11/30/26	5,070	4,771	United States Treasury Note/Bond	3.500%	2/15/39	1,320	1,378
United States Treasury Note/Bond	1.250%	12/31/26	9,191	8,493	United States Treasury Note/Bond	4.250%	5/15/39	2,247	2,565
United States Treasury Note/Bond	1.750%	12/31/26	4,983	4,711	United States Treasury Note/Bond	4.500%	8/15/39	2,516	2,957
United States Treasury Note/Bond	1.500%	1/31/27	7,454	6,958	United States Treasury Note/Bond	4.375%	11/15/39	1,742	2,011
United States Treasury Note/Bond	2.250%	2/15/27	6,372	6,143	United States Treasury Note/Bond	4.625%	2/15/40	1,800	2,141
United States Treasury Note/Bond	6.625%	2/15/27	65	75	United States Treasury Note/Bond	1.125%	5/15/40	6,810	4,739
United States Treasury Note/Bond	1.125%	2/28/27	7,683	7,037	United States Treasury Note/Bond	4.375%	5/15/40	2,475	2,851
United States Treasury Note/Bond	1.875%	2/28/27	8,238	7,820	United States Treasury Note/Bond	1.125%	8/15/40	8,405	5,802
United States Treasury Note/Bond	0.625%	3/31/27	9,268	8,272	United States Treasury Note/Bond	3.875%	8/15/40	2,515	2,710
United States Treasury Note/Bond	2.500%	3/31/27	3,855	3,761	United States Treasury Note/Bond	1.375%	11/15/40	10,759	7,746
United States Treasury Note/Bond	0.500%	4/30/27	4,290	3,796	United States Treasury Note/Bond	4.250%	11/15/40	2,195	2,479
United States Treasury Note/Bond	2.750%	4/30/27	5,620	5,544	United States Treasury Note/Bond	1.875%	2/15/41	12,883	10,103
United States Treasury Note/Bond	2.375%	5/15/27	13,831	13,386	United States Treasury Note/Bond	4.750%	2/15/41	2,575	3,076
United States Treasury Note/Bond	0.500%	5/31/27	6,605	5,831	United States Treasury Note/Bond	2.250%	5/15/41	11,030	9,198
United States Treasury Note/Bond	2.625%	5/31/27	8,160	8,006	United States Treasury Note/Bond	4.375%	5/15/41	1,904	2,180
United States Treasury Note/Bond	0.500%	6/30/27	10,990	9,683	United States Treasury Note/Bond	1.750%	8/15/41	13,741	10,450
United States Treasury Note/Bond	3.250%	6/30/27	6,875	6,942	United States Treasury Note/Bond	3.750%	8/15/41	2,625	2,757
United States Treasury Note/Bond	0.375%	7/31/27	12,560	10,976	United States Treasury Note/Bond	2.000%	11/15/41	11,218	8,906
United States Treasury Note/Bond	2.250%	8/15/27	8,422	8,086	United States Treasury Note/Bond	3.125%	11/15/41	2,701	2,591
United States Treasury Note/Bond	6.375%	8/15/27	185	213	United States Treasury Note/Bond	2.375%	2/15/42	9,800	8,309
United States Treasury Note/Bond	0.500%	8/31/27	8,825	7,741	United States Treasury Note/Bond	3.125%	2/15/42	2,081	1,991
United States Treasury Note/Bond	0.375%	9/30/27	7,875	6,848	United States Treasury Note/Bond	3.000%	5/15/42	1,720	1,610
United States Treasury Note/Bond	0.500%	10/31/27	12,115	10,584	United States Treasury Note/Bond	3.250%	5/15/42	7,510	7,329
United States Treasury Note/Bond	2.250%	11/15/27	11,502	11,026	United States Treasury Note/Bond	2.750%	8/15/42	2,895	2,594
United States Treasury Note/Bond	6.125%	11/15/27	1,839	2,111	United States Treasury Note/Bond	2.750%	11/15/42	4,646	4,157
United States Treasury Note/Bond	0.625%	11/30/27	12,203	10,714	United States Treasury Note/Bond	3.125%	2/15/43	3,880	3,684
United States Treasury Note/Bond	0.625%	12/31/27	11,975	10,491	United States Treasury Note/Bond	2.875%	5/15/43	800	729
United States Treasury Note/Bond	0.750%	1/31/28	12,285	10,818	United States Treasury Note/Bond	3.625%	8/15/43	5,305	5,441
United States Treasury Note/Bond	2.750%	2/15/28	8,180	8,034	United States Treasury Note/Bond	3.750%	11/15/43	700	732
United States Treasury Note/Bond	1.125%	2/29/28	10,060	9,043	United States Treasury Note/Bond	3.625%	2/15/44	5,452	5,590
United States Treasury Note/Bond	1.250%	3/31/28	11,761	10,624	United States Treasury Note/Bond	3.375%	5/15/44	6,269	6,185
United States Treasury Note/Bond	1.250%	4/30/28	10,814	9,755	United States Treasury Note/Bond	3.125%	8/15/44	7,731	7,322
United States Treasury Note/Bond	2.875%	5/15/28	12,080	11,936	United States Treasury Note/Bond	3.000%	11/15/44	8,262	7,652
United States Treasury Note/Bond	1.250%	5/31/28	10,615	9,560	United States Treasury Note/Bond	2.500%	2/15/45	8,120	6,884
United States Treasury Note/Bond	1.250%	6/30/28	11,621	10,453	United States Treasury Note/Bond	3.000%	5/15/45	6,002	5,566
United States Treasury Note/Bond	1.000%	7/31/28	11,480	10,153	United States Treasury Note/Bond	2.875%	8/15/45	3,991	3,624
United States Treasury Note/Bond	2.875%	8/15/28	13,082	12,923	United States Treasury Note/Bond	3.000%	11/15/45	1,914	1,778
United States Treasury Note/Bond	5.500%	8/15/28	1,745	1,977	United States Treasury Note/Bond	2.500%	2/15/46	3,915	3,318
United States Treasury Note/Bond	1.125%	8/31/28	10,610	9,443	United States Treasury Note/Bond	2.500%	5/15/46	6,456	5,469
United States Treasury Note/Bond	1.250%	9/30/28	11,767	10,539	United States Treasury Note/Bond	2.250%	8/15/46	6,111	4,925
United States Treasury Note/Bond	1.375%	10/31/28	11,925	10,751	United States Treasury Note/Bond	2.875%	11/15/46	5,335	4,862
United States Treasury Note/Bond	3.125%	11/15/28	11,328	11,349	United States Treasury Note/Bond	3.000%	2/15/47	4,490	4,191
United States Treasury Note/Bond	5.250%	11/15/28	1,655	1,860	United States Treasury Note/Bond	3.000%	5/15/47	6,493	6,068
United States Treasury Note/Bond	1.500%	11/30/28	9,995	9,077	United States Treasury Note/Bond	2.750%	8/15/47	6,988	6,248
United States Treasury Note/Bond	1.375%	12/31/28	3,490	3,145	United States Treasury Note/Bond	2.750%	11/15/47	2,433	2,179
United States Treasury Note/Bond	1.750%	1/31/29	8,040	7,414	United States Treasury Note/Bond	3.000%	2/15/48	8,479	7,989
United States Treasury Note/Bond	2.625%	2/15/29	11,133	10,837	United States Treasury Note/Bond	3.125%	5/15/48	7,684	7,432
United States Treasury Note/Bond	1.875%	2/28/29	8,640	8,033	United States Treasury Note/Bond	3.000%	8/15/48	9,510	8,981
United States Treasury Note/Bond	2.375%	3/31/29	3,880	3,714	United States Treasury Note/Bond	3.375%	11/15/48	5,840	5,933
United States Treasury Note/Bond	2.875%	4/30/29	8,350	8,252	United States Treasury Note/Bond	3.000%	2/15/49	9,444	8,998
United States Treasury Note/Bond	2.375%	5/15/29	8,627	8,264	United States Treasury Note/Bond	2.875%	5/15/49	4,900	4,568
United States Treasury Note/Bond	2.750%	5/31/29	10,730	10,519	United States Treasury Note/Bond	2.250%	8/15/49	5,029	4,126
United States Treasury Note/Bond	0.000%	6/30/29	4,265	4,315	United States Treasury Note/Bond	2.375%	11/15/49	5,091	4,298
United States Treasury Note/Bond	1.625%	8/15/29	7,065	6,431	United States Treasury Note/Bond	2.000%	2/15/50	8,144	6,312
United States Treasury Note/Bond	1.750%	11/15/29	3,891	3,570	United States Treasury Note/Bond	1.250%	5/15/50	11,066	7,037
United States Treasury Note/Bond	1.500%	2/15/30	11,154	10,018	United States Treasury Note/Bond	1.375%	8/15/50	12,586	8,283
United States Treasury Note/Bond	0.625%	5/15/30	15,472	12,902	United States Treasury Note/Bond	1.625%	11/15/50	12,196	8,575
United States Treasury Note/Bond	6.250%	5/15/30	1,350	1,652	United States Treasury Note/Bond	1.875%	2/15/51	14,234	10,678
United States Treasury Note/Bond	0.625%	8/15/30	20,552	17,039	United States Treasury Note/Bond	2.375%	5/15/51	13,925	11,754
United States Treasury Note/Bond	0.875%	11/15/30	19,361	16,345	United States Treasury Note/Bond	2.000%	8/15/51	13,950	10,781
United States Treasury Note/Bond	1.125%	2/15/31	19,629	16,863	United States Treasury Note/Bond	1.875%	11/15/51	13,425	10,073

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	19,188	15,788					
United States Treasury Note/Bond	2.875%	5/15/52	10,135	9,568					
				1,851,368					
Agency Bonds and Notes (1.1%)									
Federal Farm Credit Banks Funding Corp.	0.500%	12/1/23	200	193					
Federal Farm Credit Banks Funding Corp.	3.500%	12/20/23	75	76					
Federal Farm Credit Banks Funding Corp.	0.900%	1/18/24	300	290					
Federal Farm Credit Banks Funding Corp.	0.250%	2/26/24	600	573					
Federal Farm Credit Banks Funding Corp.	2.625%	5/3/24	280	278					
Federal Farm Credit Banks Funding Corp.	2.625%	5/16/24	805	799					
Federal Farm Credit Banks Funding Corp.	2.625%	6/10/24	295	293					
Federal Farm Credit Banks Funding Corp.	3.250%	6/17/24	425	427					
Federal Farm Credit Banks Funding Corp.	3.100%	6/28/24	325	325					
Federal Farm Credit Banks Funding Corp.	0.875%	11/18/24	175	166					
Federal Farm Credit Banks Funding Corp.	1.125%	1/6/25	210	200					
Federal Farm Credit Banks Funding Corp.	1.750%	2/14/25	520	503					
Federal Home Loan Banks	0.125%	8/28/23	300	290					
Federal Home Loan Banks	0.500%	11/9/23	225	218					
Federal Home Loan Banks	2.500%	2/13/24	535	531					
Federal Home Loan Banks	2.125%	2/28/24	450	444					
Federal Home Loan Banks	3.250%	3/8/24	65	65					
Federal Home Loan Banks	3.125%	6/14/24	1,500	1,500					
Federal Home Loan Banks	2.750%	6/28/24	265	263					
Federal Home Loan Banks	1.500%	8/15/24	330	320					
Federal Home Loan Banks	0.500%	4/14/25	1,000	931					
Federal Home Loan Banks	0.375%	9/4/25	500	459					
Federal Home Loan Banks	3.250%	11/16/28	315	317					
Federal Home Loan Banks	5.500%	7/15/36	1,400	1,688					
¹ Federal Home Loan Mortgage Corp.	0.250%	8/24/23	1,650	1,600					
¹ Federal Home Loan Mortgage Corp.	0.250%	9/8/23	1,800	1,744					
¹ Federal Home Loan Mortgage Corp.	0.125%	10/16/23	1,000	964					
¹ Federal Home Loan Mortgage Corp.	0.250%	11/6/23	1,000	964					
¹ Federal Home Loan Mortgage Corp.	0.250%	12/4/23	1,500	1,443					
¹ Federal Home Loan Mortgage Corp.	1.500%	2/12/25	1,200	1,152					
¹ Federal Home Loan Mortgage Corp.	0.375%	7/21/25	1,500	1,382					
¹ Federal Home Loan Mortgage Corp.	0.375%	9/23/25	2,000	1,836					
¹ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	155					
¹ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	1,911					
¹ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	502	624					
¹ Federal National Mortgage Assn.	0.250%	7/10/23	2,000	1,946					
¹ Federal National Mortgage Assn.	2.875%	9/12/23	400	400					
¹ Federal National Mortgage Assn.	0.250%	11/27/23	1,000	962					
¹ Federal National Mortgage Assn.	2.500%	2/5/24	975	967					
¹ Federal National Mortgage Assn.	1.750%	7/2/24	1,028	1,003					
¹ Federal National Mortgage Assn.	2.625%	9/6/24	160	159					
¹ Federal National Mortgage Assn.	1.625%	10/15/24	970	940					
¹ Federal National Mortgage Assn.	1.625%	1/7/25	1,300	1,255					
¹ Federal National Mortgage Assn.	0.625%	4/22/25	1,000	933					
¹ Federal National Mortgage Assn.	0.500%	6/17/25	1,000	926					
¹ Federal National Mortgage Assn.	0.375%	8/25/25	2,000	1,838					
¹ Federal National Mortgage Assn.	0.500%	11/7/25	2,000	1,836					
¹ Federal National Mortgage Assn.	2.125%	4/24/26	575	555					
¹ Federal National Mortgage Assn.	1.875%	9/24/26	500	475					
¹ Federal National Mortgage Assn.	0.750%	10/8/27	1,000	885					
¹ Federal National Mortgage Assn.	6.250%	5/15/29	175	208					
¹ Federal National Mortgage Assn.	7.125%	1/15/30	925	1,158					
¹ Federal National Mortgage Assn.	7.250%	5/15/30	300	381					
¹ Federal National Mortgage Assn.	0.875%	8/5/30	1,000	827					
¹ Federal National Mortgage Assn.	6.625%	11/15/30	300	371					
¹ Federal National Mortgage Assn.	5.625%	7/15/37	275	335					
Private Export Funding Corp.	3.550%	1/15/24	100	100					
Private Export Funding Corp.	2.450%	7/15/24	100	98					
Private Export Funding Corp.	1.750%	11/15/24	75	72					
Private Export Funding Corp.	3.250%	6/15/25	50	50					
Private Export Funding Corp.	1.400%	7/15/28	175	154					
Tennessee Valley Authority	2.875%	9/15/24	191	190					
Tennessee Valley Authority	0.750%	5/15/25	200	187					
Tennessee Valley Authority	6.750%	11/1/25	134	149					
Tennessee Valley Authority	7.125%	5/1/30	1,000	1,251					
Tennessee Valley Authority	1.500%	9/15/31	550	464					
Tennessee Valley Authority	4.650%	6/15/35	175	188					
Tennessee Valley Authority	5.880%	4/1/36	250	301					
Tennessee Valley Authority	5.500%	6/15/38	100	117					
Tennessee Valley Authority	5.250%	9/15/39	512	582					
Tennessee Valley Authority	4.875%	1/15/48	100	111					
Tennessee Valley Authority	5.375%	4/1/56	50	63					
Tennessee Valley Authority	4.625%	9/15/60	180	202					
Tennessee Valley Authority	4.250%	9/15/65	200	210					
									47,773
Conventional Mortgage-Backed Securities (20.2%)									
^{1,2} Fannie Mae Pool	6.500%	9/1/32		13					
^{1,2} Freddie Mac Gold Pool	2.000%	8/1/28–12/1/31		313					292
^{1,2} Freddie Mac Gold Pool	2.500%	4/1/27–2/1/43		5,869					5,656
^{1,2} Freddie Mac Gold Pool	3.000%	10/1/26–8/1/47		19,245					18,407
^{1,2} Freddie Mac Gold Pool	3.500%	9/1/25–11/1/48		20,939					20,531
^{1,2} Freddie Mac Gold Pool	4.000%	6/1/24–11/1/48		11,264					11,296
^{1,2} Freddie Mac Gold Pool	4.500%	5/1/23–10/1/48		5,758					5,893
^{1,2} Freddie Mac Gold Pool	5.000%	11/1/22–11/1/48		1,759					1,841
^{1,2} Freddie Mac Gold Pool	5.500%	1/1/24–6/1/41		1,378					1,490
^{1,2} Freddie Mac Gold Pool	6.000%	7/1/28–3/1/39		1,030					1,152
^{1,2} Freddie Mac Gold Pool	7.000%	4/1/23–2/1/37		80					87
^{1,2} Freddie Mac Gold Pool	7.500%	2/1/23–4/1/28		4					5
^{1,2} Freddie Mac Gold Pool	8.000%	11/1/24–7/1/30		5					5
^{1,2} Freddie Mac Gold Pool	8.500%	7/1/24–11/1/30		5					6
^{1,2} Freddie Mac Gold Pool	9.000%	5/1/27–5/1/30		1					2
^{1,2} Freddie Mac Pool	2.000%	5/1/37–4/1/42		690					640
^{1,2} Freddie Mac Pool	2.500%	4/1/52–5/1/52		1,406					1,266
^{1,2} Freddie Mac Pool	3.000%	4/1/52		1,036					966
^{2,3} Ginnie Mae	2.500%	7/21/52		151					138
^{2,3} Ginnie Mae	3.000%	7/21/52		1,100					1,037
^{2,3} Ginnie Mae	3.500%	7/21/52		1,950					1,893
^{2,3} Ginnie Mae	4.000%	7/21/52		1,475					1,468
² Ginnie Mae I Pool	3.000%	1/15/26–12/15/45		1,332					1,262
² Ginnie Mae I Pool	3.500%	11/15/25–9/15/49		1,202					1,205
² Ginnie Mae I Pool	4.000%	10/15/24–11/15/47		1,265					1,294

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Ginnie Mae I Pool	4.500%	10/15/24–3/15/41	1,348	1,417	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.560%	2.302%	7/1/43	49	50
² Ginnie Mae I Pool	5.000%	5/15/34–4/15/41	908	961	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.597%	1.847%	8/1/35	27	28
² Ginnie Mae I Pool	6.000%	11/15/31–3/15/40	59	63	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.601%	1.851%	10/1/37	7	7
² Ginnie Mae I Pool	6.500%	11/15/23–12/15/38	108	114	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.606%	2.343%	6/1/43	11	11
² Ginnie Mae I Pool	7.000%	5/15/23–10/15/31	27	32	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.623%	2.078%	2/1/36	3	3
² Ginnie Mae I Pool	7.500%	10/15/22–1/15/31	8	10	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.627%	2.127%	3/1/38	4	4
² Ginnie Mae I Pool	8.000%	11/15/22–10/15/30	9	9	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.635%	1.885%	11/1/36	4	4
² Ginnie Mae II Pool	1.500%	12/20/51	1,095	957	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.640%	1.890%	1/1/42	9	9
² Ginnie Mae II Pool	2.000%	8/20/50–1/20/52	42,096	37,398	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.660%	1.910%	9/1/40	3	3
² Ginnie Mae II Pool	2.500%	6/20/27–5/20/52	41,276	37,848	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.670%	2.045%	1/1/37	3	3
² Ginnie Mae II Pool	3.000%	2/20/27–6/20/52	40,137	38,003	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.671%	2.036%	10/1/42	10	11
² Ginnie Mae II Pool	3.500%	9/20/25–4/20/52	28,463	28,029	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.680%	2.049%	8/1/39	15	15
² Ginnie Mae II Pool	4.000%	9/20/25–5/20/50	13,436	13,603	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.685%	1.935%	12/1/33	4	4
² Ginnie Mae II Pool	4.500%	2/20/39–9/20/49	6,760	7,016	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.690%	1.940%	10/1/39–9/1/42	30	30
² Ginnie Mae II Pool	5.000%	12/20/32–3/20/49	2,376	2,517	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.219%	5/1/40	5	5
² Ginnie Mae II Pool	6.500%	12/20/35–11/20/39	107	119	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.695%	1.945%	7/1/39	3	3
² Ginnie Mae II Pool	7.000%	8/20/36–4/20/38	13	15	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.698%	1.948%	8/1/40	7	7
^{1,2} UMBS Pool	1.500%	7/1/35–9/1/51	53,619	46,228	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.700%	1.950%	12/1/40	9	9
^{1,2} UMBS Pool	2.000%	11/1/23–4/1/52	227,095	199,990	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.701%	2.075%	7/1/37	1	1
^{1,2,3} UMBS Pool	2.500%	1/1/27–4/1/52	165,708	150,860	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.705%	1.951%	10/1/42	11	11
^{1,2,3} UMBS Pool	3.000%	11/1/25–7/14/52	97,310	91,848	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.716%	1.955%	11/1/39	3	3
^{1,2} UMBS Pool	3.500%	9/1/25–7/1/52	53,000	51,661	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.716%	2.614%	5/1/42	14	14
^{1,2,3} UMBS Pool	4.000%	2/1/24–7/14/52	35,448	35,978	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.733%	2.044%	9/1/43	17	17
^{1,2} UMBS Pool	4.500%	11/1/22–7/1/50	14,823	15,121	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.735%	3.485%	6/1/41	3	3
^{1,2} UMBS Pool	5.000%	9/1/22–3/1/50	5,777	6,023	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.747%	2.430%	7/1/41	19	20
^{1,2} UMBS Pool	5.500%	10/1/22–6/1/49	2,770	2,986	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.750%	2.000%	10/1/40	5	5
^{1,2} UMBS Pool	6.000%	9/1/22–5/1/41	1,499	1,638	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.751%	2.001%	9/1/34	2	2
^{1,2} UMBS Pool	7.000%	6/1/23–11/1/37	128	139	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.764%	2.035%	11/1/39	5	5
^{1,2} UMBS Pool	7.500%	11/1/22–2/1/32	13	17	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.771%	2.359%	5/1/42	4	4
^{1,2} UMBS Pool	8.000%	7/1/23–11/1/30	2	2	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.780%	2.280%	2/1/41	5	5
^{1,2} UMBS Pool	8.500%	7/1/22–4/1/31	1	1	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.781%	2.246%	7/1/42	9	9
				848,449	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.794%	2.136%	8/1/42	28	29
Nonconventional Mortgage-Backed Securities (0.0%)					^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.447%	3/1/42	10	10
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.290%	1.779%	12/1/41	9	9	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.796%	2.292%	3/1/42	8	9
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.310%	1.560%	9/1/37	21	22	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.805%	2.055%	11/1/41	13	13
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.388%	1.638%	10/1/37	15	15	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.805%	2.266%	9/1/40	11	11
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.433%	1.683%	7/1/36	3	3	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.060%	11/1/33–12/1/40	12	12
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.474%	1.828%	3/1/43	33	33	^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.063%	11/1/41	9	9
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.555%	1.805%	9/1/43	3	3					

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 + 1.813%	2.075%	1/1/42	8	8	^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.950%	6/1/41	3	3
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.207%	3/1/41	10	10	^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.356%	5/1/40	1	2
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.065%	11/1/40–12/1/41	21	21	^{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 + 1.815%	2.231%	2/1/41	7	8	^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.887%	2.324%	2/1/42	3	3
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.406%	5/1/41	9	9	^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	2.220%	9/1/40	6	6
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.820%	2.070%	12/1/40	2	2	^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.150%	11/1/40	10	10
^{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 + 1.900%	3.165%	6/1/40	4	4
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.080%	6/1/41	12	12	^{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	14	^{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 + 1.834%	2.154%	2/1/41	5	5	^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	2.410%	2/1/41	2	3
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.835%	2.107%	1/1/40	7	7	^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.005%	2.989%	5/1/37	5	5
^{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, 12M USD LIBOR + 2.085%	2.585%	3/1/38	2	2
^{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%	2.375%	11/1/34	12	12
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.840%	2.090%	8/1/39	7	8	^{1,2,4} Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.490%	2/1/36	4	5
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.880%	2.287%	11/1/34	5	5	^{1,2,4} Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	3.366%	5/1/36	1	1
^{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, 1YR CMT + 2.411%	2.534%	10/1/36	8	9
^{1,2,4} Fannie Mae Pool, 12M USD LIBOR + 1.912%	3.662%	5/1/36	3	3	^{1,2,4} Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	2.020%	6/1/37	7	7
^{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	22	22
^{1,2,4} Fannie Mae Pool, 1YR CMT + 2.313%	2.438%	1/1/35	9	10	^{2,4} Ginnie Mae II Pool, 1YR CMT + 1.500%	1.750%	10/20/38–12/20/42	72	72
^{1,2,4} Fannie Mae Pool, 6M USD LIBOR + 1.058%	1.592%	4/1/37	6	6	^{2,4} Ginnie Mae II Pool, 1YR CMT + 1.500%	1.875%	4/20/41–6/20/43	48	48
^{1,2,4} Fannie Mae Pool, 6M USD LIBOR + 1.840%	2.090%	8/1/37	7	7	^{2,4} Ginnie Mae II Pool, 1YR CMT + 1.500%	2.625%	1/20/41–3/20/43	51	51
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.532%	2.078%	9/1/37	1	1	^{2,4} Ginnie Mae II Pool, 1YR CMT + 2.000%	2.000%	5/20/41	3	3
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	1.875%	1/1/38	2	2	^{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 + 1.640%	1.890%	12/1/36	6	6	^{2,4} Ginnie Mae II Pool, 1YR CMT + 2.000%	2.375%	5/20/41	3	3
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	3.310%	5/1/42	2	2					1,016
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	1.910%	10/1/37	3	3	Total U.S. Government and Agency Obligations (Cost \$2,994,876)				2,748,606
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.665%	1.915%	12/1/34	3	3	Asset-Backed/Commercial Mortgage-Backed Securities (2.7%)				
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	2.074%	2/1/37	5	5	² Ally Auto Receivables Trust Class A3 Series 2022-1	3.310%	11/15/26	125	124
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	1.993%	1/1/35	1	1	² Ally Auto Receivables Trust Class A4 Series 2019-2	2.260%	8/15/24	50	50
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	1.993%	12/1/36	13	12	² Ally Auto Receivables Trust Class A4 Series 2019-4	1.920%	1/15/25	25	25
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	1.995%	12/1/40	12	12	² American Express Credit Account Class A Series 2022-2	3.390%	5/15/27	750	748
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	3.125%	5/1/38	1	1	² American Express Credit Account Master Trust Class A Series 2021-1	0.900%	11/15/26	425	401
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	2.015%	12/1/36	1	1	² AmeriCredit Automobile Receivables Trust Class A3 Series 2020-1	1.110%	8/19/24	97	97
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830%	2.050%	12/1/35	4	4	² AmeriCredit Automobile Receivables Trust Class A3 Series 2021-2	0.340%	12/18/26	25	24
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.846%	2.141%	2/1/42	4	5	² AmeriCredit Automobile Receivables Trust Class B Series 2020-3	0.760%	12/18/25	25	24
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.130%	6/1/40–12/1/40	10	10	² AmeriCredit Automobile Receivables Trust Class B Series 2021-1	0.680%	10/19/26	25	24
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.221%	1/1/41	12	12					
^{1,2,4} Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.380%	3/1/41	1	1					

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
2	AmeriCredit Automobile Receivables Trust Class C Series 2018-1	3.500%	1/18/24	9	9	2.4	BANK Class AS Series 2021-BNK36	2.695%	9/15/64	50	42
2	AmeriCredit Automobile Receivables Trust Class C Series 2021-1	0.890%	10/19/26	25	23	2	BANK Class ASB Series 2018-BNK10	3.641%	2/15/61	50	49
2	BA Credit Card Trust Class A1 Series 2020-A1	0.340%	5/15/26	200	192	2.4	BANK Class C Series 2017-BNK8	4.204%	11/15/50	50	46
2	BA Credit Card Trust Class A1 Series 2021-A1	0.440%	9/15/26	35	33	2.4	BANK Class C Series 2019-BNK19	4.166%	8/15/61	35	31
2	Banc of America Commercial Mortgage Trust Class A4 Series 2015-UBS7	3.705%	9/15/48	75	74	2	Bank of America Commercial Mortgage Trust Class AS Series 2017-BNK3	3.748%	2/15/50	28	27
2	Banc of America Commercial Mortgage Trust Class A4 Series 2017-BNK3	3.574%	2/15/50	72	70	2	Barclays Commercial Mortgage Trust Class A4 Series 2019-C3	3.583%	5/15/52	250	240
2	Banc of America Commercial Mortgage Trust Class ASB Series 2015-UBS7	3.429%	9/15/48	34	34	2	Barclays Commercial Mortgage Trust Class A4 Series 2019-C5	3.063%	11/15/52	150	138
2	BANK Class A2 Series 2018-BNK14	4.128%	9/15/60	27	27	2	Barclays Commercial Mortgage Trust Class A5 Series 2019-C4	2.919%	8/15/52	275	252
2	BANK Class A3 Series 2017-BNK9	3.279%	11/15/54	150	144	2.4	Barclays Commercial Mortgage Trust Class A5 Series 2022-C14	2.946%	2/15/55	200	179
2.4	BANK Class A3 Series 2018-BNK11	4.046%	3/15/61	100	99	2	Barclays Commercial Mortgage Trust Class AS Series 2019-C4	3.171%	8/15/52	25	22
2	BANK Class A3 Series 2019-BNK19	3.183%	8/15/61	75	70	2.4	Barclays Commercial Mortgage Trust Class AS Series 2019-C5	3.366%	11/15/52	100	91
2	BANK Class A3 Series 2019-BNK20	3.011%	9/15/62	170	157	2	Barclays Dryrock Issuance Trust Drock Class A Series 2022-1	3.070%	2/15/28	100	99
2	BANK Class A3 Series 2019-BNK23	2.920%	12/15/52	180	164	2	BBCMS Mortgage Trust Class A4 Series 2017-C1	3.674%	2/15/50	125	122
2	BANK Class A3 Series 2019-BNK24	2.960%	11/15/62	150	137	2	BBCMS Mortgage Trust Class A4 Series 2020-C6	2.639%	2/15/53	100	89
2	BANK Class A4 Series 2017-BNK6	3.254%	7/15/60	50	48	2	BBCMS Mortgage Trust Class A5 Series 2018-C2	4.314%	12/15/51	125	125
2	BANK Class A4 Series 2017-BNK7	3.175%	9/15/60	100	95	2	BBCMS Mortgage Trust Class A5 Series 2020-C7	2.037%	4/15/53	50	43
2	BANK Class A4 Series 2017-BNK8	3.488%	11/15/50	150	145	2	BBCMS Mortgage Trust Class A5 Series 2020-C8	2.040%	10/15/53	125	106
2	BANK Class A4 Series 2017-BNK9	3.538%	11/15/54	150	145	2	BBCMS Mortgage Trust Class A5 Series 2021-C11	2.322%	9/15/54	50	43
2.4	BANK Class A4 Series 2018-BNK12	4.255%	5/15/61	125	125	2	BBCMS Mortgage Trust Class A5 Series 2021-C12	2.689%	11/15/54	100	87
2	BANK Class A4 Series 2018-BNK13	3.953%	8/15/61	50	49	2	BBCMS Mortgage Trust Class A5 Series 2021-C9	2.299%	2/15/54	150	129
2.4	BANK Class A4 Series 2018-BNK14	4.231%	9/15/60	100	100	2	BBCMS Mortgage Trust Class AS Series 2017-C1	3.898%	2/15/50	100	96
2.4	BANK Class A4 Series 2018-BNK15	4.407%	11/15/61	110	111	2	BBCMS Mortgage Trust Class AS Series 2020-C6	2.840%	2/15/53	35	31
2	BANK Class A4 Series 2019-BNK16	4.005%	2/15/52	125	123	2	BBCMS Trust Class A5 Series 2021-C10	2.492%	7/15/54	150	130
2	BANK Class A4 Series 2019-BNK17	3.714%	4/15/52	100	97	2	Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	93	93
2	BANK Class A4 Series 2019-BNK18	3.584%	5/15/62	100	96	2	Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	45	45
2	BANK Class A4 Series 2019-BNK22	2.978%	11/15/62	290	266	2	Benchmark Mortgage Trust Class A2 Series 2018-B6	4.203%	10/10/51	37	37
2	BANK Class A4 Series 2020-BNK26	2.403%	3/15/63	175	154	2	Benchmark Mortgage Trust Class A2 Series 2020-B17	2.211%	3/15/53	50	47
2	BANK Class A4 Series 2020-BNK28	1.844%	3/15/63	50	42	2	Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	111
2	BANK Class A4 Series 2020-BNK29	1.997%	11/15/53	50	42	2	Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	75
2	BANK Class A4 Series 2020-BNK30	1.925%	12/15/53	75	63	2	Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	50
2	BANK Class A4 Series 2021-BNK31	2.036%	2/15/54	50	42	2.4	Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	177
2	BANK Class A5 Series 2017-BNK5	3.390%	6/15/60	150	145	2	Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	77
2	BANK Class A5 Series 2017-BNK6	3.518%	7/15/60	404	391	2	Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	257
2	BANK Class A5 Series 2017-BNK7	3.435%	9/15/60	75	72	2.4	Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	97
2	BANK Class A5 Series 2018-BNK10	3.688%	2/15/61	250	243	2.4	Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	318
2.4	BANK Class A5 Series 2018-BNK13	4.217%	8/15/61	25	25	2	Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	222
2	BANK Class A5 Series 2019-BNK21	2.851%	10/17/52	100	91	2.4	Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	346
2	BANK Class A5 Series 2020-BNK25	2.649%	1/15/63	200	179	2	Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	125
2	BANK Class A5 Series 2020-BNK27	2.144%	4/15/63	150	129	2	Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	207
2	BANK Class A5 Series 2021-BN32	2.643%	4/15/54	75	66						
2	BANK Class A5 Series 2021-BNK33	2.556%	5/15/64	50	44						
2	BANK Class A5 Series 2021-BNK34	2.438%	6/15/63	150	130						
2	BANK Class A5 Series 2021-BNK35	2.285%	6/15/64	100	85						
2	BANK Class A5 Series 2021-BNK36	2.470%	9/15/64	125	108						
2.4	BANK Class A5 Series 2021-BNK37	2.618%	11/15/64	125	109						
2	BANK Class AS Series 2017-BNK5	3.624%	6/15/60	100	95						
2	BANK Class AS Series 2017-BNK6	3.741%	7/15/60	404	385						
2	BANK Class AS Series 2017-BNK7	3.748%	9/15/60	75	72						
2	BANK Class AS Series 2017-BNK8	3.731%	11/15/50	25	24						
2.4	BANK Class AS Series 2018-BNK10	3.898%	2/15/61	50	47						
2.4	BANK Class AS Series 2018-BNK12	4.486%	5/15/61	50	49						
2.4	BANK Class AS Series 2018-BNK14	4.481%	9/15/60	25	24						
2.4	BANK Class AS Series 2019-BNK17	3.976%	4/15/52	25	24						
2.4	BANK Class AS Series 2019-BNK18	3.826%	5/15/62	50	47						
2	BANK Class AS Series 2019-BNK21	3.093%	10/17/52	75	67						
2	BANK Class AS Series 2019-BNK23	3.203%	12/15/52	75	68						
2.4	BANK Class AS Series 2019-BNK24	3.283%	11/15/62	75	68						
2	BANK Class AS Series 2020-BNK25	2.841%	1/15/63	65	57						
2	BANK Class AS Series 2020-BNK26	2.687%	3/15/63	55	48						
2	BANK Class AS Series 2020-BNK27	2.551%	4/15/63	50	43						
2.4	BANK Class AS Series 2021-BNK31	2.211%	2/15/54	25	21						

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	Benchmark Mortgage Trust Class A5 Series 2019-B15	2.928%	12/15/72	230	210	²	BMW Vehicle Owner Trust Class A3 Series 2020-A	0.480%	10/25/24	14	14
²	Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	103	²	BMW Vehicle Owner Trust Class A3 Series 2022-A	3.210%	8/25/26	25	25
²	Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	90	²	Cantor Commercial Real Estate Lending Class A4 Series 2019-CF3	3.006%	1/15/53	135	123
²	Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	87	²	Cantor Commercial Real Estate Lending Class A5 Series 2019-CF1	3.786%	5/15/52	125	121
²	Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	84	²	Cantor Commercial Real Estate Lending Class A5 Series 2019-CF2	2.874%	11/15/52	140	128
²	Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	105	²	Cantor Commercial Real Estate Lending Class AS Series 2019-CF3	3.298%	1/15/53	60	54
²	Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	84	²	Capital One Multi-Asset Execution Trust Class A Series 2022-A2	3.490%	5/15/27	400	400
²	Benchmark Mortgage Trust Class A5 Series 2021-B23	2.070%	2/15/54	225	189	²	Capital One Multi-Asset Execution Trust Class A1 Series 2021-A1	0.550%	7/15/26	200	189
²	Benchmark Mortgage Trust Class A5 Series 2021-B24	2.584%	3/15/54	125	110	²	Capital One Multi-Asset Execution Trust Class A1 Series 2022-A1	2.800%	3/15/27	400	392
²	Benchmark Mortgage Trust Class A5 Series 2021-B25	2.577%	4/15/54	125	110	²	Capital One Multi-Asset Execution Trust Class A2 Series 2021-A2	1.390%	7/15/30	450	393
²	Benchmark Mortgage Trust Class A5 Series 2021-B26	2.613%	6/15/54	75	66	²	Capital One Multi-Asset Execution Trust Class A3 Series 2019-A3	2.060%	8/15/28	300	284
²	Benchmark Mortgage Trust Class A5 Series 2021-B28	2.224%	8/15/54	100	85	²	Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/15/26	400	378
²	Benchmark Mortgage Trust Class A5 Series 2021-B29	2.388%	9/15/54	50	43	²	Capital One Prime Auto Receivables Trust Class A3 Series 2019-1	2.510%	11/15/23	8	8
²	Benchmark Mortgage Trust Class A5 Series 2021-B30	2.576%	11/15/54	200	174	²	Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	100	95
^{2.4}	Benchmark Mortgage Trust Class A5 Series 2022-B32	3.002%	1/15/55	275	247	²	Capital One Prime Auto Receivables Trust Class A3 Series 2022-1	3.170%	4/15/27	100	99
²	Benchmark Mortgage Trust Class A5 Series 2022-B33	3.458%	3/15/55	75	70	²	Capital One Prime Auto Receivables Trust Class A4 Series 2019-1	2.560%	10/15/24	35	35
^{2.4}	Benchmark Mortgage Trust Class A5 Series 2022-B34	3.786%	4/15/55	50	48	²	Capital One Prime Auto Receivables Trust Class A4 Series 2020-1	1.630%	8/15/25	15	15
^{2.4}	Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	48	²	Capital One Prime Auto Receivables Trust Class A4 Series 2022-1	3.320%	9/15/27	50	49
^{2.4}	Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	72	²	CarMax Auto Owner Trust Class A3 Series 2020-1	1.890%	12/16/24	53	52
²	Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	47	²	CarMax Auto Owner Trust Class A3 Series 2020-3	0.620%	3/17/25	51	50
^{2.4}	Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	22	²	CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	475	465
^{2.4}	Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	144	²	CarMax Auto Owner Trust Class A3 Series 2020-4	0.630%	6/15/26	25	24
²	Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	25	²	CarMax Auto Owner Trust Class A3 Series 2021-1	0.340%	12/15/25	60	58
^{2.4}	Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	49	²	CarMax Auto Owner Trust Class A3 Series 2021-2	0.520%	2/17/26	100	97
²	Benchmark Mortgage Trust Class AS Series 2019-B11	3.784%	5/15/52	75	70	²	CarMax Auto Owner Trust Class A3 Series 2021-4	0.560%	9/15/26	100	96
²	Benchmark Mortgage Trust Class AS Series 2020-B17	2.583%	3/15/53	30	26	²	CarMax Auto Owner Trust Class A3 Series 2022-1	1.470%	12/15/26	100	96
²	Benchmark Mortgage Trust Class AS Series 2020-B19	2.148%	9/15/53	25	20	²	CarMax Auto Owner Trust Class A3 Series 2022-2	3.490%	2/16/27	100	100
²	Benchmark Mortgage Trust Class AS Series 2020-B20	2.375%	10/15/53	10	8	²	CarMax Auto Owner Trust Class A4 Series 2019-4	2.130%	7/15/25	25	25
^{2.4}	Benchmark Mortgage Trust Class AS Series 2020-IG1	2.909%	9/15/43	50	44	²	CarMax Auto Owner Trust Class A4 Series 2020-1	2.030%	6/16/25	15	15
²	Benchmark Mortgage Trust Class AS Series 2021-B23	2.274%	2/15/54	75	63	²	CarMax Auto Owner Trust Class A4 Series 2020-3	0.770%	3/16/26	25	24
²	Benchmark Mortgage Trust Class AS Series 2021-B24	2.780%	3/15/54	25	21	²	CarMax Auto Owner Trust Class A4 Series 2021-2	0.810%	12/15/26	25	23
^{2.4}	Benchmark Mortgage Trust Class AS Series 2022-B32	3.528%	1/15/55	75	67	²	CarMax Auto Owner Trust Class A4 Series 2022-1	1.700%	8/16/27	50	47
^{2.4}	BMO Mortgage Trust Class A5 Series 2022-C1	3.374%	2/15/55	50	46	²	Carvana Auto Receivables Trust Class A3 Series 2021-P3	0.700%	11/10/26	75	72
²	BMW Vehicle Lease Trust Class A3 Series 2021-1	0.290%	1/25/24	75	74	²	CD Mortgage Trust Class A3 Series 2019-CD8	2.657%	8/15/57	40	36
²	BMW Vehicle Lease Trust Class A3 Series 2021-2	0.330%	12/26/24	75	73						
²	BMW Vehicle Lease Trust Class A4 Series 2021-1	0.370%	7/25/24	25	24						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	CD Mortgage Trust Class A4 Series 2016-CD1	2.724%	8/10/49	150	142	²	Citigroup Commercial Mortgage Trust Class A5 Series 2014-GC21	3.855%	5/10/47	50	50
^{2,4}	CD Mortgage Trust Class A4 Series 2016-CD2	3.526%	11/10/49	100	96	²	Citigroup Commercial Mortgage Trust Class A5 Series 2015-GC27	3.137%	2/10/48	225	219
²	CD Mortgage Trust Class A4 Series 2017-CD3	3.631%	2/10/50	144	140	²	Citigroup Commercial Mortgage Trust Class A5 Series 2016-GC36	3.616%	2/10/49	475	466
²	CD Mortgage Trust Class A4 Series 2018-CD7	4.279%	8/15/51	75	75	²	Citigroup Commercial Mortgage Trust Class A5 Series 2019-GC41	2.869%	8/10/56	225	206
²	CD Mortgage Trust Class A4 Series 2019-CD8	2.912%	8/15/57	450	412	²	Citigroup Commercial Mortgage Trust Class A5 Series 2020-GC46	2.717%	2/15/53	110	98
²	CD Mortgage Trust Class A5 Series 2017-CD6	3.456%	11/13/50	125	120	²	Citigroup Commercial Mortgage Trust Class A5 Series 2022-GC48	4.580%	5/15/54	75	77
²	CD Mortgage Trust Class AAB Series 2017-CD3	3.453%	2/10/50	23	22	²	Citigroup Commercial Mortgage Trust Class AAB Series 2014-GC19	3.552%	3/10/47	8	8
^{2,4}	CD Mortgage Trust Class AM Series 2017-CD6	3.709%	11/13/50	75	71	²	Citigroup Commercial Mortgage Trust Class AAB Series 2016-C1	3.003%	5/10/49	42	41
²	CD Mortgage Trust Class AS Series 2017-CD3	3.833%	2/10/50	31	29	^{2,4}	Citigroup Commercial Mortgage Trust Class AS Series 2013-GC15	4.649%	9/10/46	75	75
²	CD Mortgage Trust Class ASB Series 2017-CD6	3.332%	11/13/50	50	49	²	Citigroup Commercial Mortgage Trust Class AS Series 2014-GC19	4.345%	3/10/47	25	25
²	CD Mortgage Trust Class ASB Series 2018-CD7	4.213%	8/15/51	10	10	²	Citigroup Commercial Mortgage Trust Class AS Series 2015-GC27	3.571%	2/10/48	100	97
²	CenterPoint Energy Transition Bond Co. IV LLC Class A3 Series 2012-1	3.028%	10/15/25	202	201	²	Citigroup Commercial Mortgage Trust Class AS Series 2017-C4	3.764%	10/12/50	50	47
²	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C3	3.865%	1/10/48	125	123	^{2,4}	Citigroup Commercial Mortgage Trust Class AS Series 2020-GC46	2.918%	2/15/53	45	40
^{2,4}	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C6	3.217%	11/10/49	250	241	^{2,4}	Citigroup Commercial Mortgage Trust Class B Series 2014-GC21	4.328%	5/10/47	50	49
²	CFCRE Commercial Mortgage Trust Class A4 Series 2016-C4	3.283%	5/10/58	150	146	^{2,4}	Citigroup Commercial Mortgage Trust Class B Series 2015-GC29	3.758%	4/10/48	84	82
²	CFCRE Commercial Mortgage Trust Class A4 Series 2017-C8	3.572%	6/15/50	50	48	²	CNH Equipment Trust Class A3 Series 2022-A	2.940%	7/15/27	50	49
²	CFCRE Commercial Mortgage Trust Class AM Series 2016-C4	3.691%	5/10/58	100	95	²	COMM Mortgage Trust Class A3 Series 2012-CR4	2.853%	10/15/45	106	106
²	CGMS Commercial Mortgage Trust Class A4 Series 2017-B1	3.458%	8/15/50	250	241	²	COMM Mortgage Trust Class A3 Series 2013-CR11	3.983%	8/10/50	40	40
^{2,4}	CGMS Commercial Mortgage Trust Class AS Series 2017-B1	3.711%	8/15/50	50	48	²	COMM Mortgage Trust Class A3 Series 2013-CR12	3.765%	10/10/46	45	45
²	Citibank Credit Card Issuance Trust Class A7 Series 2018-A7	3.960%	10/13/30	200	202	²	COMM Mortgage Trust Class A3 Series 2014-CR21	3.528%	12/10/47	160	158
²	Citigroup Commercial Mortgage Trust Class A2 Series 2018-B2	3.788%	3/10/51	50	50	²	COMM Mortgage Trust Class A3 Series 2017-COR2	3.510%	9/10/50	35	34
²	Citigroup Commercial Mortgage Trust Class A3 Series 2016-P4	2.646%	7/10/49	150	141	²	COMM Mortgage Trust Class A3 Series 2018-COR3	4.228%	5/10/51	125	124
²	Citigroup Commercial Mortgage Trust Class A3 Series 2017-C4	3.209%	10/12/50	100	96	^{2,4}	COMM Mortgage Trust Class A4 Series 2013-CR10	4.210%	8/10/46	20	20
²	Citigroup Commercial Mortgage Trust Class A4 Series 2012-GC8	3.024%	9/10/45	4	4	²	COMM Mortgage Trust Class A4 Series 2013-CR11	4.258%	8/10/50	150	150
²	Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC11	3.093%	4/10/46	100	99	²	COMM Mortgage Trust Class A4 Series 2013-CR12	4.046%	10/10/46	50	50
^{2,4}	Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC15	4.371%	9/10/46	50	50	²	COMM Mortgage Trust Class A4 Series 2013-CR6	3.101%	3/10/46	515	512
²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/10/47	25	25	²	COMM Mortgage Trust Class A4 Series 2013-CR7	3.213%	3/10/46	31	30
²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	100	99	^{2,4}	COMM Mortgage Trust Class A4 Series 2013-CR9	4.411%	7/10/45	83	83
²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	175	173	^{2,4}	COMM Mortgage Trust Class A4 Series 2014-CR15	4.074%	2/10/47	56	56
²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC29	3.192%	4/10/48	175	170	²	COMM Mortgage Trust Class A4 Series 2014-CR20	3.590%	11/10/47	50	49
²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	100	98	²	COMM Mortgage Trust Class A4 Series 2014-LC15	4.006%	4/10/47	150	149
²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC33	3.778%	9/10/58	100	99	²	COMM Mortgage Trust Class A4 Series 2014-UBS3	3.819%	6/10/47	100	99
²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-C1	3.209%	5/10/49	125	120	²	COMM Mortgage Trust Class A4 Series 2014-UBS5	3.838%	9/10/47	125	124
²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-GC37	3.314%	4/10/49	50	49	²	COMM Mortgage Trust Class A4 Series 2015-CR23	3.497%	5/10/48	100	98
²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-P4	2.902%	7/10/49	75	71	²	COMM Mortgage Trust Class A4 Series 2015-CR24	3.432%	8/10/48	224	220
²	Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.471%	10/12/50	250	241	²	COMM Mortgage Trust Class A4 Series 2015-CR25	3.759%	8/10/48	125	123
²	Citigroup Commercial Mortgage Trust Class A4 Series 2018-B2	4.009%	3/10/51	275	271	²	COMM Mortgage Trust Class A4 Series 2015-CR26	3.630%	10/10/48	225	221
²	Citigroup Commercial Mortgage Trust Class A4 Series 2019-GC43	3.038%	11/10/52	275	253	²	COMM Mortgage Trust Class A4 Series 2015-CR27	3.612%	10/10/48	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)	
²	COMM Mortgage Trust Class A4 Series 2015-LC19	3.183%	2/10/48	125	122	^{2,4}	COMM Mortgage Trust Class B Series 2014-CR15	4.772%	2/10/47	28	28
²	COMM Mortgage Trust Class A4 Series 2016-CR28	3.762%	2/10/49	150	146	²	COMM Mortgage Trust Class B Series 2014-CR17	4.377%	5/10/47	25	25
^{2,4}	COMM Mortgage Trust Class A5 Series 2013-CR8	3.612%	6/10/46	71	71	²	COMM Mortgage Trust Class B Series 2014-UBS2	4.701%	3/10/47	10	10
²	COMM Mortgage Trust Class A5 Series 2013-LC13	4.205%	8/10/46	38	38	^{2,4}	COMM Mortgage Trust Class C Series 2013-LC6	4.242%	1/10/46	25	25
²	COMM Mortgage Trust Class A5 Series 2014-CR17	3.977%	5/10/47	50	50	^{2,4}	COMM Mortgage Trust Class C Series 2014-CR15	4.822%	2/10/47	50	50
²	COMM Mortgage Trust Class A5 Series 2014-CR19	3.796%	8/10/47	175	173	²	CSAIL Commercial Mortgage Trust Class A3 Series 2019-C16	3.329%	6/15/52	275	256
²	COMM Mortgage Trust Class A5 Series 2014-LC17	3.917%	10/10/47	50	49	²	CSAIL Commercial Mortgage Trust Class A3 Series 2021-C20	2.805%	3/15/54	250	221
²	COMM Mortgage Trust Class A5 Series 2014-UBS2	3.961%	3/10/47	54	54	²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C1	3.505%	4/15/50	100	98
²	COMM Mortgage Trust Class A5 Series 2014-UBS4	3.694%	8/10/47	125	123	²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C2	3.504%	6/15/57	150	147
²	COMM Mortgage Trust Class A5 Series 2014-UBS6	3.644%	12/10/47	225	222	²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C3	3.718%	8/15/48	100	98
²	COMM Mortgage Trust Class A5 Series 2015-CR22	3.309%	3/10/48	150	146	²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C4	3.808%	11/15/48	200	197
²	COMM Mortgage Trust Class A5 Series 2015-DC1	3.350%	2/10/48	75	73	²	CSAIL Commercial Mortgage Trust Class A4 Series 2017-C8	3.392%	6/15/50	150	144
²	COMM Mortgage Trust Class A5 Series 2015-PC1	3.902%	7/10/50	100	99	^{2,4}	CSAIL Commercial Mortgage Trust Class A4 Series 2018-CX12	4.224%	8/15/51	25	25
²	COMM Mortgage Trust Class A5 Series 2019-GC44	2.950%	8/15/57	115	105	²	CSAIL Commercial Mortgage Trust Class A4 Series 2019-C15	4.053%	3/15/52	225	221
²	COMM Mortgage Trust Class AM Series 2012-CR2	3.791%	8/15/45	24	24	²	CSAIL Commercial Mortgage Trust Class A5 Series 2016-C7	3.502%	11/15/49	200	194
^{2,4}	COMM Mortgage Trust Class AM Series 2013-CR11	4.715%	8/10/50	30	30	^{2,4}	CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX10	3.458%	11/15/50	150	143
²	COMM Mortgage Trust Class AM Series 2013-CR12	4.300%	10/10/46	25	25	²	CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX9	3.446%	9/15/50	50	48
²	COMM Mortgage Trust Class AM Series 2014-CR16	4.278%	4/10/47	75	74	^{2,4}	CSAIL Commercial Mortgage Trust Class A5 Series 2018-CX11	4.033%	4/15/51	275	269
²	COMM Mortgage Trust Class AM Series 2014-CR19	4.080%	8/10/47	50	49	^{2,4}	CSAIL Commercial Mortgage Trust Class AS Series 2015-C1	3.791%	4/15/50	75	73
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 2015-C2	3.849%	6/15/57	75	72
²	COMM Mortgage Trust Class AM Series 2014-UBS4	3.968%	8/10/47	44	43	^{2,4}	CSAIL Commercial Mortgage Trust Class AS Series 2021-C20	3.076%	3/15/54	50	44
²	COMM Mortgage Trust Class AM Series 2014-UBS6	4.048%	12/10/47	50	49	²	CSAIL Commercial Mortgage Trust Class ASB Series 2015-C3	3.448%	8/15/48	50	49
^{2,4}	COMM Mortgage Trust Class AM Series 2015-CR22	3.603%	3/10/48	100	98	²	CSAIL Commercial Mortgage Trust Class ASB Series 2015-C4	3.617%	11/15/48	33	33
²	COMM Mortgage Trust Class AM Series 2015-CR23	3.801%	5/10/48	50	49	^{2,4}	CSAIL Commercial Mortgage Trust Class B Series 2015-C1	4.044%	4/15/50	50	47
²	COMM Mortgage Trust Class AM Series 2015-LC19	3.527%	2/10/48	50	48	^{2,4}	CSAIL Commercial Mortgage Trust Class B Series 2015-C3	4.262%	8/15/48	50	48
²	COMM Mortgage Trust Class AM Series 2019-GC44	3.263%	8/15/57	50	45	²	DBGS Mortgage Trust Class A4 Series 2018-C1	4.466%	10/15/51	100	100
²	COMM Mortgage Trust Class ASB Series 2013-CR12	3.623%	10/10/46	13	13	²	DBJPM Mortgage Trust Class A4 Series 2016-C1	3.276%	5/10/49	75	72
²	COMM Mortgage Trust Class ASB Series 2014-CCRE16	3.653%	4/10/47	15	15	²	DBJPM Mortgage Trust Class A5 Series 2016-C3	2.890%	8/10/49	100	95
²	COMM Mortgage Trust Class ASB Series 2014-CR15	3.595%	2/10/47	10	10	²	DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	100	96
²	COMM Mortgage Trust Class ASB Series 2014-CR17	3.598%	5/10/47	9	9	²	DBJPM Mortgage Trust Class A5 Series 2020-C9	1.926%	8/15/53	50	42
²	COMM Mortgage Trust Class ASB Series 2014-CR18	3.452%	7/15/47	12	12	^{2,4}	DBJPM Mortgage Trust Class AM Series 2017-C6	3.561%	6/10/50	50	47
²	COMM Mortgage Trust Class ASB Series 2014-UBS2	3.472%	3/10/47	7	7	²	Discover Card Execution Note Trust Class A Series 2022-A2	3.320%	5/15/27	400	397
²	COMM Mortgage Trust Class ASB Series 2014-UBS6	3.387%	12/10/47	61	61	²	Discover Card Execution Note Trust Class A1 Series 2021-A1	0.580%	9/15/26	175	164
²	COMM Mortgage Trust Class ASB Series 2015-CR23	3.257%	5/10/48	42	41	²	Discover Card Execution Note Trust Class A1 Series 2022-A1	1.960%	2/15/27	200	192
²	COMM Mortgage Trust Class ASB Series 2015-CR27	3.404%	10/10/48	85	83	²	Discover Card Execution Note Trust Class A2 Series 2021-A2	1.030%	9/15/28	150	135
²	COMM Mortgage Trust Class ASB Series 2015-LC19	3.040%	2/10/48	12	12	²	Drive Auto Receivables Trust Class B Series 2021-1	0.650%	7/15/25	25	25
²	COMM Mortgage Trust Class ASB Series 2016-DC2	3.550%	2/10/49	91	91	²	Drive Auto Receivables Trust Class B Series 2021-2	0.580%	12/15/25	75	73
^{2,4}	COMM Mortgage Trust Class B Series 2013-CR12	4.762%	10/10/46	25	25	²	Drive Auto Receivables Trust Class C Series 2021-1	1.020%	6/15/27	25	24

