

Semiannual Report | June 30, 2023

Vanguard Variable Insurance Funds

Global Bond Index Portfolio

(with underlying Total Bond Market Index Portfolio)

Contents

About Your Portfolio's Expenses 1
Financial Statements 3
Trustees Approve Advisory Arrangement11
Liquidity Risk Management.....12

About Your Portfolio's Expenses

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

A portfolio's expenses are expressed as a percentage of its average net assets. The Global Bond Index Portfolio has no direct expenses, but bears its proportionate share of the costs for the underlying funds in which it invests. These indirect expenses make up the acquired fund fees and expenses, also expressed as a percentage of average net assets. The following examples are intended to help you understand the ongoing costs (in dollars) of investing in your portfolio and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period. The costs were calculated using the acquired fund fees and expenses for the Global Bond Index Portfolio.

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

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

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

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

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

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

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

Six Months Ended June 30, 2023

	Beginning Account Value 12/31/2022	Ending Account Value 6/30/2023	Expenses Paid During Period
Global Bond Index Portfolio			
Based on Actual Portfolio Return	\$1,000.00	\$1,026.80	\$0.65
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.15	0.65

The calculations are based on acquired fund fees and expenses for the most recent six-month period. The underlying portfolios' annualized expense figure for that period is 0.13%. The dollar amounts shown as "Expenses Paid" are equal to the annualized average weighted expense ratio for the underlying funds multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (181/365).

Global Bond Index Portfolio

Underlying Vanguard Funds

As of June 30, 2023

Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	70.0%
Vanguard Total International Bond Index Fund Admiral Shares	30.0

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

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2023

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

	Shares	Market Value* (\$000)
Investment Companies (100.0%)		
U.S. Bond Fund (70.0%)		
Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	28,145,933	289,622
International Bond Fund (30.0%)		
Vanguard Total International Bond Index Fund Admiral Shares	6,371,825	124,123
Total Investment Companies (Cost \$485,271)		413,745
Temporary Cash Investments (0.0%)		
Money Market Fund (0.0%)		
¹ Vanguard Market Liquidity Fund, 5.150% (Cost \$1)	7	1
Total Investments (100.0%) (Cost \$485,272)		413,746
Other Assets and Liabilities—Net (0.0%)		121
Net Assets (100%)		413,867

Cost is in \$000.

* See Note A in Notes to Financial Statements.

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

Statement of Assets and Liabilities

As of June 30, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value—Affiliated Funds (Cost \$485,272)	413,746
Receivables for Investment Securities Sold	34
Receivables for Accrued Income	195
Receivables for Capital Shares Issued	137
Total Assets	414,112
Liabilities	
Due to Custodian	35
Payables for Investment Securities Purchased	194
Payables for Capital Shares Redeemed	16
Total Liabilities	245
Net Assets	413,867

At June 30, 2023, net assets consisted of:

Paid-in Capital	477,982
Total Distributable Earnings (Loss)	(64,115)
Net Assets	413,867

Net Assets	
Applicable to 23,088,052 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	413,867
Net Asset Value Per Share	\$17.93

Statement of Operations

	Six Months Ended June 30, 2023
	(\$000)
Investment Income	
Income	
Income Distributions Received from Affiliated Funds	7,893
Net Investment Income—Note B	7,893
Realized Net Gain (Loss) on Affiliated Funds Sold	80
Change in Unrealized Appreciation (Depreciation) from Affiliated Funds	2,300
Net Increase (Decrease) in Net Assets Resulting from Operations	10,273

Statement of Changes in Net Assets

	Six Months Ended June 30, 2023	Year Ended December 31, 2022
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	7,893	7,788
Realized Net Gain (Loss)	80	470
Change in Unrealized Appreciation (Depreciation)	2,300	(68,907)
Net Increase (Decrease) in Net Assets Resulting from Operations	10,273	(60,649)
Distributions		
Total Distributions	(8,331)	(15,847)
Capital Share Transactions		
Issued	38,955	62,635
Issued in Lieu of Cash Distributions	8,331	15,847
Redeemed	(21,072)	(81,730)
Net Increase (Decrease) from Capital Share Transactions	26,214	(3,248)
Total Increase (Decrease)	28,156	(79,744)
Net Assets		
Beginning of Period	385,711	465,455
End of Period	413,867	385,711

Financial Highlights

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$17.83	\$21.30	\$22.40	\$21.41	\$20.07	\$19.97
Investment Operations						
Net Investment Income ¹	.353	.352	.498	.437	.571	.462
Capital Gain Distributions Received ¹	—	.098	.165	.011	—	.020
Net Realized and Unrealized Gain (Loss) on Investments	.125	(3.193)	(1.083)	.962	1.100	(.327)
Total from Investment Operations	.478	(2.743)	(.420)	1.410	1.671	.155
Distributions						
Dividends from Net Investment Income	(.348)	(.531)	(.390)	(.338)	(.306)	(.051)
Distributions from Realized Capital Gains	(.030)	(.196)	(.290)	(.082)	(.025)	(.004)
Total Distributions	(.378)	(.727)	(.680)	(.420)	(.331)	(.055)
Net Asset Value, End of Period	\$17.93	\$17.83	\$21.30	\$22.40	\$21.41	\$20.07
Total Return	2.68%	-13.13%	-1.84%	6.67%	8.41%	0.78%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$414	\$386	\$465	\$438	\$232	\$163
Ratio of Total Expenses to Average Net Assets	—	—	—	—	—	—
Acquired Fund Fees and Expenses	0.13%	0.13%	0.13%	0.13%	0.13%	0.13%
Ratio of Net Investment Income to Average Net Assets	2.20%	1.87%	2.32%	1.98%	2.73%	2.34%
Portfolio Turnover Rate	3%	11%	7%	16%	12%	10%

The expense ratio, acquired fund fees and expenses, and net investment income ratio for the current period have been annualized.

¹ Calculated based on average shares outstanding.

Notes to Financial Statements

The Global Bond Index Portfolio, a portfolio of Vanguard Variable Insurance Funds, is registered under the Investment Company Act of 1940 as an open-end investment company. The portfolio seeks to match the return of its target index by investing in selected Vanguard funds and portfolios. The portfolio invests a substantial amount of its assets in Vanguard Variable Insurance Funds Total Bond Market Index Portfolio. The accompanying financial statements of Vanguard Variable Insurance Funds Total Bond Market Index Portfolio should be read in conjunction with the financial statements of the portfolio. Financial statements and other information about each underlying fund and portfolio are available at www.vanguard.com. The portfolio's shares are only available for purchase by separate accounts of insurance companies as investments for variable annuity plans, variable life insurance contracts, or other variable benefit insurance contracts.

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

1. **Security Valuation:** Investments are valued at the net asset value of each underlying Vanguard fund determined as of the close of the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date.

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

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

4. **Credit Facilities and Interfund Lending Program:** The portfolio and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the portfolio's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the portfolio's board of trustees and borne by the funds in which the portfolio invests (see Note B). Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the portfolio and Vanguard.

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

For the six months ended June 30, 2023, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

5. **Other:** Income and capital gain distributions received are recorded on the ex-dividend date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

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

approved by the board of trustees. The FSA provides that expenses otherwise allocable to Vanguard funds-of-funds may be reduced or eliminated to the extent of savings realized by the underlying Vanguard funds by virtue of being part of a fund-of-funds. Accordingly, all expenses for services provided by Vanguard to the portfolio and all other expenses incurred by the portfolio during the six months ended June 30, 2023, were borne by the underlying Vanguard funds in which the portfolio invests. The portfolio's trustees and officers are also trustees and officers, respectively, of the underlying Vanguard funds, as well as directors and employees, respectively, of Vanguard.

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

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

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

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

At June 30, 2023, 100% of the market value of the portfolio's investments was determined based on Level 1 inputs.

D. As of June 30, 2023, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	485,754
Gross Unrealized Appreciation	2
Gross Unrealized Depreciation	(72,010)
Net Unrealized Appreciation (Depreciation)	(72,008)

E. Capital shares issued and redeemed were:

	Six Months Ended June 30, 2023	Year Ended December 31, 2022
	Shares (000)	Shares (000)
Issued	2,154	3,291
Issued in Lieu of Cash Distributions	465	824
Redeemed	(1,164)	(4,337)
Net Increase (Decrease) in Shares Outstanding	1,455	(222)

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

	Current Period Transactions							Jun. 30, 2023 Market Value (\$000)
	Dec. 31, 2022 Market Value (\$000)	Purchases at Cost (\$000)	Proceeds from Securities Sold (\$000)	Realized Net Gain (Loss) (\$000)	Change in Unrealized App. (Dep.) (\$000)	Income (\$000)	Capital Gain Distributions Received (\$000)	
Vanguard Market Liquidity Fund	—	NA ¹	NA ¹	—	—	2	—	1
Vanguard Total International Bond Index Fund	115,544	10,836	5,558	35	3,266	1,011	—	124,123
Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	270,525	26,634	6,616	45	(966)	6,880	—	289,622
Total	386,069	37,470	12,174	80	2,300	7,893	—	413,746

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

G. 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.

To the extent the portfolio's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the portfolio may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

At June 30, 2023, two shareholders (insurance company separate accounts whose holdings in the portfolio represent the indirect investment of Vanguard Variable Annuity contract holders) were each a record or beneficial owner of at least 25% or more of the portfolio's net assets, with a combined ownership of 65%. If any of these shareholders were to redeem their investment in the portfolio, the redemption might lead to the realization of taxable capital gains.