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Drive Auto Receivables Trust Class C Series 2021-2	0.870%	10/15/27	50	47	^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M12	2.534%	9/25/26	250	241
² Drive Auto Receivables Trust Class D Series 2019-1	4.090%	6/15/26	77	77	^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M13	2.579%	9/25/26	70	67
² Drive Auto Receivables Trust Class D Series 2021-2	1.390%	3/15/29	50	46	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M3	2.702%	2/25/26	94	92
² Exeter Automobile Receivables Trust Class B Series 2021-1A	0.500%	2/18/25	16	16	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M4	2.576%	3/25/26	100	97
² Exeter Automobile Receivables Trust Class B Series 2021-3A	0.690%	1/15/26	50	49	^{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 2022-2A	3.650%	10/15/26	25	25	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M5	2.469%	4/25/26	200	193
² Exeter Automobile Receivables Trust Class C Series 2020-3A	1.320%	7/15/25	75	74	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M7	2.499%	9/25/26	46	45
² Exeter Automobile Receivables Trust Class C Series 2021-1A	0.740%	1/15/26	85	83	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M9	2.292%	6/25/26	300	286
² Exeter Automobile Receivables Trust Class C Series 2021-3A	0.960%	10/15/26	50	48	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M1	2.495%	10/25/26	164	157
² Exeter Automobile Receivables Trust Class C Series 2022-2A	3.850%	7/17/28	50	49	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M12	3.169%	6/25/27	238	234
² Exeter Automobile Receivables Trust Class D Series 2021-3A	1.550%	6/15/27	35	33	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M14	2.962%	11/25/27	74	72
² Exeter Automobile Receivables Trust Class D Series 2022-1A	3.020%	6/15/28	50	47	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M2	2.885%	2/25/27	151	147
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-M4	2.658%	12/25/26	146	141
^{1,2,4} Fannie Mae Multifamily REMIC Trust Class A2 Series 2022-M10	2.003%	1/25/32	225	195	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M5	3.221%	4/25/29	70	68
^{1,2,4} Fannie Mae Multifamily REMIC Trust Class A2 Series 2022-M1G	1.582%	9/25/31	75	63	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M7	2.961%	2/25/27	241	234
^{1,2,4} Fannie Mae Multifamily REMIC Trust Class A2 Series 2022-M8	2.001%	12/25/31	150	131	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27	495	486
^{1,2,4} Fannie Mae-Aces Class 1A Series 2014-M7	3.329%	6/25/24	180	179	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M10	3.476%	7/25/28	125	126
^{1,2} Fannie Mae-Aces Class 2A2 Series 2019-M21	2.350%	2/25/31	30	28	^{1,2} Fannie Mae-Aces Class A2 Series 2018-M10	3.610%	2/25/31	300	300
^{1,2,4} Fannie Mae-Aces Class 2A2 Series 2021-M13	1.681%	3/25/33	200	166	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M12	3.773%	8/25/30	50	50
^{1,2} Fannie Mae-Aces Class 3A2 Series 2019-M18	2.577%	9/25/31	100	92	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M13	3.870%	9/25/30	177	180
^{1,2} Fannie Mae-Aces Class A Series 2015-M2	2.620%	12/25/24	148	145	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M14	3.699%	8/25/28	172	173
^{1,2,4} Fannie Mae-Aces Class A2 Series 2013-M14	3.329%	10/25/23	160	160	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M4	3.158%	3/25/28	150	147
^{1,2} Fannie Mae-Aces Class A2 Series 2013-M7	2.280%	12/27/22	23	23	^{1,2,4} Fannie Mae-Aces Class A2 Series 2018-M7	3.143%	3/25/28	98	95
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M1	3.280%	7/25/23	125	125	^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M1	3.671%	9/25/28	199	199
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M13	3.021%	8/25/24	126	125	^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M12	2.885%	6/25/29	400	384
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M2	3.513%	12/25/23	141	142	^{1,2} Fannie Mae-Aces Class A2 Series 2019-M18	2.469%	8/25/29	250	232
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M3	3.501%	1/25/24	46	46	^{1,2,4} Fannie Mae-Aces Class A2 Series 2019-M2	3.748%	11/25/28	186	187
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M4	3.346%	3/25/24	97	97	^{1,2} Fannie Mae-Aces Class A2 Series 2019-M5	3.273%	2/25/29	200	197
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M8	3.056%	6/25/24	103	102	^{1,2} Fannie Mae-Aces Class A2 Series 2019-M7	3.143%	4/25/29	206	201
^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M9	3.103%	7/25/24	132	131	^{1,2} Fannie Mae-Aces Class A2 Series 2019-M9	2.937%	6/25/29	342	330
^{1,2} Fannie Mae-Aces Class A2 Series 2015-M1	2.532%	9/25/24	234	230	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M1	2.444%	10/25/29	950	883
^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M10	3.092%	4/25/27	97	95	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M14	1.784%	5/25/30	250	219
^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M12	2.890%	5/25/25	175	172	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M22	2.522%	8/25/29	362	339
^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M15	2.923%	10/25/25	205	202	^{1,2,4} Fannie Mae-Aces Class A2 Series 2020-M29	1.492%	5/25/30	100	86
^{1,2} Fannie Mae-Aces Class A2 Series 2015-M3	2.723%	10/25/24	84	83	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M46	1.323%	5/25/30	250	214
^{1,2} Fannie Mae-Aces Class A2 Series 2015-M7	2.590%	12/25/24	137	135	^{1,2} Fannie Mae-Aces Class A2 Series 2020-M5	2.210%	1/25/30	125	114
^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M8	2.900%	1/25/25	96	95	^{1,2,4} Fannie Mae-Aces Class A2 Series 2020-M52	1.363%	10/25/30	275	233
^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M11	2.369%	7/25/26	250	240	^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M1	1.437%	11/25/30	60	51

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M11	1.507%	3/25/31	225	190	² Ford Credit Floorplan Master Owner Trust Class A1 Series 2020-1	0.700%	9/15/25	275	265
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M13	1.658%	4/25/31	50	43	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K038	2.604%	10/25/23	10	9
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M19	1.797%	10/25/31	275	235	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K039	2.683%	12/25/23	13	13
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M1G	1.561%	11/25/30	50	42	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K040	2.768%	4/25/24	41	41
^{1,2,4} Fannie Mae-Aces Class A2 Series 2021-M3G	1.292%	1/25/31	225	186	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K042	2.267%	6/25/24	16	16
^{1,2,4} Fannie Mae-Aces Class A2 Series 2022-M1	1.725%	10/25/31	325	276	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K043	2.532%	10/25/23	13	13
^{1,2,4} Fannie Mae-Aces Class A2 Series 2022-M3	1.764%	11/25/31	100	85	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K047	2.827%	12/25/24	30	29
^{1,2,4} Fannie Mae-Aces Class A2 Series 2022-M4	2.290%	5/25/30	150	139	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K080	3.736%	4/25/28	89	90
^{1,2,4} Fannie Mae-Aces Class A3 Series 2018-M3	3.183%	2/25/30	73	71	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K087	3.591%	10/25/27	88	88
^{1,2,4} Fannie Mae-Aces Class APT Series 2013-M12	2.493%	3/25/23	85	84	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K121	0.995%	8/25/30	24	21
^{1,2,4} Fannie Mae-Aces Class APT Series 2013-M14	2.613%	4/25/23	13	13	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K122	0.863%	11/25/30	15	13
^{1,2,4} Fannie Mae-Aces Class ATS2 Series 2018-M2	3.000%	1/25/28	425	414	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K129	1.342%	9/25/30	50	44
^{1,2,4} Fannie Mae-Aces Class AV2 Series 2015-M4	2.509%	7/25/22	1	1	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K1520	2.007%	7/25/35	50	43
^{1,2} Fannie Mae-Aces Class AV2 Series 2016-M2	2.152%	1/25/23	51	50	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K029	3.320%	2/25/23	311	311
^{1,2} Fannie Mae-Aces Class AV2 Series 2016-M7	2.157%	10/25/23	15	15	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K030	3.250%	4/25/23	316	316
^{1,2,4} Fannie Mae-Aces Class AV2 Series 2017-M10	2.639%	7/25/24	103	101	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K031	3.300%	4/25/23	1,215	1,215
^{1,2,4} Fannie Mae-Aces Class AV2 Series 2017-M15	3.209%	11/25/27	260	253	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K032	3.310%	5/25/23	340	340
² Fifth Third Auto Trust Class A4 Series 2019-1	2.690%	11/16/26	50	50	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K033	3.060%	7/25/23	325	324
² Ford Credit Auto Lease Trust Class A3 Series 2021-B	0.370%	10/15/24	125	121	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K034	3.531%	7/25/23	288	288
² Ford Credit Auto Owner Trust Class A3 Series 2019-A	2.780%	9/15/23	2	2	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K035	3.458%	8/25/23	399	399
² Ford Credit Auto Owner Trust Class A3 Series 2020-A	1.040%	8/15/24	12	12	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K036	3.527%	10/25/23	325	326
² Ford Credit Auto Owner Trust Class A3 Series 2020-B	0.560%	10/15/24	87	86	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K038	3.389%	3/25/24	200	200
² Ford Credit Auto Owner Trust Class A3 Series 2020-C	0.410%	7/15/25	75	73	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	225	224
² Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.260%	2/15/24	93	93	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	274
² Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.300%	8/15/25	150	146	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	275	273
² Ford Credit Auto Owner Trust Class A3 Series 2022-A	1.290%	6/15/26	50	48	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	25
² Ford Credit Auto Owner Trust Class A3 Series 2022-B	3.740%	9/15/26	75	75					
² Ford Credit Auto Owner Trust Class A4 Series 2019-A	2.850%	8/15/24	50	50					
² Ford Credit Auto Owner Trust Class A4 Series 2020-B	0.790%	11/15/25	35	34					
² Ford Credit Auto Owner Trust Class A4 Series 2020-C	0.510%	8/15/26	25	23					
² Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.300%	4/15/24	25	25					
² Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.490%	9/15/26	50	46					
² Ford Credit Floorplan Master Owner Trust Class A Series 2018-4	4.060%	11/15/30	100	99					
² Ford Credit Floorplan Master Owner Trust Class A Series 2019-2	3.060%	4/15/26	150	148					
² Ford Credit Floorplan Master Owner Trust Class A Series 2019-4	2.440%	9/15/26	185	180					
² Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	150	138					

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 K043	3.062%	12/25/24	150	149	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K080	3.926%	7/25/28	175	179
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K045	3.023%	1/25/25	161	160	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K081	3.900%	8/25/28	350	357
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K046	3.205%	3/25/25	175	174	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K082	3.920%	9/25/28	75	76
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	174	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K083	4.050%	9/25/28	1,700	1,745
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	325	324	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K084	3.780%	10/25/28	275	277
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	123	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K085	4.060%	10/25/28	225	230
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	199	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K087	3.771%	12/25/28	400	405
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	124	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K088	3.690%	1/25/29	275	278
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	74	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K089	3.563%	1/25/29	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	145	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K090	3.422%	2/25/29	200	199
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	97	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K091	3.505%	3/25/29	450	449
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	297	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K092	3.298%	4/25/29	225	222
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	428	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K093	2.982%	5/25/29	400	387
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	148	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K094	2.903%	6/25/29	275	265
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	493	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K095	2.785%	6/25/29	275	263
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	124	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K096	2.519%	7/25/29	225	211
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K069	3.187%	9/25/27	200	197	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K098	2.425%	8/25/29	450	420
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K070	3.303%	11/25/27	75	74	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	198
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K071	3.286%	11/25/27	225	223	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	346
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K072	3.444%	12/25/27	100	100	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	328
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K073	3.350%	1/25/28	125	124	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	283
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K074	3.600%	1/25/28	225	226	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K104	2.253%	1/25/30	445	408
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K075	3.650%	2/25/28	150	151	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	1/25/30	95	85
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K076	3.900%	4/25/28	350	357	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,175
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K078	3.854%	6/25/28	100	102	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	88
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K079	3.926%	6/25/28	25	25	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	130

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	368	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1511	3.470%	3/25/31	100	99
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K110	1.477%	4/25/30	25	22	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1514	2.859%	10/25/34	225	203
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	21	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1515	1.940%	2/25/35	150	121
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	106	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1516	1.721%	5/25/35	225	176
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	272	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1517	1.716%	7/25/35	25	20
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K117	1.406%	8/25/30	25	21	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1518	1.860%	10/25/35	100	79
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	341	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1519	2.013%	12/25/35	100	80
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	256	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	96
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	10/25/30	175	150	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1520	2.438%	2/25/36	200	169
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	149	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1521	2.184%	8/25/36	150	122
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K124	1.658%	12/25/30	150	129	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1522	2.361%	10/25/36	150	125
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K125	1.846%	1/25/31	700	611	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	101
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K126	2.074%	1/25/31	250	222	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	77
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K127	2.108%	1/25/31	425	379	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K158	3.900%	12/25/30	100	102
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K128	2.020%	3/25/31	250	221	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K159	3.950%	11/25/30	50	51
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K129	1.914%	5/25/31	400	350	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K723	2.454%	8/25/23	117	116
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K130	1.723%	6/25/31	150	129	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K724	3.062%	11/25/23	100	100
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K131	1.853%	7/25/31	400	347	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	152	151
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K132	2.023%	8/25/31	100	88	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	198	197
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K133	2.096%	9/25/31	200	176	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	246	244
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K134	2.243%	10/25/31	200	179	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K729	3.136%	10/25/24	900	896
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K135	2.154%	10/25/31	125	111	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	275	276
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K138	2.476%	1/25/32	150	136	^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	224	224
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K140	2.250%	3/25/54	100	89	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	373
² Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K143	2.350%	4/25/55	100	90	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	500	490
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K1510	3.718%	1/25/31	75	75	^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	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)
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K739	1.336%	9/25/27	25	23	² GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-1	1.900%	3/17/25	30	30
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K742	1.760%	3/25/28	200	183	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 K743	1.770%	5/25/28	125	114	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 K744	1.712%	7/25/28	98	89	² GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-3	0.730%	8/16/27	50	46
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K745	1.657%	8/25/28	50	45	² GM Financial Securitized Term Class A3 Series 2021-1	0.350%	10/16/25	65	63
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K746	2.031%	9/25/28	150	138	² GM Financial Securitized Term Class A4 Series 2021-1	0.540%	5/17/27	250	235
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K747	2.050%	11/25/28	125	115	² GS Mortgage Securities Corp II Class A5 Series 2013-GC10	2.943%	2/10/46	92	92
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	161	160	² GS Mortgage Securities Corp II Class AS Series 2013-GC10	3.279%	2/10/46	35	35
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KW01	2.853%	1/25/26	200	197	² GS Mortgage Securities Trust Class A3 Series 2012-GCJ9	2.773%	11/10/45	89	89
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1510	3.794%	1/25/34	395	392	² GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	150	145
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1511	3.542%	3/25/34	225	218	² GS Mortgage Securities Trust Class A4 Series 2013-GC12	3.135%	6/10/46	90	89
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K1513	2.797%	8/25/34	335	300	² GS Mortgage Securities Trust Class A4 Series 2014-GC18	4.074%	1/10/47	200	199
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K154	3.459%	11/25/32	50	49	² GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	150	146
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	201	² GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	50	49
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	76	² GS Mortgage Securities Trust Class A4 Series 2015-GC34	3.506%	10/10/48	100	98
² GM Financial Automobile Leasing Trust Class A3 Series 2020-2	0.800%	7/20/23	7	7	² GS Mortgage Securities Trust Class A4 Series 2016-GS2	3.050%	5/10/49	75	72
² GM Financial Automobile Leasing Trust Class A3 Series 2021-2	0.340%	5/20/24	100	98	² GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	200	190
² GM Financial Automobile Leasing Trust Class A3 Series 2021-3	0.390%	10/21/24	125	121	^{2,4} GS Mortgage Securities Trust Class A4 Series 2016-GS4	3.442%	11/10/49	75	72
² GM Financial Automobile Leasing Trust Class A3 Series 2022-1	1.900%	3/20/25	175	170	² GS Mortgage Securities Trust Class A4 Series 2017-GS5	3.674%	3/10/50	150	146
² GM Financial Automobile Leasing Trust Class A3 Series 2022-2	3.420%	6/20/25	75	75	² GS Mortgage Securities Trust Class A4 Series 2017-GS7	3.430%	8/10/50	261	252
² GM Financial Automobile Leasing Trust Class A4 Series 2021-2	0.410%	5/20/25	25	24	² GS Mortgage Securities Trust Class A4 Series 2019-GC39	3.567%	5/10/52	100	96
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	129	127	² GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	150	139
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	105	103	² GS Mortgage Securities Trust Class A4 Series 2019-GC42	3.001%	9/1/52	275	254
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	55	53	² GS Mortgage Securities Trust Class A4 Series 2019-GSA1	3.048%	11/10/52	125	115
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-3	0.480%	6/16/26	100	96	^{2,4} GS Mortgage Securities Trust Class A5 Series 2013-GC13	4.174%	7/10/46	20	20
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-4	0.680%	9/16/26	75	71	² GS Mortgage Securities Trust Class A5 Series 2013-GC14	4.243%	8/10/46	200	200
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-1	1.260%	11/16/26	50	48	² GS Mortgage Securities Trust Class A5 Series 2014-GC22	3.862%	6/10/47	50	50
² GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-2	3.100%	2/16/27	50	50	² GS Mortgage Securities Trust Class A5 Series 2014-GC24	3.931%	9/10/47	125	124
					² GS Mortgage Securities Trust Class A5 Series 2014-GC26	3.629%	11/10/47	225	222
					² GS Mortgage Securities Trust Class A5 Series 2015-GC28	3.396%	2/10/48	150	147
					² GS Mortgage Securities Trust Class A5 Series 2020-GC45	2.911%	2/13/53	125	114
					² GS Mortgage Securities Trust Class A5 Series 2020-GC47	2.377%	5/12/53	75	65
					² GS Mortgage Securities Trust Class A5 Series 2020-GSA2	2.012%	12/12/53	125	104
					² GS Mortgage Securities Trust Class AAB Series 2013-GC14	3.817%	8/10/46	5	5
					² GS Mortgage Securities Trust Class AAB Series 2014-GC22	3.467%	6/10/47	17	17
					² GS Mortgage Securities Trust Class AAB Series 2014-GC26	3.365%	11/10/47	36	35

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 AAB Series 2015-GC32	3.513%	7/10/48	80	79	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-C10	3.143%	12/15/47	51	51
² GS Mortgage Securities Trust Class AB Series 2015-GC34	3.278%	10/10/48	92	91	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-LC11	2.960%	4/15/46	208	206
² GS Mortgage Securities Trust Class AS Series 2013-GCJ2	3.375%	6/10/46	39	39	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	74
² GS Mortgage Securities Trust Class AS Series 2014-GC26	3.964%	11/10/47	50	49	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	74
^{2,4} GS Mortgage Securities Trust Class AS Series 2016-GS4	3.645%	11/10/49	50	47	² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	237
^{2,4} GS Mortgage Securities Trust Class AS Series 2017-GS5	3.826%	3/10/50	50	48	² JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2013-C10	3.372%	12/15/47	39	39
² GS Mortgage Securities Trust Class AS Series 2017-GS6	3.638%	5/10/50	100	95	^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2016-JP4	3.870%	12/15/49	75	72
² GS Mortgage Securities Trust Class AS Series 2017-GS7	3.663%	8/10/50	70	66	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 2019-GC42	3.212%	9/1/52	50	45	² JPMBB Commercial Mortgage Securities Trust Class A2 Series 2014-C24	2.940%	11/15/47	1	1
^{2,4} GS Mortgage Securities Trust Class AS Series 2020-GC45	3.173%	2/13/53	35	31	² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2014-C19	3.669%	4/15/47	14	14
² GS Mortgage Securities Trust Class AS Series 2020-GSA2	2.224%	12/12/53	25	20	² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	98	96
^{2,4} GS Mortgage Securities Trust Class B Series 2014-GC24	4.644%	9/10/47	25	24	^{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-GC26	4.215%	11/10/47	50	49	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	95	95
^{2,4} GS Mortgage Securities Trust Class C Series 2017-GS6	4.322%	5/10/50	10	9	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	174
² Harley-Davidson Motorcycle Trust Class A3 Series 2021-B	0.560%	11/16/26	150	144	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	172
² Harley-Davidson Motorcycle Trust Class A3 Series 2022-A	3.060%	2/15/27	25	25	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C27	3.179%	2/15/48	59	57
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-C28	3.227%	10/15/48	125	122
² Honda Auto Receivables Owner Trust Class A3 Series 2021-1	0.270%	4/21/25	100	98	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C29	3.611%	5/15/48	100	98
² Honda Auto Receivables Owner Trust Class A3 Series 2021-2	0.330%	8/15/25	125	121	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C33	3.770%	12/15/48	82	81
² Honda Auto Receivables Owner Trust Class A3 Series 2021-3	0.410%	11/18/25	75	72	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 2021-4	0.880%	1/21/26	100	96	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C15	4.131%	11/15/45	65	65
² Honda Auto Receivables Owner Trust Class A3 Series 2022-1	1.880%	5/15/26	50	48	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C18	4.079%	2/15/47	127	126
² Honda Auto Receivables Owner Trust Class A4 Series 2020-1	1.630%	10/21/26	20	20	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C21	3.775%	8/15/47	25	25
² Honda Auto Receivables Owner Trust Class A4 Series 2020-3	0.460%	4/19/27	25	24	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C23	3.934%	9/15/47	85	85
² Honda Auto Receivables Owner Trust Class A4 Series 2021-1	0.420%	1/21/28	50	47	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C24	3.639%	11/15/47	50	49
² Hyundai Auto Receivables Trust Class A3 Series 2020-A	1.410%	11/15/24	7	7	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C25	3.672%	11/15/47	200	198
² Hyundai Auto Receivables Trust Class A3 Series 2020-B	0.480%	12/16/24	31	31					
² Hyundai Auto Receivables Trust Class A3 Series 2020-C	0.380%	5/15/25	49	48					
² Hyundai Auto Receivables Trust Class A3 Series 2021-A	0.380%	9/15/25	50	48					
² Hyundai Auto Receivables Trust Class A3 Series 2021-C	0.740%	5/15/26	50	48					
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					
² John Deere Owner Trust Class A3 Series 2021-B	0.520%	3/16/26	100	95					
² JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2012-C8	2.829%	10/15/45	5	5					
² JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2013-C16	4.166%	12/15/46	100	100					
^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	97					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C30	3.822%	7/15/48	100	98	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP5	3.723%	3/15/50	400	391
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C32	3.598%	11/15/48	125	122	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP6	3.490%	7/15/50	100	97
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C12	4.171%	7/15/45	26	26	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2019-COR4	4.029%	3/10/52	100	98
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C14	4.409%	8/15/46	30	30	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2017-JP6	3.744%	7/15/50	100	95
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C15	4.420%	11/15/45	35	35	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2019-COR5	3.669%	6/13/52	25	23
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C18	4.439%	2/15/47	25	25	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2016-C2	3.144%	6/15/49	75	72
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C19	4.243%	4/15/47	50	49	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2018-C8	4.211%	6/15/51	225	223
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C22	4.110%	9/15/47	50	49	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2019-COR6	3.057%	11/13/52	175	160
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C23	4.202%	9/15/47	50	49	² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2017-C7	3.409%	10/15/50	75	72
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C24	3.914%	11/15/47	75	73	² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	43
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C25	4.065%	11/15/47	50	49	² JPMDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	47
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	3.800%	1/15/48	50	48	^{2.4} JPMDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	49
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C28	3.532%	10/15/48	50	48	² JPMDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	25
^{2.4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C30	4.226%	7/15/48	50	49	² Mercedes-Benz Auto Lease Trust Class A3 Series 2021-A	0.250%	1/16/24	68	67
^{2.4} JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C14	3.761%	8/15/46	10	10	² Mercedes-Benz Auto Lease Trust Class A3 Series 2021-B	0.400%	11/15/24	50	48
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C15	3.659%	11/15/45	2	2	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	11	11	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	62	61	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	31	31	² Mercedes-Benz Auto Receivables Trust Class A3 Series 2021-1	0.460%	6/15/26	75	72
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C30	3.559%	7/15/48	69	69	² Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	10	10
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C31	3.540%	8/15/48	33	33	² Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	120
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C32	3.358%	11/15/48	74	74	^{2.4} Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C11	4.295%	8/15/46	40	40
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2016-C1	3.316%	3/17/49	53	52	^{2.4} Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C12	4.259%	10/15/46	100	100
^{2.4} JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C18	4.947%	2/15/47	30	30	² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C7	2.918%	2/15/46	68	68
² JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C26	3.951%	1/15/48	50	49	² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C8	3.134%	12/15/48	90	90
² JPMCC Commercial Mortgage Securities Trust Class A4 Series 2019-COR5	3.386%	6/13/52	200	188	² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C9	3.102%	5/15/46	50	50
					² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	74
					² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	195

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-C21	3.338%	3/15/48	100	98	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C27	3.557%	12/15/47	33	33
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	73	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2016-C28	3.288%	1/15/49	57	56
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	123	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C14	5.022%	2/15/47	100	100
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C24	3.732%	5/15/48	75	74	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C16	4.476%	6/15/47	50	49
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	74	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C18	4.607%	10/15/47	50	49
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	219	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2015-C22	3.883%	4/15/48	50	48
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	145	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 A5 Series 2014-C14	4.064%	2/15/47	99	99	²	Morgan Stanley Capital I Trust Class A3 Series 2019-L2	3.806%	3/15/52	50	49
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C16	3.892%	6/15/47	100	100	²	Morgan Stanley Capital I Trust Class A3 Series 2020-L4	2.698%	2/15/53	175	156
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C25	3.635%	10/15/48	75	73	²	Morgan Stanley Capital I Trust Class A4 Series 2015-UBS8	3.809%	12/15/48	75	74
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C26	3.531%	10/15/48	75	74	²	Morgan Stanley Capital I Trust Class A4 Series 2016-BNK2	3.049%	11/15/49	100	95
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C30	2.860%	9/15/49	200	190	²	Morgan Stanley Capital I Trust Class A4 Series 2016-UB11	2.782%	8/15/49	200	189
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C31	3.102%	11/15/49	250	239	²	Morgan Stanley Capital I Trust Class A4 Series 2016-UBS12	3.596%	12/15/49	200	195
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2017-C33	3.599%	5/15/50	150	146	²	Morgan Stanley Capital I Trust Class A4 Series 2017-HR2	3.587%	12/15/50	50	48
^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C11	4.495%	8/15/46	20	20	²	Morgan Stanley Capital I Trust Class A4 Series 2019-H6	3.417%	6/15/52	250	234
²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C7	3.214%	2/15/46	14	14	²	Morgan Stanley Capital I Trust Class A4 Series 2019-L2	4.071%	3/15/52	150	147
²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C8	3.376%	12/15/48	50	50	²	Morgan Stanley Capital I Trust Class A4 Series 2019-L3	3.127%	11/15/52	200	184
²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C9	3.456%	5/15/46	50	50	²	Morgan Stanley Capital I Trust Class A4 Series 2020-HR8	2.041%	7/15/53	65	55
²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2017-C33	3.852%	5/15/50	100	96	^{2,4}	Morgan Stanley Capital I Trust Class A4 Series 2021-L6	2.444%	6/15/54	75	64
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C16	3.477%	6/15/47	9	9	²	Morgan Stanley Capital I Trust Class A5 Series 2017-H1	3.530%	6/15/50	150	145
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C19	3.326%	12/15/47	24	24	²	Morgan Stanley Capital I Trust Class A5 Series 2021-L7	2.574%	10/15/54	150	129
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C20	3.069%	2/15/48	22	21	^{2,4}	Morgan Stanley Capital I Trust Class A5 Series 2022-L8	3.922%	4/15/55	150	143
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C22	3.040%	4/15/48	49	49	²	Morgan Stanley Capital I Trust Class AS Series 2016-BNK2	3.282%	11/15/49	83	78
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C23	3.398%	7/15/50	29	28	²	Morgan Stanley Capital I Trust Class AS Series 2019-H6	3.700%	6/15/52	25	23
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C25	3.383%	10/15/48	70	70	²	Morgan Stanley Capital I Trust Class AS Series 2020-L4	2.880%	2/15/53	25	22
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C26	3.323%	10/15/48	49	49	²	Nissan Auto Lease Trust Class A3 Series 2021-A	0.520%	8/15/24	100	97
						²	Nissan Auto Lease Trust Class A4 Series 2020-A	1.880%	4/15/25	4	4
						²	Nissan Auto Receivables Owner Trust Class A3 Series 2020-B	0.550%	7/15/24	25	25
						²	Nissan Auto Receivables Owner Trust Class A3 Series 2021-A	0.330%	10/15/25	100	96
						²	Nissan Auto Receivables Owner Trust Class A3 Series 2022-A	1.860%	8/17/26	50	48
						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	46
						²	Nissan Auto Receivables Owner Trust Class A4 Series 2022-A	2.070%	12/17/29	25	24
						²	Santander Drive Auto Receivables Trust Class B Series 2020-3	0.690%	3/17/25	2	2
						²	Santander Drive Auto Receivables Trust Class B Series 2020-4	0.730%	3/17/25	12	12

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 B Series 2021-1	0.500%	4/15/25	93	92	² UBS Commercial Mortgage Trust Class A4 Series 2018-C14	4.448%	12/15/51	225	225
² Santander Drive Auto Receivables Trust Class B Series 2021-2	0.590%	9/15/25	30	30	² UBS Commercial Mortgage Trust Class A4 Series 2018-C15	4.341%	12/15/51	125	125
² Santander Drive Auto Receivables Trust Class B Series 2021-4	0.880%	6/15/26	100	97	^{2,4} UBS Commercial Mortgage Trust Class A4 Series 2018-C9	4.117%	3/15/51	275	273
² Santander Drive Auto Receivables Trust Class B Series 2022-1	2.360%	8/17/26	75	72	² UBS Commercial Mortgage Trust Class A4 Series 2019-C16	3.605%	4/15/52	100	95
² Santander Drive Auto Receivables Trust Class B Series 2022-2	3.440%	9/15/27	50	49	² UBS Commercial Mortgage Trust Class A4 Series 2019-C17	2.921%	10/15/52	125	113
² Santander Drive Auto Receivables Trust Class C Series 2020-2	1.460%	9/15/25	21	21	² UBS Commercial Mortgage Trust Class A4 Series 2019-C18	3.035%	12/15/52	75	68
² Santander Drive Auto Receivables Trust Class C Series 2020-3	1.120%	1/15/26	25	25	² UBS Commercial Mortgage Trust Class A5 Series 2017-C5	3.474%	11/15/50	100	97
² Santander Drive Auto Receivables Trust Class C Series 2021-1	0.750%	2/17/26	50	49	^{2,4} UBS Commercial Mortgage Trust Class A5 Series 2018-C11	4.241%	6/15/51	125	124
² Santander Drive Auto Receivables Trust Class C Series 2021-2	0.900%	6/15/26	75	73	² UBS Commercial Mortgage Trust Class A5 Series 2018-C12	4.296%	8/15/51	100	100
² Santander Drive Auto Receivables Trust Class C Series 2021-3	0.950%	9/15/27	50	48	² UBS Commercial Mortgage Trust Class AS Series 2017-C1	3.724%	6/15/50	50	46
² Santander Drive Auto Receivables Trust Class C Series 2021-4	1.260%	2/16/27	50	48	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C2	3.740%	8/15/50	50	47
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-C3	3.739%	8/15/50	75	70
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-C4	3.836%	10/15/50	62	59
² Santander Drive Auto Receivables Trust Class D Series 2021-2	1.350%	7/15/27	60	57	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C7	4.061%	12/15/50	100	96
² Santander Drive Auto Receivables Trust Class D Series 2021-3	1.330%	9/15/27	50	48	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2018-C8	4.215%	2/15/51	75	73
² Synchrony Card Funding LLC Class A Series 2022-A1	3.370%	4/15/28	200	199	² UBS Commercial Mortgage Trust Class AS Series 2019-C16	3.887%	4/15/52	25	24
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	0.260%	5/15/25	50	49	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C5	3.185%	3/10/46	99	98
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-B	1.360%	8/15/24	6	6	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C6	3.244%	4/10/46	165	164
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-C	0.440%	10/15/24	27	26	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	61	60	² Verizon Master Trust Class A Series 2021-1	0.500%	5/20/27	550	520
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-B	0.260%	11/17/25	325	313	² Verizon Master Trust Class A Series 2021-2	0.990%	4/20/28	350	330
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	142
² Toyota Auto Receivables Owner Trust Class A3 Series 2021-D	0.710%	4/15/26	100	95	² Verizon Master Trust Class A Series 2022-4	3.400%	11/20/28	200	198
² Toyota Auto Receivables Owner Trust Class A3 Series 2022-B	2.930%	9/15/26	75	74	² Verizon Owner Trust Class A Series 2020-C	0.410%	4/21/25	230	225
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	120
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-NXS1	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 2012-LC5	2.918%	10/15/45	6	6
² Toyota Auto Receivables Owner Trust Class A4 Series 2021-B	0.530%	10/15/26	50	46	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2014-LC18	3.271%	12/15/47	17	17
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 2016-BNK1	2.652%	8/15/49	150	141
² UBS Commercial Mortgage Trust Class A3 Series 2017-C4	3.301%	10/15/50	100	95	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-C36	2.807%	11/15/59	44	42
² UBS Commercial Mortgage Trust Class A3 Series 2018-C8	3.720%	2/15/51	150	147	² Wells Fargo Commercial Mortgage Trust Class A3 Series 2017-C40	3.317%	10/15/50	100	96
² UBS Commercial Mortgage Trust Class A4 Series 2017-C1	3.460%	6/15/50	100	95	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C26	3.166%	2/15/48	75	73
² UBS Commercial Mortgage Trust Class A4 Series 2017-C2	3.487%	8/15/50	150	145	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	165	161
² UBS Commercial Mortgage Trust Class A4 Series 2017-C3	3.426%	8/15/50	175	168	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C28	3.540%	5/15/48	175	172
² UBS Commercial Mortgage Trust Class A4 Series 2017-C4	3.563%	10/15/50	150	145	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	175	172
² UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	145	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C30	3.664%	9/15/58	50	49
² UBS Commercial Mortgage Trust Class A4 Series 2018-C10	4.313%	5/15/51	175	176	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	75	74
² UBS Commercial Mortgage Trust Class A4 Series 2018-C13	4.334%	10/15/51	75	75					

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-P2	3.809%	12/15/48	50	49	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC20	2.978%	4/15/50	16	15
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-SG1	3.789%	9/15/48	207	203	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC22	3.571%	9/15/58	32	31
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C33	3.426%	3/15/59	325	317	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-NXS1	2.934%	5/15/48	22	22
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C34	3.096%	6/15/49	75	72	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-P2	3.656%	12/15/48	71	71
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-LC24	2.942%	10/15/49	162	154	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-C32	3.324%	1/15/59	42	41
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	150	145	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-LC24	2.825%	10/15/49	81	79
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C41	3.472%	11/15/50	250	240	²	Wells Fargo Commercial Mortgage Trust Class B Series 2015-LC20	3.719%	4/15/50	50	48
^{2.4}	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C43	4.012%	3/15/51	275	271	²	WFRBS Commercial Mortgage Trust Class A3 Series 2012-C9	2.870%	11/15/45	68	68
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C45	4.184%	6/15/51	200	199	²	WFRBS Commercial Mortgage Trust Class A3 Series 2014-C19	3.660%	3/15/47	5	5
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C46	4.152%	8/15/51	75	74	²	WFRBS Commercial Mortgage Trust Class A3 Series 2014-C24	3.428%	11/15/47	25	24
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C47	4.442%	9/15/61	150	151	²	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C12	3.198%	3/15/48	27	27
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C51	3.311%	6/15/52	200	187	²	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C13	3.001%	5/15/45	76	75
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C53	3.040%	10/15/52	200	183	^{2.4}	WFRBS Commercial Mortgage Trust Class A4 Series 2013-C15	4.153%	8/15/46	100	100
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C54	3.146%	12/15/52	100	92	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 2020-C58	2.092%	7/15/53	50	42	²	WFRBS Commercial Mortgage Trust Class A4 Series 2014-C21	3.410%	8/15/47	60	59
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	75	74	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C14	3.337%	6/15/46	150	149
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	125	122	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C16	4.415%	9/15/46	30	30
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-LC20	3.184%	4/15/50	276	269	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C19	4.101%	3/15/47	50	50
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-NXS1	3.148%	5/15/48	50	49	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C20	3.995%	5/15/47	25	25
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2016-C37	3.794%	12/15/49	100	98	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C21	3.678%	8/15/47	75	74
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C38	3.453%	7/15/50	192	185	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	149
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C39	3.418%	9/15/50	175	168	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	50
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	175	174	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	64
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C52	2.892%	8/15/52	270	246	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C25	3.631%	11/15/47	50	50
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C55	2.725%	2/15/53	165	148	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	140	140
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C56	2.448%	6/15/53	50	44	²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C12	3.560%	3/15/48	18	18
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2021-C59	2.626%	4/15/54	100	87	²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C13	3.345%	5/15/45	15	15
²	Wells Fargo Commercial Mortgage Trust Class AS Series 2014-LC18	3.808%	12/15/47	75	73	²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	75	74
²	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C26	3.580%	2/15/48	50	49	^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	20	20
^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C28	3.872%	5/15/48	31	30	^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2013-C16	4.668%	9/15/46	50	50
^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-LC22	4.207%	9/15/58	75	74	²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C17	4.255%	12/15/46	25	25
^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C38	3.665%	7/15/50	54	52	²	WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	24
²	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C39	3.702%	9/15/50	100	95	^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	59
^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C40	3.854%	10/15/50	25	24	²	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C15	3.720%	8/15/46	4	4
^{2.4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2018-C43	4.152%	3/15/51	50	48	²	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C16	3.963%	9/15/46	8	8
²	Wells Fargo Commercial Mortgage Trust Class AS Series 2019-C52	3.143%	8/15/52	100	89	²	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C17	3.558%	12/15/46	6	6
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C26	2.991%	2/15/48	67	66						
²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C29	3.400%	6/15/48	71	71						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C19	3.618%	3/15/47	8	8	AT&T Inc.	3.800%	2/15/27	700	687
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C20	3.638%	5/15/47	9	9	AT&T Inc.	2.300%	6/1/27	450	411
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	34	34	AT&T Inc.	1.650%	2/1/28	500	432
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-LC14	3.522%	3/15/47	18	18	AT&T Inc.	4.100%	2/15/28	402	395
^{2,4} WFRBS Commercial Mortgage Trust Class B Series 2013-C17	4.788%	12/15/46	25	25	AT&T Inc.	4.350%	3/1/29	650	641
^{2,4} WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	24	AT&T Inc.	4.300%	2/15/30	460	449
^{2,4} WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	25	AT&T Inc.	2.750%	6/1/31	450	389
² World Omni Auto Receivables Trust Class A3 Series 2019-C	1.960%	12/16/24	49	49	AT&T Inc.	2.250%	2/1/32	600	490
² World Omni Auto Receivables Trust Class A3 Series 2020-A	1.700%	1/17/23	19	19	AT&T Inc.	2.550%	12/1/33	472	383
² World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	35	35	AT&T Inc.	4.500%	5/15/35	200	190
² World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	46	45	AT&T Inc.	4.900%	8/15/37	300	297
² World Omni Auto Receivables Trust Class A3 Series 2021-A	0.300%	1/15/26	50	49	AT&T Inc.	4.850%	3/1/39	480	458
² World Omni Auto Receivables Trust Class A3 Series 2021-B	0.420%	6/15/26	75	72	AT&T Inc.	3.500%	6/1/41	500	400
² World Omni Auto Receivables Trust Class A3 Series 2021-C	0.440%	8/17/26	100	96	AT&T Inc.	4.300%	12/15/42	271	236
² World Omni Auto Receivables Trust Class A3 Series 2021-D	0.810%	10/15/26	100	95	AT&T Inc.	4.750%	5/15/46	350	325
² World Omni Auto Receivables Trust Class A3 Series 2022-A	1.660%	5/17/27	50	48	AT&T Inc.	5.150%	11/15/46	736	727
² World Omni Auto Receivables Trust Class A3 Series 2022-B	3.250%	7/15/27	75	74	AT&T Inc.	4.500%	3/9/48	400	356
² World Omni Auto Receivables Trust Class A4 Series 2020-A	1.790%	6/16/25	25	25	AT&T Inc.	3.650%	6/1/51	600	469
² World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	10	AT&T Inc.	3.500%	9/15/53	1,458	1,106
² World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	24	AT&T Inc.	3.550%	9/15/55	1,550	1,162
² World Omni Automobile Lease Securitization Trust Class A3 Series 2020-B	0.450%	2/15/24	100	99	AT&T Inc.	3.800%	12/1/57	787	610
² World Omni Automobile Lease Securitization Trust Class A3 Series 2021-A	0.420%	8/15/24	50	48	AT&T Inc.	3.650%	9/15/59	629	471
² World Omni Automobile Lease Securitization Trust Class A4 Series 2020-B	0.520%	2/17/26	25	24	AT&T Inc.	3.850%	6/1/60	300	232
² World Omni Select Auto Trust Class A3 Series 2020-A	0.550%	7/15/25	18	18	Baidu Inc.	3.875%	9/29/23	200	201
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$121,023)				113,271	Baidu Inc.	4.375%	5/14/24	200	201
Corporate Bonds (27.1%)					Baidu Inc.	3.075%	4/7/25	200	194
Communications (2.3%)					Baidu Inc.	3.625%	7/6/27	200	193
Activision Blizzard Inc.	3.400%	9/15/26	160	157	Baidu Inc.	4.375%	3/29/28	100	99
Activision Blizzard Inc.	1.350%	9/15/30	150	120	Baidu Inc.	3.425%	4/7/30	200	183
Activision Blizzard Inc.	4.500%	6/15/47	200	193	Baidu Inc.	2.375%	8/23/31	200	167
Activision Blizzard Inc.	2.500%	9/15/50	300	206	Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	100	74
Alphabet Inc.	0.450%	8/15/25	500	460	Bell Canada	3.650%	3/15/25	100	100
Alphabet Inc.	0.800%	8/15/27	500	434	Booking Holdings Inc.	3.600%	6/1/26	225	222
Alphabet Inc.	1.100%	8/15/30	500	410	Booking Holdings Inc.	3.550%	3/15/28	100	96
Alphabet Inc.	1.900%	8/15/40	200	143	Booking Holdings Inc.	4.625%	4/13/30	300	299
Alphabet Inc.	2.250%	8/15/60	500	326	British Telecommunications plc	4.500%	12/4/23	200	201
America Movil SAB de CV	3.625%	4/22/29	200	190	British Telecommunications plc	9.625%	12/15/30	516	642
America Movil SAB de CV	2.875%	5/7/30	200	179	Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	175	176
America Movil SAB de CV	6.375%	3/1/35	300	343	Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	850	852
America Movil SAB de CV	6.125%	11/15/37	150	163	Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	230	212
America Movil SAB de CV	6.125%	3/30/40	200	221	Charter Communications Operating LLC / Charter Communications Operating Capital	2.250%	1/15/29	250	206
America Movil SAB de CV	4.375%	7/16/42	250	227	Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	225	217
America Movil SAB de CV	4.375%	4/22/49	200	185	Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	330	264
AT&T Inc.	0.900%	3/25/24	500	478	Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	4/1/33	200	179
AT&T Inc.	1.700%	3/25/26	500	457	Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	575	580
					Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	350	312