H. Management has determined that no events or transactions occurred subsequent to June 30, 2023, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangement

The board of trustees of Vanguard Variable Insurance Funds Global Bond 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 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 investment management services provided to the portfolio since its inception in 2017; it also 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 performance of the portfolio since its inception in 2017, 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 acquired fund fees and expenses were below the average expense ratio charged by funds in its peer group. The portfolio does not incur advisory expenses directly; however, the board noted that each of the underlying funds in which the portfolio invests has advisory expenses below the underlying fund's 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 Vanguard's arrangement with the portfolio 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 Global Bond 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, 2022, through December 31, 2022 (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.

This page intentionally left blank.



Connect with Vanguard® > vanguard.com

Fund Information > 800-662-7447

Annuity and Insurance Services > 800-522-5555

Institutional Investor Services > 800-523-1036

Text Telephone for People

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

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

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

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

Semiannual Report | June 30, 2023

Vanguard Variable Insurance Funds

Total Bond Market Index Portfolio

Contents

About Your Portfolio's Expenses 1
Financial Statements 3
Trustees Approve Advisory Arrangement75
Liquidity Risk Management.....76

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, 2023

Total Bond Market Index Portfolio	Beginning Account Value 12/31/2022	Ending Account Value 6/30/2023	Expenses Paid During Period
Based on Actual Portfolio Return	\$1,000.00	\$1,022.00	\$0.70
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, 2023

Asset-Backed/Commercial Mortgage-Backed Securities	2.6%
Corporate Bonds	27.1
Sovereign Bonds	3.5
Taxable Municipal Bonds	0.7
U.S. Government and Agency Obligations	66.1

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

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

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2023

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 (65.6%)									
U.S. Government Securities (44.6%)									
United States Treasury Note/Bond	2.000%	6/30/24	1,520	1,470	United States Treasury Note/Bond	2.750%	8/31/25	4,085	3,913
United States Treasury Note/Bond	0.375%	7/15/24	9,735	9,245	United States Treasury Note/Bond	3.500%	9/15/25	4,500	4,378
United States Treasury Note/Bond	1.750%	7/31/24	9,127	8,778	United States Treasury Note/Bond	0.250%	9/30/25	5,675	5,139
United States Treasury Note/Bond	2.125%	7/31/24	4,736	4,574	United States Treasury Note/Bond	4.250%	10/15/25	8,390	8,296
United States Treasury Note/Bond	3.000%	7/31/24	12,010	11,706	United States Treasury Note/Bond	0.250%	10/31/25	7,765	7,008
United States Treasury Note/Bond	0.375%	8/15/24	12,985	12,285	United States Treasury Note/Bond	2.250%	11/15/25	10,421	9,845
United States Treasury Note/Bond	2.375%	8/15/24	11,564	11,190	United States Treasury Note/Bond	4.500%	11/15/25	15,135	15,057
United States Treasury Note/Bond	1.250%	8/31/24	7,475	7,128	United States Treasury Note/Bond	0.375%	11/30/25	9,330	8,420
United States Treasury Note/Bond	1.875%	8/31/24	4,655	4,472	United States Treasury Note/Bond	2.875%	11/30/25	6,285	6,024
United States Treasury Note/Bond	0.375%	9/15/24	9,330	8,794	United States Treasury Note/Bond	4.000%	12/15/25	10,225	10,065
United States Treasury Note/Bond	1.500%	9/30/24	5,785	5,520	United States Treasury Note/Bond	0.375%	12/31/25	9,293	8,377
United States Treasury Note/Bond	2.125%	9/30/24	3,394	3,264	United States Treasury Note/Bond	2.625%	12/31/25	4,165	3,966
United States Treasury Note/Bond	4.250%	9/30/24	985	972	United States Treasury Note/Bond	3.875%	1/15/26	6,775	6,649
United States Treasury Note/Bond	0.625%	10/15/24	8,830	8,318	United States Treasury Note/Bond	0.375%	1/31/26	11,120	9,982
United States Treasury Note/Bond	1.500%	10/31/24	9,070	8,629	United States Treasury Note/Bond	2.625%	1/31/26	4,700	4,472
United States Treasury Note/Bond	2.250%	10/31/24	5,980	5,746	United States Treasury Note/Bond	1.625%	2/15/26	9,136	8,465
United States Treasury Note/Bond	0.750%	11/15/24	9,540	8,972	United States Treasury Note/Bond	4.000%	2/15/26	6,868	6,762
United States Treasury Note/Bond	2.250%	11/15/24	12,681	12,174	United States Treasury Note/Bond	0.500%	2/28/26	4,701	4,223
United States Treasury Note/Bond	7.500%	11/15/24	6,985	7,181	United States Treasury Note/Bond	4.625%	3/15/26	10,515	10,528
United States Treasury Note/Bond	1.500%	11/30/24	7,847	7,450	United States Treasury Note/Bond	0.750%	3/31/26	8,152	7,367
United States Treasury Note/Bond	2.125%	11/30/24	9,554	9,150	United States Treasury Note/Bond	2.250%	3/31/26	6,250	5,881
United States Treasury Note/Bond	4.500%	11/30/24	7,381	7,303	United States Treasury Note/Bond	3.750%	4/15/26	6,220	6,089
United States Treasury Note/Bond	1.000%	12/15/24	72	68	United States Treasury Note/Bond	0.750%	4/30/26	2,731	2,460
United States Treasury Note/Bond	1.750%	12/31/24	9,765	9,283	United States Treasury Note/Bond	2.375%	4/30/26	4,780	4,508
United States Treasury Note/Bond	2.250%	12/31/24	5,095	4,878	United States Treasury Note/Bond	1.625%	5/15/26	10,789	9,958
United States Treasury Note/Bond	4.250%	12/31/24	1,300	1,282	United States Treasury Note/Bond	3.625%	5/15/26	13,714	13,380
United States Treasury Note/Bond	1.125%	1/15/25	10,365	9,746	United States Treasury Note/Bond	0.750%	5/31/26	11,025	9,902
United States Treasury Note/Bond	1.375%	1/31/25	4,405	4,154	United States Treasury Note/Bond	2.125%	5/31/26	4,595	4,298
United States Treasury Note/Bond	2.500%	1/31/25	5,590	5,364	United States Treasury Note/Bond	4.125%	6/15/26	3,779	3,741
United States Treasury Note/Bond	4.125%	1/31/25	1,113	1,096	United States Treasury Note/Bond	0.875%	6/30/26	3,977	3,583
United States Treasury Note/Bond	1.500%	2/15/25	6,240	5,890	United States Treasury Note/Bond	1.875%	6/30/26	3,535	3,281
United States Treasury Note/Bond	2.000%	2/15/25	8,624	8,207	United States Treasury Note/Bond	0.625%	7/31/26	9,800	8,731
United States Treasury Note/Bond	1.125%	2/28/25	10,386	9,735	United States Treasury Note/Bond	1.875%	7/31/26	6,966	6,449
United States Treasury Note/Bond	2.750%	2/28/25	2,513	2,421	United States Treasury Note/Bond	1.500%	8/15/26	10,068	9,203
United States Treasury Note/Bond	4.625%	2/28/25	375	372	United States Treasury Note/Bond	6.750%	8/15/26	630	669
United States Treasury Note/Bond	1.750%	3/15/25	7,025	6,644	United States Treasury Note/Bond	0.750%	8/31/26	12,214	10,893
United States Treasury Note/Bond	0.500%	3/31/25	13,674	12,648	United States Treasury Note/Bond	1.375%	8/31/26	3,100	2,821
United States Treasury Note/Bond	2.625%	3/31/25	1,961	1,882	United States Treasury Note/Bond	0.875%	9/30/26	2,340	2,094
United States Treasury Note/Bond	3.875%	3/31/25	1,782	1,747	United States Treasury Note/Bond	1.625%	9/30/26	5,215	4,777
United States Treasury Note/Bond	2.625%	4/15/25	10,291	9,870	United States Treasury Note/Bond	1.125%	10/31/26	9,930	8,931
United States Treasury Note/Bond	0.375%	4/30/25	5,094	4,687	United States Treasury Note/Bond	1.625%	10/31/26	6,275	5,738
United States Treasury Note/Bond	2.875%	4/30/25	4,060	3,909	United States Treasury Note/Bond	2.000%	11/15/26	11,221	10,379
United States Treasury Note/Bond	3.875%	4/30/25	2,861	2,806	United States Treasury Note/Bond	6.500%	11/15/26	765	812
United States Treasury Note/Bond	2.125%	5/15/25	8,935	8,483	United States Treasury Note/Bond	1.250%	11/30/26	10,220	9,208
United States Treasury Note/Bond	2.750%	5/15/25	5,755	5,527	United States Treasury Note/Bond	1.625%	11/30/26	5,070	4,628
United States Treasury Note/Bond	0.250%	5/31/25	9,593	8,778	United States Treasury Note/Bond	1.250%	12/31/26	9,191	8,272
United States Treasury Note/Bond	2.875%	5/31/25	6,350	6,111	United States Treasury Note/Bond	1.750%	12/31/26	4,983	4,563
United States Treasury Note/Bond	4.250%	5/31/25	17,051	16,838	United States Treasury Note/Bond	1.500%	1/31/27	7,454	6,753
United States Treasury Note/Bond	2.875%	6/15/25	11,785	11,336	United States Treasury Note/Bond	2.250%	2/15/27	6,372	5,925
United States Treasury Note/Bond	0.250%	6/30/25	9,064	8,278	United States Treasury Note/Bond	6.625%	2/15/27	65	70
United States Treasury Note/Bond	2.750%	6/30/25	4,880	4,681	United States Treasury Note/Bond	1.125%	2/28/27	7,683	6,854
United States Treasury Note/Bond	4.625%	6/30/25	875	871	United States Treasury Note/Bond	1.875%	2/28/27	8,238	7,553
United States Treasury Note/Bond	0.250%	7/31/25	8,797	8,002	United States Treasury Note/Bond	0.625%	3/31/27	5,063	4,420
United States Treasury Note/Bond	2.875%	7/31/25	5,105	4,906	United States Treasury Note/Bond	2.500%	3/31/27	3,855	3,613
United States Treasury Note/Bond	2.000%	8/15/25	25,480	24,031	United States Treasury Note/Bond	0.500%	4/30/27	4,290	3,717
United States Treasury Note/Bond	3.125%	8/15/25	2,294	2,215	United States Treasury Note/Bond	2.750%	4/30/27	5,620	5,309
United States Treasury Note/Bond	6.875%	8/15/25	2,085	2,166	United States Treasury Note/Bond	2.375%	5/15/27	10,931	10,180
United States Treasury Note/Bond	0.250%	8/31/25	6,080	5,516	United States Treasury Note/Bond	0.500%	5/31/27	6,605	5,709
					United States Treasury Note/Bond	2.625%	5/31/27	8,160	7,668
					United States Treasury Note/Bond	0.500%	6/30/27	7,990	6,888

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	3.250%	6/30/27	9,864	9,486	United States Treasury Note/Bond	1.375%	11/15/31	22,353	18,427
United States Treasury Note/Bond	0.375%	7/31/27	8,560	7,321	United States Treasury Note/Bond	1.875%	2/15/32	22,053	18,890
United States Treasury Note/Bond	2.750%	7/31/27	5,284	4,982	United States Treasury Note/Bond	2.875%	5/15/32	18,654	17,296
United States Treasury Note/Bond	2.250%	8/15/27	8,422	7,785	United States Treasury Note/Bond	2.750%	8/15/32	17,860	16,375
United States Treasury Note/Bond	6.375%	8/15/27	185	199	United States Treasury Note/Bond	4.125%	11/15/32	18,909	19,326
United States Treasury Note/Bond	0.500%	8/31/27	7,825	6,712	United States Treasury Note/Bond	3.500%	2/15/33	21,343	20,796
United States Treasury Note/Bond	3.125%	8/31/27	7,888	7,544	United States Treasury Note/Bond	3.375%	5/15/33	18,953	18,281
United States Treasury Note/Bond	0.375%	9/30/27	7,875	6,701	United States Treasury Note/Bond	4.500%	2/15/36	1,200	1,294
United States Treasury Note/Bond	4.125%	9/30/27	7,865	7,821	United States Treasury Note/Bond	5.000%	5/15/37	2,270	2,570
United States Treasury Note/Bond	0.500%	10/31/27	11,115	9,486	United States Treasury Note/Bond	4.375%	2/15/38	1,200	1,277
United States Treasury Note/Bond	4.125%	10/31/27	4,011	3,990	United States Treasury Note/Bond	4.500%	5/15/38	1,059	1,140
United States Treasury Note/Bond	2.250%	11/15/27	8,402	7,738	United States Treasury Note/Bond	3.500%	2/15/39	1,320	1,265
United States Treasury Note/Bond	6.125%	11/15/27	10,839	11,628	United States Treasury Note/Bond	4.250%	5/15/39	2,247	2,350
United States Treasury Note/Bond	0.625%	11/30/27	8,128	6,961	United States Treasury Note/Bond	4.500%	8/15/39	2,216	2,383
United States Treasury Note/Bond	3.875%	11/30/27	11,760	11,595	United States Treasury Note/Bond	4.375%	11/15/39	1,742	1,844
United States Treasury Note/Bond	0.625%	12/31/27	16,975	14,503	United States Treasury Note/Bond	4.625%	2/15/40	1,300	1,416
United States Treasury Note/Bond	3.875%	12/31/27	6,060	5,977	United States Treasury Note/Bond	1.125%	5/15/40	6,810	4,414
United States Treasury Note/Bond	0.750%	1/31/28	12,285	10,536	United States Treasury Note/Bond	4.375%	5/15/40	1,875	1,980
United States Treasury Note/Bond	2.750%	2/15/28	8,180	7,688	United States Treasury Note/Bond	1.125%	8/15/40	8,405	5,405
United States Treasury Note/Bond	1.125%	2/29/28	10,060	8,766	United States Treasury Note/Bond	3.875%	8/15/40	2,515	2,494
United States Treasury Note/Bond	4.000%	2/29/28	5,424	5,385	United States Treasury Note/Bond	1.375%	11/15/40	10,129	6,777
United States Treasury Note/Bond	1.250%	3/31/28	10,511	9,197	United States Treasury Note/Bond	4.250%	11/15/40	2,195	2,281
United States Treasury Note/Bond	3.625%	3/31/28	6,971	6,810	United States Treasury Note/Bond	1.875%	2/15/41	12,303	8,935
United States Treasury Note/Bond	1.250%	4/30/28	10,814	9,447	United States Treasury Note/Bond	4.750%	2/15/41	2,556	2,820
United States Treasury Note/Bond	3.500%	4/30/28	6,703	6,513	United States Treasury Note/Bond	2.250%	5/15/41	10,495	8,082
United States Treasury Note/Bond	2.875%	5/15/28	12,080	11,398	United States Treasury Note/Bond	4.375%	5/15/41	1,904	2,003
United States Treasury Note/Bond	1.250%	5/31/28	10,615	9,262	United States Treasury Note/Bond	1.750%	8/15/41	13,741	9,653
United States Treasury Note/Bond	3.625%	5/31/28	10,668	10,436	United States Treasury Note/Bond	3.750%	8/15/41	2,140	2,066
United States Treasury Note/Bond	1.250%	6/30/28	9,941	8,655	United States Treasury Note/Bond	2.000%	11/15/41	11,218	8,210
United States Treasury Note/Bond	4.000%	6/30/28	6,905	6,867	United States Treasury Note/Bond	3.125%	11/15/41	2,701	2,379
United States Treasury Note/Bond	1.000%	7/31/28	11,480	9,846	United States Treasury Note/Bond	2.375%	2/15/42	9,361	7,290
United States Treasury Note/Bond	2.875%	8/15/28	11,632	10,960	United States Treasury Note/Bond	3.125%	2/15/42	2,081	1,829
United States Treasury Note/Bond	5.500%	8/15/28	325	344	United States Treasury Note/Bond	3.000%	5/15/42	1,720	1,478
United States Treasury Note/Bond	1.125%	8/31/28	10,610	9,143	United States Treasury Note/Bond	3.250%	5/15/42	7,780	6,941
United States Treasury Note/Bond	1.250%	9/30/28	11,767	10,188	United States Treasury Note/Bond	2.750%	8/15/42	2,895	2,385
United States Treasury Note/Bond	1.375%	10/31/28	10,725	9,332	United States Treasury Note/Bond	3.375%	8/15/42	2,057	1,866
United States Treasury Note/Bond	3.125%	11/15/28	11,328	10,792	United States Treasury Note/Bond	2.750%	11/15/42	4,646	3,820
United States Treasury Note/Bond	5.250%	11/15/28	1,655	1,737	United States Treasury Note/Bond	4.000%	11/15/42	4,867	4,837
United States Treasury Note/Bond	1.500%	11/30/28	9,995	8,742	United States Treasury Note/Bond	3.125%	2/15/43	3,880	3,380
United States Treasury Note/Bond	1.375%	12/31/28	3,490	3,028	United States Treasury Note/Bond	3.875%	2/15/43	5,624	5,485
United States Treasury Note/Bond	1.750%	1/31/29	8,040	7,109	United States Treasury Note/Bond	2.875%	5/15/43	800	668
United States Treasury Note/Bond	2.625%	2/15/29	10,133	9,387	United States Treasury Note/Bond	3.875%	5/15/43	6,189	6,040
United States Treasury Note/Bond	1.875%	2/28/29	8,640	7,683	United States Treasury Note/Bond	3.625%	8/15/43	4,680	4,390
United States Treasury Note/Bond	2.375%	3/31/29	16,780	15,322	United States Treasury Note/Bond	3.750%	11/15/43	1,009	963
United States Treasury Note/Bond	2.875%	4/30/29	7,750	7,268	United States Treasury Note/Bond	3.625%	2/15/44	5,452	5,106
United States Treasury Note/Bond	2.375%	5/15/29	9,195	8,384	United States Treasury Note/Bond	3.375%	5/15/44	8,369	7,543
United States Treasury Note/Bond	2.750%	5/31/29	6,730	6,266	United States Treasury Note/Bond	3.125%	8/15/44	7,731	6,689
United States Treasury Note/Bond	3.250%	6/30/29	7,145	6,836	United States Treasury Note/Bond	3.000%	11/15/44	7,512	6,356
United States Treasury Note/Bond	2.625%	7/31/29	8,050	7,437	United States Treasury Note/Bond	2.500%	2/15/45	8,120	6,284
United States Treasury Note/Bond	1.625%	8/15/29	4,730	4,125	United States Treasury Note/Bond	3.000%	5/15/45	5,502	4,644
United States Treasury Note/Bond	3.125%	8/31/29	2,010	1,909	United States Treasury Note/Bond	2.875%	8/15/45	4,991	4,117
United States Treasury Note/Bond	3.875%	9/30/29	4,525	4,481	United States Treasury Note/Bond	3.000%	11/15/45	1,914	1,613
United States Treasury Note/Bond	4.000%	10/31/29	5,925	5,910	United States Treasury Note/Bond	2.500%	2/15/46	4,765	3,666
United States Treasury Note/Bond	1.750%	11/15/29	2,541	2,228	United States Treasury Note/Bond	2.500%	5/15/46	5,456	4,193
United States Treasury Note/Bond	3.875%	11/30/29	9,893	9,807	United States Treasury Note/Bond	2.250%	8/15/46	6,111	4,462
United States Treasury Note/Bond	3.875%	12/31/29	4,879	4,838	United States Treasury Note/Bond	2.875%	11/15/46	2,765	2,277
United States Treasury Note/Bond	3.500%	1/31/30	3,830	3,717	United States Treasury Note/Bond	3.000%	2/15/47	5,290	4,453
United States Treasury Note/Bond	1.500%	2/15/30	7,154	6,129	United States Treasury Note/Bond	3.000%	5/15/47	4,615	3,884
United States Treasury Note/Bond	4.000%	2/28/30	3,040	3,039	United States Treasury Note/Bond	2.750%	8/15/47	6,238	5,016
United States Treasury Note/Bond	3.625%	3/31/30	4,725	4,623	United States Treasury Note/Bond	2.750%	11/15/47	5,833	4,692
United States Treasury Note/Bond	3.500%	4/30/30	5,295	5,142	United States Treasury Note/Bond	3.000%	2/15/48	6,979	5,882
United States Treasury Note/Bond	0.625%	5/15/30	14,554	11,661	United States Treasury Note/Bond	3.125%	5/15/48	7,684	6,629
United States Treasury Note/Bond	6.250%	5/15/30	1,350	1,528	United States Treasury Note/Bond	3.000%	8/15/48	7,810	6,588
United States Treasury Note/Bond	3.750%	5/31/30	9,070	8,945	United States Treasury Note/Bond	3.375%	11/15/48	5,340	4,828
United States Treasury Note/Bond	3.750%	6/30/30	5,225	5,156	United States Treasury Note/Bond	3.000%	2/15/49	8,344	7,056
United States Treasury Note/Bond	0.625%	8/15/30	18,852	15,019	United States Treasury Note/Bond	2.875%	5/15/49	4,900	4,050
United States Treasury Note/Bond	0.875%	11/15/30	17,961	14,537	United States Treasury Note/Bond	2.250%	8/15/49	5,029	3,654
United States Treasury Note/Bond	1.125%	2/15/31	17,535	14,423	United States Treasury Note/Bond	2.375%	11/15/49	5,907	4,412
United States Treasury Note/Bond	5.375%	2/15/31	1,540	1,681	United States Treasury Note/Bond	2.000%	2/15/50	8,212	5,627
United States Treasury Note/Bond	1.625%	5/15/31	19,034	16,179	United States Treasury Note/Bond	1.250%	5/15/50	11,066	6,221
United States Treasury Note/Bond	1.250%	8/15/31	20,157	16,544	United States Treasury Note/Bond	1.375%	8/15/50	11,786	6,847