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	3.500%	6/1/41	500	352	Comcast Corp.	3.900%	3/1/38	175	159
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	3/1/42	250	174	Comcast Corp.	4.600%	10/15/38	550	533
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	650	633	Comcast Corp.	3.250%	11/1/39	250	205
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	450	385	Comcast Corp.	3.750%	4/1/40	300	263
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	400	360	Comcast Corp.	4.650%	7/15/42	370	358
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125%	7/1/49	375	313	Comcast Corp.	3.400%	7/15/46	500	399
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	650	515	Comcast Corp.	3.969%	11/1/47	1,086	939
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700%	4/1/51	400	272	Comcast Corp.	4.000%	3/1/48	200	174
Charter Communications Operating LLC / Charter Communications Operating Capital	3.900%	6/1/52	500	349	Comcast Corp.	4.700%	10/15/48	38	37
Charter Communications Operating LLC / Charter Communications Operating Capital	5.250%	4/1/53	300	256	Comcast Corp.	3.999%	11/1/49	268	234
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	76	Comcast Corp.	3.450%	2/1/50	400	319
Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	4/1/61	500	329	Comcast Corp.	2.800%	1/15/51	300	212
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	12/1/61	200	145	Comcast Corp.	2.887%	11/1/51	882	631
Comcast Corp.	3.375%	2/15/25	264	262	Comcast Corp.	2.937%	11/1/56	853	592
Comcast Corp.	3.375%	8/15/25	500	494	Comcast Corp.	4.950%	10/15/58	238	237
Comcast Corp.	3.950%	10/15/25	625	628	Comcast Corp.	2.987%	11/1/63	847	579
Comcast Corp.	3.150%	3/1/26	400	390	Deutsche Telekom International Finance BV	8.750%	6/15/30	775	957
Comcast Corp.	2.350%	1/15/27	495	462	Discovery Communications LLC	3.800%	3/13/24	100	99
Comcast Corp.	3.300%	2/1/27	400	389	Discovery Communications LLC	3.900%	11/15/24	150	148
Comcast Corp.	3.300%	4/1/27	150	145	Discovery Communications LLC	3.950%	6/15/25	303	296
Comcast Corp.	3.150%	2/15/28	325	310	Discovery Communications LLC	3.950%	3/20/28	400	374
Comcast Corp.	4.150%	10/15/28	950	948	Discovery Communications LLC	5.000%	9/20/37	325	292
Comcast Corp.	4.250%	10/15/30	350	345	Discovery Communications LLC	6.350%	6/1/40	150	148
Comcast Corp.	1.950%	1/15/31	500	416	Discovery Communications LLC	4.875%	4/1/43	300	248
Comcast Corp.	1.500%	2/15/31	500	401	Discovery Communications LLC	5.200%	9/20/47	225	193
Comcast Corp.	4.250%	1/15/33	275	270	Discovery Communications LLC	5.300%	5/15/49	75	65
Comcast Corp.	4.200%	8/15/34	175	169	Discovery Communications LLC	4.650%	5/15/50	200	157
Comcast Corp.	5.650%	6/15/35	1,065	1,160	Discovery Communications LLC	4.000%	9/15/55	269	188
Comcast Corp.	4.400%	8/15/35	150	146	Electronic Arts Inc.	4.800%	3/1/26	100	102
Comcast Corp.	3.200%	7/15/36	225	191	Expedia Group Inc.	5.000%	2/15/26	150	150
Comcast Corp.	6.450%	3/15/37	175	207	Expedia Group Inc.	4.625%	8/1/27	150	144
					Expedia Group Inc.	3.250%	2/15/30	250	208
					Expedia Group Inc.	2.950%	3/15/31	300	239
					Fox Corp.	4.030%	1/25/24	250	250
					Fox Corp.	3.050%	4/7/25	100	97
					Fox Corp.	4.709%	1/25/29	375	368
					Fox Corp.	3.500%	4/8/30	150	136
					Fox Corp.	5.476%	1/25/39	250	243
					Fox Corp.	5.576%	1/25/49	325	317
					Grupo Televisa SAB	6.625%	3/18/25	100	105
					Grupo Televisa SAB	4.625%	1/30/26	100	100
					Grupo Televisa SAB	6.625%	1/15/40	125	135
					Grupo Televisa SAB	5.000%	5/13/45	425	395
					Grupo Televisa SAB	5.250%	5/24/49	200	198
					Interpublic Group of Cos. Inc.	4.200%	4/15/24	210	210
					Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	99
					Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	98
					Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	171
					Koninklijke KPN NV	8.375%	10/1/30	125	149
					Magallanes Inc.	3.428%	3/15/24	300	294
					Magallanes Inc.	3.638%	3/15/25	300	291
					Magallanes Inc.	3.755%	3/15/27	800	751
					Magallanes Inc.	4.054%	3/15/29	300	275
					Magallanes Inc.	4.279%	3/15/32	1,000	893
					Magallanes Inc.	5.050%	3/15/42	900	765
					Magallanes Inc.	5.141%	3/15/52	1,400	1,175
					Magallanes Inc.	5.391%	3/15/62	600	503
					NBCUniversal Media LLC	4.450%	1/15/43	225	209
					Omnicom Group Inc.	2.450%	4/30/30	150	126
					Omnicom Group Inc.	4.200%	6/1/30	100	96
					Omnicom Group Inc. / Omnicom Capital Inc.	2.600%	8/1/31	200	167
					Omnicom Group Inc. / Omnicom Capital Inc.	3.650%	11/1/24	150	149
					Orange SA	9.000%	3/1/31	550	710
					Orange SA	5.375%	1/13/42	325	335
					Orange SA	5.500%	2/6/44	200	210
					Paramount Global Inc.	4.750%	5/15/25	134	135
					Paramount Global Inc.	4.000%	1/15/26	400	391
					Paramount Global Inc.	2.900%	1/15/27	279	257

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.	0.450%	5/12/24	500	476		Dick's Sporting Goods Inc.	4.100%	1/15/52	100	66
Amazon.com Inc.	2.800%	8/22/24	250	248		DR Horton Inc.	5.750%	8/15/23	75	76
Amazon.com Inc.	3.800%	12/5/24	120	121		DR Horton Inc.	2.500%	10/15/24	100	96
Amazon.com Inc.	3.000%	4/13/25	200	199	2	Duke University	2.682%	10/1/44	100	77
Amazon.com Inc.	0.800%	6/3/25	285	265	2	Duke University	2.832%	10/1/55	125	95
Amazon.com Inc.	5.200%	12/3/25	225	236		eBay Inc.	3.450%	8/1/24	125	124
Amazon.com Inc.	1.000%	5/12/26	600	546		eBay Inc.	1.900%	3/11/25	180	169
Amazon.com Inc.	3.300%	4/13/27	600	589		eBay Inc.	1.400%	5/10/26	200	180
Amazon.com Inc.	1.200%	6/3/27	285	254		eBay Inc.	3.600%	6/5/27	300	288
Amazon.com Inc.	3.150%	8/22/27	725	706		eBay Inc.	2.700%	3/11/30	200	171
Amazon.com Inc.	1.650%	5/12/28	500	444		eBay Inc.	2.600%	5/10/31	200	166
Amazon.com Inc.	3.450%	4/13/29	400	389		eBay Inc.	4.000%	7/15/42	200	170
Amazon.com Inc.	1.500%	6/3/30	405	337		eBay Inc.	3.650%	5/10/51	200	154
Amazon.com Inc.	2.100%	5/12/31	500	428		Emory University	2.143%	9/1/30	150	131
Amazon.com Inc.	3.600%	4/13/32	500	482		Emory University	2.969%	9/1/50	50	40
Amazon.com Inc.	4.800%	12/5/34	225	236		Ford Foundation	2.415%	6/1/50	60	42
Amazon.com Inc.	3.875%	8/22/37	600	567		Ford Foundation	2.815%	6/1/70	150	102
Amazon.com Inc.	2.875%	5/12/41	500	401		Fortune Brands Home & Security Inc.	4.000%	9/21/23	100	100
Amazon.com Inc.	4.050%	8/22/47	600	563		Fortune Brands Home & Security Inc.	4.000%	6/15/25	233	230
Amazon.com Inc.	2.500%	6/3/50	300	212		Fortune Brands Home & Security Inc.	3.250%	9/15/29	50	43
Amazon.com Inc.	3.100%	5/12/51	700	552		General Motors Co.	4.875%	10/2/23	625	631
Amazon.com Inc.	3.950%	4/13/52	400	368		General Motors Co.	5.400%	10/2/23	250	254
Amazon.com Inc.	2.700%	6/3/60	400	271		General Motors Co.	6.125%	10/1/25	600	620
Amazon.com Inc.	3.250%	5/12/61	200	152		General Motors Co.	6.800%	10/1/27	100	105
Amazon.com Inc.	4.100%	4/13/62	400	362		General Motors Co.	5.000%	4/1/35	165	148
American Honda Finance Corp.	0.875%	7/7/23	200	195		General Motors Co.	6.600%	4/1/36	250	253
American Honda Finance Corp.	3.450%	7/14/23	125	125		General Motors Co.	5.150%	4/1/38	225	197
American Honda Finance Corp.	3.625%	10/10/23	100	100		General Motors Co.	6.250%	10/2/43	210	200
American Honda Finance Corp.	2.900%	2/16/24	150	149		General Motors Co.	5.200%	4/1/45	230	194
American Honda Finance Corp.	0.550%	7/12/24	500	470		General Motors Co.	5.400%	4/1/48	200	175
American Honda Finance Corp.	2.150%	9/10/24	125	121		General Motors Co.	5.950%	4/1/49	175	163
American Honda Finance Corp.	1.200%	7/8/25	200	185		General Motors Financial Co. Inc.	1.700%	8/18/23	500	488
American Honda Finance Corp.	2.350%	1/8/27	100	93		General Motors Financial Co. Inc.	1.050%	3/8/24	200	189
American Honda Finance Corp.	2.000%	3/24/28	100	89		General Motors Financial Co. Inc.	3.950%	4/13/24	400	397
American Honda Finance Corp.	2.250%	1/12/29	100	88		General Motors Financial Co. Inc.	1.200%	10/15/24	200	186
American Honda Finance Corp.	1.800%	1/13/31	300	246		General Motors Financial Co. Inc.	3.500%	11/7/24	200	195
American University	3.672%	4/1/49	110	94		General Motors Financial Co. Inc.	2.900%	2/26/25	958	914
Aptiv plc	4.350%	3/15/29	50	47		General Motors Financial Co. Inc.	3.800%	4/7/25	250	244
Aptiv plc	4.400%	10/1/46	50	39		General Motors Financial Co. Inc.	4.350%	4/9/25	325	321
Aptiv plc	5.400%	3/15/49	50	46		General Motors Financial Co. Inc.	2.750%	6/20/25	150	141
Aptiv plc	3.100%	12/1/51	250	161		General Motors Financial Co. Inc.	5.250%	3/1/26	150	150
Aptiv plc / Aptiv Corp.	3.250%	3/1/32	200	170		General Motors Financial Co. Inc.	1.500%	6/10/26	200	175
Aptiv plc / Aptiv Corp.	4.150%	5/1/52	200	153		General Motors Financial Co. Inc.	4.350%	1/17/27	325	312
AutoNation Inc.	3.500%	11/15/24	205	199		General Motors Financial Co. Inc.	5.000%	4/9/27	250	245
AutoNation Inc.	4.500%	10/1/25	150	150		General Motors Financial Co. Inc.	2.700%	8/20/27	500	439
AutoNation Inc.	3.800%	11/15/27	75	71		General Motors Financial Co. Inc.	2.400%	4/10/28	200	169
AutoNation Inc.	3.850%	3/1/32	250	216		General Motors Financial Co. Inc.	2.400%	10/15/28	200	166
AutoZone Inc.	3.125%	7/15/23	125	124		General Motors Financial Co. Inc.	4.300%	4/6/29	500	461
AutoZone Inc.	3.125%	4/18/24	130	129		General Motors Financial Co. Inc.	3.600%	6/21/30	700	606
AutoZone Inc.	3.250%	4/15/25	132	129		General Motors Financial Co. Inc.	2.350%	1/8/31	300	233
AutoZone Inc.	3.625%	4/15/25	153	151		General Motors Financial Co. Inc.	2.700%	6/10/31	200	158
AutoZone Inc.	3.125%	4/21/26	100	96		George Washington University	4.126%	9/15/48	300	275
AutoZone Inc.	3.750%	6/1/27	100	97		Georgetown University	4.315%	4/1/49	68	62
AutoZone Inc.	3.750%	4/18/29	100	94		Georgetown University	2.943%	4/1/50	100	71
AutoZone Inc.	4.000%	4/15/30	250	237		Georgetown University	5.215%	10/1/18	59	56
AutoZone Inc.	1.650%	1/15/31	200	157		Harley-Davidson Inc.	3.500%	7/28/25	100	97
Best Buy Co. Inc.	4.450%	10/1/28	200	197		Harley-Davidson Inc.	4.625%	7/28/45	125	96
BorgWarner Inc.	3.375%	3/15/25	75	74		Hasbro Inc.	3.900%	11/19/29	350	321
BorgWarner Inc.	2.650%	7/1/27	200	182		Hasbro Inc.	6.350%	3/15/40	125	128
BorgWarner Inc.	4.375%	3/15/45	100	81		Hasbro Inc.	5.100%	5/15/44	50	45
Brunswick Corp.	0.850%	8/18/24	200	185		Home Depot Inc.	3.750%	2/15/24	200	202
California Endowment	2.498%	4/1/51	50	36		Home Depot Inc.	2.700%	4/15/25	200	196
California Institute of Technology	4.321%	8/1/45	70	70		Home Depot Inc.	3.000%	4/1/26	275	270
California Institute of Technology	4.700%	11/1/11	50	48		Home Depot Inc.	2.500%	4/15/27	395	374
California Institute of Technology	3.650%	9/1/19	100	75		Home Depot Inc.	2.800%	9/14/27	200	191
Claremont Mckenna College	3.775%	1/1/22	200	143		Home Depot Inc.	2.950%	6/15/29	600	561
Daimler Finance North America LLC	8.500%	1/18/31	250	316		Home Depot Inc.	2.700%	4/15/30	445	404
Darden Restaurants Inc.	3.850%	5/1/27	200	192		Home Depot Inc.	1.375%	3/15/31	500	403
Darden Restaurants Inc.	4.550%	2/15/48	50	41		Home Depot Inc.	1.875%	9/15/31	200	167
Dick's Sporting Goods Inc.	3.150%	1/15/32	200	158						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Home Depot Inc.	3.250%	4/15/32	200	187						
Home Depot Inc.	5.875%	12/16/36	825	948						
Home Depot Inc.	3.300%	4/15/40	295	250						
Home Depot Inc.	5.950%	4/1/41	175	200						
Home Depot Inc.	4.200%	4/1/43	200	187						
Home Depot Inc.	4.875%	2/15/44	300	305						
Home Depot Inc.	4.400%	3/15/45	100	96						
Home Depot Inc.	4.250%	4/1/46	330	311						
Home Depot Inc.	3.900%	6/15/47	250	224						
Home Depot Inc.	4.500%	12/6/48	225	220						
Home Depot Inc.	3.350%	4/15/50	375	304						
Home Depot Inc.	2.375%	3/15/51	200	135						
Home Depot Inc.	2.750%	9/15/51	300	218						
Home Depot Inc.	3.625%	4/15/52	500	428						
Honda Motor Co. Ltd.	2.534%	3/10/27	200	187						
Honda Motor Co. Ltd.	2.967%	3/10/32	700	628						
Hyatt Hotels Corp.	3.375%	7/15/23	100	98						
Hyatt Hotels Corp.	1.300%	10/1/23	200	194						
Hyatt Hotels Corp.	1.800%	10/1/24	200	189						
Hyatt Hotels Corp.	4.850%	3/15/26	200	199						
Hyatt Hotels Corp.	4.375%	9/15/28	75	71						
Hyatt Hotels Corp.	6.000%	4/23/30	200	201						
JD.com Inc.	3.875%	4/29/26	200	196						
JD.com Inc.	3.375%	1/14/30	200	183						
Johns Hopkins University	4.083%	7/1/53	75	72						
Lear Corp.	3.800%	9/15/27	41	39						
Lear Corp.	4.250%	5/15/29	150	139						
Lear Corp.	3.500%	5/30/30	100	87						
Lear Corp.	5.250%	5/15/49	125	108						
Leggett & Platt Inc.	3.800%	11/15/24	100	99						
Leggett & Platt Inc.	3.500%	11/15/27	125	118						
Leggett & Platt Inc.	4.400%	3/15/29	75	73						
Leggett & Platt Inc.	3.500%	11/15/51	200	152						
Leland Stanford Junior University	3.647%	5/1/48	200	186						
Lennar Corp.	4.500%	4/30/24	300	299						
Lennar Corp.	5.250%	6/1/26	200	202						
Lennar Corp.	4.750%	11/29/27	200	195						
Lowe's Cos. Inc.	3.875%	9/15/23	275	276						
Lowe's Cos. Inc.	3.125%	9/15/24	100	98						
Lowe's Cos. Inc.	3.375%	9/15/25	200	197						
Lowe's Cos. Inc.	2.500%	4/15/26	250	237						
Lowe's Cos. Inc.	3.100%	5/3/27	350	332						
Lowe's Cos. Inc.	1.300%	4/15/28	260	220						
Lowe's Cos. Inc.	1.700%	9/15/28	200	170						
Lowe's Cos. Inc.	6.500%	3/15/29	67	74						
Lowe's Cos. Inc.	3.650%	4/5/29	300	283						
Lowe's Cos. Inc.	4.500%	4/15/30	250	247						
Lowe's Cos. Inc.	1.700%	10/15/30	300	241						
Lowe's Cos. Inc.	2.625%	4/1/31	500	428						
Lowe's Cos. Inc.	3.750%	4/1/32	500	464						
Lowe's Cos. Inc.	2.800%	9/15/41	200	145						
Lowe's Cos. Inc.	4.250%	9/15/44	28	23						
Lowe's Cos. Inc.	3.700%	4/15/46	250	201						
Lowe's Cos. Inc.	4.050%	5/3/47	300	251						
Lowe's Cos. Inc.	3.000%	10/15/50	500	349						
Lowe's Cos. Inc.	4.250%	4/1/52	300	260						
Lowe's Cos. Inc.	4.450%	4/1/62	450	385						
Magna International Inc.	3.625%	6/15/24	170	169						
Magna International Inc.	4.150%	10/1/25	100	100						
Magna International Inc.	2.450%	6/15/30	100	85						
Marriott International Inc.	2.125%	10/3/22	200	199						
Marriott International Inc.	3.750%	3/15/25	175	173						
Marriott International Inc.	3.750%	10/1/25	65	64						
Marriott International Inc.	3.125%	6/15/26	1,083	1,030						
Marriott International Inc.	4.000%	4/15/28	50	48						
Marriott International Inc.	4.625%	6/15/30	200	191						
Marriott International Inc.	2.850%	4/15/31	300	249						
Masco Corp.	3.500%	11/15/27	100	95						
Masco Corp.	1.500%	2/15/28	200	168						
Masco Corp.	7.750%	8/1/29	24	28						
Masco Corp.	4.500%	5/15/47	100	85						
					2	Massachusetts Institute of Technology	3.959%	7/1/38	125	122
						Massachusetts Institute of Technology	2.989%	7/1/50	85	69
						Massachusetts Institute of Technology	3.067%	4/1/52	100	82
						Massachusetts Institute of Technology	5.600%	7/1/11	130	154
						Massachusetts Institute of Technology	4.678%	7/1/14	125	125
						Massachusetts Institute of Technology	3.885%	7/1/16	100	84
						McDonald's Corp.	3.300%	7/1/25	497	493
						McDonald's Corp.	3.700%	1/30/26	300	300
						McDonald's Corp.	3.500%	3/1/27	200	196
						McDonald's Corp.	3.500%	7/1/27	315	309
						McDonald's Corp.	3.800%	4/1/28	350	344
						McDonald's Corp.	2.625%	9/1/29	200	179
						McDonald's Corp.	2.125%	3/1/30	200	171
						McDonald's Corp.	3.600%	7/1/30	200	190
						McDonald's Corp.	4.700%	12/9/35	200	199
						McDonald's Corp.	6.300%	10/15/37	150	172
						McDonald's Corp.	6.300%	3/1/38	100	114
						McDonald's Corp.	5.700%	2/1/39	100	108
						McDonald's Corp.	3.700%	2/15/42	25	21
						McDonald's Corp.	3.625%	5/1/43	100	83
						McDonald's Corp.	4.600%	5/26/45	210	198
						McDonald's Corp.	4.875%	12/9/45	300	294
						McDonald's Corp.	4.450%	3/1/47	250	233
						McDonald's Corp.	4.450%	9/1/48	150	139
						McDonald's Corp.	3.625%	9/1/49	200	164
						McDonald's Corp.	4.200%	4/1/50	200	180
						Mohawk Industries Inc.	3.625%	5/15/30	125	112
						NIKE Inc.	2.400%	3/27/25	225	220
						NIKE Inc.	2.375%	11/1/26	200	190
						NIKE Inc.	2.750%	3/27/27	200	192
						NIKE Inc.	2.850%	3/27/30	200	184
						NIKE Inc.	3.625%	5/1/43	125	110
						NIKE Inc.	3.875%	11/1/45	225	207
						NIKE Inc.	3.375%	3/27/50	300	255
					2	Northwestern University	4.643%	12/1/44	75	77
					2	Northwestern University	2.640%	12/1/50	50	36
					2	Northwestern University	3.662%	12/1/57	75	65
						NVR Inc.	3.000%	5/15/30	200	172
						O'Reilly Automotive Inc.	3.600%	9/1/27	325	314
						O'Reilly Automotive Inc.	1.750%	3/15/31	500	395
						President and Fellows of Harvard College	4.875%	10/15/40	225	241
						President and Fellows of Harvard College	3.150%	7/15/46	100	85
						President and Fellows of Harvard College	3.745%	11/15/52	100	94
						PulteGroup Inc.	5.500%	3/1/26	200	203
						PulteGroup Inc.	6.375%	5/15/33	300	308
						Ralph Lauren Corp.	3.750%	9/15/25	50	50
						Ralph Lauren Corp.	2.950%	6/15/30	200	176
						Rockefeller Foundation	2.492%	10/1/50	250	181
						Ross Stores Inc.	4.600%	4/15/25	200	202
						Ross Stores Inc.	1.875%	4/15/31	200	158
						Sands China Ltd.	3.800%	1/8/26	200	160
						Starbucks Corp.	3.850%	10/1/23	100	101
						Starbucks Corp.	2.450%	6/15/26	200	189
						Starbucks Corp.	3.500%	3/1/28	100	96
						Starbucks Corp.	4.000%	11/15/28	200	195
						Starbucks Corp.	3.550%	8/15/29	200	188
						Starbucks Corp.	2.250%	3/12/30	450	381
						Starbucks Corp.	2.550%	11/15/30	550	469
						Starbucks Corp.	4.300%	6/15/45	50	44
						Starbucks Corp.	3.750%	12/1/47	125	102
						Starbucks Corp.	4.500%	11/15/48	200	182
						Starbucks Corp.	3.350%	3/12/50	100	75
						Starbucks Corp.	3.500%	11/15/50	300	235

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Tapestry Inc.	4.125%	7/15/27	23	22	Altria Group Inc.	4.500%	5/2/43	125	93
Tapestry Inc.	3.050%	3/15/32	200	163	Altria Group Inc.	5.375%	1/31/44	350	302
TJX Cos. Inc.	2.250%	9/15/26	350	328	Altria Group Inc.	3.875%	9/16/46	425	286
Toyota Motor Corp.	3.419%	7/20/23	150	151	Altria Group Inc.	5.950%	2/14/49	155	136
Toyota Motor Corp.	2.358%	7/2/24	100	98	Altria Group Inc.	3.700%	2/4/51	1,000	643
Toyota Motor Corp.	1.339%	3/25/26	500	455	Altria Group Inc.	6.200%	2/14/59	70	65
Toyota Motor Corp.	2.760%	7/2/29	100	91	Anheuser-Busch Cos. LLC /				
Toyota Motor Credit Corp.	0.500%	8/14/23	500	485	Anheuser-Busch InBev				
Toyota Motor Credit Corp.	1.350%	8/25/23	200	196	Worldwide Inc.	3.650%	2/1/26	1,045	1,029
Toyota Motor Credit Corp.	2.250%	10/18/23	300	296	Anheuser-Busch Cos. LLC /				
Toyota Motor Credit Corp.	2.900%	4/17/24	125	124	Anheuser-Busch InBev				
Toyota Motor Credit Corp.	0.500%	6/18/24	200	189	Worldwide Inc.	4.700%	2/1/36	1,195	1,147
Toyota Motor Credit Corp.	0.625%	9/13/24	200	188	Anheuser-Busch Cos. LLC /				
Toyota Motor Credit Corp.	1.450%	1/13/25	200	190	Anheuser-Busch InBev				
Toyota Motor Credit Corp.	1.800%	2/13/25	250	239	Worldwide Inc.	4.900%	2/1/46	1,630	1,537
Toyota Motor Credit Corp.	3.400%	4/14/25	125	124	Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	100	96
Toyota Motor Credit Corp.	1.125%	6/18/26	200	181	Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	300	248
Toyota Motor Credit Corp.	3.200%	1/11/27	200	194	Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	200	181
Toyota Motor Credit Corp.	1.900%	1/13/27	80	73	Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	475	444
Toyota Motor Credit Corp.	1.150%	8/13/27	500	435	Anheuser-Busch InBev				
Toyota Motor Credit Corp.	3.050%	1/11/28	100	95	Worldwide Inc.	4.000%	4/13/28	500	494
Toyota Motor Credit Corp.	1.900%	4/6/28	200	178	Anheuser-Busch InBev				
Toyota Motor Credit Corp.	3.650%	1/8/29	530	515	Worldwide Inc.	4.750%	1/23/29	465	474
Toyota Motor Credit Corp.	2.150%	2/13/30	150	130	Anheuser-Busch InBev				
Toyota Motor Credit Corp.	3.375%	4/1/30	400	376	Worldwide Inc.	3.500%	6/1/30	1,000	937
Toyota Motor Credit Corp.	1.900%	9/12/31	200	165	Anheuser-Busch InBev				
Toyota Motor Credit Corp.	2.400%	1/13/32	60	51	Worldwide Inc.	4.375%	4/15/38	275	252
Tractor Supply Co.	1.750%	11/1/30	200	157	Anheuser-Busch InBev				
Trustees of Boston College	3.129%	7/1/52	100	76	Worldwide Inc.	8.200%	1/15/39	150	194
Trustees of Boston University	4.061%	10/1/48	50	47	Anheuser-Busch InBev				
Trustees of Princeton University	5.700%	3/1/39	150	176	Worldwide Inc.	5.450%	1/23/39	125	127
Trustees of Princeton University	2.516%	7/1/50	150	112	Anheuser-Busch InBev				
Trustees of Princeton University	4.201%	3/1/52	100	102	Worldwide Inc.	4.950%	1/15/42	325	310
Trustees of the University of Pennsylvania	2.396%	10/1/50	200	143	Anheuser-Busch InBev				
Trustees of the University of Pennsylvania	4.674%	9/1/12	50	49	Worldwide Inc.	3.750%	7/15/42	325	265
University of Chicago	2.547%	4/1/50	100	73	Anheuser-Busch InBev				
University of Chicago	3.000%	10/1/52	50	39	Worldwide Inc.	4.600%	4/15/48	700	630
University of Chicago	4.003%	10/1/53	100	96	Anheuser-Busch InBev				
University of Miami	4.063%	4/1/52	100	90	Worldwide Inc.	4.439%	10/6/48	601	529
University of Notre Dame du Lac	3.438%	2/15/45	100	89	Anheuser-Busch InBev				
University of Notre Dame du Lac	3.394%	2/15/48	125	110	Worldwide Inc.	5.550%	1/23/49	600	613
University of Southern California	3.028%	10/1/39	100	85	Anheuser-Busch InBev				
University of Southern California	3.841%	10/1/47	200	185	Worldwide Inc.	4.500%	6/1/50	300	270
University of Southern California	2.945%	10/1/51	200	156	Anheuser-Busch InBev				
University of Southern California	5.250%	10/1/11	100	103	Worldwide Inc.	4.750%	4/15/58	350	316
VF Corp.	2.400%	4/23/25	200	192	Anheuser-Busch InBev				
VF Corp.	2.950%	4/23/30	200	175	Worldwide Inc.	5.800%	1/23/59	155	161
Washington University	3.524%	4/15/54	100	87	Archer-Daniels-Midland Co.				
Washington University	4.349%	4/15/22	50	43	Worldwide Inc.	2.500%	8/11/26	200	192
Whirlpool Corp.	4.000%	3/1/24	50	50	Archer-Daniels-Midland Co.	3.250%	3/27/30	200	188
Whirlpool Corp.	3.700%	5/1/25	75	75	Archer-Daniels-Midland Co.	5.935%	10/1/32	80	90
Whirlpool Corp.	4.750%	2/26/29	150	150	Archer-Daniels-Midland Co.	5.375%	9/15/35	95	104
Whirlpool Corp.	4.500%	6/1/46	100	85	Archer-Daniels-Midland Co.	3.750%	9/15/47	50	45
Whirlpool Corp.	4.600%	5/15/50	75	64	Archer-Daniels-Midland Co.	4.500%	3/15/49	125	125
William Marsh Rice University	3.574%	5/15/45	150	132	Archer-Daniels-Midland Co.	2.700%	9/15/51	200	147
Yale University	0.873%	4/15/25	100	94	BAT Capital Corp.	3.222%	8/15/24	650	632
Yale University	1.482%	4/15/30	100	85	BAT Capital Corp.	4.700%	4/2/27	330	323
Yale University	2.402%	4/15/50	100	71	BAT Capital Corp.	3.557%	8/15/27	875	801
				69,436	BAT Capital Corp.	2.259%	3/25/28	500	418
Consumer Staples (1.8%)					BAT Capital Corp.	2.726%	3/25/31	500	394
Ahold Finance USA LLC	6.875%	5/1/29	100	112	BAT Capital Corp.	4.390%	8/15/37	525	417
Altria Group Inc.	4.000%	1/31/24	250	251	BAT Capital Corp.	4.540%	8/15/47	575	423
Altria Group Inc.	2.350%	5/6/25	150	141	BAT Capital Corp.	4.758%	9/6/49	250	188
Altria Group Inc.	4.400%	2/14/26	997	976	BAT Capital Corp.	3.984%	9/25/50	300	204
Altria Group Inc.	2.625%	9/16/26	75	69	BAT International Finance plc	1.668%	3/25/26	500	443
Altria Group Inc.	4.800%	2/14/29	575	545	Brown-Forman Corp.	3.500%	4/15/25	81	81
Altria Group Inc.	5.800%	2/14/39	120	109	Brown-Forman Corp.	4.500%	7/15/45	100	92
Altria Group Inc.	3.400%	2/4/41	500	332	Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	192
Altria Group Inc.	4.250%	8/9/42	275	202	Bunge Ltd. Finance Corp.	2.750%	5/14/31	350	289
					Campbell Soup Co.	3.950%	3/15/25	200	200
					Campbell Soup Co.	3.300%	3/19/25	125	123
					Campbell Soup Co.	4.150%	3/15/28	175	171
					Campbell Soup Co.	2.375%	4/24/30	150	127

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Campbell Soup Co.	4.800%	3/15/48	135	126					
Campbell Soup Co.	3.125%	4/24/50	100	71					
Church & Dwight Co. Inc.	3.150%	8/1/27	100	96					
Church & Dwight Co. Inc.	3.950%	8/1/47	75	66					
Clorox Co.	3.100%	10/1/27	50	48					
Clorox Co.	3.900%	5/15/28	50	49					
Clorox Co.	1.800%	5/15/30	50	41					
Coca-Cola Co.	1.750%	9/6/24	100	98					
Coca-Cola Co.	3.375%	3/25/27	200	198					
Coca-Cola Co.	2.900%	5/25/27	559	545					
Coca-Cola Co.	1.000%	3/15/28	500	431					
Coca-Cola Co.	2.125%	9/6/29	125	112					
Coca-Cola Co.	3.450%	3/25/30	250	242					
Coca-Cola Co.	1.375%	3/15/31	500	407					
Coca-Cola Co.	4.125%	3/25/40	100	95					
Coca-Cola Co.	2.500%	6/1/40	200	157					
Coca-Cola Co.	2.875%	5/5/41	500	412					
Coca-Cola Co.	4.200%	3/25/50	175	171					
Coca-Cola Co.	2.600%	6/1/50	300	224					
Coca-Cola Co.	2.750%	6/1/60	325	234					
Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	124					
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	200	180					
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	150	150					
Colgate-Palmolive Co.	3.250%	3/15/24	100	100					
Colgate-Palmolive Co.	4.000%	8/15/45	150	139					
Conagra Brands Inc.	3.250%	9/15/22	75	75					
Conagra Brands Inc.	0.500%	8/11/23	200	193					
Conagra Brands Inc.	4.300%	5/1/24	200	201					
Conagra Brands Inc.	4.600%	11/1/25	150	151					
Conagra Brands Inc.	7.000%	10/1/28	75	81					
Conagra Brands Inc.	8.250%	9/15/30	50	58					
Conagra Brands Inc.	5.300%	11/1/38	100	94					
Constellation Brands Inc.	4.750%	11/15/24	175	177					
Constellation Brands Inc.	4.400%	11/15/25	100	100					
Constellation Brands Inc.	3.700%	12/6/26	425	414					
Constellation Brands Inc.	3.500%	5/9/27	150	144					
Constellation Brands Inc.	3.600%	2/15/28	175	166					
Constellation Brands Inc.	4.650%	11/15/28	75	74					
Constellation Brands Inc.	3.150%	8/1/29	225	203					
Constellation Brands Inc.	2.875%	5/1/30	356	309					
Constellation Brands Inc.	2.250%	8/1/31	200	162					
Constellation Brands Inc.	4.100%	2/15/48	100	85					
Constellation Brands Inc.	5.250%	11/15/48	225	222					
Constellation Brands Inc.	3.750%	5/1/50	125	100					
Costco Wholesale Corp.	2.750%	5/18/24	275	273					
Costco Wholesale Corp.	3.000%	5/18/27	100	97					
Costco Wholesale Corp.	1.375%	6/20/27	250	224					
Costco Wholesale Corp.	1.600%	4/20/30	1,900	1,603					
Costco Wholesale Corp.	1.750%	4/20/32	200	165					
Delhaize America LLC	9.000%	4/15/31	100	130					
Diageo Capital plc	2.125%	10/24/24	200	193					
Diageo Capital plc	1.375%	9/29/25	200	187					
Diageo Capital plc	2.375%	10/24/29	200	177					
Diageo Capital plc	2.000%	4/29/30	200	171					
Diageo Capital plc	2.125%	4/29/32	200	167					
Diageo Capital plc	5.875%	9/30/36	50	56					
Diageo Capital plc	3.875%	4/29/43	250	223					
Dollar General Corp.	4.150%	11/1/25	105	105					
Dollar General Corp.	3.875%	4/15/27	150	147					
Dollar General Corp.	4.125%	5/1/28	150	146					
Dollar General Corp.	3.500%	4/3/30	100	92					
Dollar General Corp.	4.125%	4/3/50	200	168					
Dollar Tree Inc.	4.000%	5/15/25	200	199					
Dollar Tree Inc.	4.200%	5/15/28	300	291					
Estee Lauder Cos. Inc.	3.150%	3/15/27	367	357					
Estee Lauder Cos. Inc.	2.375%	12/1/29	125	111					
Estee Lauder Cos. Inc.	6.000%	5/15/37	75	86					
Estee Lauder Cos. Inc.	4.375%	6/15/45	100	94					
Estee Lauder Cos. Inc.	4.150%	3/15/47	100	93					
Estee Lauder Cos. Inc.	3.125%	12/1/49	125	99					
Flowers Foods Inc.	3.500%	10/1/26	75	72					
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	90					
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	600	464					
General Mills Inc.	3.650%	2/15/24	100	101					
General Mills Inc.	4.200%	4/17/28	225	223					
General Mills Inc.	2.875%	4/15/30	150	132					
General Mills Inc.	2.250%	10/14/31	250	205					
GSK Consumer Healthcare Capital US LLC	3.375%	3/24/27	250	239	5				
GSK Consumer Healthcare Capital US LLC	3.375%	3/24/29	250	234	5				
GSK Consumer Healthcare Capital US LLC	3.625%	3/24/32	1,000	923	5				
Hershey Co.	2.625%	5/1/23	100	100					
Hershey Co.	2.050%	11/15/24	55	53					
Hershey Co.	3.200%	8/21/25	65	64					
Hershey Co.	2.300%	8/15/26	100	95					
Hershey Co.	2.450%	11/15/29	130	116					
Hershey Co.	3.125%	11/15/49	150	118					
Hormel Foods Corp.	1.800%	6/11/30	200	168					
Hormel Foods Corp.	3.050%	6/3/51	200	153					
Ingredion Inc.	3.200%	10/1/26	100	96					
Ingredion Inc.	2.900%	6/1/30	175	152					
J M Smucker Co.	3.500%	3/15/25	175	173					
J M Smucker Co.	3.375%	12/15/27	150	143					
J M Smucker Co.	2.375%	3/15/30	100	85					
J M Smucker Co.	2.125%	3/15/32	100	80					
J M Smucker Co.	4.250%	3/15/35	100	92					
J M Smucker Co.	4.375%	3/15/45	125	109					
Kellogg Co.	2.650%	12/1/23	126	125					
Kellogg Co.	3.250%	4/1/26	125	121					
Kellogg Co.	3.400%	11/15/27	125	119					
Kellogg Co.	4.300%	5/15/28	100	100					
Kellogg Co.	7.450%	4/1/31	125	144					
Keurig Dr Pepper Inc.	3.130%	12/15/23	100	100					
Keurig Dr Pepper Inc.	4.417%	5/25/25	66	67					
Keurig Dr Pepper Inc.	3.400%	11/15/25	100	98					
Keurig Dr Pepper Inc.	2.550%	9/15/26	75	70					
Keurig Dr Pepper Inc.	3.430%	6/15/27	100	96					
Keurig Dr Pepper Inc.	3.950%	4/15/29	250	239					
Keurig Dr Pepper Inc.	3.200%	5/1/30	150	134					
Keurig Dr Pepper Inc.	2.250%	3/15/31	250	205					
Keurig Dr Pepper Inc.	4.050%	4/15/32	250	234					
Keurig Dr Pepper Inc.	4.500%	11/15/45	200	177					
Keurig Dr Pepper Inc.	4.420%	12/15/46	125	111					
Keurig Dr Pepper Inc.	3.800%	5/1/50	150	119					
Keurig Dr Pepper Inc.	4.500%	4/15/52	250	220					
Kimberly-Clark Corp.	3.050%	8/15/25	50	49					
Kimberly-Clark Corp.	2.750%	2/15/26	100	97					
Kimberly-Clark Corp.	1.050%	9/15/27	500	436					
Kimberly-Clark Corp.	3.950%	11/1/28	50	50					
Kimberly-Clark Corp.	3.200%	4/25/29	150	143					
Kimberly-Clark Corp.	3.100%	3/26/30	155	145					
Kimberly-Clark Corp.	2.000%	11/2/31	250	210					
Kimberly-Clark Corp.	6.625%	8/1/37	250	304					
Kimberly-Clark Corp.	5.300%	3/1/41	25	26					
Kimberly-Clark Corp.	3.200%	7/30/46	175	140					
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	39					
Kraft Heinz Foods Co.	3.000%	6/1/26	350	331					
Kraft Heinz Foods Co.	3.750%	4/1/30	200	185					
Kraft Heinz Foods Co.	4.250%	3/1/31	200	190					
Kraft Heinz Foods Co.	6.875%	1/26/39	100	110					
Kraft Heinz Foods Co.	6.500%	2/9/40	250	267					
Kraft Heinz Foods Co.	5.200%	7/15/45	800	742					
Kraft Heinz Foods Co.	4.375%	6/1/46	450	375					
Kraft Heinz Foods Co.	4.875%	10/1/49	350	310					
Kraft Heinz Foods Co.	5.500%	6/1/50	250	240					
Kroger Co.	4.000%	2/1/24	100	101					
Kroger Co.	3.500%	2/1/26	160	158					
Kroger Co.	2.650%	10/15/26	140	131					
Kroger Co.	3.700%	8/1/27	100	97					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	275	232	5	ConocoPhillips Co.	4.025%	3/15/62	300	256
Boardwalk Pipelines LP	4.950%	12/15/24	150	151		Continental Resources Inc.	4.375%	1/15/28	200	188
Boardwalk Pipelines LP	5.950%	6/1/26	200	207	5	Continental Resources Inc.	4.900%	6/1/44	50	39
Boardwalk Pipelines LP	4.450%	7/15/27	100	97	5	Coterra Energy Inc.	4.375%	6/1/24	200	200
BP Capital Markets America Inc.	3.194%	4/6/25	230	227		Coterra Energy Inc.	3.900%	5/15/27	200	192
BP Capital Markets America Inc.	3.410%	2/11/26	100	98		Devon Energy Corp.	5.250%	9/15/24	200	204
BP Capital Markets America Inc.	3.119%	5/4/26	550	532		Devon Energy Corp.	5.850%	12/15/25	100	104
BP Capital Markets America Inc.	3.017%	1/16/27	400	382		Devon Energy Corp.	5.250%	10/15/27	100	101
BP Capital Markets America Inc.	4.234%	11/6/28	225	224		Devon Energy Corp.	5.875%	6/15/28	130	132
BP Capital Markets America Inc.	3.633%	4/6/30	350	331		Devon Energy Corp.	4.500%	1/15/30	130	123
BP Capital Markets America Inc.	2.721%	1/12/32	200	172		Devon Energy Corp.	7.875%	9/30/31	160	187
BP Capital Markets America Inc.	3.060%	6/17/41	300	234		Devon Energy Corp.	7.950%	4/15/32	163	192
BP Capital Markets America Inc.	3.000%	2/24/50	450	327		Devon Energy Corp.	5.000%	6/15/45	150	139
BP Capital Markets America Inc.	2.772%	11/10/50	300	209		Diamondback Energy Inc.	3.250%	12/1/26	100	98
BP Capital Markets America Inc.	2.939%	6/4/51	500	357		Diamondback Energy Inc.	3.500%	12/1/29	200	183
BP Capital Markets America Inc.	3.001%	3/17/52	300	217		Diamondback Energy Inc.	3.125%	3/24/31	200	174
BP Capital Markets America Inc.	3.379%	2/8/61	400	296		Diamondback Energy Inc.	4.400%	3/24/51	200	171
BP Capital Markets plc	3.279%	9/19/27	200	192	5	Diamondback Energy Inc.	4.250%	3/15/52	200	166
Burlington Resources LLC	7.400%	12/1/31	175	211		Eastern Gas Transmission & Storage Inc.	3.600%	12/15/24	66	66
Canadian Natural Resources Ltd.	3.850%	6/1/27	500	480	5	Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	100	91
Canadian Natural Resources Ltd.	2.950%	7/15/30	100	88	5	Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	200	184
Canadian Natural Resources Ltd.	7.200%	1/15/32	150	170		Enable Midstream Partners LP	3.900%	5/15/24	150	148
Canadian Natural Resources Ltd.	6.450%	6/30/33	125	135		Enable Midstream Partners LP	4.400%	3/15/27	150	145
Canadian Natural Resources Ltd.	5.850%	2/1/35	100	102		Enable Midstream Partners LP	4.950%	5/15/28	200	196
Canadian Natural Resources Ltd.	6.500%	2/15/37	150	160		Enable Midstream Partners LP	4.150%	9/15/29	200	182
Canadian Natural Resources Ltd.	6.250%	3/15/38	300	318		Enable Midstream Partners LP	5.000%	5/15/44	100	84
Canadian Natural Resources Ltd.	4.950%	6/1/47	140	133		Enbridge Energy Partners LP	5.875%	10/15/25	150	157
Cenovus Energy Inc.	5.375%	7/15/25	277	285		Enbridge Energy Partners LP	7.500%	4/15/38	150	177
Cenovus Energy Inc.	4.250%	4/15/27	200	196		Enbridge Energy Partners LP	5.500%	9/15/40	125	125
Cenovus Energy Inc.	4.400%	4/15/29	250	241		Enbridge Energy Partners LP	7.375%	10/15/45	125	150
Cenovus Energy Inc.	2.650%	1/15/32	100	83		Enbridge Inc.	0.550%	10/4/23	200	193
Cenovus Energy Inc.	5.250%	6/15/37	200	195		Enbridge Inc.	2.500%	1/15/25	100	96
Cenovus Energy Inc.	6.800%	9/15/37	50	55		Enbridge Inc.	1.600%	10/4/26	200	178
Cenovus Energy Inc.	6.750%	11/15/39	300	319		Enbridge Inc.	3.700%	7/15/27	150	144
Cenovus Energy Inc.	5.400%	6/15/47	200	193		Enbridge Inc.	3.125%	11/15/29	200	181
Cenovus Energy Inc.	3.750%	2/15/52	150	114		Enbridge Inc.	2.500%	8/1/33	200	162
Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	200	207		Enbridge Inc.	4.500%	6/10/44	100	87
Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	225	230		Enbridge Inc.	4.000%	11/15/49	100	84
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	525	527		Enbridge Inc.	3.400%	8/1/51	400	302
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	300	275		Energy Transfer LP	4.050%	3/15/25	1,000	985
Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	100	78		Energy Transfer LP	4.750%	1/15/26	500	499
Chevron Corp.	1.554%	5/11/25	300	284		Energy Transfer LP	5.500%	6/1/27	300	304
Chevron Corp.	2.236%	5/11/30	500	440		Energy Transfer LP	5.250%	4/15/29	425	421
Chevron USA Inc.	1.018%	8/12/27	500	436		Energy Transfer LP	3.750%	5/15/30	450	405
Chevron USA Inc.	3.850%	1/15/28	100	99		Energy Transfer LP	4.950%	1/15/43	175	145
Chevron USA Inc.	3.250%	10/15/29	200	189		Energy Transfer LP	5.300%	4/1/44	300	260
Chevron USA Inc.	5.250%	11/15/43	175	186		Energy Transfer LP	5.300%	4/15/47	200	173
Chevron USA Inc.	2.343%	8/12/50	200	138		Energy Transfer LP	5.400%	10/1/47	275	242
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	400	352		Energy Transfer LP / Regency Energy Finance Corp.	4.500%	11/1/23	100	100
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	200	147		Energy Transfer Operating LP	6.625%	10/15/36	150	151
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	200	204		Energy Transfer Operating LP	5.800%	6/15/38	150	141
CNOOC Petroleum North America ULC	5.875%	3/10/35	200	211		Energy Transfer Operating LP	6.050%	6/1/41	100	97
CNOOC Petroleum North America ULC	6.400%	5/15/37	300	334		Energy Transfer Operating LP	6.500%	2/1/42	275	276
Columbia Pipeline Group Inc.	4.500%	6/1/25	300	303		Energy Transfer Operating LP	5.150%	3/15/45	150	128
Columbia Pipeline Group Inc.	5.800%	6/1/45	100	103		Energy Transfer Operating LP	6.125%	12/15/45	200	192
ConocoPhillips	4.300%	8/15/28	50	51		Energy Transfer Operating LP	6.000%	6/15/48	300	282
ConocoPhillips	2.400%	2/15/31	300	257		Energy Transfer Operating LP	6.250%	4/15/49	320	310
ConocoPhillips	5.900%	10/15/32	450	495		Energy Transfer Operating LP	5.000%	5/15/50	500	425
ConocoPhillips	5.900%	5/15/38	450	498		Enterprise Products Operating LLC	3.900%	2/15/24	175	175
ConocoPhillips	6.500%	2/1/39	100	117		Enterprise Products Operating LLC	3.750%	2/15/25	150	149
ConocoPhillips	4.875%	10/1/47	100	99		Enterprise Products Operating LLC	3.700%	2/15/26	150	148
ConocoPhillips Co.	6.950%	4/15/29	262	300		Enterprise Products Operating LLC	3.950%	2/15/27	100	99
ConocoPhillips Co.	3.758%	3/15/42	88	77		Enterprise Products Operating LLC	3.125%	7/31/29	400	360
ConocoPhillips Co.	4.300%	11/15/44	275	253		Enterprise Products Operating LLC	2.800%	1/31/30	300	263
						Enterprise Products Operating LLC	6.875%	3/1/33	175	201
						Enterprise Products Operating LLC	7.550%	4/15/38	150	178
						Enterprise Products Operating LLC	6.125%	10/15/39	300	318
						Enterprise Products Operating LLC	5.950%	2/1/41	175	183