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	1.625%	11/15/50	12,196	7,573	Private Export Funding Corp.	1.400%	7/15/28	175	151
United States Treasury Note/Bond	1.875%	2/15/51	13,054	8,644	Tennessee Valley Authority	2.875%	9/15/24	191	185
United States Treasury Note/Bond	2.375%	5/15/51	13,225	9,830	Tennessee Valley Authority	0.750%	5/15/25	200	184
United States Treasury Note/Bond	2.000%	8/15/51	12,950	8,826	Tennessee Valley Authority	6.750%	11/1/25	134	139
United States Treasury Note/Bond	1.875%	11/15/51	11,335	7,481	Tennessee Valley Authority	3.875%	3/15/28	375	369
United States Treasury Note/Bond	2.250%	2/15/52	12,907	9,327	Tennessee Valley Authority	7.125%	5/1/30	1,000	1,163
United States Treasury Note/Bond	2.875%	5/15/52	10,830	8,975	Tennessee Valley Authority	1.500%	9/15/31	550	443
United States Treasury Note/Bond	3.000%	8/15/52	11,798	10,032	Tennessee Valley Authority	4.650%	6/15/35	175	176
United States Treasury Note/Bond	4.000%	11/15/52	8,701	8,939	Tennessee Valley Authority	5.880%	4/1/36	250	283
United States Treasury Note/Bond	3.625%	2/15/53	10,818	10,384	Tennessee Valley Authority	5.500%	6/15/38	100	109
United States Treasury Note/Bond	3.625%	5/15/53	10,665	10,255	Tennessee Valley Authority	5.250%	9/15/39	512	539
				1,835,124	Tennessee Valley Authority	4.875%	1/15/48	100	99
Agency Bonds and Notes (1.0%)					Tennessee Valley Authority	5.375%	4/1/56	50	54
Federal Farm Credit Banks Funding Corp.	3.375%	8/26/24	1,000	977	Tennessee Valley Authority	4.625%	9/15/60	180	175
Federal Farm Credit Banks Funding Corp.	4.250%	9/26/24	825	814	Tennessee Valley Authority	4.250%	9/15/65	200	179
Federal Farm Credit Banks Funding Corp.	0.875%	11/18/24	175	165					40,882
Federal Farm Credit Banks Funding Corp.	4.500%	11/18/24	805	795	Conventional Mortgage-Backed Securities (20.0%)				
Federal Farm Credit Banks Funding Corp.	1.125%	1/6/25	210	198	^{1,2} Fannie Mae Pool	6.500%	9/1/32	9	10
Federal Farm Credit Banks Funding Corp.	1.750%	2/14/25	520	493	^{1,2} Freddie Mac Gold Pool	5.000%	9/1/23–11/1/48	1,493	1,499
Federal Farm Credit Banks Funding Corp.	4.250%	9/30/25	280	276	^{1,2} Freddie Mac Gold Pool	7.000%	9/1/23–2/1/37	64	66
Federal Farm Credit Banks Funding Corp.	4.375%	6/23/26	2,425	2,407	^{1,2} Freddie Mac Gold Pool	5.500%	1/1/24–6/1/41	1,167	1,184
Federal Home Loan Banks	3.000%	7/8/24	500	488	^{1,2} Freddie Mac Gold Pool	4.500%	4/1/24–10/1/48	4,970	4,874
Federal Home Loan Banks	1.500%	8/15/24	330	316	^{1,2} Freddie Mac Gold Pool	4.000%	6/1/24–11/1/48	9,805	9,369
Federal Home Loan Banks	4.875%	9/13/24	240	238	^{1,2} Freddie Mac Gold Pool	8.500%	7/1/24–11/1/30	3	3
Federal Home Loan Banks	4.500%	10/3/24	750	742	^{1,2} Freddie Mac Gold Pool	8.000%	11/1/24–7/1/30	3	3
Federal Home Loan Banks	5.000%	2/28/25	1,350	1,346	^{1,2} Freddie Mac Gold Pool	7.500%	7/1/25–4/1/28	3	3
Federal Home Loan Banks	0.500%	4/14/25	1,000	923	^{1,2} Freddie Mac Gold Pool	3.500%	9/1/25–11/1/48	17,779	16,610
Federal Home Loan Banks	4.625%	6/6/25	450	447	^{1,2} Freddie Mac Gold Pool	3.000%	10/1/26–8/1/47	16,777	15,282
Federal Home Loan Banks	0.375%	9/4/25	500	454	^{1,2} Freddie Mac Gold Pool	2.500%	4/1/27–2/1/43	4,670	4,343
Federal Home Loan Banks	4.500%	12/12/25	500	497	^{1,2} Freddie Mac Gold Pool	9.000%	5/1/27–5/1/30	1	1
Federal Home Loan Banks	1.250%	12/21/26	1,000	898	^{1,2} Freddie Mac Gold Pool	6.000%	7/1/28–3/1/39	833	857
Federal Home Loan Banks	3.250%	11/16/28	315	300	^{1,2} Freddie Mac Gold Pool	2.000%	8/1/28–12/1/31	244	226
Federal Home Loan Banks	5.500%	7/15/36	1,400	1,572	^{2,3} Ginnie Mae	3.000%	7/20/53	120	107
¹ Federal Home Loan Mortgage Corp.	1.500%	2/12/25	1,200	1,133	^{2,3} Ginnie Mae	3.500%	7/20/53	450	415
¹ Federal Home Loan Mortgage Corp.	0.375%	7/21/25	1,500	1,369	^{2,3} Ginnie Mae	4.000%	7/20/53	425	402
¹ Federal Home Loan Mortgage Corp.	0.375%	9/23/25	2,000	1,814	^{2,3} Ginnie Mae	5.500%	7/20/53	750	746
¹ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	145	^{2,3} Ginnie Mae	6.000%	7/20/53	1,455	1,464
¹ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	1,790	^{2,3} Ginnie Mae	6.500%	7/20/53	766	779
¹ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	1,102	1,282	² Ginnie Mae I Pool	7.000%	8/15/23–10/15/31	19	19
¹ Federal National Mortgage Assn.	1.750%	7/2/24	1,028	992	² Ginnie Mae I Pool	6.500%	12/15/23–12/15/38	85	84
¹ Federal National Mortgage Assn.	2.625%	9/6/24	160	155	² Ginnie Mae I Pool	7.500%	12/15/23–1/15/31	7	7
¹ Federal National Mortgage Assn.	1.625%	10/15/24	970	925	² Ginnie Mae I Pool	8.000%	8/15/24–10/15/30	6	7
¹ Federal National Mortgage Assn.	1.625%	1/7/25	1,300	1,233	² Ginnie Mae I Pool	4.000%	10/15/24–11/15/47	1,069	1,012
¹ Federal National Mortgage Assn.	0.625%	4/22/25	1,000	925	² Ginnie Mae I Pool	4.500%	10/15/24–3/15/41	1,155	1,147
¹ Federal National Mortgage Assn.	0.500%	6/17/25	1,000	917	² Ginnie Mae I Pool	3.500%	11/15/25–9/15/49	1,051	994
¹ Federal National Mortgage Assn.	0.375%	8/25/25	2,000	1,818	² Ginnie Mae I Pool	3.000%	1/15/26–12/15/45	1,203	1,088
¹ Federal National Mortgage Assn.	0.500%	11/7/25	2,000	1,810	² Ginnie Mae I Pool	6.000%	6/15/32–3/15/40	52	53
¹ Federal National Mortgage Assn.	2.125%	4/24/26	575	538	² Ginnie Mae I Pool	5.000%	5/15/34–4/15/41	787	794
¹ Federal National Mortgage Assn.	1.875%	9/24/26	500	461	² Ginnie Mae II Pool	3.500%	9/20/25–7/20/52	27,174	25,463
¹ Federal National Mortgage Assn.	0.750%	10/8/27	1,000	865					
¹ Federal National Mortgage Assn.	6.250%	5/15/29	175	193					
¹ Federal National Mortgage Assn.	7.125%	1/15/30	925	1,078					
¹ Federal National Mortgage Assn.	7.250%	5/15/30	300	354					
¹ Federal National Mortgage Assn.	0.875%	8/5/30	1,400	1,123					
¹ Federal National Mortgage Assn.	6.625%	11/15/30	720	835					
¹ Federal National Mortgage Assn.	5.625%	7/15/37	275	317					
Private Export Funding Corp.	2.450%	7/15/24	100	97					
Private Export Funding Corp.	1.750%	11/15/24	75	71					
Private Export Funding Corp.	3.250%	6/15/25	50	48					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Ginnie Mae II Pool	4.000%	9/20/25–1/20/53	18,483	17,735	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.627%	4.127%	3/1/38	3	3
² Ginnie Mae II Pool	3.000%	2/20/27–6/20/52	35,399	31,897	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.635%	3.885%	11/1/36	4	4
² Ginnie Mae II Pool	2.500%	6/20/27–4/20/52	36,262	31,491	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.640%	3.890%	1/1/42	8	9
^{2.3} Ginnie Mae II Pool	5.000%	12/20/32–7/20/53	12,839	12,679	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.660%	3.910%	9/1/40	2	2
² Ginnie Mae II Pool	6.500%	12/20/35–2/20/53	1,239	1,267	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.669%	4.085%	10/1/42	7	7
² Ginnie Mae II Pool	7.000%	8/20/36–2/20/53	136	138	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.682%	4.057%	1/1/37	2	2