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enterprise Products Operating LLC	4.450%	2/15/43	300	262	Kinder Morgan Inc.	7.750%	1/15/32	265	309
Enterprise Products Operating LLC	4.850%	3/15/44	520	472	Kinder Morgan Inc.	5.300%	12/1/34	175	170
Enterprise Products Operating LLC	4.900%	5/15/46	425	391	Kinder Morgan Inc.	5.550%	6/1/45	200	189
Enterprise Products Operating LLC	4.250%	2/15/48	300	253	Kinder Morgan Inc.	5.050%	2/15/46	350	313
Enterprise Products Operating LLC	4.200%	1/31/50	350	292	Kinder Morgan Inc.	3.600%	2/15/51	200	147
Enterprise Products Operating LLC	3.200%	2/15/52	300	215	Magellan Midstream Partners LP	3.250%	6/1/30	200	177
Enterprise Products Operating LLC	3.300%	2/15/53	200	146	Magellan Midstream Partners LP	5.150%	10/15/43	125	116
Enterprise Products Operating LLC	3.950%	1/31/60	200	158	Magellan Midstream Partners LP	4.250%	9/15/46	200	169
Enterprise Products Operating LLC	5.250%	8/16/77	100	84	Magellan Midstream Partners LP	4.200%	10/3/47	150	124
Enterprise Products Operating LLC	5.375%	2/15/78	200	159	Magellan Midstream Partners LP	4.850%	2/1/49	100	90
EOG Resources Inc.	4.150%	1/15/26	150	151	Marathon Oil Corp.	4.400%	7/15/27	200	195
EOG Resources Inc.	4.375%	4/15/30	200	201	Marathon Oil Corp.	6.800%	3/15/32	400	434
EOG Resources Inc.	4.950%	4/15/50	200	207	Marathon Oil Corp.	5.200%	6/1/45	100	92
EQT Corp.	6.625%	2/1/25	100	103	Marathon Petroleum Corp.	4.700%	5/1/25	300	304
EQT Corp.	3.125%	5/15/26	150	141	Marathon Petroleum Corp.	5.125%	12/15/26	200	205
EQT Corp.	3.900%	10/1/27	100	93	Marathon Petroleum Corp.	6.500%	3/1/41	300	326
EQT Corp.	5.000%	1/15/29	200	194	Marathon Petroleum Corp.	4.500%	4/1/48	360	304
EQT Corp.	7.500%	2/1/30	200	215	MPLX LP	4.500%	7/15/23	200	200
Equinor ASA	2.650%	1/15/24	375	371	MPLX LP	4.875%	12/1/24	400	403
Equinor ASA	3.700%	3/1/24	150	151	MPLX LP	4.875%	6/1/25	283	285
Equinor ASA	3.250%	11/10/24	150	149	MPLX LP	4.125%	3/1/27	300	290
Equinor ASA	1.750%	1/22/26	479	447	MPLX LP	4.250%	12/1/27	400	385
Equinor ASA	7.250%	9/23/27	250	286	MPLX LP	4.000%	3/15/28	400	379
Equinor ASA	3.625%	9/10/28	175	171	MPLX LP	2.650%	8/15/30	500	417
Equinor ASA	2.375%	5/22/30	400	351	MPLX LP	4.500%	4/15/38	400	351
Equinor ASA	5.100%	8/17/40	125	131	MPLX LP	5.500%	2/15/49	455	423
Equinor ASA	4.250%	11/23/41	175	165	Newfield Exploration Co.	5.375%	1/1/26	100	101
Equinor ASA	3.950%	5/15/43	125	112	NOV Inc.	3.600%	12/1/29	200	179
Equinor ASA	4.800%	11/8/43	175	175	NOV Inc.	3.950%	12/1/42	125	92
Equinor ASA	3.250%	11/18/49	225	179	ONEOK Inc.	7.500%	9/1/23	100	103
Equinor ASA	3.700%	4/6/50	405	349	ONEOK Inc.	2.750%	9/1/24	100	97
Exxon Mobil Corp.	2.992%	3/19/25	950	936	ONEOK Inc.	2.200%	9/15/25	425	396
Exxon Mobil Corp.	3.043%	3/1/26	300	294	ONEOK Inc.	4.550%	7/15/28	200	193
Exxon Mobil Corp.	2.275%	8/16/26	600	570	ONEOK Inc.	4.350%	3/15/29	100	94
Exxon Mobil Corp.	2.440%	8/16/29	250	225	ONEOK Inc.	3.400%	9/1/29	245	216
Exxon Mobil Corp.	3.482%	3/19/30	375	359	ONEOK Inc.	3.100%	3/15/30	200	172
Exxon Mobil Corp.	2.610%	10/15/30	650	584	ONEOK Inc.	4.950%	7/13/47	200	170
Exxon Mobil Corp.	2.995%	8/16/39	300	245	ONEOK Inc.	4.450%	9/1/49	150	120
Exxon Mobil Corp.	4.227%	3/19/40	400	378	ONEOK Inc.	4.500%	3/15/50	100	80
Exxon Mobil Corp.	3.567%	3/6/45	235	199	ONEOK Partners LP	6.650%	10/1/36	300	305
Exxon Mobil Corp.	4.114%	3/1/46	400	366	ONEOK Partners LP	6.125%	2/1/41	150	143
Exxon Mobil Corp.	4.327%	3/19/50	825	779	Ovintiv Inc.	7.375%	11/1/31	50	55
Exxon Mobil Corp.	3.452%	4/15/51	600	493	Ovintiv Inc.	6.500%	8/15/34	150	156
Halliburton Co.	3.500%	8/1/23	112	112	Ovintiv Inc.	6.625%	8/15/37	200	209
Halliburton Co.	3.800%	11/15/25	8	8	Ovintiv Inc.	6.500%	2/1/38	100	104
Halliburton Co.	2.920%	3/1/30	200	177	Petroleos Mexicanos	2.378%	4/15/25	15	14
Halliburton Co.	4.850%	11/15/35	200	192	Phillips 66	3.850%	4/9/25	300	298
Halliburton Co.	6.700%	9/15/38	345	379	Phillips 66	2.150%	12/15/30	400	327
Halliburton Co.	4.500%	11/15/41	100	87	Phillips 66	4.650%	11/15/34	500	485
Halliburton Co.	4.750%	8/1/43	150	133	Phillips 66	4.875%	11/15/44	500	484
Halliburton Co.	5.000%	11/15/45	500	459	Phillips 66	3.300%	3/15/52	200	149
Helmerich & Payne Inc.	2.900%	9/29/31	100	86	Phillips 66 Co.	2.450%	12/15/24	50	48
Hess Corp.	3.500%	7/15/24	100	98	Phillips 66 Co.	3.605%	2/15/25	250	247
Hess Corp.	4.300%	4/1/27	250	244	Phillips 66 Co.	3.750%	3/1/28	50	48
Hess Corp.	7.125%	3/15/33	100	111	Phillips 66 Co.	3.150%	12/15/29	100	90
Hess Corp.	5.600%	2/15/41	550	536	Phillips 66 Co.	4.680%	2/15/45	245	226
HF Sinclair Corp.	5.875%	4/1/26	200	202	Pioneer Natural Resources Co.	1.900%	8/15/30	300	245
Kinder Morgan Energy Partners LP	3.500%	9/1/23	250	249	Pioneer Natural Resources Co.	2.150%	1/15/31	200	165
Kinder Morgan Energy Partners LP	4.300%	5/1/24	500	501	Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	600	588
Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	51	Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	98
Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	265	Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	275	243
Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	54	Plains All American Pipeline LP / PAA Finance Corp.	3.800%	9/15/30	200	177
Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	205	Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	100	100
Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	260	Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	158
Kinder Morgan Energy Partners LP	5.625%	9/1/41	50	47	Sabine Pass Liquefaction LLC	5.750%	5/15/24	400	408
Kinder Morgan Energy Partners LP	4.700%	11/1/42	475	402	Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	409
Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	66					
Kinder Morgan Inc.	4.300%	6/1/25	300	299					
Kinder Morgan Inc.	1.750%	11/15/26	200	177					
Kinder Morgan Inc.	4.300%	3/1/28	500	487					
Kinder Morgan Inc.	7.800%	8/1/31	290	337					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Air Lease Corp.	3.625%	12/1/27	200	178	Arch Capital Group US Inc.	5.144%	11/1/43	50	49
Air Lease Corp.	2.100%	9/1/28	500	405	Ares Capital Corp.	4.200%	6/10/24	200	196
Air Lease Corp.	4.625%	10/1/28	100	92	Ares Capital Corp.	4.250%	3/1/25	105	100
Air Lease Corp.	3.250%	10/1/29	100	83	Ares Capital Corp.	3.250%	7/15/25	115	106
Air Lease Corp.	3.000%	2/1/30	225	183	Ares Capital Corp.	2.150%	7/15/26	500	420
Air Lease Corp.	3.125%	12/1/30	750	611	Ares Capital Corp.	2.875%	6/15/27	224	187
Air Lease Corp.	2.875%	1/15/32	200	156	Aspen Insurance Holdings Ltd.	4.650%	11/15/23	175	177
Aircastle Ltd.	4.400%	9/25/23	125	124	Assurant Inc.	4.200%	9/27/23	74	74
Aircastle Ltd.	4.125%	5/1/24	400	389	Assurant Inc.	4.900%	3/27/28	100	99
Aircastle Ltd.	4.250%	6/15/26	100	92	Assurant Inc.	6.750%	2/15/34	9	10
Alleghany Corp.	3.625%	5/15/30	100	94	Assured Guaranty US Holdings Inc.	5.000%	7/1/24	49	50
Alleghany Corp.	4.900%	9/15/44	100	95	Athene Holding Ltd.	4.125%	1/12/28	200	186
Alleghany Corp.	3.250%	8/15/51	250	184	Athene Holding Ltd.	6.150%	4/3/30	210	210
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	73	Athene Holding Ltd.	3.500%	1/15/31	500	423
Allstate Corp.	1.450%	12/15/30	500	397	Athene Holding Ltd.	3.950%	5/25/51	200	147
Allstate Corp.	5.550%	5/9/35	75	81	Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	250	249
Allstate Corp.	4.500%	6/15/43	125	117	AXA SA	8.600%	12/15/30	225	266
Allstate Corp.	4.200%	12/15/46	200	182	AXIS Specialty Finance LLC	3.900%	7/15/29	50	47
Allstate Corp.	3.850%	8/10/49	100	86	AXIS Specialty Finance LLC	4.900%	1/15/40	50	43
Allstate Corp.	5.750%	8/15/53	75	67	AXIS Specialty Finance plc	4.000%	12/6/27	550	532
Allstate Corp.	6.500%	5/15/67	100	102	Banco Santander SA	5.179%	11/19/25	250	251
Ally Financial Inc.	1.450%	10/2/23	1,000	967	Banco Santander SA	1.849%	3/25/26	1,000	900
Ally Financial Inc.	3.875%	5/21/24	150	148	Banco Santander SA	4.250%	4/11/27	600	579
Ally Financial Inc.	5.125%	9/30/24	135	136	Banco Santander SA	3.800%	2/23/28	200	187
Ally Financial Inc.	2.200%	11/2/28	450	367	Banco Santander SA	4.379%	4/12/28	200	192
Ally Financial Inc.	8.000%	11/1/31	400	445	Banco Santander SA	2.958%	3/25/31	600	503
American Express Co.	3.700%	8/3/23	325	326	Bank of America Corp.	4.100%	7/24/23	300	303
American Express Co.	0.750%	11/3/23	525	508	Bank of America Corp.	3.864%	7/23/24	125	124
American Express Co.	3.400%	2/22/24	225	225	Bank of America Corp.	4.200%	8/26/24	650	651
American Express Co.	3.000%	10/30/24	200	196	Bank of America Corp.	0.810%	10/24/24	500	477
American Express Co.	3.625%	12/5/24	241	240	Bank of America Corp.	4.000%	1/22/25	755	752
American Express Co.	2.250%	3/4/25	200	193	Bank of America Corp.	1.843%	2/4/25	675	651
American Express Co.	4.200%	11/6/25	150	152	Bank of America Corp.	3.950%	4/21/25	500	494
American Express Co.	3.125%	5/20/26	250	243	Bank of America Corp.	0.976%	4/22/25	500	470
American Express Co.	1.650%	11/4/26	525	476	Bank of America Corp.	3.093%	10/1/25	350	339
American Express Co.	2.550%	3/4/27	200	186	Bank of America Corp.	2.456%	10/22/25	300	286
American Express Co.	3.300%	5/3/27	350	337	Bank of America Corp.	1.530%	12/6/25	1,225	1,140
American Express Co.	4.050%	12/3/42	67	61	Bank of America Corp.	3.366%	1/23/26	300	291
American Financial Group Inc.	5.250%	4/2/30	150	150	Bank of America Corp.	2.015%	2/13/26	1,000	935
American Financial Group Inc.	4.500%	6/15/47	110	92	Bank of America Corp.	4.450%	3/3/26	475	474
American International Group Inc.	4.125%	2/15/24	42	42	Bank of America Corp.	3.384%	4/2/26	582	564
American International Group Inc.	3.750%	7/10/25	51	50	Bank of America Corp.	3.500%	4/19/26	320	312
American International Group Inc.	3.900%	4/1/26	900	881	Bank of America Corp.	1.319%	6/19/26	500	455
American International Group Inc.	4.200%	4/1/28	120	118	Bank of America Corp.	6.220%	9/15/26	1,154	1,210
American International Group Inc.	4.250%	3/15/29	30	29	Bank of America Corp.	4.250%	10/22/26	725	715
American International Group Inc.	3.400%	6/30/30	120	110	Bank of America Corp.	1.197%	10/24/26	500	448
American International Group Inc.	3.875%	1/15/35	100	90	Bank of America Corp.	3.559%	4/23/27	750	719
American International Group Inc.	4.700%	7/10/35	45	44	Bank of America Corp.	1.734%	7/22/27	500	446
American International Group Inc.	6.250%	5/1/36	475	534	Bank of America Corp.	3.248%	10/21/27	750	707
American International Group Inc.	4.500%	7/16/44	350	314	Bank of America Corp.	4.183%	11/25/27	560	545
American International Group Inc.	4.750%	4/1/48	200	187	Bank of America Corp.	3.824%	1/20/28	1,248	1,197
American International Group Inc.	5.750%	4/1/48	125	112	Bank of America Corp.	2.551%	2/4/28	675	614
American International Group Inc.	4.375%	1/15/55	213	185	Bank of America Corp.	3.705%	4/24/28	350	333
Ameriprise Financial Inc.	4.000%	10/15/23	250	252	Bank of America Corp.	3.593%	7/21/28	800	755
Ameriprise Financial Inc.	3.700%	10/15/24	187	187	Bank of America Corp.	3.419%	12/20/28	1,334	1,243
Ameriprise Financial Inc.	3.000%	4/2/25	20	20	Bank of America Corp.	3.970%	3/5/29	225	215
Ameriprise Financial Inc.	2.875%	9/15/26	100	96	Bank of America Corp.	2.087%	6/14/29	1,500	1,285
Aon Corp.	8.205%	1/1/27	25	27	Bank of America Corp.	4.271%	7/23/29	575	553
Aon Corp.	4.500%	12/15/28	100	98	Bank of America Corp.	3.974%	2/7/30	150	141
Aon Corp.	3.750%	5/2/29	90	85	Bank of America Corp.	3.194%	7/23/30	1,125	1,006
Aon Corp.	2.800%	5/15/30	405	354	Bank of America Corp.	2.884%	10/22/30	300	262
Aon Corp.	6.250%	9/30/40	100	111	Bank of America Corp.	2.496%	2/13/31	750	635
Aon plc	3.500%	6/14/24	250	248	Bank of America Corp.	2.592%	4/29/31	2,000	1,696
Aon plc	3.875%	12/15/25	125	124	Bank of America Corp.	2.687%	4/22/32	500	420
Aon plc	4.600%	6/14/44	175	157	Bank of America Corp.	2.572%	10/20/32	1,500	1,238
Aon plc	4.750%	5/15/45	100	93	Bank of America Corp.	2.972%	2/4/33	925	788
Arch Capital Finance LLC	4.011%	12/15/26	100	98	Bank of America Corp.	6.110%	1/29/37	335	363
Arch Capital Finance LLC	5.031%	12/15/46	100	94	Bank of America Corp.	3.846%	3/8/37	570	494
Arch Capital Group Ltd.	7.350%	5/1/34	50	60	Bank of America Corp.	4.244%	4/24/38	300	276
Arch Capital Group Ltd.	3.635%	6/30/50	200	155	Bank of America Corp.	7.750%	5/14/38	240	296

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bank of America Corp.	4.078%	4/23/40	550	483					
Bank of America Corp.	2.676%	6/19/41	1,000	722					
Bank of America Corp.	5.875%	2/7/42	300	324					
Bank of America Corp.	3.311%	4/22/42	500	393					
Bank of America Corp.	5.000%	1/21/44	750	732					
Bank of America Corp.	4.875%	4/1/44	300	289					
Bank of America Corp.	4.750%	4/21/45	100	90					
Bank of America Corp.	4.443%	1/20/48	100	91					
Bank of America Corp.	4.330%	3/15/50	250	225					
Bank of America Corp.	4.083%	3/20/51	1,500	1,291					
Bank of America Corp.	2.831%	10/24/51	500	346					
Bank of America Corp.	3.483%	3/13/52	500	392					
Bank of America Corp.	2.972%	7/21/52	400	285					
Bank of America NA	6.000%	10/15/36	250	274					
Bank of Montreal	0.450%	12/8/23	500	480					
Bank of Montreal	3.300%	2/5/24	300	299					
Bank of Montreal	2.150%	3/8/24	200	196					
Bank of Montreal	2.500%	6/28/24	200	195					
Bank of Montreal	0.625%	7/9/24	200	188					
Bank of Montreal	1.500%	1/10/25	200	189					
Bank of Montreal	1.850%	5/1/25	457	432					
Bank of Montreal	3.700%	6/7/25	200	198					
Bank of Montreal	2.650%	3/8/27	200	186					
Bank of Montreal	4.338%	10/5/28	100	100					
Bank of Montreal	3.803%	12/15/32	500	464					
Bank of New York Mellon Corp.	3.450%	8/11/23	125	125					
Bank of New York Mellon Corp.	2.200%	8/16/23	225	223					
Bank of New York Mellon Corp.	3.250%	9/11/24	150	149					
Bank of New York Mellon Corp.	2.100%	10/24/24	225	218					
Bank of New York Mellon Corp.	3.000%	2/24/25	547	537					
Bank of New York Mellon Corp.	2.800%	5/4/26	576	555					
Bank of New York Mellon Corp.	2.450%	8/17/26	408	386					
Bank of New York Mellon Corp.	2.050%	1/26/27	120	110					
Bank of New York Mellon Corp.	3.250%	5/16/27	150	146					
Bank of New York Mellon Corp.	3.442%	2/7/28	150	145					
Bank of New York Mellon Corp.	3.000%	10/30/28	200	183					
Bank of New York Mellon Corp.	3.300%	8/23/29	100	92					
Bank of New York Mellon Corp.	2.500%	1/26/32	80	68					
Bank of Nova Scotia	3.400%	2/11/24	200	199					
Bank of Nova Scotia	1.450%	1/10/25	200	189					
Bank of Nova Scotia	2.200%	2/3/25	1,875	1,796					
Bank of Nova Scotia	3.450%	4/11/25	200	197					
Bank of Nova Scotia	4.500%	12/16/25	300	300					
Bank of Nova Scotia	2.700%	8/3/26	100	94					
Bank of Nova Scotia	1.300%	9/15/26	500	444					
Bank of Nova Scotia	1.950%	2/2/27	200	181					
Bank of Nova Scotia	2.450%	2/2/32	200	166					
Bank of Nova Scotia	4.588%	5/4/37	200	184					
Barclays plc	4.338%	5/16/24	1,000	1,001					
Barclays plc	3.650%	3/16/25	350	343					
Barclays plc	3.932%	5/7/25	200	197					
Barclays plc	4.375%	1/12/26	300	296					
Barclays plc	2.852%	5/7/26	300	283					
Barclays plc	5.200%	5/12/26	610	608					
Barclays plc	4.337%	1/10/28	200	191					
Barclays plc	4.836%	5/9/28	400	385					
Barclays plc	4.972%	5/16/29	500	491					
Barclays plc	5.088%	6/20/30	345	327					
Barclays plc	2.645%	6/24/31	400	332					
Barclays plc	5.250%	8/17/45	250	242					
Barclays plc	4.950%	1/10/47	200	190					
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	140	155					
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	195	185					
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	1,000	918					
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	180	166					
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	725	523					
Berkshire Hathaway Finance Corp.	3.850%	3/15/52	534	457					
Berkshire Hathaway Inc.	3.125%	3/15/26	725	712					
BGC Partners Inc.	3.750%	10/1/24	105	102					
BlackRock Inc.	3.200%	3/15/27	100	98					
BlackRock Inc.	3.250%	4/30/29	90	85					
BlackRock Inc.	2.400%	4/30/30	380	333					
BlackRock Inc.	2.100%	2/25/32	600	495					
Blackstone Private Credit Fund	2.625%	12/15/26	300	250					
Blackstone Private Credit Fund	3.250%	3/15/27	200	170					
Blackstone Secured Lending Fund	2.750%	9/16/26	500	437					
BNP Paribas SA	3.052%	1/13/31	50	43					
BPCE SA	4.000%	4/15/24	325	324					
BPCE SA	3.375%	12/2/26	250	239					
Brighthouse Financial Inc.	4.700%	6/22/47	173	138					
Brookfield Asset Management Inc.	4.000%	1/15/25	157	156					
Brookfield Finance Inc.	4.000%	4/1/24	175	174					
Brookfield Finance Inc.	4.250%	6/2/26	50	49					
Brookfield Finance Inc.	3.900%	1/25/28	125	119					
Brookfield Finance Inc.	4.850%	3/29/29	150	148					
Brookfield Finance Inc.	4.350%	4/15/30	205	196					
Brookfield Finance Inc.	4.700%	9/20/47	185	162					
Brookfield Finance LLC	3.450%	4/15/50	125	89					
Brown & Brown Inc.	4.200%	9/15/24	75	75					
Brown & Brown Inc.	4.500%	3/15/29	75	74					
Brown & Brown Inc.	2.375%	3/15/31	500	396					
Canadian Imperial Bank of Commerce	3.500%	9/13/23	200	200					
Canadian Imperial Bank of Commerce	0.500%	12/14/23	500	479					
Canadian Imperial Bank of Commerce	3.100%	4/2/24	200	198					
Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	115					
Canadian Imperial Bank of Commerce	3.300%	4/7/25	200	196					
Canadian Imperial Bank of Commerce	1.250%	6/22/26	275	245					
Canadian Imperial Bank of Commerce	3.450%	4/7/27	200	192					
Canadian Imperial Bank of Commerce	3.600%	4/7/32	200	182					
Capital One Financial Corp.	3.500%	6/15/23	27	27					
Capital One Financial Corp.	3.900%	1/29/24	250	250					
Capital One Financial Corp.	3.750%	4/24/24	450	448					
Capital One Financial Corp.	3.300%	10/30/24	1,013	990					
Capital One Financial Corp.	4.200%	10/29/25	175	172					
Capital One Financial Corp.	2.636%	3/3/26	243	229					
Capital One Financial Corp.	3.750%	7/28/26	500	478					
Capital One Financial Corp.	3.750%	3/9/27	100	96					
Capital One Financial Corp.	3.650%	5/11/27	800	763					
Capital One Financial Corp.	3.800%	1/31/28	300	283					
Capital One Financial Corp.	3.273%	3/1/30	230	204					
Cboe Global Markets Inc.	3.650%	1/12/27	110	107					
Charles Schwab Corp.	3.225%	9/1/22	300	300					
Charles Schwab Corp.	3.550%	2/1/24	400	400					
Charles Schwab Corp.	3.625%	4/1/25	384	383					
Charles Schwab Corp.	3.850%	5/21/25	25	25					
Charles Schwab Corp.	0.900%	3/11/26	300	270					
Charles Schwab Corp.	1.150%	5/13/26	500	451					
Charles Schwab Corp.	3.200%	3/2/27	250	242					
Charles Schwab Corp.	2.450%	3/3/27	245	229					
Charles Schwab Corp.	3.300%	4/1/27	125	121					
Charles Schwab Corp.	3.200%	1/25/28	100	96					
Charles Schwab Corp.	4.000%	2/1/29	125	123					
Charles Schwab Corp.	3.250%	5/22/29	100	93					
Charles Schwab Corp.	2.750%	10/1/29	50	45					
Charles Schwab Corp.	4.625%	3/22/30	50	51					
Charles Schwab Corp.	2.300%	5/13/31	500	423					
Chubb Corp.	6.000%	5/11/37	125	144					
Chubb Corp.	6.500%	5/15/38	95	112					
Chubb INA Holdings Inc.	3.350%	5/15/24	100	100					
Chubb INA Holdings Inc.	3.150%	3/15/25	250	245					
Chubb INA Holdings Inc.	3.350%	5/3/26	355	347					
Chubb INA Holdings Inc.	6.700%	5/15/36	200	237					
Chubb INA Holdings Inc.	4.150%	3/13/43	100	91					
Chubb INA Holdings Inc.	4.350%	11/3/45	350	330					
Chubb INA Holdings Inc.	2.850%	12/15/51	100	73					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Chubb INA Holdings Inc.	3.050%	12/15/61	200	144	Credit Suisse AG	3.625%	9/9/24	575	564
CI Financial Corp.	4.100%	6/15/51	350	233	Credit Suisse AG	3.700%	2/21/25	250	245
Cincinnati Financial Corp.	6.920%	5/15/28	100	113	Credit Suisse AG	1.250%	8/7/26	250	219
Cincinnati Financial Corp.	6.125%	11/1/34	75	85	Credit Suisse Group AG	3.750%	3/26/25	250	242
Citigroup Inc.	3.500%	5/15/23	675	675	Credit Suisse Group AG	4.550%	4/17/26	456	445
Citigroup Inc.	3.875%	10/25/23	738	745	Credit Suisse Group AG	4.875%	5/15/45	875	749
Citigroup Inc.	4.000%	8/5/24	125	125	Deutsche Bank AG	0.962%	11/8/23	200	192
Citigroup Inc.	0.776%	10/30/24	500	477	Deutsche Bank AG	3.700%	5/30/24	548	539
Citigroup Inc.	3.875%	3/26/25	350	346	Deutsche Bank AG	4.100%	1/13/26	100	99
Citigroup Inc.	3.352%	4/24/25	1,500	1,471	Deutsche Bank AG	1.686%	3/19/26	500	448
Citigroup Inc.	0.981%	5/1/25	225	211	Deutsche Bank AG	2.311%	11/16/27	250	216
Citigroup Inc.	4.140%	5/24/25	350	349	Discover Bank	4.200%	8/8/23	300	301
Citigroup Inc.	4.400%	6/10/25	1,716	1,715	Discover Bank	2.450%	9/12/24	150	144
Citigroup Inc.	5.500%	9/13/25	75	77	Discover Bank	3.450%	7/27/26	309	292
Citigroup Inc.	1.281%	11/3/25	300	279	Discover Bank	4.650%	9/13/28	250	240
Citigroup Inc.	3.700%	1/12/26	275	270	Discover Bank	2.700%	2/6/30	100	83
Citigroup Inc.	2.014%	1/25/26	300	281	Discover Financial Services	3.950%	11/6/24	450	444
Citigroup Inc.	4.600%	3/9/26	275	276	Discover Financial Services	3.750%	3/4/25	183	180
Citigroup Inc.	3.200%	10/21/26	1,025	975	Discover Financial Services	4.500%	1/30/26	428	420
Citigroup Inc.	4.300%	11/20/26	75	74	Discover Financial Services	4.100%	2/9/27	250	239
Citigroup Inc.	4.450%	9/29/27	1,230	1,209	Eaton Vance Corp.	3.500%	4/6/27	100	96
Citigroup Inc.	3.887%	1/10/28	475	456	Enstar Group Ltd.	4.950%	6/1/29	395	378
Citigroup Inc.	4.658%	5/24/28	350	347	Equitable Holdings Inc.	7.000%	4/1/28	75	83
Citigroup Inc.	3.668%	7/24/28	900	851	Equitable Holdings Inc.	4.350%	4/20/28	680	657
Citigroup Inc.	4.125%	7/25/28	100	96	Equitable Holdings Inc.	5.000%	4/20/48	350	323
Citigroup Inc.	3.520%	10/27/28	580	541	Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	93
Citigroup Inc.	3.980%	3/20/30	475	444	Everest Reinsurance Holdings Inc.	3.125%	10/15/52	500	348
Citigroup Inc.	2.976%	11/5/30	300	262	Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	50
Citigroup Inc.	2.666%	1/29/31	500	425	Fairfax Financial Holdings Ltd.	4.625%	4/29/30	100	96
Citigroup Inc.	4.412%	3/31/31	750	718	Fidelity National Financial Inc.	3.400%	6/15/30	100	88
Citigroup Inc.	2.572%	6/3/31	500	421	Fidelity National Financial Inc.	2.450%	3/15/31	500	395
Citigroup Inc.	6.625%	6/15/32	100	109	Fifth Third Bancorp	4.300%	1/16/24	275	277
Citigroup Inc.	2.520%	11/3/32	475	385	Fifth Third Bancorp	3.650%	1/25/24	150	149
Citigroup Inc.	3.057%	1/25/33	230	195	Fifth Third Bancorp	2.375%	1/28/25	349	334
Citigroup Inc.	4.910%	5/24/33	220	217	Fifth Third Bancorp	2.550%	5/5/27	100	92
Citigroup Inc.	6.125%	8/25/36	75	79	Fifth Third Bancorp	1.707%	11/1/27	200	177
Citigroup Inc.	3.878%	1/24/39	225	195	Fifth Third Bancorp	3.950%	3/14/28	75	73
Citigroup Inc.	8.125%	7/15/39	562	738	Fifth Third Bancorp	8.250%	3/1/38	200	257
Citigroup Inc.	5.316%	3/26/41	1,000	1,005	Fifth Third Bank NA	3.950%	7/28/25	200	200
Citigroup Inc.	5.875%	1/30/42	100	106	Fifth Third Bank NA	3.850%	3/15/26	200	196
Citigroup Inc.	5.300%	5/6/44	375	366	Fifth Third Bank NA	2.250%	2/1/27	250	231
Citigroup Inc.	4.650%	7/30/45	200	183	First American Financial Corp.	4.600%	11/15/24	100	100
Citigroup Inc.	4.750%	5/18/46	375	337	First American Financial Corp.	2.400%	8/15/31	200	153
Citigroup Inc.	4.650%	7/23/48	450	419	First Republic Bank	4.375%	8/1/46	75	67
Citizens Financial Group Inc.	2.850%	7/27/26	175	164	First-Citizens Bank & Trust Co.	6.125%	3/9/28	75	78
Citizens Financial Group Inc.	2.500%	2/6/30	200	168	Franklin Resources Inc.	2.950%	8/12/51	200	137
Citizens Financial Group Inc.	4.300%	2/11/31	357	331	FS KKR Capital Corp.	4.625%	7/15/24	25	25
Citizens Financial Group Inc.	2.638%	9/30/32	125	100	FS KKR Capital Corp.	4.125%	2/1/25	100	95
CME Group Inc.	2.650%	3/15/32	500	442	FS KKR Capital Corp.	3.400%	1/15/26	500	444
CME Group Inc.	5.300%	9/15/43	200	217	GATX Corp.	3.250%	3/30/25	125	122
CNA Financial Corp.	3.950%	5/15/24	150	150	GATX Corp.	3.250%	9/15/26	50	48
CNA Financial Corp.	4.500%	3/1/26	125	125	GATX Corp.	3.850%	3/30/27	175	169
CNA Financial Corp.	3.450%	8/15/27	100	95	GATX Corp.	3.500%	3/15/28	100	93
CNA Financial Corp.	3.900%	5/1/29	100	94	GATX Corp.	4.550%	11/7/28	150	147
CNO Financial Group Inc.	5.250%	5/30/25	250	254	GATX Corp.	4.700%	4/1/29	75	73
Comerica Bank	4.000%	7/27/25	50	49	GATX Corp.	4.500%	3/30/45	50	42
Comerica Inc.	3.700%	7/31/23	200	200	GATX Corp.	3.100%	6/1/51	200	134
Cooperatieve Rabobank UA	4.625%	12/1/23	175	177	Globe Life Inc.	4.550%	9/15/28	80	79
Cooperatieve Rabobank UA	0.375%	1/12/24	250	238	Goldman Sachs Capital I	6.345%	2/15/34	225	240
Cooperatieve Rabobank UA	1.375%	1/10/25	250	235	Goldman Sachs Group Inc.	1.217%	12/6/23	550	531
Cooperatieve Rabobank UA	3.375%	5/21/25	666	656	Goldman Sachs Group Inc.	3.625%	2/20/24	300	299
Cooperatieve Rabobank UA	4.375%	8/4/25	600	594	Goldman Sachs Group Inc.	4.000%	3/3/24	475	476
Cooperatieve Rabobank UA	3.750%	7/21/26	475	453	Goldman Sachs Group Inc.	3.000%	3/15/24	446	440
Cooperatieve Rabobank UA	5.250%	5/24/41	100	108	Goldman Sachs Group Inc.	3.850%	7/8/24	586	588
Cooperatieve Rabobank UA	5.750%	12/1/43	250	261	Goldman Sachs Group Inc.	0.657%	9/10/24	200	192
Cooperatieve Rabobank UA	5.250%	8/4/45	350	345	Goldman Sachs Group Inc.	0.925%	10/21/24	800	766
5 Corebridge Financial Inc.	3.500%	4/4/25	500	487	5 Corebridge Financial Inc.	3.500%	1/23/25	1,332	1,317
5 Corebridge Financial Inc.	3.850%	4/5/29	185	171	5 Corebridge Financial Inc.	1.757%	1/24/25	300	289
5 Corebridge Financial Inc.	3.900%	4/5/32	500	449	5 Corebridge Financial Inc.	3.500%	4/1/25	50	49
5 Corebridge Financial Inc.	4.350%	4/5/42	100	85	5 Corebridge Financial Inc.	3.750%	5/22/25	825	816
5 Corebridge Financial Inc.	4.400%	4/5/52	215	179	5 Corebridge Financial Inc.	3.272%	9/29/25	550	535

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Goldman Sachs Group Inc.	4.250%	10/21/25	200	199	Huntington Bancshares Inc.	2.550%	2/4/30	250	213
Goldman Sachs Group Inc.	3.750%	2/25/26	200	196	Huntington National Bank	3.550%	10/6/23	250	250
Goldman Sachs Group Inc.	3.500%	11/16/26	1,250	1,201	Huntington National Bank	4.270%	11/25/26	150	147
Goldman Sachs Group Inc.	1.093%	12/9/26	500	444	Huntington National Bank	4.552%	5/17/28	250	249
Goldman Sachs Group Inc.	5.950%	1/15/27	400	419	Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	248
Goldman Sachs Group Inc.	3.850%	1/26/27	350	339	ING Groep NV	4.100%	10/2/23	300	301
Goldman Sachs Group Inc.	1.542%	9/10/27	200	176	ING Groep NV	3.550%	4/9/24	200	198
Goldman Sachs Group Inc.	1.948%	10/21/27	1,350	1,195	ING Groep NV	3.869%	3/28/26	200	196
Goldman Sachs Group Inc.	2.640%	2/24/28	1,008	914	ING Groep NV	3.950%	3/29/27	300	289
Goldman Sachs Group Inc.	3.615%	3/15/28	495	469	ING Groep NV	4.017%	3/28/28	200	191
Goldman Sachs Group Inc.	3.691%	6/5/28	625	592	ING Groep NV	4.550%	10/2/28	200	195
Goldman Sachs Group Inc.	3.814%	4/23/29	450	424	ING Groep NV	4.050%	4/9/29	200	188
Goldman Sachs Group Inc.	4.223%	5/1/29	475	456	Intercontinental Exchange Inc.	3.650%	5/23/25	150	149
Goldman Sachs Group Inc.	3.800%	3/15/30	1,250	1,158	Intercontinental Exchange Inc.	3.750%	12/1/25	300	298
Goldman Sachs Group Inc.	1.992%	1/27/32	1,550	1,226	Intercontinental Exchange Inc.	3.100%	9/15/27	150	142
Goldman Sachs Group Inc.	2.650%	10/21/32	800	660	Intercontinental Exchange Inc.	4.000%	9/15/27	150	148
Goldman Sachs Group Inc.	3.102%	2/24/33	300	257	Intercontinental Exchange Inc.	3.750%	9/21/28	75	72
Goldman Sachs Group Inc.	6.450%	5/1/36	50	54	Intercontinental Exchange Inc.	4.350%	6/15/29	122	120
Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,080	Intercontinental Exchange Inc.	2.100%	6/15/30	750	628
Goldman Sachs Group Inc.	4.017%	10/31/38	405	354	Intercontinental Exchange Inc.	4.600%	3/15/33	165	164
Goldman Sachs Group Inc.	4.411%	4/23/39	500	455	Intercontinental Exchange Inc.	2.650%	9/15/40	500	366
Goldman Sachs Group Inc.	6.250%	2/1/41	675	747	Intercontinental Exchange Inc.	4.250%	9/21/48	175	156
Goldman Sachs Group Inc.	3.210%	4/22/42	1,030	786	Intercontinental Exchange Inc.	3.000%	6/15/50	60	44
Goldman Sachs Group Inc.	3.436%	2/24/43	300	236	Intercontinental Exchange Inc.	4.950%	6/15/52	111	109
Goldman Sachs Group Inc.	4.800%	7/8/44	360	338	Intercontinental Exchange Inc.	3.000%	9/15/60	300	203
Goldman Sachs Group Inc.	5.150%	5/22/45	475	452	Intercontinental Exchange Inc.	5.200%	6/15/62	110	110
Goldman Sachs Group Inc.	4.750%	10/21/45	150	140	Invesco Finance plc	4.000%	1/30/24	450	450
Hanover Insurance Group Inc.	4.500%	4/15/26	100	99	Invesco Finance plc	3.750%	1/15/26	170	168
Hartford Financial Services Group Inc.	2.800%	8/19/29	350	312	Invesco Finance plc	5.375%	11/30/43	75	75
Hartford Financial Services Group Inc.	5.950%	10/15/36	50	54	Jackson Financial Inc.	3.125%	11/23/31	250	199
Hartford Financial Services Group Inc.	6.100%	10/1/41	100	109	Janus Henderson US Holdings Inc.	4.875%	8/1/25	75	76
Hartford Financial Services Group Inc.	4.300%	4/15/43	175	155	Jefferies Financial Group Inc.	5.500%	10/18/23	150	152
Hartford Financial Services Group Inc.	3.600%	8/19/49	125	99	Jefferies Group LLC	6.250%	1/15/36	75	74
HSBC Bank USA NA	7.000%	1/15/39	250	295	Jefferies Group LLC	6.500%	1/20/43	75	75
HSBC Holdings plc	3.600%	5/25/23	200	201	Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.850%	1/15/27	200	199
HSBC Holdings plc	4.250%	3/14/24	250	249	Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	300	268
HSBC Holdings plc	3.950%	5/18/24	1,300	1,295	JPMorgan Chase & Co.	3.375%	5/1/23	300	300
HSBC Holdings plc	0.732%	8/17/24	500	480	JPMorgan Chase & Co.	2.700%	5/18/23	250	249
HSBC Holdings plc	1.162%	11/22/24	725	693	JPMorgan Chase & Co.	3.875%	2/1/24	445	448
HSBC Holdings plc	3.803%	3/11/25	1,075	1,060	JPMorgan Chase & Co.	3.625%	5/13/24	526	527
HSBC Holdings plc	4.250%	8/18/25	150	148	JPMorgan Chase & Co.	1.514%	6/1/24	1,640	1,599
HSBC Holdings plc	2.633%	11/7/25	200	191	JPMorgan Chase & Co.	3.797%	7/23/24	175	175
HSBC Holdings plc	4.300%	3/8/26	1,100	1,089	JPMorgan Chase & Co.	3.875%	9/10/24	575	574
HSBC Holdings plc	2.999%	3/10/26	300	286	JPMorgan Chase & Co.	0.653%	9/16/24	1,100	1,055
HSBC Holdings plc	1.645%	4/18/26	1,000	917	JPMorgan Chase & Co.	4.023%	12/5/24	300	299
HSBC Holdings plc	3.900%	5/25/26	450	441	JPMorgan Chase & Co.	3.125%	1/23/25	400	394
HSBC Holdings plc	2.099%	6/4/26	1,700	1,572	JPMorgan Chase & Co.	0.563%	2/16/25	500	471
HSBC Holdings plc	4.292%	9/12/26	500	489	JPMorgan Chase & Co.	3.220%	3/1/25	600	589
HSBC Holdings plc	4.375%	11/23/26	350	343	JPMorgan Chase & Co.	0.824%	6/1/25	850	795
HSBC Holdings plc	1.589%	5/24/27	500	440	JPMorgan Chase & Co.	0.969%	6/23/25	375	351
HSBC Holdings plc	2.251%	11/22/27	725	646	JPMorgan Chase & Co.	3.900%	7/15/25	362	364
HSBC Holdings plc	4.041%	3/13/28	400	380	JPMorgan Chase & Co.	2.301%	10/15/25	700	667
HSBC Holdings plc	4.583%	6/19/29	400	385	JPMorgan Chase & Co.	1.561%	12/10/25	1,300	1,218
HSBC Holdings plc	2.206%	8/17/29	500	420	JPMorgan Chase & Co.	3.300%	4/1/26	685	666
HSBC Holdings plc	4.950%	3/31/30	550	543	JPMorgan Chase & Co.	2.083%	4/22/26	500	468
HSBC Holdings plc	3.973%	5/22/30	570	525	JPMorgan Chase & Co.	3.200%	6/15/26	300	291
HSBC Holdings plc	7.625%	5/17/32	100	114	JPMorgan Chase & Co.	2.950%	10/1/26	875	835
HSBC Holdings plc	2.871%	11/22/32	725	594	JPMorgan Chase & Co.	4.125%	12/15/26	450	447
HSBC Holdings plc	7.350%	11/27/32	100	115	JPMorgan Chase & Co.	3.960%	1/29/27	500	489
HSBC Holdings plc	4.762%	3/29/33	300	277	JPMorgan Chase & Co.	1.578%	4/22/27	500	446
HSBC Holdings plc	6.500%	5/2/36	600	639	JPMorgan Chase & Co.	1.470%	9/22/27	500	439
HSBC Holdings plc	6.500%	9/15/37	50	54	JPMorgan Chase & Co.	3.625%	12/1/27	1,000	960
HSBC Holdings plc	6.800%	6/1/38	200	217	JPMorgan Chase & Co.	3.782%	2/1/28	625	600
HSBC Holdings plc	5.250%	3/14/44	750	698	JPMorgan Chase & Co.	3.540%	5/1/28	350	332
HSBC USA Inc.	3.500%	6/23/24	150	149	JPMorgan Chase & Co.	3.509%	1/23/29	575	538
					JPMorgan Chase & Co.	4.005%	4/23/29	300	288
					JPMorgan Chase & Co.	2.069%	6/1/29	625	537
					JPMorgan Chase & Co.	4.203%	7/23/29	250	241
					JPMorgan Chase & Co.	4.452%	12/5/29	300	292

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
JPMorgan Chase & Co.	3.702%	5/6/30	300	279	Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	90
JPMorgan Chase & Co.	4.565%	6/14/30	275	270	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	200	177
JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,308	Mercury General Corp.	4.400%	3/15/27	75	73
JPMorgan Chase & Co.	4.493%	3/24/31	1,050	1,025	MetLife Inc.	3.600%	4/10/24	175	175
JPMorgan Chase & Co.	2.522%	4/22/31	2,000	1,705	MetLife Inc.	3.000%	3/1/25	250	246
JPMorgan Chase & Co.	2.956%	5/13/31	500	433	MetLife Inc.	3.600%	11/13/25	400	397
JPMorgan Chase & Co.	1.764%	11/19/31	500	396	MetLife Inc.	4.550%	3/23/30	500	504
JPMorgan Chase & Co.	2.580%	4/22/32	500	421	MetLife Inc.	6.500%	12/15/32	175	200
JPMorgan Chase & Co.	2.963%	1/25/33	1,000	859	MetLife Inc.	6.375%	6/15/34	100	116
JPMorgan Chase & Co.	6.400%	5/15/38	450	512	MetLife Inc.	5.875%	2/6/41	590	640
JPMorgan Chase & Co.	3.882%	7/24/38	500	441	MetLife Inc.	4.125%	8/13/42	175	157
JPMorgan Chase & Co.	5.500%	10/15/40	650	674	MetLife Inc.	4.875%	11/13/43	355	351
JPMorgan Chase & Co.	3.109%	4/22/41	500	388	MetLife Inc.	4.721%	12/15/44	63	60
JPMorgan Chase & Co.	5.600%	7/15/41	275	289	MetLife Inc.	6.400%	12/15/66	210	212
JPMorgan Chase & Co.	5.400%	1/6/42	150	154	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	740	739
JPMorgan Chase & Co.	3.157%	4/22/42	450	349	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	100	99
JPMorgan Chase & Co.	5.625%	8/16/43	300	314	Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	200	199
JPMorgan Chase & Co.	4.950%	6/1/45	100	95	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	200	195
JPMorgan Chase & Co.	4.260%	2/22/48	375	334	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	248
JPMorgan Chase & Co.	4.032%	7/24/48	500	431	Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	2,000	1,839
JPMorgan Chase & Co.	3.964%	11/15/48	1,000	852	Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	516
JPMorgan Chase & Co.	3.897%	1/23/49	400	337	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	234
JPMorgan Chase & Co.	3.109%	4/22/51	500	368	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	484
JPMorgan Chase & Co.	3.328%	4/22/52	745	570	Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	400	353
Kemper Corp.	4.350%	2/15/25	40	40	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	237
KeyBank NA	3.300%	6/1/25	403	396	Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	400	361
KeyCorp	4.150%	10/29/25	150	149	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	193
KeyCorp	4.100%	4/30/28	600	579	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	193
KeyCorp	2.550%	10/1/29	150	130	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	200	188
Lazard Group LLC	3.750%	2/13/25	50	49	Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	175	158
Lazard Group LLC	3.625%	3/1/27	100	94	Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	50	43
Lazard Group LLC	4.500%	9/19/28	100	96	Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	500	408
Legg Mason Inc.	4.750%	3/15/26	100	102	Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	400	340
Legg Mason Inc.	5.625%	1/15/44	120	123	Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	200	192
Lincoln National Corp.	4.000%	9/1/23	50	50	Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	46
Lincoln National Corp.	3.350%	3/9/25	13	13	Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	200	174
Lincoln National Corp.	3.625%	12/12/26	75	73	Mitsubishi UFJ Financial Group Inc.	3.922%	9/11/24	200	200
Lincoln National Corp.	3.800%	3/1/28	100	96	Mizuho Financial Group Inc.	2.839%	7/16/25	375	363
Lincoln National Corp.	3.050%	1/15/30	350	305	Mizuho Financial Group Inc.	2.555%	9/13/25	100	96
Lincoln National Corp.	6.300%	10/9/37	75	81	Mizuho Financial Group Inc.	3.663%	2/28/27	250	239
Lincoln National Corp.	7.000%	6/15/40	160	182	Mizuho Financial Group Inc.	1.554%	7/9/27	200	176
Lloyds Banking Group plc	4.050%	8/16/23	900	903	Mizuho Financial Group Inc.	4.018%	3/5/28	325	311
Lloyds Banking Group plc	3.900%	3/12/24	200	200	Mizuho Financial Group Inc.	4.254%	9/11/29	400	385
Lloyds Banking Group plc	4.450%	5/8/25	200	200	Mizuho Financial Group Inc.	3.153%	7/16/30	500	444
Lloyds Banking Group plc	4.582%	12/10/25	700	687	Mizuho Financial Group Inc.	2.869%	9/13/30	100	87
Lloyds Banking Group plc	3.511%	3/18/26	200	195	Mizuho Financial Group Inc.	2.172%	5/22/32	500	398
Lloyds Banking Group plc	4.650%	3/24/26	575	564	Morgan Stanley	3.875%	4/29/24	545	547
Lloyds Banking Group plc	3.750%	1/11/27	436	421	Morgan Stanley	3.700%	10/23/24	610	609
Lloyds Banking Group plc	3.750%	3/18/28	200	190	Morgan Stanley	3.620%	4/17/25	200	198
Lloyds Banking Group plc	4.375%	3/22/28	250	243	Morgan Stanley	0.790%	5/30/25	240	224
Lloyds Banking Group plc	4.550%	8/16/28	200	195	Morgan Stanley	4.000%	7/23/25	330	330
Lloyds Banking Group plc	3.574%	11/7/28	200	187	Morgan Stanley	1.164%	10/21/25	700	649
Lloyds Banking Group plc	5.300%	12/1/45	450	417	Morgan Stanley	5.000%	11/24/25	650	661
Lloyds Banking Group plc	4.344%	1/9/48	275	226	Morgan Stanley	3.875%	1/27/26	225	222
Loews Corp.	6.000%	2/1/35	50	54	Morgan Stanley	2.188%	4/28/26	1,000	938
Loews Corp.	4.125%	5/15/43	100	86	Morgan Stanley	3.125%	7/27/26	700	668
M&T Bank Corp.	3.550%	7/26/23	200	199	Morgan Stanley	6.250%	8/9/26	1,796	1,911
Manufacturers & Traders Trust Co.	2.900%	2/6/25	160	157	Morgan Stanley	4.350%	9/8/26	966	956
Manulife Financial Corp.	4.150%	3/4/26	175	174	Morgan Stanley	0.985%	12/10/26	500	443
Manulife Financial Corp.	4.061%	2/24/32	190	176	Morgan Stanley	3.625%	1/20/27	250	243
Manulife Financial Corp.	5.375%	3/4/46	200	214	Morgan Stanley	3.950%	4/23/27	325	315
Markel Corp.	3.500%	11/1/27	50	48	Morgan Stanley	1.593%	5/4/27	525	468
Markel Corp.	3.350%	9/17/29	75	69	Morgan Stanley	2.475%	1/21/28	500	455
Markel Corp.	4.300%	11/1/47	50	43	Morgan Stanley	4.210%	4/20/28	200	196
Markel Corp.	5.000%	5/20/49	150	142	Morgan Stanley	3.591%	7/22/28	935	885
Markel Corp.	4.150%	9/17/50	200	165	Morgan Stanley	3.772%	1/24/29	575	547
Marsh & McLennan Cos. Inc.	3.500%	6/3/24	100	100	Morgan Stanley	4.431%	1/23/30	550	534
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	99	Morgan Stanley	2.699%	1/22/31	1,750	1,517
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	99	Morgan Stanley	3.622%	4/1/31	600	552
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	710	599	Morgan Stanley	1.794%	2/13/32	500	394
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	250	244	Morgan Stanley	7.250%	4/1/32	150	177