^{2.3} Ginnie Mae II Pool	4.500%	2/20/39–7/20/53	16,084	15,659	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.686%	3.935%	12/1/33	4	4
^{2.3} Ginnie Mae II Pool	2.000%	8/20/50–7/20/53	35,666	30,009	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.940%	10/1/39–9/1/42	24	24
² Ginnie Mae II Pool	1.500%	12/20/51	1,016	815	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.690%	5.161%	5/1/40	3	3
² Ginnie Mae II Pool	5.500%	10/20/52–5/20/53	8,078	8,049	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.692%	4.059%	8/1/39	13	13
² Ginnie Mae II Pool	6.000%	12/20/52–3/20/53	3,247	3,268	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.695%	3.945%	7/1/39	3	3
^{1.2.3} UMBS Pool	5.000%	8/1/23–7/13/53	31,462	30,991	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.698%	3.948%	8/1/40	3	3
^{1.2.3} UMBS Pool	4.500%	9/1/23–7/13/53	33,193	32,227	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.700%	4.075%	7/1/37	1	1
^{1.2} UMBS Pool	7.000%	9/1/23–11/1/37	101	110	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.700%	3.950%	12/1/40	7	7
^{1.2} UMBS Pool	7.500%	9/1/23–2/1/32	11	11	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.701%	3.951%	10/1/42	10	10
^{1.2.3} UMBS Pool	2.000%	11/1/23–7/13/53	195,732	162,513	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.705%	3.955%	11/1/39	1	1
^{1.2.3} UMBS Pool	5.500%	12/1/23–7/13/53	23,021	23,041	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.726%	5.476%	6/1/41	2	2
^{1.2.3} UMBS Pool	4.000%	2/1/24–12/1/52	43,153	41,000	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.734%	4.554%	5/1/42	8	8
^{1.2.3} UMBS Pool	6.000%	3/1/24–7/13/53	11,629	11,800	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.737%	3.987%	9/1/34	1	1
^{1.2} UMBS Pool	8.000%	9/1/24–11/1/30	1	1	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.747%	4.436%	7/1/41	18	19
^{1.2} UMBS Pool	8.500%	10/1/24–4/1/31	1	1	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.750%	4.000%	10/1/40	5	5
^{1.2} UMBS Pool	3.500%	9/1/25–4/1/53	48,577	44,962	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.751%	4.068%	9/1/43	12	13
^{1.2} UMBS Pool	3.000%	11/1/25–8/1/52	80,907	72,593	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.773%	4.376%	5/1/42	3	3
^{1.2} UMBS Pool	2.500%	1/1/27–4/1/53	137,701	118,413	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.780%	4.280%	2/1/41	4	4
^{1.2} UMBS Pool	1.500%	7/1/35–9/1/51	46,234	37,516	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.781%	4.252%	7/1/42	8	8
^{1.2.3} UMBS Pool	6.500%	11/1/52–7/13/53	4,560	4,674	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.794%	4.336%	3/1/42	8	8
				821,771	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.795%	4.072%	11/1/39	4	4
Nonconventional Mortgage-Backed Securities (0.0%)					^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.795%	4.446%	3/1/42	9	9
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.290%	3.839%	12/1/41	7	7	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.797%	4.098%	8/1/42	25	26
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.310%	3.560%	9/1/37	20	20	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.805%	4.055%	11/1/41	12	12
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.433%	3.683%	7/1/36	3	3	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.807%	4.198%	3/1/41	8	7
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.465%	3.715%	10/1/37	7	7	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.810%	4.060%	11/1/33–12/1/40	10	10
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.477%	3.851%	3/1/43	27	27	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.813%	4.063%	11/1/41	6	6
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.552%	3.802%	10/1/37	6	6	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.813%	4.073%	1/1/42	7	7
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.556%	3.806%	9/1/43	3	3	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.815%	4.065%	11/1/40–12/1/41	20	21
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.560%	2.694%	7/1/43	29	30	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.815%	4.233%	2/1/41	7	7
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.592%	4.416%	6/1/43	9	9	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.815%	5.448%	5/1/41	7	7
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.599%	3.849%	8/1/35	24	24	^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.825%	4.575%	3/1/41	6	6
^{1.2.4} Fannie Mae Pool, 12M USD LIBOR + 1.623%	3.998%	2/1/36	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)
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	4.308%	4/1/41	13	12	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	4.410%	2/1/41	2	2
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	4.080%	6/1/41	8	8	1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	4.585%	3/1/38	2	2
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	4.117%	1/1/40	5	5	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	4.375%	11/1/34	11	12
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	5.210%	5/1/40	2	2	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	4.487%	2/1/36	3	3
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.836%	4.143%	2/1/41	5	5	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	5.375%	5/1/36	1	1
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.839%	4.090%	12/1/39	6	7	1.2.4 Freddie Mac Non Gold Pool, 1YR CMT + 2.413%	4.535%	10/1/36	6	6
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.840%	4.090%	8/1/39	7	7	1.2.4 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	4.020%	6/1/37	6	6
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.862%	4.262%	9/1/40	5	5	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.625%	7/20/38–3/20/43	45	43
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.880%	4.290%	11/1/34	4	5	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.750%	10/20/38–12/20/42	52	50
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.914%	5.289%	4/1/37	6	6	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.750%	12/20/39–12/20/40	8	8
1.2.4 Fannie Mae Pool, 1YR CMT + 2.155%	4.280%	12/1/37	13	14	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.875%	4/20/41–6/20/43	39	38
1.2.4 Fannie Mae Pool, 1YR CMT + 2.313%	4.438%	1/1/35	4	4	2.4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.625%	7/20/41–8/20/41	16	14
1.2.4 Fannie Mae Pool, 6M USD LIBOR + 1.037%	5.580%	4/1/37	5	5	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	4.250%	11/20/40	1	1
1.2.4 Fannie Mae Pool, 6M USD LIBOR + 1.840%	4.090%	8/1/37	6	7	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	3.375%	5/20/41	2	2
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	3.875%	1/1/38	2	2	2.4 Ginnie Mae II Pool, 1YR CMT + 2.000%	4.000%	5/20/41	3	3