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Morgan Stanley	1.928%	4/28/32	200	159	Principal Financial Group Inc.	3.100%	11/15/26	100	95
Morgan Stanley	2.239%	7/21/32	500	406	Principal Financial Group Inc.	4.625%	9/15/42	50	46
Morgan Stanley	2.511%	10/20/32	600	497	Principal Financial Group Inc.	4.350%	5/15/43	150	134
Morgan Stanley	2.943%	1/21/33	500	429	Principal Financial Group Inc.	4.300%	11/15/46	195	181
Morgan Stanley	3.971%	7/22/38	375	335	Progressive Corp.	2.450%	1/15/27	150	141
Morgan Stanley	4.457%	4/22/39	250	234	Progressive Corp.	6.625%	3/1/29	125	141
Morgan Stanley	3.217%	4/22/42	325	255	Progressive Corp.	4.350%	4/25/44	50	46
Morgan Stanley	6.375%	7/24/42	600	688	Progressive Corp.	4.125%	4/15/47	290	265
Morgan Stanley	4.300%	1/27/45	650	585	Progressive Corp.	4.200%	3/15/48	115	106
Morgan Stanley	2.802%	1/25/52	940	651	Progressive Corp.	3.950%	3/26/50	180	159
Morgan Stanley Domestic Holdings Inc.	3.800%	8/24/27	75	72	Progressive Corp.	3.700%	3/15/52	100	85
Morgan Stanley Domestic Holdings Inc.	4.500%	6/20/28	65	65	Prospect Capital Corp.	5.875%	3/15/23	8	8
Nasdaq Inc.	3.850%	6/30/26	100	99	Prospect Capital Corp.	3.364%	11/15/26	200	170
Nasdaq Inc.	1.650%	1/15/31	250	196	Prudential Financial Inc.	3.875%	3/27/28	163	160
Nasdaq Inc.	2.500%	12/21/40	200	138	Prudential Financial Inc.	5.750%	7/15/33	100	109
Nasdaq Inc.	3.250%	4/28/50	35	26	Prudential Financial Inc.	5.700%	12/14/36	125	136
Nasdaq Inc.	3.950%	3/7/52	200	165	Prudential Financial Inc.	6.625%	12/1/37	65	76
National Australia Bank Ltd.	3.375%	1/14/26	100	98	Prudential Financial Inc.	3.000%	3/10/40	50	40
National Australia Bank Ltd.	2.500%	7/12/26	200	189	Prudential Financial Inc.	6.625%	6/21/40	65	75
NatWest Group plc	3.875%	9/12/23	600	598	Prudential Financial Inc.	5.625%	6/15/43	375	366
NatWest Group plc	6.000%	12/19/23	60	61	Prudential Financial Inc.	5.100%	8/15/43	50	48
NatWest Group plc	5.125%	5/28/24	300	301	Prudential Financial Inc.	5.200%	3/15/44	85	80
NatWest Group plc	4.519%	6/25/24	300	299	Prudential Financial Inc.	4.600%	5/15/44	525	498
NatWest Group plc	5.516%	9/30/28	200	202	Prudential Financial Inc.	5.375%	5/15/45	250	239
NatWest Group plc	4.892%	5/18/29	1,000	969	Prudential Financial Inc.	3.905%	12/7/47	182	158
NatWest Group plc	5.076%	1/27/30	200	196	Prudential Financial Inc.	5.700%	9/15/48	250	244
NatWest Group plc	4.445%	5/8/30	700	661	Prudential Financial Inc.	3.935%	12/7/49	363	313
Nomura Holdings Inc.	2.648%	1/16/25	170	161	Prudential Financial Inc.	4.350%	2/25/50	210	195
Nomura Holdings Inc.	5.099%	7/3/25	225	226	Prudential Financial Inc.	3.700%	10/1/50	200	165
Nomura Holdings Inc.	1.851%	7/16/25	300	275	Prudential plc	3.125%	4/14/30	200	183
Nomura Holdings Inc.	2.329%	1/22/27	200	177	Raymond James Financial Inc.	4.650%	4/1/30	55	54
Nomura Holdings Inc.	5.386%	7/6/27	200	200	Raymond James Financial Inc.	4.950%	7/15/46	210	204
Nomura Holdings Inc.	2.172%	7/14/28	200	169	Raymond James Financial Inc.	3.750%	4/1/51	250	204
Nomura Holdings Inc.	5.605%	7/6/29	225	225	Regions Bank	6.450%	6/26/37	250	280
Nomura Holdings Inc.	3.103%	1/16/30	400	340	Regions Financial Corp.	2.250%	5/18/25	100	95
Nomura Holdings Inc.	2.679%	7/16/30	250	205	Reinsurance Group of America Inc.	4.700%	9/15/23	75	76
Nomura Holdings Inc.	2.608%	7/14/31	200	159	Reinsurance Group of America Inc.	3.900%	5/15/29	50	47
Northern Trust Corp.	3.950%	10/30/25	150	151	RenaissanceRe Finance Inc.	3.700%	4/1/25	10	10
Northern Trust Corp.	4.000%	5/10/27	200	201	RenaissanceRe Finance Inc.	3.450%	7/1/27	75	71
Northern Trust Corp.	3.650%	8/3/28	100	98	RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	70
Northern Trust Corp.	3.375%	5/8/32	50	47	Royal Bank of Canada	3.700%	10/5/23	100	101
Oaktree Specialty Lending Corp.	3.500%	2/25/25	40	38	Royal Bank of Canada	0.425%	1/19/24	500	479
Old Republic International Corp.	4.875%	10/1/24	121	123	Royal Bank of Canada	2.550%	7/16/24	200	195
Old Republic International Corp.	3.875%	8/26/26	100	97	Royal Bank of Canada	2.250%	11/1/24	650	628
Old Republic International Corp.	3.850%	6/11/51	200	151	Royal Bank of Canada	1.600%	1/21/25	100	95
ORIX Corp.	3.250%	12/4/24	75	74	Royal Bank of Canada	3.375%	4/14/25	200	197
ORIX Corp.	3.700%	7/18/27	200	194	Royal Bank of Canada	4.650%	1/27/26	898	908
Owl Rock Capital Corp.	5.250%	4/15/24	25	25	Royal Bank of Canada	1.200%	4/27/26	200	180
Owl Rock Capital Corp.	4.000%	3/30/25	47	44	Royal Bank of Canada	1.400%	11/2/26	500	444
Owl Rock Capital Corp.	3.750%	7/22/25	180	167	Royal Bank of Canada	2.050%	1/21/27	100	91
Owl Rock Capital Corp.	3.400%	7/15/26	244	215	Royal Bank of Canada	3.625%	5/4/27	200	194
Owl Rock Capital Corp.	2.625%	1/15/27	200	166	Royal Bank of Canada	2.300%	11/3/31	500	416
PartnerRe Finance B LLC	3.700%	7/2/29	95	90	Royal Bank of Canada	3.875%	5/4/32	200	190
People's United Bank NA	4.000%	7/15/24	100	99	Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,121
PNC Bank NA	3.300%	10/30/24	706	700	Santander Holdings USA Inc.	3.244%	10/5/26	900	844
PNC Bank NA	2.950%	2/23/25	293	286	Santander Holdings USA Inc.	4.400%	7/13/27	250	241
PNC Bank NA	3.250%	6/1/25	169	167	Santander Holdings USA Inc.	2.490%	1/6/28	200	177
PNC Bank NA	3.100%	10/25/27	250	237	Santander UK Group Holdings plc	1.532%	8/21/26	600	537
PNC Bank NA	3.250%	1/22/28	150	143	Santander UK Group Holdings plc	1.673%	6/14/27	400	350
PNC Bank NA	4.050%	7/26/28	250	242	Santander UK Group Holdings plc	3.823%	11/3/28	200	186
PNC Bank NA	2.700%	10/22/29	150	131	Santander UK plc	4.000%	3/13/24	200	200
PNC Financial Services Group Inc.	3.500%	1/23/24	100	100	Santander UK plc	2.875%	6/18/24	200	195
PNC Financial Services Group Inc.	3.900%	4/29/24	125	125	Selective Insurance Group Inc.	5.375%	3/1/49	50	47
PNC Financial Services Group Inc.	3.150%	5/19/27	450	429	Sixth Street Specialty Lending Inc.	3.875%	11/1/24	50	48
PNC Financial Services Group Inc.	3.450%	4/23/29	500	467	State Street Corp.	3.100%	5/15/23	400	399
PNC Financial Services Group Inc.	2.550%	1/22/30	425	370	State Street Corp.	3.700%	11/20/23	83	84
PNC Financial Services Group Inc.	4.626%	6/6/33	200	193	State Street Corp.	3.776%	12/3/24	200	200
Principal Financial Group Inc.	3.125%	5/15/23	100	100	State Street Corp.	3.300%	12/16/24	227	226
Principal Financial Group Inc.	3.400%	5/15/25	128	125	State Street Corp.	3.550%	8/18/25	200	199
					State Street Corp.	2.354%	11/1/25	125	120
					State Street Corp.	2.650%	5/19/26	125	120

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
State Street Corp.	4.141%	12/3/29	200	195		Travelers Cos. Inc.	2.550%	4/27/50	500	348
State Street Corp.	2.400%	1/24/30	150	131		Trinity Acquisition plc	4.400%	3/15/26	100	99
State Street Corp.	3.031%	11/1/34	125	110		Truist Bank	3.200%	4/1/24	500	498
Stifel Financial Corp.	4.250%	7/18/24	150	150		Truist Bank	3.689%	8/2/24	250	250
Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	100	100		Truist Bank	2.150%	12/6/24	250	241
Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	250	251		Truist Bank	3.625%	9/16/25	500	491
Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	250	247		Truist Bank	3.300%	5/15/26	200	193
Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	200	201		Truist Financial Corp.	3.750%	12/6/23	250	252
Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	200	201		Truist Financial Corp.	3.700%	6/5/25	175	174
Sumitomo Mitsui Financial Group Inc.	0.508%	1/12/24	950	905		Truist Financial Corp.	1.200%	8/5/25	200	184
Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	375	365		Truist Financial Corp.	1.125%	8/3/27	500	429
Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	320	306		Truist Financial Corp.	3.875%	3/19/29	200	189
Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	1,500	1,382		Truist Financial Corp.	1.887%	6/7/29	500	430
Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	200	178		Truist Financial Corp.	1.950%	6/5/30	100	83
Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	147		Truist Financial Corp.	3.126%	8/13/30	50	44
Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	117		UBS Group AG	4.000%	3/15/24	125	125
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	165		Unum Group	4.000%	6/15/29	80	75
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	200	192		Unum Group	5.750%	8/15/42	75	70
Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	666		Unum Group	4.500%	12/15/49	100	77
Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	284		US Bancorp	3.700%	1/30/24	150	151
Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	100	96		US Bancorp	3.375%	2/5/24	500	501
Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	500	424		US Bancorp	3.950%	11/17/25	25	25
Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	475	423		US Bancorp	3.100%	4/27/26	300	289
Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	150	133		US Bancorp	2.375%	7/22/26	249	235
Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	370	322		US Bancorp	3.150%	4/27/27	275	265
Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	200	157		US Bancorp	3.900%	4/26/28	75	74
Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	200	136		US Bancorp	3.000%	7/30/29	240	218
SVB Financial Group	3.500%	1/29/25	100	98		US Bancorp	2.677%	1/27/33	90	78
SVB Financial Group	1.800%	10/28/26	200	178		US Bank NA	3.400%	7/24/23	250	250
SVB Financial Group	2.100%	5/15/28	225	191		US Bank NA	2.050%	1/21/25	175	168
SVB Financial Group	3.125%	6/5/30	50	43		US Bank NA	2.800%	1/27/25	625	611
Swiss Re America Holding Corp.	7.000%	2/15/26	75	82		Voya Financial Inc.	3.650%	6/15/26	250	243
Synchrony Financial	4.250%	8/15/24	250	249		Voya Financial Inc.	5.700%	7/15/43	75	76
Synchrony Financial	4.500%	7/23/25	426	414		Voya Financial Inc.	4.800%	6/15/46	40	37
Synchrony Financial	3.700%	8/4/26	125	116		Voya Financial Inc.	4.700%	1/23/48	100	82
Synchrony Financial	3.950%	12/1/27	300	273		Wachovia Corp.	6.605%	10/1/25	265	283
Toronto-Dominion Bank	0.750%	6/12/23	1,500	1,456		Wells Fargo & Co.	3.750%	1/24/24	200	200
Toronto-Dominion Bank	3.250%	3/11/24	400	397		Wells Fargo & Co.	1.654%	6/2/24	1,500	1,465
Toronto-Dominion Bank	2.650%	6/12/24	500	491		Wells Fargo & Co.	3.000%	2/19/25	425	416
Toronto-Dominion Bank	1.250%	12/13/24	825	780		Wells Fargo & Co.	2.406%	10/30/25	600	572
Toronto-Dominion Bank	1.450%	1/10/25	200	189		Wells Fargo & Co.	2.164%	2/11/26	500	471
Toronto-Dominion Bank	3.766%	6/6/25	425	423		Wells Fargo & Co.	3.000%	4/22/26	1,275	1,214
Toronto-Dominion Bank	1.150%	6/12/25	200	185		Wells Fargo & Co.	3.908%	4/25/26	400	394
Toronto-Dominion Bank	0.750%	1/6/26	200	179		Wells Fargo & Co.	4.100%	6/3/26	725	713
Toronto-Dominion Bank	1.250%	9/10/26	325	289		Wells Fargo & Co.	3.000%	10/23/26	675	637
Toronto-Dominion Bank	1.950%	1/12/27	200	181		Wells Fargo & Co.	4.300%	7/22/27	475	469
Toronto-Dominion Bank	4.108%	6/8/27	425	421		Wells Fargo & Co.	3.584%	5/22/28	500	474
Toronto-Dominion Bank	2.000%	9/10/31	325	264		Wells Fargo & Co.	4.150%	1/24/29	200	193
Toronto-Dominion Bank	2.450%	1/12/32	100	84		Wells Fargo & Co.	2.879%	10/30/30	1,300	1,143
Toronto-Dominion Bank	4.456%	6/8/32	200	198		Wells Fargo & Co.	4.478%	4/4/31	1,250	1,223
Travelers Cos. Inc.	6.250%	6/15/37	150	176		Wells Fargo & Co.	3.068%	4/30/41	600	468
Travelers Cos. Inc.	4.300%	8/25/45	150	139		Wells Fargo & Co.	5.375%	11/2/43	1,000	985
Travelers Cos. Inc.	4.000%	5/30/47	225	200		Wells Fargo & Co.	5.606%	1/15/44	600	604
Travelers Cos. Inc.	4.100%	3/4/49	200	181		Wells Fargo & Co.	4.650%	11/4/44	325	292
						Wells Fargo & Co.	3.900%	5/1/45	250	211
						Wells Fargo & Co.	4.900%	11/17/45	250	231
						Wells Fargo & Co.	4.400%	6/14/46	300	260
						Wells Fargo & Co.	4.750%	12/7/46	350	319
						Wells Fargo & Co.	5.013%	4/4/51	1,750	1,717
						Wells Fargo & Co.	4.611%	4/25/53	400	370
						Wells Fargo Bank NA	5.950%	8/26/36	200	215
						Wells Fargo Bank NA	5.850%	2/1/37	300	320
						Wells Fargo Bank NA	6.600%	1/15/38	225	260
						Westpac Banking Corp.	3.650%	5/15/23	75	75
						Westpac Banking Corp.	3.300%	2/26/24	250	249
						Westpac Banking Corp.	1.019%	11/18/24	275	259
						Westpac Banking Corp.	2.350%	2/19/25	200	193
						Westpac Banking Corp.	2.850%	5/13/26	200	192
						Westpac Banking Corp.	1.150%	6/3/26	218	195
						Westpac Banking Corp.	2.700%	8/19/26	175	166
						Westpac Banking Corp.	3.350%	3/8/27	250	242

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Becton Dickinson and Co.	4.875%	5/15/44	26	24	Community Health Network Inc.	3.099%	5/1/50	250	187
Becton Dickinson and Co.	4.685%	12/15/44	196	182	Cottage Health Obligated Group	3.304%	11/1/49	100	79
Becton Dickinson and Co.	4.669%	6/6/47	300	280	CVS Health Corp.	3.375%	8/12/24	275	274
BHSH System Obligated Group	3.487%	7/15/49	75	62	CVS Health Corp.	3.875%	7/20/25	573	571
Biogen Inc.	4.050%	9/15/25	350	346	CVS Health Corp.	2.875%	6/1/26	2,166	2,065
Biogen Inc.	2.250%	5/1/30	600	492	CVS Health Corp.	3.000%	8/15/26	450	431
Biogen Inc.	3.150%	5/1/50	300	206	CVS Health Corp.	1.300%	8/21/27	400	345
Bio-Rad Laboratories Inc.	3.700%	3/15/32	250	222	CVS Health Corp.	4.300%	3/25/28	677	670
² Bon Secours Mercy Health Inc.	3.464%	6/1/30	100	93	CVS Health Corp.	3.250%	8/15/29	360	329
Bon Secours Mercy Health Inc.	3.205%	6/1/50	250	186	CVS Health Corp.	1.750%	8/21/30	225	181
Boston Scientific Corp.	3.450%	3/1/24	77	77	CVS Health Corp.	1.875%	2/28/31	1,000	802
Boston Scientific Corp.	1.900%	6/1/25	550	519	CVS Health Corp.	4.875%	7/20/35	125	123
Boston Scientific Corp.	2.650%	6/1/30	150	131	CVS Health Corp.	4.780%	3/25/38	1,000	947
Boston Scientific Corp.	6.750%	11/15/35	100	115	CVS Health Corp.	6.125%	9/15/39	75	81
Boston Scientific Corp.	4.550%	3/1/39	131	122	CVS Health Corp.	4.125%	4/1/40	200	175
Boston Scientific Corp.	7.375%	1/15/40	50	62	CVS Health Corp.	2.700%	8/21/40	275	198
Boston Scientific Corp.	4.700%	3/1/49	133	127	CVS Health Corp.	5.300%	12/5/43	150	149
Bristol-Myers Squibb Co.	0.537%	11/13/23	500	483	CVS Health Corp.	5.125%	7/20/45	525	507
Bristol-Myers Squibb Co.	2.900%	7/26/24	675	669	CVS Health Corp.	5.050%	3/25/48	1,150	1,100
Bristol-Myers Squibb Co.	3.200%	6/15/26	302	298	CVS Health Corp.	4.250%	4/1/50	300	258
Bristol-Myers Squibb Co.	1.125%	11/13/27	500	439	Danaher Corp.	3.350%	9/15/25	100	98
Bristol-Myers Squibb Co.	3.450%	11/15/27	210	207	Danaher Corp.	4.375%	9/15/45	75	69
Bristol-Myers Squibb Co.	3.900%	2/20/28	275	275	Danaher Corp.	2.600%	10/1/50	500	348
Bristol-Myers Squibb Co.	3.400%	7/26/29	155	150	Dartmouth-Hitchcock Health	4.178%	8/1/48	100	90
Bristol-Myers Squibb Co.	1.450%	11/13/30	400	329	DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	127
Bristol-Myers Squibb Co.	2.950%	3/15/32	500	459	DH Europe Finance II Sarl	2.200%	11/15/24	250	240
Bristol-Myers Squibb Co.	4.125%	6/15/39	380	363	DH Europe Finance II Sarl	2.600%	11/15/29	150	134
Bristol-Myers Squibb Co.	3.250%	8/1/42	100	82	DH Europe Finance II Sarl	3.250%	11/15/39	175	145
Bristol-Myers Squibb Co.	4.625%	5/15/44	175	173	Dignity Health	3.812%	11/1/24	100	99
Bristol-Myers Squibb Co.	4.350%	11/15/47	250	238	Dignity Health	4.500%	11/1/42	100	91
Bristol-Myers Squibb Co.	4.550%	2/20/48	233	229	Dignity Health	5.267%	11/1/64	50	48
Bristol-Myers Squibb Co.	4.250%	10/26/49	500	470	Duke University Health System Inc.	3.920%	6/1/47	100	91
Bristol-Myers Squibb Co.	2.550%	11/13/50	500	354	Edwards Lifesciences Corp.	4.300%	6/15/28	100	98
Bristol-Myers Squibb Co.	3.700%	3/15/52	520	449	Eli Lilly & Co.	2.750%	6/1/25	71	70
Bristol-Myers Squibb Co.	3.900%	3/15/62	200	172	Eli Lilly & Co.	3.375%	3/15/29	92	90
Cardinal Health Inc.	3.079%	6/15/24	290	285	Eli Lilly & Co.	2.500%	9/15/60	250	172
Cardinal Health Inc.	3.750%	9/15/25	100	99	Gilead Sciences Inc.	2.500%	9/1/23	300	297
Cardinal Health Inc.	4.600%	3/15/43	75	65	Gilead Sciences Inc.	3.700%	4/1/24	470	471
Cardinal Health Inc.	4.500%	11/15/44	50	43	Gilead Sciences Inc.	3.650%	3/1/26	575	566
Cardinal Health Inc.	4.900%	9/15/45	100	91	Gilead Sciences Inc.	2.950%	3/1/27	525	497
Cardinal Health Inc.	4.368%	6/15/47	125	106	Gilead Sciences Inc.	4.600%	9/1/35	575	570
Children's Health System of Texas	2.511%	8/15/50	100	68	Gilead Sciences Inc.	4.000%	9/1/36	350	326
Children's Hospital Corp.	4.115%	1/1/47	75	70	Gilead Sciences Inc.	5.650%	12/1/41	175	187
Children's Hospital Corp.	2.585%	2/1/50	50	35	Gilead Sciences Inc.	4.800%	4/1/44	400	387
Children's Hospital Medical Center	4.268%	5/15/44	50	48	Gilead Sciences Inc.	4.750%	3/1/46	455	436
CHRISTUS Health	4.341%	7/1/28	125	125	Gilead Sciences Inc.	2.800%	10/1/50	475	332
Cigna Corp.	3.000%	7/15/23	700	695	GlaxoSmithKline Capital Inc.	3.625%	5/15/25	604	606
Cigna Corp.	3.500%	6/15/24	175	174	GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	373
Cigna Corp.	3.250%	4/15/25	250	245	GlaxoSmithKline Capital Inc.	5.375%	4/15/34	85	93
Cigna Corp.	4.125%	11/15/25	467	468	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	657
Cigna Corp.	4.500%	2/25/26	390	395	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	94
Cigna Corp.	3.400%	3/1/27	275	264	GlaxoSmithKline Capital plc	0.534%	10/1/23	500	483
Cigna Corp.	7.875%	5/15/27	41	47	GlaxoSmithKline Capital plc	3.375%	6/1/29	25	24
Cigna Corp.	4.375%	10/15/28	610	604	Hackensack Meridian Health Inc.	2.675%	9/1/41	250	189
Cigna Corp.	2.400%	3/15/30	765	657	Hackensack Meridian Health Inc.	4.211%	7/1/48	125	115
Cigna Corp.	2.375%	3/15/31	250	211	Hackensack Meridian Health Inc.	4.500%	7/1/57	50	48
Cigna Corp.	4.800%	8/15/38	415	404	² Hartford HealthCare Corp.	3.447%	7/1/54	75	61
Cigna Corp.	3.200%	3/15/40	150	120	HCA Inc.	5.000%	3/15/24	425	426
Cigna Corp.	6.125%	11/15/41	92	101	HCA Inc.	5.375%	2/1/25	250	249
Cigna Corp.	4.800%	7/15/46	400	381	HCA Inc.	5.250%	4/15/25	320	321
Cigna Corp.	3.875%	10/15/47	170	140	HCA Inc.	5.250%	6/15/26	325	323
Cigna Corp.	4.900%	12/15/48	545	523	HCA Inc.	4.500%	2/15/27	125	120
Cigna Corp.	3.400%	3/15/50	375	287	HCA Inc.	4.125%	6/15/29	405	370
City of Hope	5.623%	11/15/43	75	81	HCA Inc.	3.500%	9/1/30	1,000	853
City of Hope	4.378%	8/15/48	100	93	HCA Inc.	2.375%	7/15/31	200	154
Cleveland Clinic Foundation	4.858%	1/1/14	100	96	⁵ HCA Inc.	3.625%	3/15/32	250	211
CommonSpirit Health	2.760%	10/1/24	100	97	HCA Inc.	5.125%	6/15/39	200	175
CommonSpirit Health	2.782%	10/1/30	500	427	⁵ HCA Inc.	4.375%	3/15/42	250	198
² CommonSpirit Health	4.350%	11/1/42	225	202	HCA Inc.	5.500%	6/15/47	425	380
CommonSpirit Health	3.817%	10/1/49	50	42	HCA Inc.	5.250%	6/15/49	300	259
CommonSpirit Health	4.187%	10/1/49	200	168	HCA Inc.	3.500%	7/15/51	200	138

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
5	HCA Inc.	4.625%	3/15/52	300	240	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	139	
	Humana Inc.	0.650%	8/3/23	300	291	Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	23	
	Humana Inc.	3.850%	10/1/24	326	326	Merck & Co. Inc.	2.750%	2/10/25	740	730	
	Humana Inc.	1.350%	2/3/27	200	175	Merck & Co. Inc.	1.700%	6/10/27	400	364	
	Humana Inc.	3.950%	3/15/27	150	147	Merck & Co. Inc.	3.400%	3/7/29	375	363	
	Humana Inc.	4.875%	4/1/30	135	136	Merck & Co. Inc.	1.450%	6/24/30	210	174	
	Humana Inc.	2.150%	2/3/32	200	162	Merck & Co. Inc.	2.150%	12/10/31	450	387	
	Humana Inc.	4.625%	12/1/42	110	102	Merck & Co. Inc.	6.500%	12/1/33	125	151	
	Humana Inc.	4.950%	10/1/44	270	263	Merck & Co. Inc.	3.900%	3/7/39	200	189	
	Humana Inc.	3.950%	8/15/49	40	34	Merck & Co. Inc.	3.600%	9/15/42	100	88	
	IHC Health Services Inc.	4.131%	5/15/48	100	94	Merck & Co. Inc.	4.150%	5/18/43	200	190	
	Illumina Inc.	2.550%	3/23/31	250	203	Merck & Co. Inc.	3.700%	2/10/45	525	461	
	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	125	113	Merck & Co. Inc.	4.000%	3/7/49	300	277	
	Iowa Health System	3.665%	2/15/50	125	102	Merck & Co. Inc.	2.750%	12/10/51	700	519	
	Johns Hopkins Health System Corp.	3.837%	5/15/46	125	113	Merck & Co. Inc.	2.900%	12/10/61	375	267	
	Johnson & Johnson	3.375%	12/5/23	200	201	Mercy Health	4.302%	7/1/28	25	25	
	Johnson & Johnson	2.625%	1/15/25	250	247	Methodist Hospital	2.705%	12/1/50	300	210	
	Johnson & Johnson	2.450%	3/1/26	350	340	2	Montefiore Obligated Group	5.246%	11/1/48	150	127
	Johnson & Johnson	2.950%	3/3/27	200	195	Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	376	
	Johnson & Johnson	0.950%	9/1/27	300	265	MultiCare Health System	2.803%	8/15/50	250	179	
	Johnson & Johnson	2.900%	1/15/28	100	97	Mylan Inc.	4.200%	11/29/23	100	100	
	Johnson & Johnson	1.300%	9/1/30	375	316	Mylan Inc.	5.400%	11/29/43	100	84	
	Johnson & Johnson	4.950%	5/15/33	150	163	Mylan Inc.	5.200%	4/15/48	175	139	
	Johnson & Johnson	4.375%	12/5/33	175	181	New York and Presbyterian Hospital	4.024%	8/1/45	130	119	
	Johnson & Johnson	3.550%	3/1/36	175	166	New York and Presbyterian Hospital	4.063%	8/1/56	75	68	
	Johnson & Johnson	3.625%	3/3/37	300	285	New York and Presbyterian Hospital	2.606%	8/1/60	100	63	
	Johnson & Johnson	5.950%	8/15/37	200	238	New York and Presbyterian Hospital	3.954%	8/1/19	125	97	
	Johnson & Johnson	2.100%	9/1/40	250	183	Northwell Healthcare Inc.	3.979%	11/1/46	100	86	
	Johnson & Johnson	4.500%	9/1/40	150	152	Northwell Healthcare Inc.	4.260%	11/1/47	200	181	
	Johnson & Johnson	4.850%	5/15/41	75	79	Northwell Healthcare Inc.	3.809%	11/1/49	100	83	
	Johnson & Johnson	4.500%	12/5/43	200	201	Novartis Health Inc.	2.637%	11/1/36	250	201	
	Johnson & Johnson	3.750%	3/3/47	250	232	Novartis Capital Corp.	3.400%	5/6/24	400	402	
	Johnson & Johnson	2.250%	9/1/50	400	280	Novartis Capital Corp.	1.750%	2/14/25	200	193	
	Kaiser Foundation Hospitals	3.150%	5/1/27	100	97	Novartis Capital Corp.	2.000%	2/14/27	525	489	
	Kaiser Foundation Hospitals	2.810%	6/1/41	250	191	Novartis Capital Corp.	3.100%	5/17/27	175	171	
	Kaiser Foundation Hospitals	4.875%	4/1/42	235	240	Novartis Capital Corp.	2.200%	8/14/30	410	362	
	Kaiser Foundation Hospitals	4.150%	5/1/47	150	140	Novartis Capital Corp.	3.700%	9/21/42	100	91	
	Kaiser Foundation Hospitals	3.266%	11/1/49	225	177	Novartis Capital Corp.	4.400%	5/6/44	375	374	
	Kaiser Foundation Hospitals	3.002%	6/1/51	250	187	Novartis Capital Corp.	4.000%	11/20/45	225	209	
	Koninklijke KPN NV	6.875%	3/11/38	100	114	Novartis Capital Corp.	2.750%	8/14/50	75	58	
	Koninklijke Philips NV	5.000%	3/15/42	150	145	NY Society for Relief of Ruptured & Crippled Maintaining Hospital Special Surgery	2.667%	10/1/50	10	7	
	Laboratory Corp. of America Holdings	3.250%	9/1/24	150	148	2	NYU Langone Hospitals	4.784%	7/1/44	100	98
	Laboratory Corp. of America Holdings	2.300%	12/1/24	100	96	2	NYU Langone Hospitals	4.368%	7/1/47	110	100
	Laboratory Corp. of America Holdings	3.600%	2/1/25	200	197	2	NYU Langone Hospitals	3.380%	7/1/55	200	151
	Laboratory Corp. of America Holdings	1.550%	6/1/26	200	179	OhioHealth Corp.	3.042%	11/15/50	100	76	
	Laboratory Corp. of America Holdings	3.600%	9/1/27	100	96	Orlando Health Obligated Group	4.089%	10/1/48	50	45	
	Laboratory Corp. of America Holdings	2.950%	12/1/29	125	110	PeaceHealth Obligated Group	4.787%	11/15/48	75	74	
	Laboratory Corp. of America Holdings	2.700%	6/1/31	200	168	PeaceHealth Obligated Group	3.218%	11/15/50	200	151	
	Mass General Brigham Inc.	3.192%	7/1/49	150	117	PerkinElmer Inc.	0.850%	9/15/24	250	232	
	Mass General Brigham Inc.	3.342%	7/1/60	250	186	PerkinElmer Inc.	1.900%	9/15/28	250	208	
	Mayo Clinic	3.774%	11/15/43	75	67	PerkinElmer Inc.	3.300%	9/15/29	175	154	
	Mayo Clinic	4.128%	11/15/52	50	47	PerkinElmer Inc.	3.625%	3/15/51	150	112	
	Mayo Clinic	3.196%	11/15/61	250	188	Pfizer Inc.	3.200%	9/15/23	125	125	
	McKesson Corp.	3.796%	3/15/24	200	200	Pfizer Inc.	2.950%	3/15/24	150	149	
	McKesson Corp.	0.900%	12/3/25	500	450	Pfizer Inc.	2.750%	6/3/26	590	575	
2	MedStar Health Inc.	3.626%	8/15/49	75	61	Pfizer Inc.	3.600%	9/15/28	200	199	
	Medtronic Inc.	4.375%	3/15/35	511	510	Pfizer Inc.	3.450%	3/15/29	375	365	
	Medtronic Inc.	4.625%	3/15/45	244	245	Pfizer Inc.	2.625%	4/1/30	300	274	
	Memorial Health Services	3.447%	11/1/49	150	123	Pfizer Inc.	1.700%	5/28/30	225	192	
	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	76	Pfizer Inc.	1.750%	8/18/31	200	167	
						Pfizer Inc.	4.000%	12/15/36	300	292	
						Pfizer Inc.	4.100%	9/15/38	150	145	
						Pfizer Inc.	3.900%	3/15/39	125	118	
						Pfizer Inc.	7.200%	3/15/39	425	557	
						Pfizer Inc.	2.550%	5/28/40	200	158	
						Pfizer Inc.	4.300%	6/15/43	125	121	
						Pfizer Inc.	4.400%	5/15/44	200	196	
						Pfizer Inc.	4.125%	12/15/46	250	240	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Pfizer Inc.	4.200%	9/15/48	350	341	UnitedHealth Group Inc.	3.875%	12/15/28	150	149
Pfizer Inc.	4.000%	3/15/49	175	165	UnitedHealth Group Inc.	2.875%	8/15/29	150	139
Pfizer Inc.	2.700%	5/28/50	450	344	UnitedHealth Group Inc.	2.000%	5/15/30	755	647
Pharmacia LLC	6.600%	12/1/28	175	198	UnitedHealth Group Inc.	2.300%	5/15/31	650	563
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	48	UnitedHealth Group Inc.	4.625%	7/15/35	175	178
Providence St. Joseph Health Obligated Group	2.532%	10/1/29	150	133	UnitedHealth Group Inc.	6.500%	6/15/37	50	60
² Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	64	UnitedHealth Group Inc.	6.625%	11/15/37	125	152
² Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	66	UnitedHealth Group Inc.	6.875%	2/15/38	245	304
Quest Diagnostics Inc.	4.250%	4/1/24	100	100	UnitedHealth Group Inc.	3.500%	8/15/39	240	209
Quest Diagnostics Inc.	3.500%	3/30/25	100	98	UnitedHealth Group Inc.	2.750%	5/15/40	200	156
Quest Diagnostics Inc.	3.450%	6/1/26	125	122	UnitedHealth Group Inc.	5.950%	2/15/41	60	68
Quest Diagnostics Inc.	4.200%	6/30/29	140	136	UnitedHealth Group Inc.	3.050%	5/15/41	300	242
Quest Diagnostics Inc.	2.950%	6/30/30	160	141	UnitedHealth Group Inc.	4.625%	11/15/41	110	109
Quest Diagnostics Inc.	2.800%	6/30/31	125	107	UnitedHealth Group Inc.	4.375%	3/15/42	50	48
Quest Diagnostics Inc.	5.750%	1/30/40	13	14	UnitedHealth Group Inc.	3.950%	10/15/42	175	158
Quest Diagnostics Inc.	4.700%	3/30/45	25	22	UnitedHealth Group Inc.	4.250%	3/15/43	125	118
Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	500	401	UnitedHealth Group Inc.	4.750%	7/15/45	305	307
Royalty Pharma plc	0.750%	9/2/23	300	289	UnitedHealth Group Inc.	4.200%	1/15/47	210	196
Royalty Pharma plc	1.200%	9/2/25	300	269	UnitedHealth Group Inc.	4.250%	4/15/47	290	273
Royalty Pharma plc	2.200%	9/2/30	300	242	UnitedHealth Group Inc.	4.250%	6/15/48	300	281
Royalty Pharma plc	3.550%	9/2/50	350	244	UnitedHealth Group Inc.	4.450%	12/15/48	150	144
Royalty Pharma plc	3.350%	9/2/51	250	169	UnitedHealth Group Inc.	3.700%	8/15/49	310	265
Rush Obligated Group	3.922%	11/15/29	75	72	UnitedHealth Group Inc.	3.250%	5/15/51	750	590
RWJ Barnabas Health Inc.	3.949%	7/1/46	100	88	UnitedHealth Group Inc.	3.875%	8/15/59	420	363
RWJ Barnabas Health Inc.	3.477%	7/1/49	25	21	UnitedHealth Group Inc.	3.125%	5/15/60	250	183
Sanofi	3.625%	6/19/28	225	222	⁵ Universal Health Services Inc.	2.650%	10/15/30	300	239
Seattle Children's Hospital	2.719%	10/1/50	200	140	UPMC	3.600%	4/3/25	125	124
Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	569	563	Utah Acquisition Sub Inc.	3.950%	6/15/26	889	838
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	575	552	Utah Acquisition Sub Inc.	5.250%	6/15/46	225	181
Smith & Nephew plc	2.032%	10/14/30	300	238	Viatrix Inc.	1.650%	6/22/25	175	159
SSM Health Care Corp.	3.823%	6/1/27	100	100	Viatrix Inc.	2.300%	6/22/27	175	150
Stanford Health Care	3.795%	11/15/48	125	110	Viatrix Inc.	2.700%	6/22/30	275	221
Stryker Corp.	3.375%	5/15/24	213	212	Viatrix Inc.	4.000%	6/22/50	250	167
Stryker Corp.	1.150%	6/15/25	100	92	WakeMed	3.286%	10/1/52	200	152
Stryker Corp.	3.375%	11/1/25	140	137	² Willis-Knighton Medical Center	4.813%	9/1/48	50	50
Stryker Corp.	3.500%	3/15/26	183	179	Wyeth LLC	7.250%	3/1/23	250	257
Stryker Corp.	3.650%	3/7/28	50	48	Wyeth LLC	6.450%	2/1/24	300	314
Stryker Corp.	4.100%	4/1/43	75	65	Wyeth LLC	6.500%	2/1/34	150	179
Stryker Corp.	4.375%	5/15/44	50	45	Wyeth LLC	6.000%	2/15/36	85	97
Stryker Corp.	4.625%	3/15/46	175	167	Wyeth LLC	5.950%	4/1/37	385	444
Sutter Health	1.321%	8/15/25	500	461	Zeneca Wilmington Inc.	7.000%	11/15/23	25	26
Sutter Health	3.695%	8/15/28	75	73	Zimmer Biomet Holdings Inc.	1.450%	11/22/24	200	189
Sutter Health	4.091%	8/15/48	75	66	Zimmer Biomet Holdings Inc.	3.050%	1/15/26	250	240
Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	200	201	Zimmer Biomet Holdings Inc.	2.600%	11/24/31	200	163
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	405	413	Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	51
Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	500	418	Zimmer Biomet Holdings Inc.	4.450%	8/15/45	150	129
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	400	308	Zoetis Inc.	4.500%	11/13/25	100	101
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	610	454	Zoetis Inc.	3.000%	9/12/27	150	141
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	200	146	Zoetis Inc.	3.900%	8/20/28	100	97
Texas Health Resources	2.328%	11/15/50	300	194	Zoetis Inc.	2.000%	5/15/30	150	125
Thermo Fisher Scientific Inc.	0.797%	10/18/23	250	243	Zoetis Inc.	4.700%	2/1/43	175	168
Thermo Fisher Scientific Inc.	1.215%	10/18/24	250	237	Zoetis Inc.	3.950%	9/12/47	150	130
Thermo Fisher Scientific Inc.	2.000%	10/15/31	1,000	839	Zoetis Inc.	4.450%	8/20/48	75	71
Thermo Fisher Scientific Inc.	2.800%	10/15/41	250	196					122,478
Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	198	Industrials (2.1%)				
Toledo Hospital	5.325%	11/15/28	50	47	3M Co.	3.250%	2/14/24	100	100
Toledo Hospital	6.015%	11/15/48	75	70	3M Co.	2.000%	2/14/25	150	144
Trinity Health Corp.	4.125%	12/1/45	85	79	3M Co.	2.650%	4/15/25	100	98
UnitedHealth Group Inc.	3.500%	2/15/24	100	100	3M Co.	3.000%	8/7/25	100	98
UnitedHealth Group Inc.	2.375%	8/15/24	300	294	3M Co.	2.250%	9/19/26	150	142
UnitedHealth Group Inc.	3.750%	7/15/25	950	951	3M Co.	2.875%	10/15/27	125	120
UnitedHealth Group Inc.	3.700%	12/15/25	75	75	3M Co.	3.375%	3/1/29	150	144
UnitedHealth Group Inc.	3.100%	3/15/26	225	220	3M Co.	2.375%	8/26/29	360	322
UnitedHealth Group Inc.	3.450%	1/15/27	175	173	3M Co.	3.125%	9/19/46	75	59
UnitedHealth Group Inc.	3.375%	4/15/27	350	344	3M Co.	3.625%	10/15/47	100	85
UnitedHealth Group Inc.	2.950%	10/15/27	150	144	3M Co.	4.000%	9/14/48	250	226
					3M Co.	3.250%	8/26/49	300	239
					3M Co.	3.700%	4/15/50	125	108
					Allegion plc	3.500%	10/1/29	75	67
					Allegion US Holding Co. Inc.	3.550%	10/1/27	175	161