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	3.890%	12/1/36	5	5					801
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	5.390%	5/1/42	1	1	Total U.S. Government and Agency Obligations (Cost \$3,019,599)				2,698,578
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	3.910%	10/1/37	3	3	Asset-Backed/Commercial Mortgage-Backed Securities (2.6%)				
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.665%	3.915%	12/1/34	2	2	2 Ally Auto Receivables Trust Class A3 Series 2022-1	3.310%	11/15/26	125	122
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	4.074%	2/1/37	5	5	2 Ally Auto Receivables Trust Class A3 Series 2022-2	4.760%	5/17/27	150	148
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	4.001%	1/1/35	1	1	2 Ally Auto Receivables Trust Class A4 Series 2019-4	1.920%	1/15/25	12	12
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	3.993%	12/1/36	11	11	2 Ally Auto Receivables Trust Class A4 Series 2022-2	4.870%	4/17/28	50	49
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	3.995%	12/1/40	6	6	2 American Express Credit Account Master Trust Class A Series 2021-1	0.900%	11/15/26	425	399
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	5.125%	5/1/38	1	1	2 American Express Credit Account Master Trust Class A Series 2022-2	3.390%	5/15/27	750	724
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.800%	4.050%	12/1/35	4	4	2 American Express Credit Account Master Trust Class A Series 2022-3	3.750%	8/15/27	425	412
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.846%	4.141%	2/1/42	4	4	2 American Express Credit Account Master Trust Class A Series 2023-1	4.870%	5/15/28	275	273
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.855%	4.105%	5/1/37	2	2	2 American Express Credit Account Master Trust Class A Series 2023-2	4.800%	5/15/30	75	74
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	5.357%	5/1/40	1	1	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2021-2	0.340%	12/18/26	15	15
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.130%	6/1/40–12/1/40	10	10	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2023-1	5.620%	11/18/27	50	50
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.216%	1/1/41	10	10	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%	4.380%	3/1/41	1	1	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 + 1.881%	4.953%	6/1/41	2	2	2 AmeriCredit Automobile Receivables Trust Class C Series 2021-1	0.890%	10/19/26	25	23
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.881%	5.593%	6/1/40	2	2	2 AmeriCredit Automobile Receivables Trust Class C Series 2023-1	5.800%	12/18/28	25	25
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.885%	4.308%	2/1/42	2	2	2 BA Credit Card Trust Class A1 Series 2020-A1	0.340%	5/15/26	200	195
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.891%	4.141%	9/1/40	5	5					
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	4.150%	6/1/40–11/1/40	8	8					
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	4.206%	1/1/41	1	2					
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	4.389%	2/1/41	2	2					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² BA Credit Card Trust Class A1 Series 2021-A1	0.440%	9/15/26	35	34	^{2.4} BANK Class AS Series 2017-BNK6	3.741%	7/15/60	404	354
² BA Credit Card Trust Class A1 Series 2022-A1	3.530%	11/15/27	150	145	² BANK Class AS Series 2017-BNK7	3.748%	9/15/60	75	67
² BA Credit Card Trust Class A1 Series 2023-A1	4.790%	5/15/28	200	198	^{2.4} BANK Class AS Series 2017-BNK8	3.731%	11/15/50	25	22
² Banc of America Commercial Mortgage Trust Class A4 Series 2015-UBS7	3.705%	9/15/48	75	71	^{2.4} BANK Class AS Series 2018-BNK10	3.898%	2/15/61	50	45
² Banc of America Commercial Mortgage Trust Class A4 Series 2017-BNK3	3.574%	2/15/50	72	67	^{2.4} BANK Class AS Series 2018-BNK12	4.477%	5/15/61	50	45
² Banc of America Commercial Mortgage Trust Class ASB Series 2015-UBS7	3.429%	9/15/48	25	24	^{2.4} BANK Class AS Series 2018-BNK14	4.481%	9/15/60	25	23
² BANK Class A2 Series 2018-BNK14	4.128%	9/15/60	22	21	^{2.4} BANK Class AS Series 2019-BNK17	3.976%	4/15/52	25	22
² BANK Class A3 Series 2017-BNK9	3.279%	11/15/54	69	65	^{2.4} BANK Class AS Series 2019-BNK18	3.826%	5/15/62	50	42
^{2.4} BANK Class A3 Series 2018-BNK11	4.046%	3/15/61	100	93	² BANK Class AS Series 2019-BNK21	3.093%	10/17/52	75	59
² BANK Class A3 Series 2019-BNK19	3.183%	8/15/61	75	63	² BANK Class AS Series 2019-BNK23	3.203%	12/15/52	75	59
² BANK Class A3 Series 2019-BNK20	3.011%	9/15/62	170	144	^{2.4} BANK Class AS Series 2019-BNK24	3.283%	11/15/62	75	60
² BANK Class A3 Series 2019-BNK23	2.920%	12/15/52	180	155	² BANK Class AS Series 2020-BNK25	2.841%	1/15/63	65	49
² BANK Class A3 Series 2019-BNK24	2.960%	11/15/62	150	130	² BANK Class AS Series 2020-BNK26	2.687%	3/15/63	55	41
² BANK Class A4 Series 2017-BNK6	3.254%	7/15/60	50	46	² BANK Class AS Series 2020-BNK27	2.551%	4/15/63	50	39
² BANK Class A4 Series 2017-BNK7	3.175%	9/15/60	100	91	^{2.4} BANK Class AS Series 2021-BNK31	2.211%	2/15/54	25	19
² BANK Class A4 Series 2017-BNK8	3.488%	11/15/50	150	133	^{2.4} BANK Class AS Series 2021-BNK36	2.695%	9/15/64	50	39
² BANK Class A4 Series 2017-BNK9	3.538%	11/15/54	150	138	^{2.4} BANK Class AS Series 2023-BNK45	5.651%	2/15/56	25	25
^{2.4} BANK Class A4 Series 2018-BNK12	4.255%	5/15/61	125	118	² BANK Class ASB Series 2018-BNK10	3.641%	2/15/61	46	44
² BANK Class A4 Series 2018-BNK13	3.953%	8/15/61	50	46	^{2.4} BANK Class C Series 2017-BNK8	4.232%	11/15/50	50	35
^{2.4} BANK Class A4 Series 2018-BNK14	4.231%	9/15/60	100	94	^{2.4} BANK Class C Series 2019-BNK19	4.164%	8/15/61	35	23
^{2.4} BANK Class A4 Series 2018-BNK15	4.407%	11/15/61	110	104	² Bank of America Commercial Mortgage Trust Class AS Series 2017-BNK3	3.748%	2/15/50	28	25
² BANK Class A4 Series 2019-BNK16	4.005%	2/15/52	125	116	² Barclays Commercial Mortgage Trust Class A4 Series 2019-C3	3.583%	5/15/52	250	226
² BANK Class A4 Series 2019-BNK17	3.714%	4/15/52	100	91	² Barclays Commercial Mortgage Trust Class A4 Series 2019-C5	3.063%	11/15/52	150	131
² BANK Class A4 Series 2019-BNK18	3.584%	5/15/62	100	87	² Barclays Commercial Mortgage Trust Class A5 Series 2019-C4	2.919%	8/15/52	275	239
² BANK Class A4 Series 2019-BNK22	2.978%	11/15/62	290	249	^{2.4} Barclays Commercial Mortgage Trust Class A5 Series 2022-C14	2.946%	2/15/55	200	168
² BANK Class A4 Series 2020-BNK26	2.403%	3/15/63	175	145	² Barclays Commercial Mortgage Trust Class AS Series 2019-C4	3.171%	8/15/52	25	20
² BANK Class A4 Series 2020-BNK28	1.844%	3/15/63	50	40	^{2.4} Barclays Commercial Mortgage Trust Class AS Series 2019-C5	3.366%	11/15/52	100	86
² BANK Class A4 Series 2020-BNK29	1.997%	11/15/53	50	39	² Barclays Dryrock Issuance Trust Class A Series 2022-1	3.070%	2/15/28	100	96