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² American Airlines Class A Series 2021-1 Pass Through Trust	2.875%	1/11/36	250	212	Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	101
² American Airlines Class AA Series 2015-2 Pass Through Trust	3.600%	3/22/29	39	36	Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	144
² American Airlines Class AA Series 2016-1 Pass Through Trust	3.575%	7/15/29	111	101	Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	114
² American Airlines Class AA Series 2016-3 Pass Through Trust	3.000%	4/15/30	112	99	Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	73
² American Airlines Class AA Series 2017-1 Pass Through Trust	3.650%	8/15/30	38	35	Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	133
² American Airlines Class AA Series 2019-1 Pass Through Trust	3.150%	8/15/33	45	39	Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	115
Amphenol Corp.	3.200%	4/1/24	50	50	Burlington Northern Santa Fe LLC	4.050%	6/15/48	375	342
Amphenol Corp.	2.050%	3/1/25	40	38	Burlington Northern Santa Fe LLC	4.150%	12/15/48	200	184
Amphenol Corp.	4.350%	6/1/29	100	98	Burlington Northern Santa Fe LLC	3.550%	2/15/50	400	334
Amphenol Corp.	2.800%	2/15/30	275	239	Burlington Northern Santa Fe LLC	3.050%	2/15/51	200	153
Amphenol Corp.	2.200%	9/15/31	100	82	Burlington Northern Santa Fe LLC	2.875%	6/15/52	200	149
Block Financial LLC	5.250%	10/1/25	100	101	Canadian National Railway Co.	2.950%	11/21/24	233	229
Block Financial LLC	3.875%	8/15/30	200	181	Canadian National Railway Co.	6.250%	8/1/34	75	86
BNSF Funding Trust I	6.613%	12/15/55	65	64	Canadian National Railway Co.	6.200%	6/1/36	75	84
Boeing Co.	2.800%	3/1/23	400	398	Canadian National Railway Co.	6.375%	11/15/37	100	114
Boeing Co.	4.508%	5/1/23	625	628	Canadian National Railway Co.	2.450%	5/1/50	425	285
Boeing Co.	1.875%	6/15/23	200	196	Canadian Pacific Railway Co.	2.050%	3/5/30	200	169
Boeing Co.	1.950%	2/1/24	500	483	Canadian Pacific Railway Co.	7.125%	10/15/31	100	116
Boeing Co.	1.433%	2/4/24	500	478	Canadian Pacific Railway Co.	2.450%	12/2/31	250	214
Boeing Co.	2.800%	3/1/24	75	74	Canadian Pacific Railway Co.	5.950%	5/15/37	450	497
Boeing Co.	2.850%	10/30/24	100	97	Canadian Pacific Railway Co.	3.000%	12/2/41	500	393
Boeing Co.	2.500%	3/1/25	145	137	Canadian Pacific Railway Co.	3.100%	12/2/51	500	368
Boeing Co.	4.875%	5/1/25	795	792	Canadian Pacific Railway Co.	6.125%	9/15/15	120	125
Boeing Co.	2.196%	2/4/26	1,200	1,083	Carrier Global Corp.	2.242%	2/15/25	400	380
Boeing Co.	3.100%	5/1/26	100	94	Carrier Global Corp.	2.493%	2/15/27	250	228
Boeing Co.	2.250%	6/15/26	50	45	Carrier Global Corp.	2.722%	2/15/30	600	519
Boeing Co.	2.700%	2/1/27	195	174	Carrier Global Corp.	2.700%	2/15/31	85	72
Boeing Co.	2.800%	3/1/27	50	45	Carrier Global Corp.	3.377%	4/5/40	300	236
Boeing Co.	5.040%	5/1/27	360	356	Carrier Global Corp.	3.577%	4/5/50	400	304
Boeing Co.	3.250%	3/1/28	100	90	Caterpillar Financial Services Corp.	0.650%	7/7/23	250	244
Boeing Co.	3.450%	11/1/28	500	446	Caterpillar Financial Services Corp.	3.650%	12/7/23	70	71
Boeing Co.	3.200%	3/1/29	200	173	Caterpillar Financial Services Corp.	0.950%	1/10/24	200	193
Boeing Co.	2.950%	2/1/30	190	158	Caterpillar Financial Services Corp.	2.850%	5/17/24	125	124
Boeing Co.	5.150%	5/1/30	945	907	Caterpillar Financial Services Corp.	3.300%	6/9/24	250	250
Boeing Co.	6.125%	2/15/33	75	77	Caterpillar Financial Services Corp.	0.600%	9/13/24	200	188
Boeing Co.	3.600%	5/1/34	350	279	Caterpillar Financial Services Corp.	2.150%	11/8/24	300	291
Boeing Co.	3.250%	2/1/35	190	145	Caterpillar Financial Services Corp.	3.250%	12/1/24	477	476
Boeing Co.	6.625%	2/15/38	50	51	Caterpillar Financial Services Corp.	1.450%	5/15/25	100	94
Boeing Co.	3.550%	3/1/38	50	36	Caterpillar Financial Services Corp.	0.800%	11/13/25	500	454
Boeing Co.	3.500%	3/1/39	75	54	Caterpillar Financial Services Corp.	0.900%	3/2/26	500	454
Boeing Co.	6.875%	3/15/39	100	104	Caterpillar Financial Services Corp.	2.400%	8/9/26	100	95
Boeing Co.	5.875%	2/15/40	75	70	Caterpillar Financial Services Corp.	1.150%	9/14/26	200	180
Boeing Co.	5.705%	5/1/40	740	691	Caterpillar Financial Services Corp.	1.700%	1/8/27	200	183
Boeing Co.	3.375%	6/15/46	75	50	Caterpillar Inc.	3.400%	5/15/24	150	151
Boeing Co.	3.650%	3/1/47	150	102	Caterpillar Inc.	2.600%	9/19/29	200	183
Boeing Co.	3.625%	3/1/48	75	50	Caterpillar Inc.	2.600%	4/9/30	120	109
Boeing Co.	3.850%	11/1/48	60	43	Caterpillar Inc.	6.050%	8/15/36	100	116
Boeing Co.	3.900%	5/1/49	150	107	Caterpillar Inc.	5.200%	5/27/41	150	161
Boeing Co.	3.750%	2/1/50	150	106	Caterpillar Inc.	3.803%	8/15/42	243	222
Boeing Co.	5.805%	5/1/50	1,130	1,041	Caterpillar Inc.	3.250%	9/19/49	200	164
Boeing Co.	3.825%	3/1/59	200	129	Caterpillar Inc.	3.250%	4/9/50	200	166
Boeing Co.	3.950%	8/1/59	75	51	Caterpillar Inc.	4.750%	5/15/64	100	101
Boeing Co.	5.930%	5/1/60	735	672	Cintas Corp. No. 2	3.700%	4/1/27	175	173
Burlington Northern Santa Fe LLC	3.850%	9/1/23	75	75	CNH Industrial Capital LLC	1.950%	7/2/23	75	73
Burlington Northern Santa Fe LLC	3.750%	4/1/24	200	201	CNH Industrial Capital LLC	4.200%	1/15/24	675	675
Burlington Northern Santa Fe LLC	3.400%	9/1/24	150	150	CNH Industrial Capital LLC	1.450%	7/15/26	200	177
Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	99	CNH Industrial NV	3.850%	11/15/27	100	94
Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	75	² Continental Airlines Class A Series 2012-2 Pass Through Trust	4.000%	4/29/26	29	27
Burlington Northern Santa Fe LLC	3.250%	6/15/27	225	220	Crane Co.	4.450%	12/15/23	50	50
Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	146	Crane Co.	4.200%	3/15/48	125	102
Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	128	CSX Corp.	3.400%	8/1/24	62	62
Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	265	CSX Corp.	3.350%	11/1/25	150	147
Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	236	CSX Corp.	3.250%	6/1/27	150	144
Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	189	CSX Corp.	3.800%	3/1/28	350	342
Burlington Northern Santa Fe LLC	4.450%	3/15/43	175	166	CSX Corp.	4.250%	3/15/29	200	199
Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	130	CSX Corp.	2.400%	2/15/30	172	151
					CSX Corp.	6.220%	4/30/40	152	172
					CSX Corp.	5.500%	4/15/41	225	237
					CSX Corp.	4.750%	5/30/42	210	200
					CSX Corp.	4.100%	3/15/44	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)	
CSX Corp.	4.300%	3/1/48	250	229		Honeywell International Inc.	1.750%	9/1/31	250	207
CSX Corp.	4.500%	3/15/49	225	210		Honeywell International Inc.	5.700%	3/15/37	200	227
CSX Corp.	3.350%	9/15/49	265	207		Honeywell International Inc.	5.375%	3/1/41	150	162
CSX Corp.	4.500%	8/1/54	25	23		Hubbell Inc.	3.350%	3/1/26	75	73
CSX Corp.	4.250%	11/1/66	150	127		Hubbell Inc.	3.150%	8/15/27	50	47
CSX Corp.	4.650%	3/1/68	75	68		Hubbell Inc.	3.500%	2/15/28	175	168
Cummins Inc.	0.750%	9/1/25	400	365		Huntington Ingalls Industries Inc.	0.670%	8/16/23	200	193
Cummins Inc.	1.500%	9/1/30	300	243		Huntington Ingalls Industries Inc.	3.844%	5/1/25	100	98
Cummins Inc.	2.600%	9/1/50	200	137		Huntington Ingalls Industries Inc.	2.043%	8/16/28	200	170
Deere & Co.	2.750%	4/15/25	100	98		Huntington Ingalls Industries Inc.	4.200%	5/1/30	200	188
Deere & Co.	5.375%	10/16/29	125	135		IDEX Corp.	3.000%	5/1/30	75	65
Deere & Co.	7.125%	3/3/31	100	120		Illinois Tool Works Inc.	3.500%	3/1/24	200	201
Deere & Co.	3.900%	6/9/42	250	234		Illinois Tool Works Inc.	2.650%	11/15/26	300	287
Deere & Co.	2.875%	9/7/49	200	157		Illinois Tool Works Inc.	4.875%	9/15/41	75	77
Deere & Co.	3.750%	4/15/50	175	160		Illinois Tool Works Inc.	3.900%	9/1/42	250	221
Delta Air Lines Class AA Series 2019-1 Pass Through Trust	3.204%	10/25/25	75	72		JB Hunt Transport Services Inc.	3.875%	3/1/26	200	198
² Delta Air Lines Class AA Series 2020-1 Pass Through Trust	2.000%	12/10/29	132	116	²	JetBlue Class A Series 2020-1 Pass Through Trust	4.000%	5/15/34	135	124
⁵ Delta Air Lines Inc.	7.000%	5/1/25	293	297	²	JetBlue Class AA Series 2019-1 Pass Through Trust	2.750%	11/15/33	134	113
^{2.5} Delta Air Lines Inc. / SkyMiles IP Ltd.	4.750%	10/20/28	200	189		John Deere Capital Corp.	0.700%	7/5/23	100	98
Dover Corp.	3.150%	11/15/25	200	197		John Deere Capital Corp.	3.650%	10/12/23	50	50
Dover Corp.	2.950%	11/4/29	75	68		John Deere Capital Corp.	0.900%	1/10/24	300	290
Eaton Corp.	4.150%	11/2/42	150	135		John Deere Capital Corp.	2.600%	3/7/24	75	74
Emerson Electric Co.	2.000%	12/21/28	200	177		John Deere Capital Corp.	2.650%	6/24/24	75	74
Emerson Electric Co.	1.950%	10/15/30	100	84		John Deere Capital Corp.	0.625%	9/10/24	200	189
Emerson Electric Co.	2.200%	12/21/31	200	169		John Deere Capital Corp.	2.050%	1/9/25	350	339
Emerson Electric Co.	2.750%	10/15/50	150	108		John Deere Capital Corp.	1.250%	1/10/25	500	475
Emerson Electric Co.	2.800%	12/21/51	200	146		John Deere Capital Corp.	3.450%	3/13/25	300	301
FedEx Corp.	3.250%	4/1/26	100	98		John Deere Capital Corp.	3.400%	9/11/25	75	75
FedEx Corp.	3.100%	8/5/29	200	182		John Deere Capital Corp.	0.700%	1/15/26	300	271
FedEx Corp.	4.250%	5/15/30	100	97		John Deere Capital Corp.	2.650%	6/10/26	100	96
FedEx Corp.	3.900%	2/1/35	200	179		John Deere Capital Corp.	1.050%	6/17/26	200	181
FedEx Corp.	4.100%	4/15/43	75	63		John Deere Capital Corp.	2.250%	9/14/26	125	118
FedEx Corp.	5.100%	1/15/44	250	241		John Deere Capital Corp.	2.800%	9/8/27	150	143
FedEx Corp.	4.100%	2/1/45	125	105		John Deere Capital Corp.	3.050%	1/6/28	100	96
FedEx Corp.	4.750%	11/15/45	250	230		John Deere Capital Corp.	3.450%	3/7/29	50	48
FedEx Corp.	4.550%	4/1/46	225	202		John Deere Capital Corp.	2.800%	7/18/29	150	138
FedEx Corp.	4.400%	1/15/47	125	110		John Deere Capital Corp.	2.450%	1/9/30	325	291
FedEx Corp.	4.050%	2/15/48	200	168		Johnson Controls International plc	3.625%	7/2/24	126	125
FedEx Corp.	4.950%	10/17/48	250	238		Johnson Controls International plc	3.900%	2/14/26	37	37
FedEx Corp.	5.250%	5/15/50	250	250		Johnson Controls International plc	6.000%	1/15/36	39	42
FedEx Corp.	4.500%	2/1/65	60	51		Johnson Controls International plc	4.625%	7/2/44	175	157
² FedEx Corp. Class AA Series 2020-1 Pass Through Trust	1.875%	8/20/35	460	395		Johnson Controls International plc	5.125%	9/14/45	14	14
Fortive Corp.	3.150%	6/15/26	150	142		Johnson Controls International plc	4.500%	2/15/47	100	87
Fortive Corp.	4.300%	6/15/46	100	87		Johnson Controls International plc	4.950%	7/2/64	72	63
GE Capital Funding LLC	3.450%	5/15/25	445	437		Johnson Controls International plc / Tyco Fire & Security Finance SCA	2.000%	9/16/31	200	159
GE Capital Funding LLC	4.550%	5/15/32	200	193		Kansas City Southern	2.875%	11/15/29	100	89
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	1,670	1,563		Kansas City Southern	4.300%	5/15/43	75	65
General Dynamics Corp.	1.875%	8/15/23	300	296		Kansas City Southern	4.950%	8/15/45	125	121
General Dynamics Corp.	2.375%	11/15/24	320	312		Kansas City Southern	4.700%	5/1/48	225	211
General Dynamics Corp.	3.250%	4/1/25	150	149		Kansas City Southern	3.500%	5/1/50	100	78
General Dynamics Corp.	3.500%	5/15/25	200	199		Kennametal Inc.	4.625%	6/15/28	120	117
General Dynamics Corp.	3.500%	4/1/27	100	98		Keysight Technologies Inc.	4.550%	10/30/24	195	198
General Dynamics Corp.	2.625%	11/15/27	200	187		Keysight Technologies Inc.	4.600%	4/6/27	125	125
General Dynamics Corp.	3.750%	5/15/28	200	197		Keysight Technologies Inc.	3.000%	10/30/29	100	89
General Dynamics Corp.	3.625%	4/1/30	200	194		Kirby Corp.	4.200%	3/1/28	300	279
General Dynamics Corp.	4.250%	4/1/40	150	144		L3Harris Technologies Inc.	3.950%	5/28/24	103	103
General Dynamics Corp.	3.600%	11/15/42	100	86		L3Harris Technologies Inc.	3.832%	4/27/25	200	198
General Electric Co.	3.150%	9/7/22	91	91		L3Harris Technologies Inc.	3.850%	12/15/26	50	49
General Electric Co.	6.750%	3/15/32	705	789		L3Harris Technologies Inc.	4.400%	6/15/28	175	172
General Electric Co.	5.875%	1/14/38	560	583		L3Harris Technologies Inc.	4.854%	4/27/35	100	98
GXO Logistics Inc.	2.650%	7/15/31	250	197		L3Harris Technologies Inc.	5.054%	4/27/45	100	97
Honeywell International Inc.	2.300%	8/15/24	425	417		Legrand France SA	8.500%	2/15/25	68	75
Honeywell International Inc.	1.350%	6/1/25	275	259		Lennox International Inc.	3.000%	11/15/23	100	99
Honeywell International Inc.	2.500%	11/1/26	50	48		Lennox International Inc.	1.700%	8/1/27	50	44
Honeywell International Inc.	1.100%	3/1/27	250	222		Lockheed Martin Corp.	3.550%	1/15/26	190	190
Honeywell International Inc.	2.700%	8/15/29	100	92		Lockheed Martin Corp.	3.900%	6/15/32	100	99
Honeywell International Inc.	1.950%	6/1/30	1,000	859		Lockheed Martin Corp.	3.600%	3/1/35	150	138
						Lockheed Martin Corp.	4.500%	5/15/36	100	100
						Lockheed Martin Corp.	6.150%	9/1/36	300	347

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lockheed Martin Corp.	4.070%	12/15/42	270	251	Raytheon Technologies Corp.	4.800%	12/15/43	65	64
Lockheed Martin Corp.	3.800%	3/1/45	100	88	Raytheon Technologies Corp.	4.150%	5/15/45	200	178
Lockheed Martin Corp.	4.700%	5/15/46	275	278	Raytheon Technologies Corp.	3.750%	11/1/46	200	170
Lockheed Martin Corp.	2.800%	6/15/50	175	131	Raytheon Technologies Corp.	4.350%	4/15/47	250	231
Lockheed Martin Corp.	4.090%	9/15/52	331	308	Raytheon Technologies Corp.	4.050%	5/4/47	300	266
Lockheed Martin Corp.	4.300%	6/15/62	125	118	Raytheon Technologies Corp.	4.625%	11/16/48	350	341
Norfolk Southern Corp.	3.850%	1/15/24	75	75	Raytheon Technologies Corp.	3.125%	7/1/50	300	230
Norfolk Southern Corp.	3.650%	8/1/25	50	50	Raytheon Technologies Corp.	2.820%	9/1/51	200	143
Norfolk Southern Corp.	2.900%	6/15/26	310	297	Raytheon Technologies Corp.	3.030%	3/15/52	200	150
Norfolk Southern Corp.	7.800%	5/15/27	60	69	Republic Services Inc.	2.500%	8/15/24	200	194
Norfolk Southern Corp.	3.150%	6/1/27	125	119	Republic Services Inc.	0.875%	11/15/25	500	451
Norfolk Southern Corp.	3.800%	8/1/28	113	111	Republic Services Inc.	6.200%	3/1/40	175	194
Norfolk Southern Corp.	2.550%	11/1/29	200	179	Republic Services Inc.	5.700%	5/15/41	100	107
Norfolk Southern Corp.	3.000%	3/15/32	200	181	Rockwell Automation Inc.	3.500%	3/1/29	100	96
Norfolk Southern Corp.	4.837%	10/1/41	113	110	Rockwell Automation Inc.	1.750%	8/15/31	200	164
Norfolk Southern Corp.	4.450%	6/15/45	75	70	Rockwell Automation Inc.	4.200%	3/1/49	125	116
Norfolk Southern Corp.	4.650%	1/15/46	75	72	Rockwell Automation Inc.	2.800%	8/15/61	200	131
Norfolk Southern Corp.	4.150%	2/28/48	25	22	Ryder System Inc.	3.750%	6/9/23	225	224
Norfolk Southern Corp.	4.100%	5/15/49	73	65	Ryder System Inc.	3.650%	3/18/24	150	149
Norfolk Southern Corp.	3.400%	11/1/49	75	59	Ryder System Inc.	2.500%	9/1/24	50	48
Norfolk Southern Corp.	3.050%	5/15/50	350	257	Ryder System Inc.	4.625%	6/1/25	193	194
Norfolk Southern Corp.	4.050%	8/15/52	239	208	Ryder System Inc.	2.900%	12/1/26	100	93
Norfolk Southern Corp.	3.155%	5/15/55	438	319	Snap-on Inc.	3.250%	3/1/27	50	49
Norfolk Southern Corp.	4.100%	5/15/21	100	76	Snap-on Inc.	4.100%	3/1/48	75	68
Northrop Grumman Corp.	3.250%	8/1/23	150	150	Snap-on Inc.	3.100%	5/1/50	75	59
Northrop Grumman Corp.	2.930%	1/15/25	275	269	Southwest Airlines Co.	5.250%	5/4/25	1,000	1,020
Northrop Grumman Corp.	3.200%	2/1/27	150	144	Southwest Airlines Co.	3.000%	11/15/26	100	93
Northrop Grumman Corp.	3.250%	1/15/28	100	95	Southwest Airlines Co.	5.125%	6/15/27	475	479
Northrop Grumman Corp.	4.400%	5/1/30	290	290	Southwest Airlines Co.	3.450%	11/16/27	50	47
Northrop Grumman Corp.	5.150%	5/1/40	465	471	Southwest Airlines Co.	2.625%	2/10/30	100	84
Northrop Grumman Corp.	5.050%	11/15/40	150	150	² Southwest Airlines Co. Series				
Northrop Grumman Corp.	4.750%	6/1/43	275	264	2007-1 Pass Through Trust	6.150%	2/1/24	4	4
Northrop Grumman Corp.	4.030%	10/15/47	380	337	² Spirit Airlines Class A Series 2015-1				
Northrop Grumman Corp.	5.250%	5/1/50	310	327	Pass Through Trust	4.100%	10/1/29	16	15
Nvent Finance Sarl	4.550%	4/15/28	100	97	Stanley Black & Decker Inc.	3.400%	3/1/26	100	98
Oshkosh Corp.	4.600%	5/15/28	185	182	Stanley Black & Decker Inc.	5.200%	9/1/40	75	76
Oshkosh Corp.	3.100%	3/1/30	60	51	Stanley Black & Decker Inc.	4.000%	3/15/60	400	348
Otis Worldwide Corp.	2.293%	4/5/27	200	181	Teledyne Technologies Inc.	0.950%	4/1/24	300	284
Otis Worldwide Corp.	2.565%	2/15/30	300	259	Teledyne Technologies Inc.	2.750%	4/1/31	300	251
Otis Worldwide Corp.	3.112%	2/15/40	400	310	Textron Inc.	4.000%	3/15/26	200	198
Otis Worldwide Corp.	3.362%	2/15/50	150	113	Textron Inc.	3.650%	3/15/27	250	242
PACCAR Financial Corp.	3.400%	8/9/23	100	100	Textron Inc.	3.900%	9/17/29	225	212
PACCAR Financial Corp.	0.350%	8/11/23	500	485	Timken Co.	3.875%	9/1/24	100	99
PACCAR Financial Corp.	2.150%	8/15/24	75	73	Timken Co.	4.500%	12/15/28	25	24
PACCAR Financial Corp.	1.800%	2/6/25	60	57	Trane Technologies Global Holding				
Parker-Hannifin Corp.	2.700%	6/14/24	110	108	Co Ltd.	5.750%	6/15/43	125	129
Parker-Hannifin Corp.	3.650%	6/15/24	225	224	Trane Technologies Luxembourg				
Parker-Hannifin Corp.	3.300%	11/21/24	290	286	Finance SA	3.550%	11/1/24	375	370
Parker-Hannifin Corp.	3.250%	3/1/27	125	119	Trane Technologies Luxembourg				
Parker-Hannifin Corp.	3.250%	6/14/29	75	69	Finance SA	3.500%	3/21/26	75	73
Parker-Hannifin Corp.	6.250%	5/15/38	150	164	Trane Technologies Luxembourg				
Parker-Hannifin Corp.	4.450%	11/21/44	200	179	Finance SA	3.800%	3/21/29	225	211
Parker-Hannifin Corp.	4.000%	6/14/49	215	182	Trane Technologies Luxembourg				
Precision Castparts Corp.	3.250%	6/15/25	175	174	Finance SA	4.500%	3/21/49	75	67
Precision Castparts Corp.	4.375%	6/15/45	200	191	Trimble Inc.	4.750%	12/1/24	93	93
Quanta Services Inc.	2.900%	10/1/30	400	329	Trimble Inc.	4.900%	6/15/28	50	48
Raytheon Technologies Corp.	3.200%	3/15/24	175	175	Tyco Electronics Group SA	3.450%	8/1/24	125	125
Raytheon Technologies Corp.	3.950%	8/16/25	400	402	Tyco Electronics Group SA	3.125%	8/15/27	200	192
Raytheon Technologies Corp.	3.500%	3/15/27	300	293	Tyco Electronics Group SA	2.500%	2/4/32	200	175
Raytheon Technologies Corp.	3.125%	5/4/27	225	215	Tyco Electronics Group SA	7.125%	10/1/37	125	156
Raytheon Technologies Corp.	7.200%	8/15/27	25	28	Union Pacific Corp.	3.500%	6/8/23	150	150
Raytheon Technologies Corp.	4.125%	11/16/28	750	741	Union Pacific Corp.	3.646%	2/15/24	50	50
Raytheon Technologies Corp.	2.250%	7/1/30	300	259	Union Pacific Corp.	3.150%	3/1/24	100	99
Raytheon Technologies Corp.	1.900%	9/1/31	200	164	Union Pacific Corp.	3.250%	1/15/25	206	205
Raytheon Technologies Corp.	2.375%	3/15/32	200	169	Union Pacific Corp.	3.750%	7/15/25	560	560
Raytheon Technologies Corp.	5.400%	5/1/35	150	159	Union Pacific Corp.	2.750%	3/1/26	75	72
Raytheon Technologies Corp.	6.050%	6/1/36	100	113	Union Pacific Corp.	2.150%	2/5/27	513	476
Raytheon Technologies Corp.	6.125%	7/15/38	50	56	Union Pacific Corp.	2.400%	2/5/30	200	177
Raytheon Technologies Corp.	4.450%	11/16/38	175	168	Union Pacific Corp.	2.800%	2/14/32	100	89
Raytheon Technologies Corp.	4.700%	12/15/41	50	48	Union Pacific Corp.	3.375%	2/1/35	100	89
Raytheon Technologies Corp.	4.500%	6/1/42	675	643	Union Pacific Corp.	2.891%	4/6/36	500	414
					Union Pacific Corp.	3.600%	9/15/37	290	259

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Freeport-McMoRan Inc.	4.625%	8/1/30	200	185	Reliance Steel & Aluminum Co.	2.150%	8/15/30	200	162
Freeport-McMoRan Inc.	5.400%	11/14/34	100	98	Rio Tinto Alcan Inc.	6.125%	12/15/33	225	256
Freeport-McMoRan Inc.	5.450%	3/15/43	400	370	Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	86
Georgia-Pacific LLC	8.000%	1/15/24	250	265	Rio Tinto Finance USA Ltd.	2.750%	11/2/51	350	253
Georgia-Pacific LLC	7.375%	12/1/25	100	111	Rio Tinto Finance USA plc	4.750%	3/22/42	150	149
Georgia-Pacific LLC	8.875%	5/15/31	250	325	Rio Tinto Finance USA plc	4.125%	8/21/42	250	230
Huntsman International LLC	2.950%	6/15/31	100	83	Rohm and Haas Co.	7.850%	7/15/29	125	149
International Flavors & Fragrances Inc.	4.450%	9/26/28	50	49	RPM International Inc.	3.750%	3/15/27	50	48
International Flavors & Fragrances Inc.	4.375%	6/1/47	90	77	RPM International Inc.	4.250%	1/15/48	200	170
International Flavors & Fragrances Inc.	5.000%	9/26/48	100	93	Sherwin-Williams Co.	3.125%	6/1/24	325	322
International Paper Co.	5.000%	9/15/35	100	101	Sherwin-Williams Co.	3.450%	8/1/25	225	221
International Paper Co.	7.300%	11/15/39	100	117	Sherwin-Williams Co.	3.950%	1/15/26	200	199
International Paper Co.	4.800%	6/15/44	200	185	Sherwin-Williams Co.	3.450%	6/1/27	100	95
International Paper Co.	4.400%	8/15/47	200	178	Sherwin-Williams Co.	2.950%	8/15/29	200	179
Kinross Gold Corp.	5.950%	3/15/24	75	77	Sherwin-Williams Co.	2.300%	5/15/30	100	84
Kinross Gold Corp.	4.500%	7/15/27	25	24	Sherwin-Williams Co.	4.000%	12/15/42	100	82
Linde Inc.	2.650%	2/5/25	147	145	Sherwin-Williams Co.	4.550%	8/1/45	90	79
Linde Inc.	1.100%	8/10/30	500	401	Sherwin-Williams Co.	4.500%	6/1/47	300	265
Linde Inc.	3.550%	11/7/42	50	43	Sherwin-Williams Co.	3.300%	5/15/50	100	74
LYB International Finance BV	5.250%	7/15/43	200	187	Sherwin-Williams Co.	2.900%	3/15/52	200	137
LYB International Finance III LLC	1.250%	10/1/25	491	444	Sonoco Products Co.	3.125%	5/1/30	105	92
LYB International Finance III LLC	3.375%	10/1/40	200	153	Southern Copper Corp.	3.875%	4/23/25	50	49
LYB International Finance III LLC	4.200%	10/15/49	135	110	Southern Copper Corp.	7.500%	7/27/35	100	118
LYB International Finance III LLC	3.625%	4/1/51	400	296	Southern Copper Corp.	6.750%	4/16/40	325	366
LyondellBasell Industries NV	4.625%	2/26/55	425	363	Southern Copper Corp.	5.250%	11/8/42	300	292
Martin Marietta Materials Inc.	0.650%	7/15/23	50	48	Southern Copper Corp.	5.875%	4/23/45	200	207
Martin Marietta Materials Inc.	4.250%	7/2/24	100	100	Steel Dynamics Inc.	2.400%	6/15/25	100	95
Martin Marietta Materials Inc.	3.450%	6/1/27	50	48	Steel Dynamics Inc.	3.450%	4/15/30	125	111
Martin Marietta Materials Inc.	3.500%	12/15/27	100	94	Steel Dynamics Inc.	3.250%	1/15/31	100	87
Martin Marietta Materials Inc.	2.500%	3/15/30	100	84	Steel Dynamics Inc.	3.250%	10/15/50	200	138
Martin Marietta Materials Inc.	2.400%	7/15/31	150	123	Suzano Austria GmbH	6.000%	1/15/29	400	395
Martin Marietta Materials Inc.	4.250%	12/15/47	175	146	Suzano Austria GmbH	5.000%	1/15/30	200	182
Martin Marietta Materials Inc.	3.200%	7/15/51	220	156	Suzano Austria GmbH	3.750%	1/15/31	200	162
Mosaic Co.	4.250%	11/15/23	175	176	Suzano Austria GmbH	3.125%	1/15/32	325	245
Mosaic Co.	4.050%	11/15/27	200	196	Teck Resources Ltd.	3.900%	7/15/30	100	92
Mosaic Co.	5.450%	11/15/33	100	104	Teck Resources Ltd.	6.000%	8/15/40	48	48
Mosaic Co.	4.875%	11/15/41	50	45	Vale Overseas Ltd.	6.250%	8/10/26	200	209
Mosaic Co.	5.625%	11/15/43	100	103	Vale Overseas Ltd.	3.750%	7/8/30	100	87
Newmont Corp.	2.800%	10/1/29	150	133	Vale Overseas Ltd.	8.250%	1/17/34	50	59
Newmont Corp.	2.250%	10/1/30	200	166	Vale Overseas Ltd.	6.875%	11/21/36	310	332
Newmont Corp.	2.600%	7/15/32	200	165	Vale Overseas Ltd.	6.875%	11/10/39	450	479
Newmont Corp.	5.875%	4/1/35	100	105	Vale SA	5.625%	9/11/42	75	70
Newmont Corp.	6.250%	10/1/39	225	247	Vulcan Materials Co.	4.500%	4/1/25	200	203
Newmont Corp.	5.450%	6/9/44	200	201	Vulcan Materials Co.	3.500%	6/1/30	150	135
Nucor Corp.	2.000%	6/1/25	100	94	Vulcan Materials Co.	4.500%	6/15/47	125	111
Nucor Corp.	3.950%	5/1/28	100	97	Westlake Corp.	3.600%	8/15/26	300	292
Nucor Corp.	2.700%	6/1/30	100	87	Westlake Corp.	3.375%	6/15/30	100	90
Nucor Corp.	3.125%	4/1/32	100	87	Westlake Corp.	2.875%	8/15/41	100	71
Nucor Corp.	2.979%	12/15/55	300	203	Westlake Corp.	5.000%	8/15/46	200	189
Nutrien Ltd.	3.000%	4/1/25	250	244	Westlake Corp.	3.125%	8/15/51	200	139
Nutrien Ltd.	4.000%	12/15/26	50	50	Westlake Corp.	3.375%	8/15/61	100	68
Nutrien Ltd.	2.950%	5/13/30	175	156	WestRock MWW LLC	7.950%	2/15/31	250	295
Nutrien Ltd.	4.125%	3/15/35	250	232	WRKCo Inc.	3.000%	9/15/24	250	244
Nutrien Ltd.	5.625%	12/1/40	275	287	WRKCo Inc.	4.650%	3/15/26	100	101
Nutrien Ltd.	4.900%	6/1/43	50	48	WRKCo Inc.	3.375%	9/15/27	250	237
Nutrien Ltd.	5.250%	1/15/45	191	190	WRKCo Inc.	4.900%	3/15/29	200	201
Nutrien Ltd.	5.000%	4/1/49	100	99	WRKCo Inc.	3.000%	6/15/33	100	84
Owens Corning	3.400%	8/15/26	200	191					
Owens Corning	3.950%	8/15/29	100	93	Real Estate (1.1%)				32,427
Owens Corning	3.875%	6/1/30	50	46	Alexandria Real Estate Equities Inc.	3.450%	4/30/25	254	250
Owens Corning	4.300%	7/15/47	200	164	Alexandria Real Estate Equities Inc.	2.750%	12/15/29	200	175
Owens Corning	4.400%	1/30/48	75	62	Alexandria Real Estate Equities Inc.	3.375%	8/15/31	150	132
Packaging Corp. of America	3.400%	12/15/27	100	96	Alexandria Real Estate Equities Inc.	1.875%	2/1/33	500	376
Packaging Corp. of America	3.000%	12/15/29	140	126	Alexandria Real Estate Equities Inc.	4.000%	2/1/50	125	104
Packaging Corp. of America	4.050%	12/15/49	90	74	Alexandria Real Estate Equities Inc.	3.000%	5/18/51	500	339
Packaging Corp. of America	3.050%	10/1/51	200	142	Alexandria Real Estate Equities Inc.	3.550%	3/15/52	200	151
PPG Industries Inc.	2.400%	8/15/24	200	194	American Campus Communities Operating Partnership LP	3.750%	4/15/23	75	75
PPG Industries Inc.	2.550%	6/15/30	300	264	American Campus Communities Operating Partnership LP	4.125%	7/1/24	100	100
Reliance Steel & Aluminum Co.	1.300%	8/15/25	200	182					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Campus Communities Operating Partnership LP	3.300%	7/15/26	50	49	Crown Castle International Corp.	5.200%	2/15/49	75	72
American Campus Communities Operating Partnership LP	3.625%	11/15/27	75	74	Crown Castle International Corp.	4.150%	7/1/50	100	83
American Campus Communities Operating Partnership LP	2.850%	2/1/30	70	66	Crown Castle International Corp.	3.250%	1/15/51	200	144
American Homes 4 Rent LP	2.375%	7/15/31	200	160	CubeSmart LP	4.000%	11/15/25	50	49
American Homes 4 Rent LP	3.375%	7/15/51	200	137	CubeSmart LP	3.125%	9/1/26	100	95
American Tower Corp.	5.000%	2/15/24	100	101	CubeSmart LP	2.250%	12/15/28	200	171
American Tower Corp.	3.375%	5/15/24	200	197	CubeSmart LP	4.375%	2/15/29	50	48
American Tower Corp.	2.950%	1/15/25	100	97	CubeSmart LP	2.000%	2/15/31	75	60
American Tower Corp.	4.000%	6/1/25	138	136	CubeSmart LP	2.500%	2/15/32	200	162
American Tower Corp.	1.600%	4/15/26	200	179	Digital Realty Trust LP	4.450%	7/15/28	370	359
American Tower Corp.	1.450%	9/15/26	200	175	Digital Realty Trust LP	3.600%	7/1/29	175	159
American Tower Corp.	3.375%	10/15/26	200	189	Duke Realty LP	3.250%	6/30/26	175	168
American Tower Corp.	2.750%	1/15/27	500	457	Duke Realty LP	3.375%	12/15/27	160	151
American Tower Corp.	3.125%	1/15/27	125	116	Duke Realty LP	4.000%	9/15/28	50	49
American Tower Corp.	3.650%	3/15/27	200	190	Duke Realty LP	2.875%	11/15/29	70	63
American Tower Corp.	1.500%	1/31/28	500	416	Duke Realty LP	1.750%	7/1/30	200	163
American Tower Corp.	3.950%	3/15/29	140	130	EPR Properties	4.500%	6/1/27	141	128
American Tower Corp.	3.800%	8/15/29	475	436	EPR Properties	3.600%	11/15/31	375	297
American Tower Corp.	2.900%	1/15/30	145	124	Equinix Inc.	2.625%	11/18/24	200	192
American Tower Corp.	2.100%	6/15/30	150	120	Equinix Inc.	1.250%	7/15/25	100	91
American Tower Corp.	2.700%	4/15/31	200	165	Equinix Inc.	1.000%	9/15/25	500	448
American Tower Corp.	2.300%	9/15/31	200	158	Equinix Inc.	1.450%	5/15/26	200	178
American Tower Corp.	4.050%	3/15/32	200	182	Equinix Inc.	2.900%	11/18/26	100	93
American Tower Corp.	3.700%	10/15/49	200	151	Equinix Inc.	1.800%	7/15/27	100	87
American Tower Corp.	3.100%	6/15/50	150	104	Equinix Inc.	1.550%	3/15/28	500	420
AvalonBay Communities Inc.	2.850%	3/15/23	25	25	Equinix Inc.	3.200%	11/18/29	250	222
AvalonBay Communities Inc.	4.200%	12/15/23	400	402	Equinix Inc.	2.150%	7/15/30	250	203
AvalonBay Communities Inc.	3.450%	6/1/25	100	98	Equinix Inc.	2.500%	5/15/31	200	162
AvalonBay Communities Inc.	2.950%	5/11/26	150	143	Equinix Inc.	3.000%	7/15/50	100	68
AvalonBay Communities Inc.	2.900%	10/15/26	50	47	ERP Operating LP	3.375%	6/1/25	125	122
AvalonBay Communities Inc.	3.350%	5/15/27	75	72	ERP Operating LP	2.850%	11/1/26	50	47
AvalonBay Communities Inc.	3.200%	1/15/28	75	71	ERP Operating LP	3.500%	3/1/28	100	95
AvalonBay Communities Inc.	2.050%	1/15/32	300	248	ERP Operating LP	4.150%	12/1/28	70	69
AvalonBay Communities Inc.	3.900%	10/15/46	50	43	ERP Operating LP	3.000%	7/1/29	75	68
AvalonBay Communities Inc.	4.350%	4/15/48	60	55	ERP Operating LP	2.500%	2/15/30	150	131
Boston Properties LP	3.125%	9/1/23	275	273	ERP Operating LP	4.500%	7/1/44	150	143
Boston Properties LP	3.200%	1/15/25	111	108	ERP Operating LP	4.500%	6/1/45	25	23
Boston Properties LP	3.650%	2/1/26	100	97	ERP Operating LP	4.000%	8/1/47	100	87
Boston Properties LP	2.750%	10/1/26	50	47	Essex Portfolio LP	3.250%	5/1/23	25	25
Boston Properties LP	3.400%	6/21/29	400	358	Essex Portfolio LP	3.875%	5/1/24	50	50
Boston Properties LP	2.900%	3/15/30	400	338	Essex Portfolio LP	3.500%	4/1/25	166	163
Brandywine Operating Partnership LP	3.950%	11/15/27	100	94	Essex Portfolio LP	3.375%	4/15/26	345	333
Brixmor Operating Partnership LP	3.650%	6/15/24	50	49	Essex Portfolio LP	3.625%	5/1/27	100	97
Brixmor Operating Partnership LP	3.850%	2/1/25	125	123	Essex Portfolio LP	4.000%	3/1/29	100	96
Brixmor Operating Partnership LP	4.125%	6/15/26	200	196	Essex Portfolio LP	3.000%	1/15/30	110	97
Brixmor Operating Partnership LP	3.900%	3/15/27	75	72	Essex Portfolio LP	2.650%	3/15/32	105	87
Brixmor Operating Partnership LP	4.125%	5/15/29	533	496	Essex Portfolio LP	4.500%	3/15/48	120	108
Brixmor Operating Partnership LP	4.050%	7/1/30	250	225	Federal Realty Investment Trust	2.750%	6/1/23	25	25
Camden Property Trust	3.150%	7/1/29	50	46	Federal Realty Investment Trust	3.250%	7/15/27	50	47
Camden Property Trust	2.800%	5/15/30	265	234	Federal Realty Investment Trust	3.200%	6/15/29	25	22
Camden Property Trust	3.350%	11/1/49	120	94	Federal Realty Investment Trust	4.500%	12/1/44	150	133
CBRE Services Inc.	4.875%	3/1/26	125	126	GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	100	100
CBRE Services Inc.	2.500%	4/1/31	200	161	GLP Capital LP / GLP Financing II Inc.	3.350%	9/1/24	75	72
Corporate Office Properties LP	2.000%	1/15/29	350	282	GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	200	196
Crown Castle International Corp.	3.150%	7/15/23	150	148	GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	171
Crown Castle International Corp.	3.200%	9/1/24	250	245	GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	24
Crown Castle International Corp.	1.350%	7/15/25	100	91	GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	262
Crown Castle International Corp.	4.450%	2/15/26	250	248	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	175	154
Crown Castle International Corp.	3.700%	6/15/26	175	169	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/31	200	173
Crown Castle International Corp.	2.900%	3/15/27	200	185	Healthcare Realty Trust Inc.	3.625%	1/15/28	100	94
Crown Castle International Corp.	3.650%	9/1/27	325	307	Healthcare Trust of America Holdings LP	3.500%	8/1/26	130	124
Crown Castle International Corp.	3.800%	2/15/28	425	401	Healthcare Trust of America Holdings LP	3.750%	7/1/27	100	95
Crown Castle International Corp.	3.100%	11/15/29	100	88					
Crown Castle International Corp.	3.300%	7/1/30	115	101					
Crown Castle International Corp.	2.250%	1/15/31	200	162					
Crown Castle International Corp.	2.500%	7/15/31	200	164					
Crown Castle International Corp.	2.900%	4/1/41	500	362					
Crown Castle International Corp.	4.750%	5/15/47	95	86					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Healthcare Trust of America Holdings LP	3.100%	2/15/30	100	86	Public Storage	3.094%	9/15/27	100	95
Healthcare Trust of America Holdings LP	2.000%	3/15/31	500	388	Public Storage	1.950%	11/9/28	225	195
Healthpeak Properties Inc.	3.400%	2/1/25	81	80	Public Storage	3.385%	5/1/29	100	93
Healthpeak Properties Inc.	3.250%	7/15/26	25	24	Public Storage	2.250%	11/9/31	225	186
Healthpeak Properties Inc.	3.500%	7/15/29	125	115	Realty Income Corp.	4.600%	2/6/24	75	76
Healthpeak Properties Inc.	3.000%	1/15/30	200	176	Realty Income Corp.	3.875%	7/15/24	50	50
Healthpeak Properties Inc.	6.750%	2/1/41	100	113	Realty Income Corp.	3.875%	4/15/25	225	224
Highwoods Realty LP	2.600%	2/1/31	250	206	Realty Income Corp.	4.625%	11/1/25	75	76
Host Hotels & Resorts LP	2.900%	12/15/31	275	218	Realty Income Corp.	4.125%	10/15/26	125	124
Hudson Pacific Properties LP	3.950%	11/1/27	100	95	Realty Income Corp.	3.000%	1/15/27	150	142
Hudson Pacific Properties LP	4.650%	4/1/29	25	24	Realty Income Corp.	3.950%	8/15/27	450	440
Hudson Pacific Properties LP	3.250%	1/15/30	60	52	Realty Income Corp.	3.650%	1/15/28	190	182
Invitation Homes Operating Partnership LP	2.300%	11/15/28	200	168	Realty Income Corp.	3.100%	12/15/29	150	136
Invitation Homes Operating Partnership LP	2.700%	1/15/34	200	154	Realty Income Corp.	1.800%	3/15/33	500	382
Kilroy Realty LP	3.450%	12/15/24	50	49	Realty Income Corp.	4.650%	3/15/47	175	170
Kilroy Realty LP	4.750%	12/15/28	50	49	Regency Centers LP	3.600%	2/1/27	25	24
Kilroy Realty LP	4.250%	8/15/29	104	98	Regency Centers LP	4.125%	3/15/28	75	72
Kilroy Realty LP	3.050%	2/15/30	200	171	Regency Centers LP	2.950%	9/15/29	100	88
Kilroy Realty LP	2.650%	11/15/33	500	388	Regency Centers LP	4.400%	2/1/47	200	175
Kimco Realty Corp.	3.375%	10/15/22	50	50	Regency Centers LP	4.650%	3/15/49	75	67
Kimco Realty Corp.	3.500%	4/15/23	100	100	Rexford Industrial Realty LP	2.150%	9/1/31	200	157
Kimco Realty Corp.	3.300%	2/1/25	58	57	Sabra Health Care LP	5.125%	8/15/26	25	24
Kimco Realty Corp.	2.800%	10/1/26	125	117	Sabra Health Care LP	3.900%	10/15/29	150	132
Kimco Realty Corp.	3.800%	4/1/27	75	72	Sabra Health Care LP	3.200%	12/1/31	200	159
Kimco Realty Corp.	1.900%	3/1/28	500	433	Safehold Operating Partnership LP	2.850%	1/15/32	200	160
Kimco Realty Corp.	2.700%	10/1/30	100	86	Simon Property Group LP	3.750%	2/1/24	150	150
Kimco Realty Corp.	3.200%	4/1/32	500	437	Simon Property Group LP	2.000%	9/13/24	145	139
Kimco Realty Corp.	4.125%	12/1/46	50	41	Simon Property Group LP	3.500%	9/1/25	300	293
Kimco Realty Corp.	4.450%	9/1/47	50	44	Simon Property Group LP	3.300%	1/15/26	195	189
Kite Realty Group LP	4.000%	10/1/26	200	191	Simon Property Group LP	3.250%	11/30/26	75	72
Life Storage LP	3.500%	7/1/26	125	119	Simon Property Group LP	1.375%	1/15/27	500	438
Life Storage LP	3.875%	12/15/27	150	143	Simon Property Group LP	3.375%	6/15/27	160	152
Life Storage LP	4.000%	6/15/29	25	23	Simon Property Group LP	3.375%	12/1/27	100	94
Life Storage LP	2.400%	10/15/31	200	159	Simon Property Group LP	1.750%	2/1/28	250	213
LXP Industrial Trust	2.375%	10/1/31	200	155	Simon Property Group LP	2.450%	9/13/29	145	123
Mid-America Apartments LP	4.300%	10/15/23	150	151	Simon Property Group LP	2.650%	7/15/30	200	170
Mid-America Apartments LP	3.750%	6/15/24	50	50	Simon Property Group LP	2.200%	2/1/31	250	203
Mid-America Apartments LP	3.600%	6/1/27	250	240	Simon Property Group LP	2.250%	1/15/32	500	398
Mid-America Apartments LP	2.750%	3/15/30	150	131	Simon Property Group LP	2.650%	2/1/32	100	83
Mid-America Apartments LP	1.700%	2/15/31	150	119	Simon Property Group LP	6.750%	2/1/40	125	141
National Retail Properties Inc.	3.500%	10/15/27	350	328	Simon Property Group LP	4.750%	3/15/42	100	92
National Retail Properties Inc.	4.300%	10/15/28	25	24	Simon Property Group LP	4.250%	11/30/46	100	86
National Retail Properties Inc.	2.500%	4/15/30	75	64	Simon Property Group LP	3.250%	9/13/49	200	145
National Retail Properties Inc.	4.800%	10/15/48	50	46	Simon Property Group LP	3.800%	7/15/50	200	160
National Retail Properties Inc.	3.100%	4/15/50	50	35	SITE Centers Corp.	3.900%	8/15/24	100	98
Office Properties Income Trust	4.250%	5/15/24	100	97	SITE Centers Corp.	4.250%	2/1/26	70	69
Office Properties Income Trust	2.400%	2/1/27	207	169	Spirit Realty LP	3.200%	1/15/27	80	74
Omega Healthcare Investors Inc.	4.375%	8/1/23	217	217	Spirit Realty LP	2.100%	3/15/28	300	251
Omega Healthcare Investors Inc.	4.950%	4/1/24	100	100	Spirit Realty LP	4.000%	7/15/29	60	55
Omega Healthcare Investors Inc.	4.500%	1/15/25	100	99	Spirit Realty LP	3.400%	1/15/30	80	69
Omega Healthcare Investors Inc.	5.250%	1/15/26	100	99	STORE Capital Corp.	4.500%	3/15/28	75	73
Omega Healthcare Investors Inc.	4.500%	4/1/27	300	285	STORE Capital Corp.	4.625%	3/15/29	100	98
Omega Healthcare Investors Inc.	3.625%	10/1/29	250	210	Sun Communities Operating LP	2.300%	11/1/28	200	171
Omega Healthcare Investors Inc.	3.375%	2/1/31	250	203	Sun Communities Operating LP	4.200%	4/15/32	200	181
Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	250	194	Tanger Properties LP	3.125%	9/1/26	175	164
Physicians Realty LP	4.300%	3/15/27	100	98	Tanger Properties LP	3.875%	7/15/27	50	47
Physicians Realty LP	3.950%	1/15/28	100	95	UDR Inc.	2.950%	9/1/26	150	141
Physicians Realty LP	2.625%	11/1/31	500	403	UDR Inc.	3.500%	7/1/27	150	143
Piedmont Operating Partnership LP	3.400%	6/1/23	75	75	UDR Inc.	3.500%	1/15/28	250	235
Prologis LP	2.125%	4/15/27	105	96	UDR Inc.	3.200%	1/15/30	60	54
Prologis LP	3.875%	9/15/28	100	97	UDR Inc.	3.000%	8/15/31	65	56
Prologis LP	4.375%	2/1/29	200	200	UDR Inc.	1.900%	3/15/33	200	151
Prologis LP	2.250%	4/15/30	155	134	UDR Inc.	3.100%	11/1/34	65	53
Prologis LP	1.250%	10/15/30	350	278	Ventas Realty LP	3.500%	4/15/24	75	74
Prologis LP	4.375%	9/15/48	75	71	Ventas Realty LP	3.750%	5/1/24	200	199
Prologis LP	3.000%	4/15/50	140	106	Ventas Realty LP	2.650%	1/15/25	75	72
Public Storage	1.500%	11/9/26	225	203	Ventas Realty LP	4.125%	1/15/26	75	74
					Ventas Realty LP	3.250%	10/15/26	75	71
					Ventas Realty LP	3.850%	4/1/27	50	48
					Ventas Realty LP	4.000%	3/1/28	125	120
					Ventas Realty LP	3.000%	1/15/30	100	88