² BANK Class A4 Series 2020-BNK30	1.925%	12/15/53	75	58	² Barclays Dryrock Issuance Trust Class A Series 2023-1	4.720%	2/15/29	275	272
² BANK Class A4 Series 2021-BNK31	2.036%	2/15/54	50	40	² BBCMS Mortgage Trust Class A4 Series 2017-C1	3.674%	2/15/50	125	115
² BANK Class A5 Series 2017-BNK5	3.390%	6/15/60	150	138	² BBCMS Mortgage Trust Class A4 Series 2020-C6	2.639%	2/15/53	100	85
² BANK Class A5 Series 2017-BNK6	3.518%	7/15/60	404	372	² BBCMS Mortgage Trust Class A5 Series 2018-C2	4.314%	12/15/51	125	118
² BANK Class A5 Series 2017-BNK7	3.435%	9/15/60	75	69	² BBCMS Mortgage Trust Class A5 Series 2020-C7	2.037%	4/15/53	50	41
² BANK Class A5 Series 2018-BNK10	3.688%	2/15/61	250	230	² BBCMS Mortgage Trust Class A5 Series 2020-C8	2.040%	10/15/53	125	100
^{2.4} BANK Class A5 Series 2018-BNK13	4.217%	8/15/61	25	23	² BBCMS Mortgage Trust Class A5 Series 2021-C11	2.322%	9/15/54	50	40
² BANK Class A5 Series 2019-BNK21	2.851%	10/17/52	100	85	² BBCMS Mortgage Trust Class A5 Series 2021-C12	2.689%	11/15/54	100	82
² BANK Class A5 Series 2020-BNK25	2.649%	1/15/63	200	167	² BBCMS Mortgage Trust Class A5 Series 2021-C9	2.299%	2/15/54	150	122
² BANK Class A5 Series 2020-BNK27	2.144%	4/15/63	150	122	² BBCMS Mortgage Trust Class A5 Series 2023-C19	5.451%	4/15/56	50	51
² BANK Class A5 Series 2021-BN32	2.643%	4/15/54	75	62	^{2.4} BBCMS Mortgage Trust Class A5 Series 2023-C20	5.576%	7/15/56	25	26
² BANK Class A5 Series 2021-BNK33	2.556%	5/15/64	50	41	² BBCMS Mortgage Trust Class AS Series 2017-C1	3.898%	2/15/50	100	87
² BANK Class A5 Series 2021-BNK34	2.438%	6/15/63	150	120	² BBCMS Mortgage Trust Class AS Series 2020-C6	2.840%	2/15/53	35	29
² BANK Class A5 Series 2021-BNK35	2.285%	6/15/64	100	80	^{2.4} BBCMS Mortgage Trust Class AS Series 2023-C19	6.070%	4/15/56	25	25
² BANK Class A5 Series 2021-BNK36	2.470%	9/15/64	125	102					
^{2.4} BANK Class A5 Series 2021-BNK37	2.618%	11/15/64	125	102					
² BANK Class A5 Series 2022-BNK43	4.399%	8/15/55	175	164					
² BANK Class A5 Series 2023-BNK45	5.203%	2/15/56	50	50					
² BANK Class AS Series 2017-BNK5	3.624%	6/15/60	100	90					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} BBCMS Mortgage Trust Class AS Series 2023-C20	5.973%	7/15/56	25	26	^{2,4} Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	43
² BBCMS Trust Class A5 Series 2021-C10	2.492%	7/15/54	150	123	^{2,4} Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	67
² Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	29	26	² Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	42
² Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	23	23	^{2,4} Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	20
² Benchmark Mortgage Trust Class A2 Series 2020-B17	2.211%	3/15/53	50	45	^{2,4} Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	121
² Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	101	² Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	22
^{2,4} Benchmark Mortgage Trust Class A3 Series 2023-V2	5.812%	5/15/55	75	75	^{2,4} Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	44
² Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	70	² Benchmark Mortgage Trust Class AS Series 2019-B11	3.784%	5/15/52	75	57
² Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	46	² Benchmark Mortgage Trust Class AS Series 2020-B17	2.583%	3/15/53	30	22
^{2,4} Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	164	² Benchmark Mortgage Trust Class AS Series 2020-B19	2.148%	9/15/53	25	19
² Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	72	² Benchmark Mortgage Trust Class AS Series 2020-B20	2.375%	10/15/53	10	8
² Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	241	^{2,4} Benchmark Mortgage Trust Class AS Series 2020-IG1	2.909%	9/15/43	50	37
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	91	² Benchmark Mortgage Trust Class AS Series 2021-B23	2.274%	2/15/54	75	56
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	296	² Benchmark Mortgage Trust Class AS Series 2021-B24	2.780%	3/15/54	25	20
² Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	208	^{2,4} Benchmark Mortgage Trust Class AS Series 2022-B32	3.528%	1/15/55	75	60
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	325	² Benchmark Mortgage Trust Class AS Series 2023-B39	6.250%	7/15/55	50	51
² Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	114	^{2,4} Benchmark Mortgage Trust Class AS Series 2023-V2	6.537%	5/15/55	25	25
² Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	194	^{2,4} BMO Mortgage Trust Class A5 Series 2022-C1	3.374%	2/15/55	50	43
² Benchmark Mortgage Trust Class A5 Series 2019-B15	2.928%	12/15/72	230	192	² BMO Mortgage Trust Class A5 Series 2022-C3	5.313%	9/15/54	200	200
² Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	95	^{2,4} BMO Mortgage Trust Class A5 Series 2023-C4	5.117%	2/15/56	50	49
² Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	85	² BMO Mortgage Trust Class A5 Series 2023-C5	5.765%	6/15/56	50	52
² Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	80	^{2,4} BMO Mortgage Trust Class A5 Series 2023-C5	6.162%	6/15/56	25	26
² Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	78	² BMW Vehicle Lease Trust Class A3 Series 2021-2	0.330%	12/26/24	34	33
² Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	98	² BMW Vehicle Lease Trust Class A3 Series 2023-1	5.160%	11/25/25	50	50
² Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	78	² BMW Vehicle Lease Trust Class A4 Series 2021-1	0.370%	7/25/24	12	12
² Benchmark Mortgage Trust Class A5 Series 2021-B23	2.070%	2/15/54	225	173	² BMW Vehicle Lease Trust Class A4 Series 2021-2	0.430%	1/27/25	50	49
² Benchmark Mortgage Trust Class A5 Series 2021-B24	2.584%	3/15/54	125	100	² BMW Vehicle Lease Trust Class A4 Series 2023-1	5.070%	6/25/26	25	25
² Benchmark Mortgage Trust Class A5 Series 2021-B25	2.577%	4/15/54	125	99	² BMW Vehicle Owner Trust Class A3 Series 2020-A	0.480%	10/25/24	1	1
² Benchmark Mortgage Trust Class A5 Series 2021-B25	2.847%	4/15/54	50	39	² BMW Vehicle Owner Trust Class A3 Series 2022-A	3.210%	8/25/26	25	24
² Benchmark Mortgage Trust Class A5 Series 2021-B26	2.613%	6/15/54	75	60	² Cantor Commercial Real Estate Lending Class A4 Series 2019-CF3	3.006%	1/15/53	135	116
² Benchmark Mortgage Trust Class A5 Series 2021-B28	2.224%	8/15/54	100	79	² Cantor Commercial Real Estate Lending Class A5 Series 2019-CF1	3.786%	5/15/52	125	113
² Benchmark Mortgage Trust Class A5 Series 2021-B29	2.388%	9/15/54	50	40	² Cantor Commercial Real Estate Lending Class A5 Series 2019-CF2	2.874%	11/15/52	140	116
^{2,4} Benchmark Mortgage Trust Class A5 Series 2022-B32	3.002%	1/15/55	275	223	² Cantor Commercial Real Estate Lending Class AS Series 2019-CF3	3.298%	1/15/53	60	46
² Benchmark Mortgage Trust Class A5 Series 2022-B33	3.458%	3/15/55	75	66	² Capital One Multi-Asset Execution Trust Class A Series 2022-A2	3.490%	5/15/27	400	387