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Ventas Realty LP	4.750%	11/15/30	330	322		Apple Inc.	2.850%	8/5/61	275	200
Ventas Realty LP	4.875%	4/15/49	80	74		Applied Materials Inc.	3.900%	10/1/25	145	146
VICI Properties LP	4.750%	2/15/28	200	191		Applied Materials Inc.	3.300%	4/1/27	225	220
VICI Properties LP	4.950%	2/15/30	200	189		Applied Materials Inc.	1.750%	6/1/30	200	168
VICI Properties LP	5.125%	5/15/32	200	189		Applied Materials Inc.	5.100%	10/1/35	100	105
VICI Properties LP	5.625%	5/15/52	100	91		Applied Materials Inc.	5.850%	6/15/41	125	143
Vornado Realty LP	3.500%	1/15/25	100	97		Applied Materials Inc.	4.350%	4/1/47	175	169
Welltower Inc.	3.625%	3/15/24	195	193		Applied Materials Inc.	2.750%	6/1/50	200	149
Welltower Inc.	4.000%	6/1/25	380	378		Arrow Electronics Inc.	3.250%	9/8/24	171	167
Welltower Inc.	4.250%	4/1/26	150	149		Arrow Electronics Inc.	4.000%	4/1/25	50	49
Welltower Inc.	2.700%	2/15/27	300	277		Arrow Electronics Inc.	3.875%	1/12/28	100	95
Welltower Inc.	4.250%	4/15/28	125	121		Autodesk Inc.	4.375%	6/15/25	100	101
Welltower Inc.	4.125%	3/15/29	250	236		Autodesk Inc.	3.500%	6/15/27	75	72
Welltower Inc.	2.750%	1/15/31	250	210		Autodesk Inc.	2.850%	1/15/30	75	65
Welltower Inc.	2.750%	1/15/32	200	167		Autodesk Inc.	2.400%	12/15/31	200	163
Welltower Inc.	6.500%	3/15/41	25	28		Automatic Data Processing Inc.	3.375%	9/15/25	200	200
Welltower Inc.	4.950%	9/1/48	75	71		Automatic Data Processing Inc.	1.700%	5/15/28	200	180
Weyerhaeuser Co.	4.000%	11/15/29	150	142		Automatic Data Processing Inc.	1.250%	9/1/30	400	327
Weyerhaeuser Co.	4.000%	4/15/30	200	188		Avnet Inc.	4.625%	4/15/26	100	100
Weyerhaeuser Co.	7.375%	3/15/32	29	34		Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	725	699
WP Carey Inc.	4.600%	4/1/24	125	126		Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	150	139
WP Carey Inc.	4.000%	2/1/25	50	50		Broadcom Inc.	2.250%	11/15/23	200	196
WP Carey Inc.	4.250%	10/1/26	75	74		Broadcom Inc.	3.150%	11/15/25	278	268
WP Carey Inc.	3.850%	7/15/29	50	47		Broadcom Inc.	1.950%	2/15/28	157	134
WP Carey Inc.	2.250%	4/1/33	500	385		Broadcom Inc.	4.110%	9/15/28	428	406
				45,035		Broadcom Inc.	4.000%	4/15/29	200	186
Technology (2.5%)						Broadcom Inc.	4.750%	4/15/29	300	292
Adobe Inc.	1.900%	2/1/25	20	19		Broadcom Inc.	5.000%	4/15/30	250	246
Adobe Inc.	3.250%	2/1/25	175	174		Broadcom Inc.	4.150%	11/15/30	600	550
Adobe Inc.	2.150%	2/1/27	180	168		Broadcom Inc.	2.450%	2/15/31	500	402
Adobe Inc.	2.300%	2/1/30	260	230		Broadcom Inc.	4.300%	11/15/32	400	364
Altera Corp.	4.100%	11/15/23	75	76		Broadcom Inc.	3.419%	4/15/33	652	539
Amdocs Ltd.	2.538%	6/15/30	200	170		Broadcom Inc.	3.469%	4/15/34	436	354
Analog Devices Inc.	2.950%	4/1/25	85	83		Broadcom Inc.	3.187%	11/15/36	50	38
Analog Devices Inc.	3.500%	12/5/26	200	198		Broadcom Inc.	4.926%	5/15/37	550	494
Analog Devices Inc.	1.700%	10/1/28	200	176		Broadcom Inc.	3.500%	2/15/41	700	528
Analog Devices Inc.	2.800%	10/1/41	200	157		Broadcom Inc.	3.750%	2/15/51	500	369
Analog Devices Inc.	2.950%	10/1/51	400	306		Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	97
Apple Inc.	3.000%	2/9/24	325	324		Broadridge Financial Solutions Inc.	2.900%	12/1/29	75	66
Apple Inc.	3.450%	5/6/24	75	75		Broadridge Financial Solutions Inc.	2.600%	5/1/31	200	167
Apple Inc.	2.850%	5/11/24	343	341		Cadence Design Systems Inc.	4.375%	10/15/24	100	101
Apple Inc.	1.800%	9/11/24	150	145		CDW LLC / CDW Finance Corp.	4.125%	5/1/25	100	97
Apple Inc.	2.750%	1/13/25	275	272		CDW LLC / CDW Finance Corp.	4.250%	4/1/28	100	91
Apple Inc.	1.125%	5/11/25	900	846		CDW LLC / CDW Finance Corp.	3.250%	2/15/29	100	84
Apple Inc.	0.550%	8/20/25	500	459		CGI Inc.	1.450%	9/14/26	100	88
Apple Inc.	0.700%	2/8/26	500	456		CGI Inc.	2.300%	9/14/31	100	81
Apple Inc.	3.250%	2/23/26	705	700		Cisco Systems Inc.	2.200%	9/20/23	150	149
Apple Inc.	2.450%	8/4/26	1,450	1,392		Cisco Systems Inc.	3.625%	3/4/24	275	277
Apple Inc.	3.350%	2/9/27	500	497		Cisco Systems Inc.	2.950%	2/28/26	100	98
Apple Inc.	3.200%	5/11/27	775	763		Cisco Systems Inc.	2.500%	9/20/26	225	216
Apple Inc.	2.900%	9/12/27	555	536		Cisco Systems Inc.	5.500%	1/15/40	400	438
Apple Inc.	1.200%	2/8/28	500	437		Citrix Systems Inc.	4.500%	12/1/27	50	50
Apple Inc.	1.400%	8/5/28	475	416		Citrix Systems Inc.	3.300%	3/1/30	75	73
Apple Inc.	2.200%	9/11/29	430	387		Corning Inc.	4.700%	3/15/37	275	259
Apple Inc.	1.250%	8/20/30	500	411		Corning Inc.	5.750%	8/15/40	195	205
Apple Inc.	1.650%	2/8/31	500	420		Corning Inc.	3.900%	11/15/49	100	80
Apple Inc.	1.700%	8/5/31	200	168		Corning Inc.	4.375%	11/15/57	350	288
Apple Inc.	4.500%	2/23/36	225	234		Corning Inc.	5.450%	11/15/79	200	181
Apple Inc.	2.375%	2/8/41	500	383		Dell Inc.	7.100%	4/15/28	30	33
Apple Inc.	3.850%	5/4/43	450	414		Dell Inc.	6.500%	4/15/38	100	100
Apple Inc.	4.450%	5/6/44	200	199		Dell International LLC / EMC Corp.	4.000%	7/15/24	100	100
Apple Inc.	3.450%	2/9/45	225	196		Dell International LLC / EMC Corp.	5.850%	7/15/25	200	206
Apple Inc.	4.375%	5/13/45	400	395		Dell International LLC / EMC Corp.	6.020%	6/15/26	1,075	1,115
Apple Inc.	4.650%	2/23/46	910	941		Dell International LLC / EMC Corp.	4.900%	10/1/26	250	250
Apple Inc.	3.850%	8/4/46	375	344		Dell International LLC / EMC Corp.	6.100%	7/15/27	100	105
Apple Inc.	4.250%	2/9/47	200	196		Dell International LLC / EMC Corp.	5.300%	10/1/29	325	321
Apple Inc.	3.750%	11/13/47	450	405		Dell International LLC / EMC Corp.	6.200%	7/15/30	150	156
Apple Inc.	2.650%	5/11/50	515	381		Dell International LLC / EMC Corp.	8.100%	7/15/36	173	203
Apple Inc.	2.650%	2/8/51	600	443		Dell International LLC / EMC Corp.	3.375%	12/15/41	200	143
Apple Inc.	2.550%	8/20/60	500	343						
Apple Inc.	2.800%	2/8/61	400	286						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5 Dell International LLC / EMC Corp.	8.350%	7/15/46	105	131	Intel Corp.	4.750%	3/25/50	400	394
Dell International LLC / EMC Corp.	3.450%	12/15/51	300	203	Intel Corp.	3.050%	8/12/51	250	186
DXC Technology Co.	1.800%	9/15/26	200	177	Intel Corp.	3.100%	2/15/60	300	215
DXC Technology Co.	2.375%	9/15/28	200	172	Intel Corp.	4.950%	3/25/60	155	157
Equifax Inc.	2.600%	12/1/24	75	72	Intel Corp.	3.200%	8/12/61	200	146
Equifax Inc.	2.600%	12/15/25	100	94	International Business Machines Corp.	3.375%	8/1/23	450	451
Equifax Inc.	3.100%	5/15/30	120	105	International Business Machines Corp.	3.625%	2/12/24	450	451
Equifax Inc.	2.350%	9/15/31	200	160	International Business Machines Corp.	3.000%	5/15/24	600	595
Fidelity National Information Services Inc.	0.600%	3/1/24	200	189	International Business Machines Corp.	7.000%	10/30/25	300	329
Fidelity National Information Services Inc.	1.150%	3/1/26	500	444	International Business Machines Corp.	3.450%	2/19/26	285	281
Fidelity National Information Services Inc.	1.650%	3/1/28	200	171	International Business Machines Corp.	3.300%	5/15/26	700	684
Fidelity National Information Services Inc.	3.750%	5/21/29	100	93	International Business Machines Corp.	1.700%	5/15/27	265	239
Fidelity National Information Services Inc.	2.250%	3/1/31	300	244	International Business Machines Corp.	6.220%	8/1/27	75	82
Fidelity National Information Services Inc.	3.100%	3/1/41	200	146	International Business Machines Corp.	6.500%	1/15/28	75	83
Fiserv Inc.	3.800%	10/1/23	200	200	International Business Machines Corp.	3.500%	5/15/29	750	710
Fiserv Inc.	2.750%	7/1/24	400	390	International Business Machines Corp.	1.950%	5/15/30	265	223
Fiserv Inc.	3.850%	6/1/25	400	396	International Business Machines Corp.	4.150%	5/15/39	400	361
Fiserv Inc.	3.200%	7/1/26	700	665	International Business Machines Corp.	5.600%	11/30/39	48	51
Fiserv Inc.	2.250%	6/1/27	300	269	International Business Machines Corp.	2.850%	5/15/40	165	125
Fiserv Inc.	4.200%	10/1/28	200	193	International Business Machines Corp.	4.000%	6/20/42	358	310
Fiserv Inc.	3.500%	7/1/29	600	547	International Business Machines Corp.	4.250%	5/15/49	500	442
Fiserv Inc.	2.650%	6/1/30	200	169	International Business Machines Corp.	2.950%	5/15/50	165	119
Fiserv Inc.	4.400%	7/1/49	415	358	International Business Machines Corp.	3.430%	2/9/52	100	77
Flex Ltd.	4.750%	6/15/25	26	26	Intuit Inc.	0.650%	7/15/23	100	97
Flex Ltd.	4.875%	6/15/29	50	48	Intuit Inc.	0.950%	7/15/25	100	92
Global Payments Inc.	1.500%	11/15/24	200	188	Intuit Inc.	1.350%	7/15/27	100	88
Global Payments Inc.	2.650%	2/15/25	337	321	Intuit Inc.	1.650%	7/15/30	100	82
Global Payments Inc.	4.800%	4/1/26	150	150	Jabil Inc.	3.950%	1/12/28	100	96
Global Payments Inc.	2.150%	1/15/27	200	177	Jabil Inc.	3.600%	1/15/30	100	89
Global Payments Inc.	3.200%	8/15/29	310	271	Jabil Inc.	3.000%	1/15/31	150	125
Global Payments Inc.	2.900%	5/15/30	200	168	Juniper Networks Inc.	3.750%	8/15/29	200	183
Global Payments Inc.	2.900%	11/15/31	200	164	Juniper Networks Inc.	5.950%	3/15/41	25	24
Global Payments Inc.	4.150%	8/15/49	200	156	KLA Corp.	4.650%	11/1/24	250	253
Hewlett Packard Enterprise Co.	4.450%	10/2/23	300	303	KLA Corp.	4.100%	3/15/29	150	149
Hewlett Packard Enterprise Co.	1.450%	4/1/24	150	144	KLA Corp.	4.650%	7/15/32	200	204
Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	509	KLA Corp.	5.000%	3/15/49	75	75
Hewlett Packard Enterprise Co.	1.750%	4/1/26	150	137	KLA Corp.	3.300%	3/1/50	150	119
Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	159	KLA Corp.	4.950%	7/15/52	200	201
Hewlett Packard Enterprise Co.	6.350%	10/15/45	275	277	KLA Corp.	5.250%	7/15/62	200	206
HP Inc.	2.200%	6/17/25	300	283	5 Kyndryl Holdings Inc.	2.050%	10/15/26	100	85
HP Inc.	1.450%	6/17/26	200	177	Kyndryl Holdings Inc.	2.700%	10/15/28	100	80
HP Inc.	3.000%	6/17/27	350	324	5 Kyndryl Holdings Inc.	3.150%	10/15/31	100	73
HP Inc.	4.750%	1/15/28	200	198	5 Kyndryl Holdings Inc.	4.100%	10/15/41	100	66
HP Inc.	4.000%	4/15/29	200	187	Lam Research Corp.	3.800%	3/15/25	145	145
HP Inc.	3.400%	6/17/30	500	436	Lam Research Corp.	3.750%	3/15/26	150	150
HP Inc.	2.650%	6/17/31	200	161	Lam Research Corp.	4.000%	3/15/29	200	197
HP Inc.	4.200%	4/15/32	200	179	Lam Research Corp.	1.900%	6/15/30	250	211
HP Inc.	5.500%	1/15/33	200	195	Lam Research Corp.	4.875%	3/15/49	125	128
HP Inc.	6.000%	9/15/41	100	101	Lam Research Corp.	2.875%	6/15/50	150	110
Intel Corp.	2.875%	5/11/24	250	249	Lam Research Corp.	3.125%	6/15/60	100	72
Intel Corp.	3.400%	3/25/25	300	299	Leidos Inc.	3.625%	5/15/25	100	98
Intel Corp.	3.700%	7/29/25	450	452	Leidos Inc.	4.375%	5/15/30	150	138
Intel Corp.	2.600%	5/19/26	210	203	Leidos Inc.	2.300%	2/15/31	200	158
Intel Corp.	1.600%	8/12/28	200	175	Marvell Technology Inc.	2.450%	4/15/28	100	87
Intel Corp.	2.450%	11/15/29	375	335	Marvell Technology Inc.	4.875%	6/22/28	100	99
Intel Corp.	3.900%	3/25/30	345	338	Marvell Technology Inc.	2.950%	4/15/31	100	84
Intel Corp.	2.000%	8/12/31	250	209					
Intel Corp.	4.000%	12/15/32	150	148					
Intel Corp.	4.600%	3/25/40	150	147					
Intel Corp.	2.800%	8/12/41	200	152					
Intel Corp.	4.800%	10/1/41	162	162					
Intel Corp.	4.250%	12/15/42	150	139					
Intel Corp.	4.100%	5/19/46	250	228					
Intel Corp.	4.100%	5/11/47	200	182					
Intel Corp.	3.734%	12/8/47	674	571					
Intel Corp.	3.250%	11/15/49	300	234					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Mastercard Inc.	3.375%	4/1/24	300	300	Oracle Corp.	2.400%	9/15/23	750	739
Mastercard Inc.	2.000%	3/3/25	400	386	Oracle Corp.	3.400%	7/8/24	450	444
Mastercard Inc.	2.950%	11/21/26	100	98	Oracle Corp.	2.950%	11/15/24	425	412
Mastercard Inc.	3.300%	3/26/27	200	197	Oracle Corp.	2.500%	4/1/25	919	873
Mastercard Inc.	2.950%	6/1/29	275	258	Oracle Corp.	1.650%	3/25/26	500	448
Mastercard Inc.	3.350%	3/26/30	300	286	Oracle Corp.	2.650%	7/15/26	2,361	2,177
Mastercard Inc.	2.000%	11/18/31	200	169	Oracle Corp.	2.800%	4/1/27	500	457
Mastercard Inc.	3.950%	2/26/48	100	92	Oracle Corp.	2.300%	3/25/28	500	430
Mastercard Inc.	3.650%	6/1/49	250	221	Oracle Corp.	2.950%	4/1/30	750	640
Mastercard Inc.	3.850%	3/26/50	200	183	Oracle Corp.	2.875%	3/25/31	700	577
Maxim Integrated Products Inc.	3.450%	6/15/27	100	95	Oracle Corp.	4.300%	7/8/34	325	285
Microchip Technology Inc.	4.250%	9/1/25	200	195	Oracle Corp.	3.900%	5/15/35	150	124
Micron Technology Inc.	4.975%	2/6/26	100	101	Oracle Corp.	3.850%	7/15/36	250	201
Micron Technology Inc.	4.185%	2/15/27	200	196	Oracle Corp.	3.800%	11/15/37	525	408
Micron Technology Inc.	5.327%	2/6/29	150	150	Oracle Corp.	6.125%	7/8/39	250	250
Micron Technology Inc.	4.663%	2/15/30	100	96	Oracle Corp.	3.600%	4/1/40	605	453
Micron Technology Inc.	3.366%	11/1/41	100	73	Oracle Corp.	5.375%	7/15/40	400	364
Micron Technology Inc.	3.477%	11/1/51	100	69	Oracle Corp.	3.650%	3/25/41	300	224
Microsoft Corp.	2.000%	8/8/23	300	297	Oracle Corp.	4.500%	7/8/44	250	204
Microsoft Corp.	2.875%	2/6/24	500	499	Oracle Corp.	4.125%	5/15/45	425	324
Microsoft Corp.	3.125%	11/3/25	632	632	Oracle Corp.	4.000%	7/15/46	575	427
Microsoft Corp.	2.400%	8/8/26	805	776	Oracle Corp.	4.000%	11/15/47	475	353
Microsoft Corp.	3.300%	2/6/27	675	673	Oracle Corp.	3.600%	4/1/50	920	642
Microsoft Corp.	3.500%	2/12/35	325	312	Oracle Corp.	3.950%	3/25/51	600	441
Microsoft Corp.	3.450%	8/8/36	425	401	Oracle Corp.	4.375%	5/15/55	150	113
Microsoft Corp.	4.100%	2/6/37	250	254	Oracle Corp.	3.850%	4/1/60	500	345
Microsoft Corp.	3.700%	8/8/46	1,226	1,144	Oracle Corp.	4.100%	3/25/61	300	215
Microsoft Corp.	2.525%	6/1/50	1,478	1,088	PayPal Holdings Inc.	2.400%	10/1/24	100	98
Microsoft Corp.	2.921%	3/17/52	1,364	1,077	PayPal Holdings Inc.	1.650%	6/1/25	200	189
Microsoft Corp.	2.675%	6/1/60	594	427	PayPal Holdings Inc.	2.650%	10/1/26	300	285
Microsoft Corp.	3.041%	3/17/62	656	511	PayPal Holdings Inc.	2.850%	10/1/29	400	362
Moody's Corp.	4.875%	2/15/24	250	255	PayPal Holdings Inc.	2.300%	6/1/30	200	172
Moody's Corp.	3.250%	1/15/28	200	189	PayPal Holdings Inc.	4.400%	6/1/32	200	198
Moody's Corp.	2.000%	8/19/31	200	163	PayPal Holdings Inc.	3.250%	6/1/50	310	234
Moody's Corp.	2.750%	8/19/41	200	146	5 Qorvo Inc.	1.750%	12/15/24	100	94
Moody's Corp.	4.875%	12/17/48	125	122	Qorvo Inc.	4.375%	10/15/29	200	176
Moody's Corp.	3.250%	5/20/50	100	74	QUALCOMM Inc.	2.900%	5/20/24	172	171
Moody's Corp.	3.750%	2/25/52	100	82	QUALCOMM Inc.	3.450%	5/20/25	200	200
Moody's Corp.	2.550%	8/18/60	100	62	QUALCOMM Inc.	3.250%	5/20/27	400	391
Moody's Corp.	3.100%	11/29/61	200	138	QUALCOMM Inc.	1.300%	5/20/28	378	327
Motorola Solutions Inc.	4.000%	9/1/24	26	26	QUALCOMM Inc.	1.650%	5/20/32	414	335
Motorola Solutions Inc.	4.600%	2/23/28	125	122	QUALCOMM Inc.	4.650%	5/20/35	200	205
Motorola Solutions Inc.	5.500%	9/1/44	75	70	QUALCOMM Inc.	4.800%	5/20/45	275	281
NetApp Inc.	3.300%	9/29/24	75	74	QUALCOMM Inc.	4.300%	5/20/47	350	335
NetApp Inc.	1.875%	6/22/25	150	140	QUALCOMM Inc.	3.250%	5/20/50	200	163
NetApp Inc.	2.375%	6/22/27	100	91	QUALCOMM Inc.	4.500%	5/20/52	200	198
NetApp Inc.	2.700%	6/22/30	200	168	RELX Capital Inc.	4.000%	3/18/29	100	97
NVIDIA Corp.	0.584%	6/14/24	250	237	RELX Capital Inc.	3.000%	5/22/30	150	135
NVIDIA Corp.	3.200%	9/16/26	200	198	RELX Capital Inc.	4.750%	5/20/32	100	101
NVIDIA Corp.	1.550%	6/15/28	250	219	Roper Technologies Inc.	2.350%	9/15/24	125	121
NVIDIA Corp.	2.850%	4/1/30	300	275	Roper Technologies Inc.	1.000%	9/15/25	500	452
NVIDIA Corp.	2.000%	6/15/31	250	212	Roper Technologies Inc.	3.850%	12/15/25	100	99
NVIDIA Corp.	3.500%	4/1/40	200	175	Roper Technologies Inc.	3.800%	12/15/26	145	142
NVIDIA Corp.	3.500%	4/1/50	405	344	Roper Technologies Inc.	1.400%	9/15/27	500	428
NVIDIA Corp.	3.700%	4/1/60	113	95	Roper Technologies Inc.	4.200%	9/15/28	175	171
NXP BV / NXP Funding LLC	4.875%	3/1/24	200	202	Roper Technologies Inc.	2.950%	9/15/29	125	110
NXP BV / NXP Funding LLC	5.350%	3/1/26	100	102	Roper Technologies Inc.	2.000%	6/30/30	125	101
NXP BV / NXP Funding LLC	5.550%	12/1/28	175	178	Roper Technologies Inc.	1.750%	2/15/31	500	389
NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	450	432	5 S&P Global Inc.	2.450%	3/1/27	250	234
NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	200	178	5 S&P Global Inc.	4.750%	8/1/28	140	142
NXP BV / NXP Funding LLC / NXP USA Inc.	2.500%	5/11/31	200	164	5 S&P Global Inc.	2.700%	3/1/29	250	228
NXP BV / NXP Funding LLC / NXP USA Inc.	2.650%	2/15/32	200	164	5 S&P Global Inc.	4.250%	5/1/29	100	99
NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	5/11/41	200	151	5 S&P Global Inc.	2.500%	12/1/29	125	111
NXP BV / NXP Funding LLC / NXP USA Inc.	3.125%	2/15/42	100	73	5 S&P Global Inc.	1.250%	8/15/30	400	317
NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	11/30/51	100	70	5 S&P Global Inc.	2.900%	3/1/32	300	267
					5 S&P Global Inc.	3.250%	12/1/49	150	118
					5 S&P Global Inc.	3.700%	3/1/52	200	171
					5 S&P Global Inc.	2.300%	8/15/60	100	61
					5 S&P Global Inc.	3.900%	3/1/62	200	170
					salesforce.com Inc.	3.700%	4/11/28	325	321
					salesforce.com Inc.	1.500%	7/15/28	200	175

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
salesforce.com Inc.	1.950%	7/15/31	300	255	AES Corp.	2.450%	1/15/31	300	241
salesforce.com Inc.	2.700%	7/15/41	250	194	Alabama Power Co.	1.450%	9/15/30	500	407
salesforce.com Inc.	2.900%	7/15/51	400	303	Alabama Power Co.	6.125%	5/15/38	50	55
salesforce.com Inc.	3.050%	7/15/61	250	184	Alabama Power Co.	3.850%	12/1/42	25	21
ServiceNow Inc.	1.400%	9/1/30	400	313	Alabama Power Co.	4.150%	8/15/44	75	67
Skyworks Solutions Inc.	1.800%	6/1/26	200	177	Alabama Power Co.	3.750%	3/1/45	150	124
Teledyne FLIR LLC	2.500%	8/1/30	100	83	Alabama Power Co.	4.300%	1/2/46	250	226
Texas Instruments Inc.	2.625%	5/15/24	25	25	Alabama Power Co.	3.700%	12/1/47	100	84
Texas Instruments Inc.	1.375%	3/12/25	200	189	Alabama Power Co.	4.300%	7/15/48	100	90
Texas Instruments Inc.	1.125%	9/15/26	200	182	Alabama Power Co.	3.450%	10/1/49	550	433
Texas Instruments Inc.	2.900%	11/3/27	94	90	Alabama Power Co.	3.125%	7/15/51	400	300
Texas Instruments Inc.	2.250%	9/4/29	100	89	Alabama Power Co.	3.000%	3/15/52	200	147
Texas Instruments Inc.	1.750%	5/4/30	210	180	Ameren Corp.	2.500%	9/15/24	100	97
Texas Instruments Inc.	1.900%	9/15/31	150	127	Ameren Corp.	3.650%	2/15/26	80	79
Texas Instruments Inc.	3.875%	3/15/39	142	134	Ameren Corp.	1.950%	3/15/27	200	179
Texas Instruments Inc.	4.150%	5/15/48	300	289	Ameren Corp.	3.500%	1/15/31	100	92
Thomson Reuters Corp.	5.500%	8/15/35	75	77	Ameren Illinois Co.	3.800%	5/15/28	75	74
Thomson Reuters Corp.	5.850%	4/15/40	100	105	Ameren Illinois Co.	3.700%	12/1/47	150	129
Thomson Reuters Corp.	5.650%	11/23/43	100	101	Ameren Illinois Co.	3.250%	3/15/50	60	47
TSMC Arizona Corp.	1.750%	10/25/26	400	367	American Electric Power Co. Inc.	2.031%	3/15/24	300	290
TSMC Arizona Corp.	3.875%	4/22/27	200	199	American Electric Power Co. Inc.	3.200%	11/13/27	75	71
TSMC Arizona Corp.	2.500%	10/25/31	200	172	American Electric Power Co. Inc.	4.300%	12/1/28	150	146
TSMC Arizona Corp.	4.250%	4/22/32	200	198	American Electric Power Co. Inc.	3.875%	2/15/62	150	117
TSMC Arizona Corp.	3.125%	10/25/41	200	164	American Water Capital Corp.	3.400%	3/1/25	125	123
TSMC Arizona Corp.	3.250%	10/25/51	200	161	American Water Capital Corp.	2.950%	9/1/27	325	305
TSMC Arizona Corp.	4.500%	4/22/52	200	197	American Water Capital Corp.	3.450%	6/1/29	125	117
Verisk Analytics Inc.	4.000%	6/15/25	150	149	American Water Capital Corp.	2.800%	5/1/30	100	90
Verisk Analytics Inc.	4.125%	3/15/29	400	385	American Water Capital Corp.	6.593%	10/15/37	150	174
Verisk Analytics Inc.	5.500%	6/15/45	50	50	American Water Capital Corp.	4.300%	9/1/45	100	89
Verisk Analytics Inc.	3.625%	5/15/50	100	78	American Water Capital Corp.	3.750%	9/1/47	100	84
Visa Inc.	3.150%	12/14/25	925	913	American Water Capital Corp.	4.200%	9/1/48	100	90
Visa Inc.	1.900%	4/15/27	200	185	American Water Capital Corp.	4.150%	6/1/49	125	110
Visa Inc.	0.750%	8/15/27	500	433	American Water Capital Corp.	3.450%	5/1/50	100	80
Visa Inc.	2.750%	9/15/27	150	143	Appalachian Power Co.	3.300%	6/1/27	500	479
Visa Inc.	1.100%	2/15/31	400	320	Appalachian Power Co.	4.500%	3/1/49	425	378
Visa Inc.	4.150%	12/14/35	325	324	Appalachian Power Co.	3.700%	5/1/50	100	80
Visa Inc.	2.700%	4/15/40	200	161	Arizona Public Service Co.	3.150%	5/15/25	100	98
Visa Inc.	4.300%	12/14/45	725	716	Arizona Public Service Co.	2.950%	9/15/27	50	47
Visa Inc.	3.650%	9/15/47	100	89	Arizona Public Service Co.	4.500%	4/1/42	225	200
Visa Inc.	2.000%	8/15/50	300	199	Arizona Public Service Co.	4.350%	11/15/45	125	108
VMware Inc.	0.600%	8/15/23	200	193	Arizona Public Service Co.	3.750%	5/15/46	125	100
VMware Inc.	4.500%	5/15/25	200	201	Arizona Public Service Co.	4.250%	3/1/49	100	86
VMware Inc.	1.400%	8/15/26	300	266	Arizona Public Service Co.	3.500%	12/1/49	60	45
VMware Inc.	4.650%	5/15/27	100	100	Atmos Energy Corp.	3.000%	6/15/27	100	96
VMware Inc.	3.900%	8/21/27	300	288	Atmos Energy Corp.	2.625%	9/15/29	50	45
VMware Inc.	1.800%	8/15/28	200	166	Atmos Energy Corp.	5.500%	6/15/41	200	211
VMware Inc.	4.700%	5/15/30	500	480	Atmos Energy Corp.	4.150%	1/15/43	100	89
VMware Inc.	2.200%	8/15/31	300	236	Atmos Energy Corp.	4.125%	10/15/44	50	45
Western Digital Corp.	4.750%	2/15/26	500	478	Atmos Energy Corp.	3.375%	9/15/49	400	321
Western Digital Corp.	2.850%	2/1/29	200	163	Atmos Energy Corp.	2.850%	2/15/52	200	144
Western Union Co.	2.850%	1/10/25	108	104	Avangrid Inc.	3.150%	12/1/24	230	225
Western Union Co.	1.350%	3/15/26	200	179	Avangrid Inc.	3.800%	6/1/29	195	182
Western Union Co.	6.200%	11/17/36	100	100	Avista Corp.	4.350%	6/1/48	75	70
Western Union Co.	6.200%	6/21/40	35	34	Baltimore Gas and Electric Co.	2.400%	8/15/26	334	315
Workday Inc.	3.500%	4/1/27	200	192	Baltimore Gas and Electric Co.	2.250%	6/15/31	100	85
Workday Inc.	3.700%	4/1/29	200	187	Baltimore Gas and Electric Co.	3.500%	8/15/46	100	82
Workday Inc.	3.800%	4/1/32	300	274	Baltimore Gas and Electric Co.	3.750%	8/15/47	250	215
Xilinx Inc.	2.950%	6/1/24	150	149	Baltimore Gas and Electric Co.	4.250%	9/15/48	50	46
Xilinx Inc.	2.375%	6/1/30	200	176	Baltimore Gas and Electric Co.	3.200%	9/15/49	80	62
				107,985	Baltimore Gas and Electric Co.	2.900%	6/15/50	100	74
Utilities (2.3%)					Berkshire Hathaway Energy Co.	3.750%	11/15/23	100	101
AEP Texas Inc.	3.950%	6/1/28	100	97	Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	100
AEP Texas Inc.	2.100%	7/1/30	200	166	Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	119
AEP Texas Inc.	3.800%	10/1/47	50	40	Berkshire Hathaway Energy Co.	3.700%	7/15/30	700	672
AEP Texas Inc.	3.450%	1/15/50	50	39	Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	110
AEP Transmission Co. LLC	4.000%	12/1/46	75	67	Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	246
AEP Transmission Co. LLC	3.750%	12/1/47	100	85	Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	151
AEP Transmission Co. LLC	3.800%	6/15/49	70	59	Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	139
AEP Transmission Co. LLC	3.150%	9/15/49	70	53	Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	42
AEP Transmission Co. LLC	4.500%	6/15/52	200	192	Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	186
AES Corp.	1.375%	1/15/26	300	265	Berkshire Hathaway Energy Co.	4.250%	10/15/50	200	183

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Berkshire Hathaway Energy Co.	4.600%	5/1/53	200	193	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	345
	Black Hills Corp.	4.250%	11/30/23	100	100	Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	123
	Black Hills Corp.	1.037%	8/23/24	200	187	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	63
	Black Hills Corp.	3.950%	1/15/26	75	74	Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	400	349
	Black Hills Corp.	3.150%	1/15/27	75	71	Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	250	218
	Black Hills Corp.	3.050%	10/15/29	70	62	Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	62
	Black Hills Corp.	4.350%	5/1/33	75	70	Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	108
	Black Hills Corp.	4.200%	9/15/46	50	43	Constellation Energy Generation LLC	6.250%	10/1/39	360	368
	Black Hills Corp.	3.875%	10/15/49	70	56	Constellation Energy Generation LLC	5.750%	10/1/41	75	73
	CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	282	Constellation Energy Generation LLC	5.600%	6/15/42	155	148
	CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	59	Consumers Energy Co.	3.375%	8/15/23	275	275
	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	67	Consumers Energy Co.	3.800%	11/15/28	75	73
	CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	150	142	Consumers Energy Co.	3.950%	5/15/43	75	67
	CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	100	75	Consumers Energy Co.	3.250%	8/15/46	50	40
	CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	200	163	Consumers Energy Co.	3.950%	7/15/47	50	45
	CenterPoint Energy Inc.	2.500%	9/1/24	100	97	Consumers Energy Co.	4.050%	5/15/48	125	114
	CenterPoint Energy Inc.	1.450%	6/1/26	200	180	Consumers Energy Co.	4.350%	4/15/49	80	76
	CenterPoint Energy Inc.	4.250%	11/1/28	21	20	Consumers Energy Co.	3.100%	8/15/50	80	61
	CenterPoint Energy Inc.	2.950%	3/1/30	80	71	Consumers Energy Co.	3.500%	8/1/51	400	334
	CenterPoint Energy Inc.	2.650%	6/1/31	200	171	Consumers Energy Co.	2.500%	5/1/60	100	64
	CenterPoint Energy Inc.	3.700%	9/1/49	50	40	Delmarva Power & Light Co.	3.500%	11/15/23	25	25
	CenterPoint Energy Resources Corp.	4.000%	4/1/28	100	98	Delmarva Power & Light Co.	4.150%	5/15/45	100	89
	CenterPoint Energy Resources Corp.	1.750%	10/1/30	100	81	Dominion Energy Inc.	3.071%	8/15/24	75	73
	CenterPoint Energy Resources Corp.	5.850%	1/15/41	250	269	Dominion Energy Inc.	3.900%	10/1/25	125	125
	CenterPoint Energy Resources Corp.	4.100%	9/1/47	50	44	Dominion Energy Inc.	1.450%	4/15/26	200	181
	Cleco Corporate Holdings LLC	3.743%	5/1/26	100	97	Dominion Energy Inc.	2.850%	8/15/26	454	431
	Cleco Corporate Holdings LLC	4.973%	5/1/46	125	118	Dominion Energy Inc.	4.250%	6/1/28	125	123
	Cleveland Electric Illuminating Co.	5.500%	8/15/24	225	231	Dominion Energy Inc.	3.375%	4/1/30	125	114
	Cleveland Electric Illuminating Co.	5.950%	12/15/36	75	79	Dominion Energy Inc.	2.250%	8/15/31	250	206
	CMS Energy Corp.	3.000%	5/15/26	75	72	Dominion Energy Inc.	6.300%	3/15/33	75	82
	CMS Energy Corp.	3.450%	8/15/27	50	48	Dominion Energy Inc.	5.950%	6/15/35	225	240
	CMS Energy Corp.	4.875%	3/1/44	75	71	Dominion Energy Inc.	4.900%	8/1/41	280	268
	CMS Energy Corp.	4.750%	6/1/50	100	88	Dominion Energy Inc.	4.050%	9/15/42	300	257
	Commonwealth Edison Co.	2.550%	6/15/26	223	214	Dominion Energy Inc.	5.750%	10/1/54	100	93
	Commonwealth Edison Co.	2.950%	8/15/27	75	71	Dominion Energy South Carolina Inc.	2.300%	12/1/31	100	86
	Commonwealth Edison Co.	2.200%	3/1/30	50	43	Dominion Energy South Carolina Inc.	6.625%	2/1/32	50	58
	Commonwealth Edison Co.	5.900%	3/15/36	150	168	Dominion Energy South Carolina Inc.	6.050%	1/15/38	125	140
	Commonwealth Edison Co.	6.450%	1/15/38	175	205	Dominion Energy South Carolina Inc.	5.450%	2/1/41	75	78
	Commonwealth Edison Co.	4.600%	8/15/43	75	72	Dominion Energy South Carolina Inc.	4.600%	6/15/43	75	71
	Commonwealth Edison Co.	4.700%	1/15/44	175	171	DTE Electric Co.	3.650%	3/15/24	250	252
	Commonwealth Edison Co.	3.700%	3/1/45	75	63	DTE Electric Co.	3.375%	3/1/25	150	149
	Commonwealth Edison Co.	3.650%	6/15/46	175	148	DTE Electric Co.	2.250%	3/1/30	200	175
	Commonwealth Edison Co.	3.750%	8/15/47	100	86	DTE Electric Co.	2.625%	3/1/31	100	89
	Commonwealth Edison Co.	4.000%	3/1/48	150	135	DTE Electric Co.	4.000%	4/1/43	225	201
	Commonwealth Edison Co.	4.000%	3/1/49	125	112	DTE Electric Co.	3.700%	6/1/46	50	43
	Commonwealth Edison Co.	3.000%	3/1/50	200	153	DTE Electric Co.	3.750%	8/15/47	100	87
	Commonwealth Edison Co.	3.850%	3/15/52	200	176	DTE Electric Co.	3.950%	3/1/49	128	115
	Connecticut Light and Power Co.	0.750%	12/1/25	500	452	DTE Electric Co.	2.950%	3/1/50	150	114
	Connecticut Light and Power Co.	3.200%	3/15/27	50	49	DTE Energy Co.	2.529%	10/1/24	100	97
	Connecticut Light and Power Co.	4.300%	4/15/44	150	139	DTE Energy Co.	1.050%	6/1/25	500	460
	Connecticut Light and Power Co.	4.000%	4/1/48	160	145	DTE Energy Co.	2.850%	10/1/26	300	284
	Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	600	516	DTE Energy Co.	3.400%	6/15/29	94	86
	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	207	DTE Energy Co.	2.950%	3/1/30	60	53
	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	293	Duke Energy Carolinas LLC	2.950%	12/1/26	100	97
	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	83	Duke Energy Carolinas LLC	3.950%	11/15/28	125	123
	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	108	Duke Energy Carolinas LLC	6.000%	12/1/28	125	135
	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	183	Duke Energy Carolinas LLC	2.450%	8/15/29	200	178
						Duke Energy Carolinas LLC	2.450%	2/1/30	100	88

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Duke Energy Carolinas LLC	2.550%	4/15/31	200	175		Entergy Louisiana LLC	4.000%	3/15/33	150	143
Duke Energy Carolinas LLC	6.100%	6/1/37	100	109		Entergy Louisiana LLC	4.950%	1/15/45	150	142
Duke Energy Carolinas LLC	6.000%	1/15/38	25	28		Entergy Louisiana LLC	4.200%	9/1/48	200	184
Duke Energy Carolinas LLC	6.050%	4/15/38	25	28		Entergy Louisiana LLC	4.200%	4/1/50	100	91
Duke Energy Carolinas LLC	5.300%	2/15/40	150	156		Entergy Louisiana LLC	2.900%	3/15/51	300	217
Duke Energy Carolinas LLC	4.000%	9/30/42	175	156		Entergy Mississippi LLC	2.850%	6/1/28	125	115
Duke Energy Carolinas LLC	3.875%	3/15/46	100	88		Entergy Texas Inc.	1.750%	3/15/31	500	406
Duke Energy Carolinas LLC	3.700%	12/1/47	100	85		Essential Utilities Inc.	3.566%	5/1/29	75	70
Duke Energy Carolinas LLC	3.200%	8/15/49	400	314		Essential Utilities Inc.	2.704%	4/15/30	100	87
Duke Energy Carolinas LLC	3.550%	3/15/52	200	166		Essential Utilities Inc.	4.276%	5/1/49	85	74
Duke Energy Corp.	3.750%	4/15/24	325	325		Essential Utilities Inc.	3.351%	4/15/50	200	150
Duke Energy Corp.	2.650%	9/1/26	80	75		Evergy Inc.	2.450%	9/15/24	200	193
Duke Energy Corp.	3.150%	8/15/27	300	284		Evergy Inc.	2.900%	9/15/29	150	132
Duke Energy Corp.	2.450%	6/1/30	100	84		Evergy Kansas Central Inc.	2.550%	7/1/26	150	142
Duke Energy Corp.	2.550%	6/15/31	200	166		Evergy Kansas Central Inc.	3.100%	4/1/27	100	96
Duke Energy Corp.	4.800%	12/15/45	125	114		Evergy Kansas Central Inc.	4.125%	3/1/42	200	179
Duke Energy Corp.	3.750%	9/1/46	405	319		Evergy Kansas Central Inc.	4.100%	4/1/43	100	87
Duke Energy Corp.	4.200%	6/15/49	400	334		Evergy Kansas Central Inc.	4.250%	12/1/45	25	23
Duke Energy Corp.	3.500%	6/15/51	200	151		Evergy Kansas Central Inc.	3.250%	9/1/49	100	77
Duke Energy Corp.	3.250%	1/15/82	200	155		Evergy Metro Inc.	2.250%	6/1/30	100	86
Duke Energy Florida LLC	3.800%	7/15/28	100	98		Evergy Metro Inc.	5.300%	10/1/41	100	103
Duke Energy Florida LLC	2.500%	12/1/29	425	378		Evergy Metro Inc.	4.200%	6/15/47	100	90
Duke Energy Florida LLC	1.750%	6/15/30	100	83		Eversource Energy	3.800%	12/1/23	75	75
Duke Energy Florida LLC	2.400%	12/15/31	200	171		Eversource Energy	2.900%	10/1/24	50	49
Duke Energy Florida LLC	6.350%	9/15/37	225	258		Eversource Energy	3.150%	1/15/25	168	164
Duke Energy Florida LLC	6.400%	6/15/38	200	235		Eversource Energy	3.300%	1/15/28	100	94
Duke Energy Florida LLC	3.850%	11/15/42	200	174		Eversource Energy	4.250%	4/1/29	200	195
Duke Energy Florida LLC	3.400%	10/1/46	100	79		Eversource Energy	3.450%	1/15/50	200	154
Duke Energy Florida LLC	4.200%	7/15/48	200	180		Exelon Corp.	3.950%	6/15/25	200	199
² Duke Energy Florida Project Finance LLC	1.731%	9/1/24	8	7		Exelon Corp.	3.400%	4/15/26	200	194
² Duke Energy Florida Project Finance LLC	2.538%	9/1/31	100	94	⁵	Exelon Corp.	2.750%	3/15/27	250	234
Duke Energy Indiana LLC	6.350%	8/15/38	740	839		Exelon Corp.	4.050%	4/15/30	250	240
Duke Energy Indiana LLC	3.750%	5/15/46	225	191		Exelon Corp.	4.950%	6/15/35	225	219
Duke Energy Ohio Inc.	2.125%	6/1/30	100	84		Exelon Corp.	5.625%	6/15/35	20	21
Duke Energy Ohio Inc.	3.700%	6/15/46	25	21	⁵	Exelon Corp.	5.100%	6/15/45	145	143
Duke Energy Progress LLC	3.375%	9/1/23	25	25		Exelon Corp.	4.450%	4/15/46	175	158
Duke Energy Progress LLC	3.700%	9/1/28	175	170		Exelon Corp.	4.100%	3/15/52	250	215
Duke Energy Progress LLC	3.450%	3/15/29	125	119		Florida Power & Light Co.	3.250%	6/1/24	25	25
Duke Energy Progress LLC	2.000%	8/15/31	200	166		Florida Power & Light Co.	2.850%	4/1/25	300	295
Duke Energy Progress LLC	4.375%	3/30/44	300	279		Florida Power & Light Co.	2.450%	2/3/32	200	174
Duke Energy Progress LLC	4.150%	12/1/44	100	90		Florida Power & Light Co.	5.625%	4/1/34	25	28
Duke Energy Progress LLC	3.700%	10/15/46	50	43		Florida Power & Light Co.	5.960%	4/1/39	375	424
Duke Energy Progress LLC	3.600%	9/15/47	100	83		Florida Power & Light Co.	4.125%	2/1/42	170	160
Duke Energy Progress LLC	2.900%	8/15/51	434	321		Florida Power & Light Co.	4.050%	6/1/42	125	115
² Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/30	100	92		Florida Power & Light Co.	3.800%	12/15/42	75	67
Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/39	100	92		Florida Power & Light Co.	3.700%	12/1/47	150	132
Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/43	100	83		Florida Power & Light Co.	3.950%	3/1/48	325	298
Eastern Energy Gas Holdings LLC	2.500%	11/15/24	100	97		Florida Power & Light Co.	3.150%	10/1/49	555	442
Eastern Energy Gas Holdings LLC	3.600%	12/15/24	134	132		Florida Power & Light Co.	2.875%	12/4/51	500	375
Edison International	3.125%	11/15/22	80	80		Fortis Inc.	3.055%	10/4/26	295	277
Edison International	5.750%	6/15/27	25	25		Georgia Power Co.	2.100%	7/30/23	75	74
El Paso Electric Co.	6.000%	5/15/35	50	53		Georgia Power Co.	2.200%	9/15/24	225	217
El Paso Electric Co.	5.000%	12/1/44	75	70		Georgia Power Co.	3.250%	4/1/26	100	97
Emera US Finance LP	3.550%	6/15/26	150	144		Georgia Power Co.	4.750%	9/1/40	175	159
Emera US Finance LP	4.750%	6/15/46	245	216		Georgia Power Co.	4.300%	3/15/43	100	87
Enel Chile SA	4.875%	6/12/28	125	120		Gulf Power Co.	3.300%	5/30/27	50	48
Entergy Arkansas LLC	3.500%	4/1/26	50	49		Iberdrola International BV	6.750%	7/15/36	75	87
Entergy Arkansas LLC	2.650%	6/15/51	500	348		Indiana Michigan Power Co.	3.850%	5/15/28	250	242
Entergy Corp.	2.950%	9/1/26	200	190		Indiana Michigan Power Co.	3.750%	7/1/47	150	123
Entergy Corp.	2.800%	6/15/30	100	86		Indiana Michigan Power Co.	4.250%	8/15/48	100	88
Entergy Corp.	3.750%	6/15/50	300	238		Interstate Power and Light Co.	3.250%	12/1/24	202	200
Entergy Gulf States Louisiana LLC	5.590%	10/1/24	223	230		Interstate Power and Light Co.	4.100%	9/26/28	125	124
Entergy Louisiana LLC	0.950%	10/1/24	200	188		Interstate Power and Light Co.	3.600%	4/1/29	60	57
Entergy Louisiana LLC	5.400%	11/1/24	382	395		Interstate Power and Light Co.	2.300%	6/1/30	100	85
Entergy Louisiana LLC	2.400%	10/1/26	75	69		Interstate Power and Light Co.	6.250%	7/15/39	50	56
Entergy Louisiana LLC	3.120%	9/1/27	100	95		Interstate Power and Light Co.	3.700%	9/15/46	75	61
Entergy Louisiana LLC	3.050%	6/1/31	100	90	²	ITC Holdings Corp.	3.650%	6/15/24	75	74
						ITC Holdings Corp.	3.350%	11/15/27	100	95
						ITC Holdings Corp.	5.300%	7/1/43	200	201
						John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	63	64

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kentucky Utilities Co.	5.125%	11/1/40	125	125	Northern States Power Co.	6.250%	6/1/36	75	86
Kentucky Utilities Co.	4.375%	10/1/45	100	91	Northern States Power Co.	6.200%	7/1/37	50	58
Kentucky Utilities Co.	3.300%	6/1/50	200	156	Northern States Power Co.	5.350%	11/1/39	175	188
Louisville Gas and Electric Co.	3.300%	10/1/25	75	74	Northern States Power Co.	3.400%	8/15/42	105	89
Louisville Gas and Electric Co.	4.250%	4/1/49	170	154	Northern States Power Co.	4.000%	8/15/45	50	44
MidAmerican Energy Co.	3.500%	10/15/24	179	179	Northern States Power Co.	2.900%	3/1/50	250	188
MidAmerican Energy Co.	3.100%	5/1/27	150	145	Northern States Power Co.	2.600%	6/1/51	100	71
MidAmerican Energy Co.	3.650%	4/15/29	200	195	NSTAR Electric Co.	3.200%	5/15/27	125	121
MidAmerican Energy Co.	6.750%	12/30/31	125	147	NSTAR Electric Co.	3.250%	5/15/29	50	47
MidAmerican Energy Co.	5.750%	11/1/35	125	137	NSTAR Electric Co.	5.500%	3/15/40	75	81
MidAmerican Energy Co.	4.800%	9/15/43	100	99	Oglethorpe Power Corp.	5.950%	11/1/39	50	53
MidAmerican Energy Co.	3.950%	8/1/47	100	89	Oglethorpe Power Corp.	5.375%	11/1/40	175	172
MidAmerican Energy Co.	4.250%	7/15/49	200	186	Ohio Edison Co.	6.875%	7/15/36	100	117
Mississippi Power Co.	4.250%	3/15/42	100	88	Ohio Power Co.	4.150%	4/1/48	100	88
National Fuel Gas Co.	5.500%	1/15/26	50	50	Ohio Power Co.	4.000%	6/1/49	240	207
National Fuel Gas Co.	4.750%	9/1/28	50	49	Oklahoma Gas and Electric Co.	3.800%	8/15/28	75	73
National Fuel Gas Co.	2.950%	3/1/31	100	81	Oklahoma Gas and Electric Co.	3.250%	4/1/30	100	92
National Grid USA	5.803%	4/1/35	50	53	Oklahoma Gas and Electric Co.	4.150%	4/1/47	50	45
National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	775	768	Oklahoma Gas and Electric Co.	3.850%	8/15/47	75	63
National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	100	90	Oncor Electric Delivery Co. LLC	2.750%	6/1/24	100	99
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	150	144	Oncor Electric Delivery Co. LLC	2.950%	4/1/25	75	73
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	100	98	Oncor Electric Delivery Co. LLC	3.700%	11/15/28	50	49
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	100	95	Oncor Electric Delivery Co. LLC	2.750%	5/15/30	200	182
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	100	87	Oncor Electric Delivery Co. LLC	7.250%	1/15/33	50	62
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	100	78	Oncor Electric Delivery Co. LLC	7.500%	9/1/38	125	160
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	194	Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	132
National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	75	68	Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	73
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	400	373	Oncor Electric Delivery Co. LLC	5.300%	6/1/42	37	39
Nevada Power Co.	4.300%	3/15/49	100	93	Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	86
Nevada Power Co.	3.700%	5/1/29	200	193	Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	44
Nevada Power Co.	2.400%	5/1/30	75	65	Oncor Electric Delivery Co. LLC	3.800%	6/1/49	200	176
Nevada Power Co.	6.750%	7/1/37	75	87	Oncor Electric Delivery Co. LLC	3.100%	9/15/49	400	311
Nevada Power Co.	3.125%	8/1/50	150	111	Oncor Electric Delivery Co. LLC	2.700%	11/15/51	250	181
NextEra Energy Capital Holdings Inc.	2.940%	3/21/24	300	296	Oncor Electric Delivery Co. LLC	5.350%	10/1/52	63	69
NextEra Energy Capital Holdings Inc.	4.200%	6/20/24	150	151	ONE Gas Inc.	2.000%	5/15/30	100	83
NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	150	151	ONE Gas Inc.	4.658%	2/1/44	125	113
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	242	ONE Gas Inc.	4.500%	11/1/48	75	66
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	300	261	Pacific Gas and Electric Co.	1.700%	11/15/23	200	192
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	93	Pacific Gas and Electric Co.	3.850%	11/15/23	985	974
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	88	Pacific Gas and Electric Co.	3.450%	7/1/25	200	188
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	420	Pacific Gas and Electric Co.	3.150%	1/1/26	300	273
NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	103	Pacific Gas and Electric Co.	3.300%	12/1/27	800	698
NiSource Inc.	0.950%	8/15/25	500	449	Pacific Gas and Electric Co.	3.000%	6/15/28	200	173
NiSource Inc.	3.490%	5/15/27	250	239	Pacific Gas and Electric Co.	3.750%	7/1/28	300	265
NiSource Inc.	2.950%	9/1/29	200	177	Pacific Gas and Electric Co.	4.550%	7/1/30	700	621
NiSource Inc.	3.600%	5/1/30	200	183	Pacific Gas and Electric Co.	4.500%	7/1/40	500	387
NiSource Inc.	1.700%	2/15/31	500	390	Pacific Gas and Electric Co.	4.750%	2/15/44	500	382
NiSource Inc.	5.950%	6/15/41	77	80	Pacific Gas and Electric Co.	4.300%	3/15/45	200	146
NiSource Inc.	4.800%	2/15/44	125	113	Pacific Gas and Electric Co.	4.950%	7/1/50	800	638
NiSource Inc.	5.650%	2/1/45	100	100	Pacific Gas and Electric Co.	3.500%	8/1/50	500	334
NiSource Inc.	4.375%	5/15/47	250	220	PacifiCorp	3.600%	4/1/24	125	125
NiSource Inc.	3.950%	3/30/48	200	166	PacifiCorp	3.500%	6/15/29	100	95
					PacifiCorp	2.700%	9/15/30	50	44
					PacifiCorp	7.700%	11/15/31	450	551
					PacifiCorp	5.250%	6/15/35	640	654
					PacifiCorp	6.100%	8/1/36	100	110
					PacifiCorp	6.250%	10/15/37	125	140
					PacifiCorp	6.350%	7/15/38	75	85
					PacifiCorp	6.000%	1/15/39	300	329
					PacifiCorp	4.100%	2/1/42	200	178
					PacifiCorp	4.125%	1/15/49	100	89
					PacifiCorp	4.150%	2/15/50	200	179
					PacifiCorp	3.300%	3/15/51	100	78
					PG&E Energy Co.	3.900%	3/1/48	75	67
					PG&E Energy Co.	2.800%	6/15/50	200	147
					PG&E Energy Recovery Funding LLC	2.822%	7/15/48	100	79
					PG&E Wildfire Recovery Funding LLC	3.594%	6/1/32	150	149
					PG&E Wildfire Recovery Funding LLC	4.263%	6/1/38	100	100

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² PG&E Wildfire Recovery Funding LLC	4.451%	12/1/49	250	250	Southern California Edison Co.	2.750%	2/1/32	130	110
² PG&E Wildfire Recovery Funding LLC	4.674%	12/1/53	100	100	Southern California Edison Co.	5.750%	4/1/35	75	77
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	110	102	Southern California Edison Co.	5.350%	7/15/35	200	199
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	50	46	Southern California Edison Co.	5.625%	2/1/36	125	126
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	75	59	Southern California Edison Co.	5.500%	3/15/40	100	99
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	100	74	Southern California Edison Co.	4.500%	9/1/40	275	244
Pinnacle West Capital Corp.	1.300%	6/15/25	200	183	Southern California Edison Co.	4.050%	3/15/42	208	172
Potomac Electric Power Co.	6.500%	11/15/37	250	290	Southern California Edison Co.	3.900%	3/15/43	100	80
Potomac Electric Power Co.	4.150%	3/15/43	150	136	Southern California Edison Co.	4.000%	4/1/47	335	272
PPL Capital Funding Inc.	3.100%	5/15/26	100	95	Southern California Edison Co.	4.125%	3/1/48	350	289
PPL Electric Utilities Corp.	6.250%	5/15/39	100	114	Southern California Edison Co.	4.875%	3/1/49	100	91
PPL Electric Utilities Corp.	4.125%	6/15/44	50	45	Southern California Edison Co.	3.650%	6/1/51	200	156
PPL Electric Utilities Corp.	4.150%	10/1/45	155	138	Southern California Edison Co.	3.450%	2/1/52	200	149
PPL Electric Utilities Corp.	3.950%	6/1/47	75	67	Southern California Gas Co.	2.600%	6/15/26	405	384
Progress Energy Inc.	7.000%	10/30/31	119	134	Southern California Gas Co.	2.950%	4/15/27	200	190
Progress Energy Inc.	6.000%	12/1/39	125	132	Southern California Gas Co.	2.550%	2/1/30	150	133
Public Service Co. of Colorado	3.700%	6/15/28	75	74	Southern California Gas Co.	3.750%	9/15/42	75	63
Public Service Co. of Colorado	1.900%	1/15/31	100	84	Southern California Gas Co.	4.125%	6/1/48	75	66
Public Service Co. of Colorado	1.875%	6/15/31	200	167	Southern California Gas Co.	3.950%	2/15/50	70	60
Public Service Co. of Colorado	3.600%	9/15/42	175	150	Southern Co.	4.475%	8/1/24	200	201
Public Service Co. of Colorado	4.100%	6/15/48	75	68	Southern Co.	3.250%	7/1/26	350	335
Public Service Co. of Colorado	2.700%	1/15/51	100	72	Southern Co.	5.113%	8/1/27	200	202
Public Service Co. of New Hampshire	3.500%	11/1/23	50	50	Southern Co.	1.750%	3/15/28	300	257
Public Service Co. of New Hampshire	3.600%	7/1/49	75	63	Southern Co.	4.250%	7/1/36	200	184
Public Service Electric and Gas Co.	3.000%	5/15/25	80	78	Southern Co.	4.400%	7/1/46	360	314
Public Service Electric and Gas Co.	2.250%	9/15/26	250	235	Southern Co.	4.000%	1/15/51	300	268
Public Service Electric and Gas Co.	3.000%	5/15/27	75	72	Southern Co.	3.750%	9/15/51	200	170
Public Service Electric and Gas Co.	3.200%	5/15/29	70	66	Southern Co. Gas Capital Corp.	3.250%	6/15/26	75	72
Public Service Electric and Gas Co.	2.450%	1/15/30	50	45	Southern Co. Gas Capital Corp.	1.750%	1/15/31	500	394
Public Service Electric and Gas Co.	3.800%	3/1/46	250	219	Southern Co. Gas Capital Corp.	5.875%	3/15/41	75	79
Public Service Electric and Gas Co.	3.850%	5/1/49	200	176	Southern Co. Gas Capital Corp.	4.400%	6/1/43	50	43
Public Service Electric and Gas Co.	3.150%	1/1/50	200	156	Southern Co. Gas Capital Corp.	3.950%	10/1/46	100	82
Public Service Electric and Gas Co.	2.050%	8/1/50	500	313	Southern Co. Gas Capital Corp.	4.400%	5/30/47	100	87
Public Service Enterprise Group Inc.	1.600%	8/15/30	500	398	Southern Power Co.	4.150%	12/1/25	100	100
Puget Energy Inc.	3.650%	5/15/25	400	392	Southern Power Co.	5.150%	9/15/41	100	94
Puget Energy Inc.	4.100%	6/15/30	100	93	Southern Power Co.	5.250%	7/15/43	50	47
Puget Sound Energy Inc.	6.274%	3/15/37	125	141	Southern Power Co.	4.950%	12/15/46	75	69
Puget Sound Energy Inc.	5.757%	10/1/39	125	133	Southwest Gas Corp.	3.700%	4/1/28	50	47
Puget Sound Energy Inc.	4.300%	5/20/45	100	89	Southwest Gas Corp.	4.050%	3/15/32	200	182
Puget Sound Energy Inc.	4.223%	6/15/48	125	111	Southwest Gas Corp.	3.800%	9/29/46	75	59
Puget Sound Energy Inc.	3.250%	9/15/49	90	69	Southwest Gas Corp.	4.150%	6/1/49	25	21
San Diego Gas & Electric Co.	2.500%	5/15/26	250	238	Southwestern Electric Power Co.	2.750%	10/1/26	545	511
San Diego Gas & Electric Co.	1.700%	10/1/30	500	411	Southwestern Electric Power Co.	4.100%	9/15/28	100	97
San Diego Gas & Electric Co.	3.000%	3/15/32	100	90	Southwestern Electric Power Co.	6.200%	3/15/40	75	81
San Diego Gas & Electric Co.	4.500%	8/15/40	100	94	Southwestern Electric Power Co.	3.900%	4/1/45	200	161
San Diego Gas & Electric Co.	3.750%	6/1/47	75	63	Southwestern Electric Power Co.	3.850%	2/1/48	325	263
San Diego Gas & Electric Co.	4.150%	5/15/48	75	69	Southwestern Electric Power Co.	3.250%	11/1/51	200	148
San Diego Gas & Electric Co.	3.320%	4/15/50	100	78	Southwestern Public Service Co.	3.300%	6/15/24	165	164
San Diego Gas & Electric Co.	3.700%	3/15/52	100	85	Southwestern Public Service Co.	4.500%	8/15/41	100	94
SCE Recovery Funding LLC	2.943%	11/15/44	50	49	Southwestern Public Service Co.	3.400%	8/15/46	275	213
Sempra Energy	3.300%	4/1/25	200	195	Southwestern Public Service Co.	3.700%	8/15/47	75	62
Sempra Energy	3.250%	6/15/27	150	142	Southwestern Public Service Co.	4.400%	11/15/48	275	252
Sempra Energy	3.400%	2/1/28	200	189	Southwestern Public Service Co.	3.750%	6/15/49	75	63
Sempra Energy	3.800%	2/1/38	200	169	Tampa Electric Co.	3.150%	5/1/50	100	77
Sempra Energy	6.000%	10/15/39	150	158	Tampa Electric Co.	4.100%	6/15/42	50	44
Sempra Energy	4.000%	2/1/48	175	145	Tampa Electric Co.	4.350%	5/15/44	50	46
Sempra Energy	4.125%	4/1/52	200	161	Tampa Electric Co.	4.300%	6/15/48	75	68
Sierra Pacific Power Co.	2.600%	5/1/26	100	95	Tampa Electric Co.	4.450%	6/15/49	125	116
Southern California Edison Co.	3.500%	10/1/23	175	175	Tampa Electric Co.	3.625%	6/15/50	50	41
Southern California Edison Co.	1.100%	4/1/24	200	190	Toledo Edison Co.	6.150%	5/15/37	75	83
Southern California Edison Co.	3.700%	8/1/25	150	148	Tucson Electric Power Co.	3.050%	3/15/25	50	49
Southern California Edison Co.	3.650%	3/1/28	100	95	Union Electric Co.	3.500%	4/15/24	250	250
Southern California Edison Co.	4.200%	3/1/29	75	72	Union Electric Co.	2.950%	3/15/30	500	455
Southern California Edison Co.	6.650%	4/1/29	75	80	Union Electric Co.	2.150%	3/15/32	200	167
Southern California Edison Co.	2.850%	8/1/29	275	244	Union Electric Co.	8.450%	3/15/39	150	201
Southern California Edison Co.	2.250%	6/1/30	300	252	Union Electric Co.	3.650%	4/15/45	125	103
Southern California Edison Co.	2.500%	6/1/31	200	168	Union Electric Co.	4.000%	4/1/48	275	241
					Union Electric Co.	3.250%	10/1/49	100	78
					Union Electric Co.	4.000%	4/1/48	275	241
					Union Electric Co.	3.900%	4/1/52	100	89
					Veolia Environnement SA	6.750%	6/1/38	39	46
					Virginia Electric and Power Co.	3.450%	2/15/24	50	50

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Inter-American Development Bank	7.000%	6/15/25	134	148	8	Japan Bank for International Cooperation	1.750%	10/17/24	200	194
Inter-American Development Bank	0.625%	7/15/25	1,300	1,207	8	Japan Bank for International Cooperation	2.125%	2/10/25	330	321
Inter-American Development Bank	0.875%	4/20/26	500	459	8	Japan Bank for International Cooperation	0.625%	7/15/25	400	370
Inter-American Development Bank	2.000%	6/2/26	750	718	8	Japan Bank for International Cooperation	2.750%	1/21/26	442	432
Inter-American Development Bank	2.000%	7/23/26	100	96	8	Japan Bank for International Cooperation	2.375%	4/20/26	200	193
Inter-American Development Bank	2.375%	7/7/27	450	434	8	Japan Bank for International Cooperation	2.250%	11/4/26	200	191
Inter-American Development Bank	0.625%	9/16/27	800	703	8	Japan Bank for International Cooperation	2.875%	7/21/27	200	195
Inter-American Development Bank	1.125%	7/20/28	300	266	8	Japan Bank for International Cooperation	2.750%	11/16/27	800	773
Inter-American Development Bank	3.125%	9/18/28	875	872	8	Japan Bank for International Cooperation	3.250%	7/20/28	300	298
Inter-American Development Bank	1.125%	1/13/31	350	297	8	Japan Bank for International Cooperation	3.500%	10/31/28	350	350
Inter-American Development Bank	3.875%	10/28/41	200	204	8	Japan Bank for International Cooperation	2.125%	2/16/29	420	388
Inter-American Development Bank	3.200%	8/7/42	100	92	8	Japan International Cooperation Agency	2.750%	4/27/27	300	290
International Bank for Reconstruction & Development	3.000%	9/27/23	1,125	1,125	8	Japan International Cooperation Agency	3.250%	5/25/27	200	198
International Bank for Reconstruction & Development	0.250%	11/24/23	700	674	8	Japan International Cooperation Agency	1.750%	4/28/31	200	174
International Bank for Reconstruction & Development	2.500%	3/19/24	1,100	1,090	9	KFW	0.250%	10/19/23	800	772
International Bank for Reconstruction & Development	1.500%	8/28/24	695	673	9	KFW	2.625%	2/28/24	400	397
International Bank for Reconstruction & Development	2.500%	11/25/24	750	740	9	KFW	0.250%	3/8/24	700	668
International Bank for Reconstruction & Development	1.625%	1/15/25	200	193	9	KFW	1.375%	8/5/24	900	870
International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,402	9	KFW	0.500%	9/20/24	825	780
International Bank for Reconstruction & Development	0.375%	7/28/25	1,500	1,381	9	KFW	2.500%	11/20/24	1,800	1,777
International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,129	9	KFW	1.250%	1/31/25	1,725	1,648
International Bank for Reconstruction & Development	0.500%	10/28/25	2,000	1,835	9	KFW	2.000%	5/2/25	150	146
International Bank for Reconstruction & Development	3.125%	11/20/25	470	470	9	KFW	0.375%	7/18/25	1,500	1,381
International Bank for Reconstruction & Development	0.875%	7/15/26	525	480	9	KFW	0.625%	1/22/26	1,000	916
International Bank for Reconstruction & Development	2.500%	11/22/27	350	338	9	KFW	1.000%	10/1/26	1,000	916
International Bank for Reconstruction & Development	0.750%	11/24/27	900	793	9	KFW	3.000%	5/20/27	560	556
International Bank for Reconstruction & Development	1.125%	9/13/28	1,500	1,327	9	KFW	2.875%	4/3/28	500	492
International Bank for Reconstruction & Development	1.750%	10/23/29	200	181	9	KFW	1.750%	9/14/29	175	159
International Bank for Reconstruction & Development	0.875%	5/14/30	400	336	9	KFW	0.000%	4/18/36	400	254
International Bank for Reconstruction & Development	0.750%	8/26/30	800	662	9	KFW	0.000%	6/29/37	200	120
International Bank for Reconstruction & Development	1.250%	2/10/31	650	556	7	Kingdom of Jordan AID	3.000%	6/30/25	200	199
International Bank for Reconstruction & Development	1.625%	11/3/31	1,500	1,312		Korea Development Bank	3.750%	1/22/24	500	504
International Bank for Reconstruction & Development	2.500%	3/29/32	200	188		Korea Development Bank	2.125%	10/1/24	200	195
International Bank for Reconstruction & Development	4.750%	2/15/35	250	283		Korea Development Bank	0.750%	1/25/25	200	187
International Finance Corp.	2.875%	7/31/23	575	574		Korea Development Bank	1.375%	4/25/27	200	180
International Finance Corp.	1.375%	10/16/24	200	193		Korea Development Bank	1.625%	1/19/31	400	337
International Finance Corp.	0.375%	7/16/25	400	369	9	Landwirtschaftliche Rentenbank	3.125%	11/14/23	100	100
International Finance Corp.	2.125%	4/7/26	600	578	9	Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	828
Israel Government Aid Bond	5.500%	12/4/23	50	52	9	Landwirtschaftliche Rentenbank	0.500%	5/27/25	400	371
Israel Government Aid Bond	5.500%	4/26/24	475	494	9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	465
Israel Government Aid Bond	5.500%	9/18/33	100	118	9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	260
Japan Bank for International Cooperation	3.250%	7/20/23	300	301	9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	241
Japan Bank for International Cooperation	3.375%	7/31/23	100	100	9	Landwirtschaftliche Rentenbank	0.875%	9/3/30	500	418
Japan Bank for International Cooperation	0.375%	9/15/23	600	581	10	Nordic Investment Bank	2.875%	7/19/23	200	200
Japan Bank for International Cooperation	3.375%	10/31/23	400	401	10	Nordic Investment Bank	2.250%	5/21/24	200	197
Japan Bank for International Cooperation	0.500%	4/15/24	500	477	10	Nordic Investment Bank	0.375%	9/11/25	600	550
Japan Bank for International Cooperation	3.000%	5/29/24	500	498	2	Nordic Investment Bank	0.500%	1/21/26	200	182
					10	Oesterreichische Kontrollbank AG	3.125%	11/7/23	200	200
					10	Oesterreichische Kontrollbank AG	1.500%	2/12/25	100	96
					10	Oesterreichische Kontrollbank AG	0.375%	9/17/25	500	458
					10	Oesterreichische Kontrollbank AG	0.500%	2/2/26	500	455
					2	Oriental Republic of Uruguay	4.500%	8/14/24	303	306
					2	Oriental Republic of Uruguay	4.375%	10/27/27	150	152
					2	Oriental Republic of Uruguay	4.375%	1/23/31	387	392
					2	Oriental Republic of Uruguay	7.625%	3/21/36	195	244
					2	Oriental Republic of Uruguay	4.125%	11/20/45	200	183
					2	Oriental Republic of Uruguay	5.100%	6/18/50	695	696

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
² Oriental Republic of Uruguay	4.975%	4/20/55	370	364		Republic of Panama	3.750%	3/16/25	207	205
Province of Alberta	3.350%	11/1/23	375	376		Republic of Panama	7.125%	1/29/26	168	182
Province of Alberta	2.950%	1/23/24	300	299		Republic of Panama	8.875%	9/30/27	238	280
Province of Alberta	1.875%	11/13/24	450	437		Republic of Panama	3.875%	3/17/28	460	439
Province of Alberta	1.000%	5/20/25	485	456		Republic of Panama	9.375%	4/1/29	300	366
Province of Alberta	3.300%	3/15/28	250	248		Republic of Panama	2.252%	9/29/32	500	391
Province of Alberta	1.300%	7/22/30	500	425	²	Republic of Panama	6.700%	1/26/36	292	315
Province of British Columbia	1.750%	9/27/24	225	219	²	Republic of Panama	4.500%	4/16/50	810	662
Province of British Columbia	2.250%	6/2/26	300	289	²	Republic of Panama	4.300%	4/29/53	400	315
Province of British Columbia	0.900%	7/20/26	300	273	²	Republic of Panama	4.500%	4/1/56	500	399
Province of Manitoba	2.600%	4/16/24	150	149	²	Republic of Panama	3.870%	7/23/60	500	355
Province of Manitoba	2.125%	6/22/26	90	86		Republic of Panama	4.500%	1/19/63	200	155
Province of Manitoba	1.500%	10/25/28	350	312		Republic of Peru	7.350%	7/21/25	225	243
Province of New Brunswick	3.625%	2/24/28	105	106		Republic of Peru	2.392%	1/23/26	200	186
Province of Ontario	3.400%	10/17/23	760	763		Republic of Peru	2.783%	1/23/31	900	766
Province of Ontario	3.050%	1/29/24	250	250		Republic of Peru	1.862%	12/1/32	350	267
Province of Ontario	3.200%	5/16/24	150	150		Republic of Peru	8.750%	11/21/33	645	817
Province of Ontario	2.500%	4/27/26	250	243	²	Republic of Peru	3.000%	1/15/34	500	410
Province of Ontario	2.300%	6/15/26	900	866		Republic of Peru	6.550%	3/14/37	325	354
Province of Ontario	3.100%	5/19/27	600	592		Republic of Peru	3.300%	3/11/41	200	151
Province of Ontario	2.000%	10/2/29	585	531		Republic of Peru	5.625%	11/18/50	200	208
Province of Ontario	1.125%	10/7/30	500	417		Republic of Peru	3.600%	1/15/72	275	186
Province of Ontario	1.600%	2/25/31	600	516		Republic of Peru	3.230%	7/28/21	525	323
Province of Ontario	1.800%	10/14/31	200	173		Republic of Philippines	9.500%	10/21/24	350	394
Province of Quebec	1.500%	2/11/25	441	423		Republic of Philippines	10.625%	3/16/25	100	118
Province of Quebec	0.600%	7/23/25	500	462		Republic of Philippines	5.500%	3/30/26	225	235
Province of Quebec	2.500%	4/20/26	200	194		Republic of Philippines	3.000%	2/1/28	400	381
Province of Quebec	2.750%	4/12/27	850	829		Republic of Philippines	3.750%	1/14/29	400	388
Province of Quebec	7.500%	9/15/29	475	592		Republic of Philippines	9.500%	2/2/30	300	388
Province of Quebec	1.350%	5/28/30	400	342		Republic of Philippines	2.457%	5/5/30	200	174
Province of Quebec	1.900%	4/21/31	1,700	1,503		Republic of Philippines	7.750%	1/14/31	400	482
Republic of Chile	2.250%	10/30/22	175	175		Republic of Philippines	1.648%	6/10/31	200	160
Republic of Chile	3.125%	1/21/26	485	469		Republic of Philippines	1.950%	1/6/32	200	163
Republic of Chile	3.240%	2/6/28	460	433		Republic of Philippines	6.375%	1/15/32	200	223
Republic of Chile	2.450%	1/31/31	200	171		Republic of Philippines	6.375%	10/23/34	550	616
Republic of Chile	2.550%	7/27/33	650	531		Republic of Philippines	3.950%	1/20/40	400	347
Republic of Chile	3.500%	1/31/34	400	356		Republic of Philippines	3.700%	3/1/41	400	331
Republic of Chile	3.500%	1/25/50	675	519		Republic of Philippines	3.700%	2/2/42	350	289
Republic of Chile	4.000%	1/31/52	200	166		Republic of Philippines	2.950%	5/5/45	500	358
Republic of Chile	3.100%	1/22/61	500	338		Republic of Philippines	2.650%	12/10/45	200	137
Republic of Chile	3.250%	9/21/71	200	134		Republic of Philippines	3.200%	7/6/46	500	373
Republic of Hungary	5.750%	11/22/23	400	408		Republic of Poland	3.000%	3/17/23	185	184
Republic of Hungary	5.375%	3/25/24	150	153		Republic of Poland	3.250%	4/6/26	500	485
Republic of Hungary	7.625%	3/29/41	240	277		State of Israel	2.875%	3/16/26	200	195
Republic of Indonesia	4.100%	4/24/28	200	197		State of Israel	3.250%	1/17/28	300	293
Republic of Indonesia	4.750%	2/11/29	425	429		State of Israel	2.500%	1/15/30	200	183
Republic of Indonesia	3.400%	9/18/29	200	186		State of Israel	2.750%	7/3/30	600	558
Republic of Indonesia	2.850%	2/14/30	200	178		State of Israel	4.500%	1/30/43	200	197
Republic of Indonesia	3.850%	10/15/30	200	190		State of Israel	4.125%	1/17/48	250	231
Republic of Indonesia	4.350%	1/11/48	725	632		State of Israel	3.375%	1/15/50	475	385
Republic of Indonesia	3.700%	10/30/49	200	160		State of Israel	3.875%	7/3/50	400	352
Republic of Indonesia	4.200%	10/15/50	430	370		State of Israel	4.500%	4/3/20	200	182
Republic of Indonesia	3.050%	3/12/51	400	304		Svensk Exportkredit AB	0.500%	11/10/23	200	193
Republic of Indonesia	4.300%	3/31/52	200	174		Svensk Exportkredit AB	0.375%	3/11/24	800	764
Republic of Indonesia	3.200%	9/23/61	200	141		Svensk Exportkredit AB	0.375%	7/30/24	500	473
Republic of Indonesia	4.450%	4/15/70	200	170		Svensk Exportkredit AB	0.625%	10/7/24	200	189
Republic of Italy	6.875%	9/27/23	590	613		Svensk Exportkredit AB	0.625%	5/14/25	500	465
Republic of Italy	0.875%	5/6/24	500	473		Svensk Exportkredit AB	0.500%	8/26/25	800	736
Republic of Italy	2.375%	10/17/24	475	460		Svensk Exportkredit AB	2.250%	3/22/27	200	191
Republic of Italy	1.250%	2/17/26	500	447		United Mexican States	3.600%	1/30/25	510	507
Republic of Italy	2.875%	10/17/29	400	353		United Mexican States	3.900%	4/27/25	400	400
Republic of Italy	5.375%	6/15/33	475	499		United Mexican States	4.125%	1/21/26	445	445
Republic of Italy	4.000%	10/17/49	500	412		United Mexican States	4.150%	3/28/27	800	788
Republic of Italy	3.875%	5/6/51	400	322		United Mexican States	3.750%	1/11/28	675	646
Republic of Korea	3.875%	9/11/23	200	202		United Mexican States	4.500%	4/22/29	950	923
Republic of Korea	5.625%	11/3/25	100	106		United Mexican States	3.250%	4/16/30	700	615
Republic of Korea	2.750%	1/19/27	1,000	974		United Mexican States	8.300%	8/15/31	220	275
Republic of Korea	2.500%	6/19/29	200	189		United Mexican States	4.750%	4/27/32	300	288
Republic of Korea	1.750%	10/15/31	200	175		United Mexican States	7.500%	4/8/33	100	119
Republic of Korea	3.875%	9/20/48	125	126		United Mexican States	6.050%	1/11/40	883	865
Republic of Panama	4.000%	9/22/24	200	200		United Mexican States	4.280%	8/14/41	700	553

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United Mexican States	4.750%	3/8/44	765	634					
United Mexican States	5.550%	1/21/45	510	467					
United Mexican States	4.600%	1/23/46	600	478					
United Mexican States	4.350%	1/15/47	760	579					
United Mexican States	4.600%	2/10/48	455	360					
United Mexican States	4.500%	1/31/50	600	466					
United Mexican States	5.000%	4/27/51	600	497					
United Mexican States	4.400%	2/12/52	300	225					
United Mexican States	3.771%	5/24/61	800	517					
United Mexican States	5.750%	10/12/10	342	286					
Total Sovereign Bonds (Cost \$166,186)				153,758					
Taxable Municipal Bonds (0.7%)									
Alabama Economic Settlement Authority Miscellaneous Revenue	3.163%	9/15/25	55	55					
American Municipal Power Inc. Electric Power & Light Revenue	5.939%	2/15/47	150	175					
American Municipal Power Inc. Electric Power & Light Revenue	7.499%	2/15/50	50	66					
American Municipal Power Inc. Electric Power & Light Revenue (Combination Hydroelectric Projects)	8.084%	2/15/50	175	257					
Bay Area Toll Authority Highway Revenue	2.574%	4/1/31	75	69					
Bay Area Toll Authority Highway Revenue	6.918%	4/1/40	100	123					
Bay Area Toll Authority Highway Revenue	6.263%	4/1/49	250	319					
Bay Area Toll Authority Highway Revenue	7.043%	4/1/50	100	137					
Bay Area Toll Authority Highway Revenue	6.907%	10/1/50	200	275					
Bay Area Toll Authority Highway Revenue	3.126%	4/1/55	100	79					
California GO	3.375%	4/1/25	100	100					
California GO	2.650%	4/1/26	75	73					
California GO	1.700%	2/1/28	100	90					
California GO	3.500%	4/1/28	150	148					
California GO	2.500%	10/1/29	70	64					
California GO	4.500%	4/1/33	190	195					
California GO	7.500%	4/1/34	350	449					
California GO	4.600%	4/1/38	300	303					
California GO	7.550%	4/1/39	630	855					
California GO	7.300%	10/1/39	75	97					
California GO	7.350%	11/1/39	675	879					
California GO	7.625%	3/1/40	205	277					
California GO	7.600%	11/1/40	200	276					
California State University College & University Revenue	3.899%	11/1/47	50	47					
California State University College & University Revenue	2.975%	11/1/51	140	110					
Central Puget Sound Regional Transit Authority Sales & Sales Tax Revenue Bonds	5.491%	11/1/39	50	57					
Chicago IL GO	7.045%	1/1/29	35	37					
Chicago IL GO, Prere.	7.045%	1/1/23	5	5					
Chicago O'Hare International Airport Port, Airport & Marina Revenue	6.395%	1/1/40	125	154					
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.472%	1/1/49	75	76					
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.572%	1/1/54	40	41					
Chicago Transit Authority Sales & Transfer Tax Receipts Sales Tax Revenue	6.899%	12/1/40	125	150					
Clark County Department of Aviation Port, Airport & Marina Revenue	6.820%	7/1/45	100	129					
Commonwealth Financing Authority Appropriations Revenue	3.807%	6/1/41	105	95					
Commonwealth Financing Authority Appropriations Revenue (Plancon Program)	3.864%	6/1/38	100	95					
Commonwealth of Massachusetts GO	5.456%	12/1/39	150	167					
Commonwealth of Massachusetts GO	2.514%	7/1/41	50	39					
Commonwealth of Massachusetts GO	2.813%	9/1/43	225	177					
Commonwealth of Massachusetts GO	2.900%	9/1/49	100	78					
Commonwealth of Massachusetts Transportation Fund Fuel Sales Tax Revenue	5.731%	6/1/40	50	57					
Connecticut GO	5.090%	10/1/30	175	183					
Connecticut GO	5.850%	3/15/32	200	224					
Cook County IL GO	6.229%	11/15/34	50	58					
Dallas Area Rapid Transit Sales Tax Revenue	5.999%	12/1/44	100	121					
Dallas Area Rapid Transit Sales Tax Revenue	5.022%	12/1/48	50	55					
Dallas Convention Center Hotel Development Corp. Hotel Occupancy Tax Revenue	7.088%	1/1/42	75	89					
Dallas Fort Worth International Airport Port, Airport & Marina Revenue	4.507%	11/1/51	100	97					
¹¹ Dallas Independent School District GO	6.450%	2/15/35	100	104					
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	2.994%	11/1/38	200	174					
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	3.144%	11/1/45	75	61					
District of Columbia Income Tax Revenue	5.591%	12/1/34	50	55					
District of Columbia Water & Sewer Authority Water Revenue	4.814%	10/1/14	150	151					
East Bay Municipal Utility District Water System Water Revenue	5.874%	6/1/40	85	100					
Florida State Board of Administration Finance Corp. Miscellaneous Revenue	1.705%	7/1/27	250	226					
Foothill-Eastern Transportation Corridor Agency Highway Revenue	4.094%	1/15/49	140	122					
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.637%	4/1/57	239	281					
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.655%	4/1/57	144	173					
Georgia Municipal Electric Authority Electric Power & Light Revenue	7.055%	4/1/57	72	82					
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.115%	6/1/38	100	84					
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.000%	6/1/46	175	154					
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	4.214%	6/1/50	200	163					
Grand Parkway Transportation Corp. Texas System Highway Revenue	3.236%	10/1/52	395	316					
Great Lakes Water Authority Sewage Disposal System Sewer Revenue	3.056%	7/1/39	100	84					
Houston TX GO	6.290%	3/1/32	110	123					
Illinois GO	5.100%	6/1/33	1,405	1,414					
Illinois State Toll Highway Authority Highway Revenue	6.184%	1/1/34	50	58					
Indiana Finance Authority Appropriations Revenue	3.051%	1/1/51	75	61					
JobsOhio Beverage System Miscellaneous Revenue	3.985%	1/1/29	150	149					
JobsOhio Beverage System Miscellaneous Revenue	4.532%	1/1/35	100	103					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
JobsOhio Beverage System Miscellaneous Revenue	2.833%	1/1/38	75	63	Michigan State University College & University Revenue	4.496%	8/15/48	50	49
Los Angeles CA Unified School District GO	5.755%	7/1/29	200	216	Michigan State University College & University Revenue	4.165%	8/15/22	100	84
Los Angeles CA Unified School District GO	5.750%	7/1/34	125	139	Mississippi GO	5.245%	11/1/34	50	54
Los Angeles CA Unified School District GO	6.758%	7/1/34	200	239	Missouri Health & Educational Facilities Authority College & University Revenue	3.229%	5/15/50	100	84
Los Angeles Community College District GO	1.606%	8/1/28	100	89	Missouri Health & Educational Facilities Authority College & University Revenue	3.652%	8/15/57	100	90
Los Angeles Community College District GO	1.806%	8/1/30	150	129	¹² New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	253
Los Angeles Community College District GO	2.106%	8/1/32	100	85	New Jersey Rutgers State University College & University Revenue	3.915%	5/1/19	75	58
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	84	New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.081%	6/15/39	75	67
Los Angeles County Public Works Financing Authority Lease (Abatement) Revenue	7.618%	8/1/40	50	65	New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	200	232
Los Angeles Department of Water & Power System Electric Power & Light Revenue	6.574%	7/1/45	100	127	New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	100	87
Los Angeles Department of Water & Power System Water Revenue	6.603%	7/1/50	100	130	New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	133
Louisiana Local Government Environmental Facilities & Community Development Auth Intergovernmental Agreement Revenue	3.615%	2/1/29	150	150	New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	516
Louisiana Local Government Environmental Facilities & Community Development Auth Intergovernmental Agreement Revenue	4.475%	8/1/39	150	148	New York City Municipal Water Finance Authority Revenue Water Revenue	5.750%	6/15/41	50	59
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.145%	2/1/33	100	100	New York City Municipal Water Finance Authority Revenue Water Revenue	5.952%	6/15/42	50	61
Maryland Health & Higher Educational Facilities Authority Health, Hospital, Nursing Home Revenue	3.197%	7/1/50	250	190	New York City Municipal Water Finance Authority Revenue Water Revenue	6.011%	6/15/42	50	61
Maryland State Transportation Authority Transit Revenue	5.888%	7/1/43	50	57	New York City Municipal Water Finance Authority Revenue Water Revenue	5.440%	6/15/43	100	115
Massachusetts School Building Authority Sales Tax Revenue	5.715%	8/15/39	100	112	New York City Municipal Water Finance Authority Revenue Water Revenue	5.882%	6/15/44	175	212
Massachusetts School Building Authority Sales Tax Revenue	3.395%	10/15/40	50	42	New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	150	164
Massachusetts School Building Authority Sales Tax Revenue	2.950%	5/15/43	100	77	New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	83
Massachusetts Water Resources Authority Water Revenue	2.823%	8/1/41	100	82	New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	110
Metropolitan Government of Nashville & Davidson County TN Hotel Occupancy Tax Revenue	6.731%	7/1/43	50	61	New York NY GO	5.517%	10/1/37	50	56
Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	536	New York NY GO	6.271%	12/1/37	100	119
Metropolitan Transportation Authority Transit Revenue	5.871%	11/15/39	50	56	New York State Dormitory Authority College & University Revenue	3.142%	7/1/43	260	220
Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	181	New York State Dormitory Authority Income Tax Revenue	3.110%	2/15/39	50	43
Metropolitan Washington Airports Authority Dulles Toll Road Highway Revenue	7.462%	10/1/46	85	111	New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	111
Metropolitan Water Reclamation District of Greater Chicago GO	5.720%	12/1/38	100	116	New York State Dormitory Authority Income Tax Revenue	3.190%	2/15/43	50	41
Miami-Dade County FL Aviation Port, Airport & Marina Revenue	4.280%	10/1/41	125	117	New York State Dormitory Authority Lease (Appropriation) Revenue	2.202%	3/15/34	200	163
Miami-Dade County FL Water & Sewer Water Revenue	3.490%	10/1/42	75	63	New York State Thruway Authority Highway Revenue	2.900%	1/1/35	85	74
Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.084%	12/1/34	75	67	New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	43
Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.384%	12/1/40	200	172	New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	98
					New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	162
					North Texas Tollway Authority Highway Revenue	3.011%	1/1/43	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)
North Texas Tollway Authority Highway Revenue	6.718%	1/1/49	150	202	Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.587%	1/1/43	75	67
Ohio State University College & University Revenue	4.910%	6/1/40	100	109	Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.820%	1/1/48	50	44
Ohio State University College & University Revenue	4.800%	6/1/11	100	100	Sales Tax Securitization Corp. Illinois Sales Tax Revenue	4.787%	1/1/48	100	102
Ohio State University General Receipts College & University Revenue	3.798%	12/1/46	100	92	Salt River Project Agricultural Improvement & Power District Electric Power & Light Revenue	4.839%	1/1/41	150	160
Ohio Turnpike & Infrastructure Commission Highway Revenue	3.216%	2/15/48	75	58	San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.985%	2/1/39	125	148
Ohio Water Development Authority Water Pollution Control Loan Fund Water Revenue	4.879%	12/1/34	75	79	San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.808%	2/1/41	125	146
Oregon Department of Transportation Fuel Sales Tax Revenue	5.834%	11/15/34	150	171	San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	2.905%	2/1/48	100	78
Oregon GO	5.762%	6/1/23	40	41	San Diego County Water Authority Water Revenue	6.138%	5/1/49	100	123
Oregon GO	5.892%	6/1/27	75	80	San Francisco CA Public Utilities Commission Water Revenue	6.950%	11/1/50	100	134
¹³ Oregon School Boards Assn. GO	5.528%	6/30/28	50	53	San Jose Redevelopment Agency Successor Agency Tax Allocation Revenue	3.375%	8/1/34	100	91
¹⁴ Oregon State University College & University Revenue	3.424%	3/1/60	150	122	Santa Clara Valley Transportation Authority Sales Tax Revenue	5.876%	4/1/32	200	217
Pennsylvania State University College & University Revenue	2.790%	9/1/43	50	40	South Carolina Public Service Authority Electric Power & Light Revenue	6.454%	1/1/50	100	121
Pennsylvania State University College & University Revenue	2.840%	9/1/50	100	78	South Carolina Public Service Authority Nuclear Revenue	2.388%	12/1/23	50	49
Pennsylvania Turnpike Commission Highway Revenue	5.511%	12/1/45	75	83	State Board of Administration Finance Corp. Miscellaneous Revenue	1.258%	7/1/25	325	304
Permanent University Fund - Texas A&M University System College & University Revenue	3.100%	7/1/49	75	63	State Board of Administration Finance Corp. Miscellaneous Revenue	2.154%	7/1/30	250	217
Permanent University Fund - University of Texas System College & University Revenue	3.376%	7/1/47	50	43	State Public School Building Authority Miscellaneous Revenue	5.000%	9/15/27	50	52
Philadelphia PA Water & Wastewater Water Revenue	2.926%	7/1/45	50	39	Texas GO	5.517%	4/1/39	180	204
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	6.040%	12/1/29	75	84	Texas GO	4.681%	4/1/40	50	52
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.960%	8/1/46	250	261	Texas GO	3.211%	4/1/44	225	192
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	5.310%	8/1/46	100	101	Texas Private Activity Bond Surface Transportation Corp. Highway Revenue	3.922%	12/31/49	175	154
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.031%	9/1/48	30	28	Texas Transportation Commission GO	2.562%	4/1/42	100	81
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.139%	2/15/51	200	158	Texas Transportation Commission GO	2.472%	10/1/44	125	94
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.926%	10/1/51	100	107	Texas Transportation Commission State Highway Fund Fuel Sales Tax Revenue	5.178%	4/1/30	175	187
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.175%	7/15/60	150	112	Texas Transportation Commission State Highway Fund Miscellaneous Revenue	4.000%	10/1/33	100	99
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.458%	10/1/62	550	535	¹³ Tucson AZ COP	2.856%	7/1/47	50	38
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.810%	10/15/65	100	103	University of California College & University Revenue	0.883%	5/15/25	100	93
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.287%	8/1/69	100	74	University of California College & University Revenue	3.063%	7/1/25	100	99
Port of Morrow OR Nuclear Revenue	2.543%	9/1/40	100	78	University of California College & University Revenue	1.316%	5/15/27	100	90
Regional Transportation District Sales Tax Revenue	5.844%	11/1/50	100	117	University of California College & University Revenue	1.614%	5/15/30	125	105
Riverside County CA Appropriations Revenue	3.818%	2/15/38	50	47	University of California College & University Revenue	5.946%	5/15/45	175	203
Rutgers State University of New Jersey College & University Revenue	5.665%	5/1/40	50	56	University of California College & University Revenue	3.071%	5/15/51	100	75
Rutgers State University of New Jersey College & University Revenue	3.270%	5/1/43	25	21	University of California College & University Revenue	4.858%	5/15/12	225	214
					University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.548%	5/15/48	350	435

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.583%	5/15/49	50	62
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.006%	5/15/50	130	98
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	4.563%	5/15/53	100	98
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.706%	5/15/20	60	44
University of Michigan College & University Revenue	2.437%	4/1/40	100	78
University of Michigan College & University Revenue	2.562%	4/1/50	100	73
University of Michigan College & University Revenue	4.454%	4/1/22	225	205
University of Nebraska Facilities Corp. College & University Revenue	3.037%	10/1/49	65	50
University of Pittsburgh-of the Commonwealth System of Higher Education College & University Revenue	3.555%	9/15/19	250	182
University of Texas System Regents College & University Revenue	4.794%	8/15/46	100	107
University of Texas System Regents College & University Revenue	3.354%	8/15/47	50	43
University of Texas System Regents College & University Revenue	2.439%	8/15/49	50	36
University of Virginia College & University Revenue	2.256%	9/1/50	335	231
University of Virginia College & University Revenue	4.179%	9/1/17	50	43
Utah GO	4.554%	7/1/24	20	20
Utah GO	3.539%	7/1/25	50	50
Washington GO	5.140%	8/1/40	150	167
¹³ Westchester County Local Development Corp. Health, Hospital, Nursing Home Revenue	3.846%	11/1/50	50	41
¹³ Wisconsin Appropriations Revenue	5.700%	5/1/26	55	58
Wisconsin Appropriations Revenue	3.154%	5/1/27	100	98
Wisconsin Appropriations Revenue	3.954%	5/1/36	250	246
Total Taxable Municipal Bonds (Cost \$30,639)				29,412

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.5%)			
Money Market Fund (0.5%)			
¹⁵ Vanguard Market Liquidity Fund (Cost \$19,115)	1.417%	191,206	19,115
Total Investments (100.0%) (Cost \$4,599,478)			4,204,889
Other Assets and Liabilities—Net (0.0%)			923
Net Assets (100%)			4,205,812

Cost is in \$000.

• See Note A in Notes to Financial Statements.

- 1 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
 - 2 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
 - 3 Includes securities purchased on a when-issued or delayed-delivery basis for which the portfolio has not taken delivery as of June 30, 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 June 30, 2022, the aggregate value was \$18,690,000, representing 0.4% of net assets.
 - 6 Guaranteed by the Government of Canada.
 - 7 U.S. government-guaranteed.
 - 8 Guaranteed by the Government of Japan.
 - 9 Guaranteed by the Federal Republic of Germany.
 - 10 Guaranteed by the Republic of Austria.
 - 11 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
 - 12 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
 - 13 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
 - 14 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
 - 15 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
- 12M—12-month.
1YR—1-year.
6M—6-month.
CMT—Constant Maturing Treasury Rate.
COP—Certificate of Participation.
GO—General Obligation Bond.
LIBOR—London Interbank Offered Rate.
Prere.—Prerefunded.
REMIC—Real Estate Mortgage Investment Conduits.
UMBS—Uniform Mortgage-Backed Securities.
USD—U.S. dollar.

Statement of Assets and Liabilities

As of June 30, 2022

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$4,580,363)	4,185,774
Affiliated Issuers (Cost \$19,115)	19,115
Total Investments in Securities	4,204,889
Investment in Vanguard	154
Receivables for Investment Securities Sold	50,891
Receivables for Accrued Income	23,326
Receivables for Capital Shares Issued	563
Total Assets	4,279,823
Liabilities	
Due to Custodian	202
Payables for Investment Securities Purchased	69,491
Payables for Capital Shares Redeemed	4,078
Payables to Vanguard	240
Total Liabilities	74,011
Net Assets	4,205,812

At June 30, 2022, net assets consisted of:

Paid-in Capital	4,579,892
Total Distributable Earnings (Loss)	(374,080)
Net Assets	4,205,812

Net Assets	
Applicable to 395,202,439 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,205,812
Net Asset Value Per Share	\$10.64

Statement of Operations

	Six Months Ended June 30, 2022
	(\$000)
Investment Income	
Income	
Interest ¹	50,025
Total Income	50,025
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	948
Management and Administrative	1,858
Marketing and Distribution	181
Custodian Fees	22
Shareholders' Reports	95
Trustees' Fees and Expenses	1
Other Expenses	11
Total Expenses	3,116
Net Investment Income	46,909
Realized Net Gain (Loss)	
Investment Securities Sold ¹	(15,779)
Futures Contracts	(20)
Realized Net Gain (Loss)	(15,799)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(536,536)
Net Increase (Decrease) in Net Assets Resulting from Operations	(505,426)

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$49,000, (\$8,000), and \$5,000, respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2022	Year Ended December 31, 2021
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	46,909	89,752
Realized Net Gain (Loss)	(15,799)	31,221
Change in Unrealized Appreciation (Depreciation)	(536,536)	(207,270)
Net Increase (Decrease) in Net Assets Resulting from Operations	(505,426)	(86,297)
Distributions		
Total Distributions	(120,845)	(139,591)
Capital Share Transactions		
Issued	270,707	843,843
Issued in Lieu of Cash Distributions	120,845	139,591
Redeemed	(430,697)	(752,865)
Net Increase (Decrease) from Capital Share Transactions	(39,145)	230,569
Total Increase (Decrease)	(665,416)	4,681
Net Assets		
Beginning of Period	4,871,228	4,866,547
End of Period	4,205,812	4,871,228

Financial Highlights

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2022	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$12.22	\$12.81	\$12.21	\$11.54	\$11.86	\$11.77
Investment Operations						
Net Investment Income ¹	.118	.228	.277	.324	.313	.292
Net Realized and Unrealized Gain (Loss) on Investments	(1.392)	(.454)	.635	.657	(.343)	.119
Total from Investment Operations	(1.274)	(.226)	.912	.981	(.030)	.411
Distributions						
Dividends from Net Investment Income	(.226)	(.260)	(.312)	(.311)	(.267)	(.283)
Distributions from Realized Capital Gains	(.080)	(.104)	—	—	(.023)	(.038)
Total Distributions	(.306)	(.364)	(.312)	(.311)	(.290)	(.321)
Net Asset Value, End of Period	\$10.64	\$12.22	\$12.81	\$12.21	\$11.54	\$11.86
Total Return	-10.52%	-1.72%	7.58%	8.67%	-0.21%	3.57%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$4,206	\$4,871	\$4,867	\$4,300	\$3,535	\$3,498
Ratio of Total Expenses to Average Net Assets	0.14%	0.14%	0.14%	0.14%	0.14%	0.15%
Ratio of Net Investment Income to Average Net Assets	2.11%	1.85%	2.20%	2.72%	2.74%	2.48%
Portfolio Turnover Rate ²	21%	69%	94%	80%	89%	91%

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

1 Calculated based on average shares outstanding.

2 Includes 5%, 33%, 28%, 19%, 26%, and 24%, respectively, attributable to mortgage-dollar-roll activity.

Notes to Financial Statements

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

Certain of the portfolio's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. 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 board of trustees to represent fair value.

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

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

4. 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 six months ended June 30, 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 June 30, 2022.

5. Federal Income Taxes: The portfolio intends to continue to qualify as a regulated investment company and distribute all of its taxable income. The portfolio's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the portfolio's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the portfolio's financial statements.

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 six months ended June 30, 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

Total Bond Market Index Portfolio

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

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

Upon the request of Vanguard, the portfolio may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2022, the portfolio had contributed to Vanguard capital in the amount of \$154,000, representing less than 0.01% of the portfolio's net assets and 0.06% of Vanguard's capital received pursuant to the FSA. The portfolio's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the portfolio's investments as of June 30, 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	—	2,748,606	—	2,748,606
Asset-Backed/Commercial Mortgage-Backed Securities	—	113,271	—	113,271
Corporate Bonds	—	1,140,727	—	1,140,727
Sovereign Bonds	—	153,758	—	153,758
Taxable Municipal Bonds	—	29,412	—	29,412
Temporary Cash Investments	19,115	—	—	19,115
Total	19,115	4,185,774	—	4,204,889

D. As of June 30, 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	4,606,843
Gross Unrealized Appreciation	8,610
Gross Unrealized Depreciation	(410,564)
Net Unrealized Appreciation (Depreciation)	(401,954)

E. During the six months ended June 30, 2022, the portfolio purchased \$102,991,000 of investment securities and sold \$146,121,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$829,061,000 and \$890,919,000, 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 six months ended June 30, 2022, such purchases were \$5,199,000 and sales were \$13,231,000, resulting in net

realized loss of \$704,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

F. Capital shares issued and redeemed were:

	Six Months Ended June 30, 2022	Year Ended December 31, 2021
	Shares (000)	Shares (000)
Issued	23,931	68,447
Issued in Lieu of Cash Distributions	10,897	11,623
Redeemed	(38,299)	(61,220)
Net Increase (Decrease) in Shares Outstanding	(3,471)	18,850

At June 30, 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.

G. Management has determined that no events or transactions occurred subsequent to June 30, 2022, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangement

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

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

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

In addition, the board received periodic reports throughout the year, which included information about the portfolio's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

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

Nature, extent, and quality of services

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

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

Investment performance

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

Cost

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

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

The benefit of economies of scale

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

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

Liquidity Risk Management

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

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

The board of trustees of Vanguard Variable Insurance Funds approved the appointment of liquidity risk management program administrators responsible for administering the Total Bond Market Index Portfolio's Program and for carrying out the specific responsibilities set forth in the Program, including reporting to the board on at least an annual basis regarding the Program's operation, its adequacy, and the effectiveness of its implementation for the past year (the "Program Administrator Report"). The board has reviewed the Program Administrator Report covering the period from January 1, 2021, through December 31, 2021 (the "Review Period"). The Program Administrator Report stated that during the Review Period the Program operated and was implemented effectively to manage the portfolio's liquidity risk.

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