^{2,4} Benchmark Mortgage Trust Class A5 Series 2022-B34	3.786%	4/15/55	50	43	² Capital One Multi-Asset Execution Trust Class A Series 2023-A1	4.420%	5/15/28	300	295
^{2,4} Benchmark Mortgage Trust Class A5 Series 2022-B36	4.470%	7/15/55	100	94	² Capital One Multi-Asset Execution Trust Class A1 Series 2021-A1	0.550%	7/15/26	200	190
² Benchmark Mortgage Trust Class A5 Series 2023-B39	5.754%	7/15/55	175	179					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	Capital One Multi-Asset Execution Trust Class A1 Series 2022-A1	2.800%	3/15/27	400	383	²	CD Mortgage Trust Class A4 Series 2019-CD8	2.912%	8/15/57	450	381
²	Capital One Multi-Asset Execution Trust Class A2 Series 2021-A2	1.390%	7/15/30	450	378	²	CD Mortgage Trust Class A5 Series 2017-CD6	3.456%	11/13/50	125	113
²	Capital One Multi-Asset Execution Trust Class A3 Series 2019-A3	2.060%	8/15/28	300	274	²	CD Mortgage Trust Class AAB Series 2017-CD3	3.453%	2/10/50	18	17
²	Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/15/26	400	377	^{2,4}	CD Mortgage Trust Class AM Series 2017-CD6	3.709%	11/13/50	75	65
²	Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	100	96	²	CD Mortgage Trust Class AS Series 2017-CD3	3.833%	2/10/50	31	27
²	Capital One Prime Auto Receivables Trust Class A3 Series 2022-1	3.170%	4/15/27	100	96	²	CD Mortgage Trust Class ASB Series 2017-CD6	3.332%	11/13/50	44	42
²	Capital One Prime Auto Receivables Trust Class A3 Series 2022-2	3.660%	5/17/27	75	73	²	CD Mortgage Trust Class ASB Series 2018-CD7	4.213%	8/15/51	10	10
²	Capital One Prime Auto Receivables Trust Class A3 Series 2023-1	4.870%	2/15/28	25	25	²	CenterPoint Energy Transition Bond Co. IV LLC Class A3 Series 2012-1	3.028%	10/15/25	124	121
²	Capital One Prime Auto Receivables Trust Class A4 Series 2020-1	1.630%	8/15/25	15	15	^{2,4}	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C3	3.865%	1/10/48	125	118
²	Capital One Prime Auto Receivables Trust Class A4 Series 2022-1	3.320%	9/15/27	50	47	²	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C6	3.217%	11/10/49	250	232
²	Capital One Prime Auto Receivables Trust Class A4 Series 2023-1	4.760%	8/15/28	25	25	²	CFCRE Commercial Mortgage Trust Class A4 Series 2016-C4	3.283%	5/10/58	150	139
²	CarMax Auto Owner Trust Class A3 Series 2020-1	1.890%	12/16/24	10	10	²	CFCRE Commercial Mortgage Trust Class A4 Series 2017-C8	3.572%	6/15/50	50	46
²	CarMax Auto Owner Trust Class A3 Series 2020-3	0.620%	3/17/25	11	11	²	CFCRE Commercial Mortgage Trust Class AM Series 2016-C4	3.691%	5/10/58	100	91
²	CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	193	189	²	CGMS Commercial Mortgage Trust Class A4 Series 2017-B1	3.458%	8/15/50	250	227
²	CarMax Auto Owner Trust Class A3 Series 2020-4	0.630%	6/15/26	25	23	^{2,4}	CGMS Commercial Mortgage Trust Class AS Series 2017-B1	3.711%	8/15/50	50	44
²	CarMax Auto Owner Trust Class A3 Series 2021-1	0.340%	12/15/25	30	29	²	Chase Issuance Trust Class A Series 2022-A1	3.970%	9/15/27	100	97
²	CarMax Auto Owner Trust Class A3 Series 2021-2	0.520%	2/17/26	66	64	²	Citibank Credit Card Issuance Trust Class A3 Series 2007-A3	6.150%	6/15/39	100	109
²	CarMax Auto Owner Trust Class A3 Series 2021-4	0.560%	9/15/26	95	90	²	Citibank Credit Card Issuance Trust Class A7 Series 2018-A7	3.960%	10/13/30	200	190
²	CarMax Auto Owner Trust Class A3 Series 2022-1	1.470%	12/15/26	100	96	²	Citigroup Commercial Mortgage Trust Class A2 Series 2018-B2	3.788%	3/10/51	26	26
²	CarMax Auto Owner Trust Class A3 Series 2022-2	3.490%	2/16/27	100	97	²	Citigroup Commercial Mortgage Trust Class A3 Series 2016-P4	2.646%	7/10/49	150	138
²	CarMax Auto Owner Trust Class A3 Series 2023-1	4.750%	10/15/27	100	99	²	Citigroup Commercial Mortgage Trust Class A3 Series 2017-C4	3.209%	10/12/50	100	92
²	CarMax Auto Owner Trust Class A3 Series 2023-2	5.050%	1/18/28	75	74	^{2,4}	Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC15	4.371%	9/10/46	3	3
²	CarMax Auto Owner Trust Class A3 Series 2023-2	5.010%	11/15/28	25	25	²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/11/47	25	25
²	CarMax Auto Owner Trust Class A4 Series 2019-4	2.130%	7/15/25	25	25	²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	100	97
²	CarMax Auto Owner Trust Class A4 Series 2020-1	2.030%	6/16/25	15	15	²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	175	168
²	CarMax Auto Owner Trust Class A4 Series 2020-3	0.770%	3/16/26	25	24	²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC29	3.192%	4/10/48	175	165
²	CarMax Auto Owner Trust Class A4 Series 2021-2	0.810%	12/15/26	25	23	²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	100	95
²	CarMax Auto Owner Trust Class A4 Series 2022-1	1.700%	8/16/27	50	46	²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC33	3.778%	9/10/58	100	94
²	CarMax Auto Owner Trust Class A4 Series 2023-1	4.650%	1/16/29	25	25	²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-C1	3.209%	5/10/49	125	116
²	Carvana Auto Receivables Trust Class A3 Series 2021-P3	0.700%	11/10/26	73	69	²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-GC37	3.314%	4/10/49	50	47
²	CD Mortgage Trust Class A3 Series 2019-CD8	2.657%	8/15/57	40	34	²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-P4	2.902%	7/10/49	75	69
²	CD Mortgage Trust Class A4 Series 2016-CD1	2.724%	8/10/49	150	135	²	Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.471%	10/12/50	250	225
^{2,4}	CD Mortgage Trust Class A4 Series 2016-CD2	3.526%	11/10/49	100	91	²	Citigroup Commercial Mortgage Trust Class A4 Series 2018-B2	4.009%	3/10/51	275	252
²	CD Mortgage Trust Class A4 Series 2017-CD3	3.631%	2/10/50	144	129	²	Citigroup Commercial Mortgage Trust Class A4 Series 2019-GC43	3.038%	11/10/52	275	232
²	CD Mortgage Trust Class A4 Series 2018-CD7	4.279%	8/15/51	75	70	²	Citigroup Commercial Mortgage Trust Class A5 Series 2014-GC21	3.855%	5/10/47	50	49
						²	Citigroup Commercial Mortgage Trust Class A5 Series 2015-GC27	3.137%	2/10/48	225	214
						²	Citigroup Commercial Mortgage Trust Class A5 Series 2016-GC36	3.616%	2/10/49	475	443
						²	Citigroup Commercial Mortgage Trust Class A5 Series 2019-GC41	2.869%	8/10/56	225	193

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² CSAIL Commercial Mortgage Trust Class A5 Series 2016-C7	3.502%	11/15/49	200	182	² Exeter Automobile Receivables Trust Class D Series 2021-3A	1.550%	6/15/27	35	32
^{2,4} CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX10	3.458%	11/15/50	150	134	² Exeter Automobile Receivables Trust Class D Series 2022-1A	3.020%	6/15/28	50	46
² CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX9	3.446%	9/15/50	50	46	² Exeter Automobile Receivables Trust Class D Series 2022-2A	4.560%	7/17/28	25	24
^{2,4} CSAIL Commercial Mortgage Trust Class A5 Series 2018-CX11	4.033%	4/15/51	275	253	^{1,2,4} Fannie Mae-Aces Class 1A Series 2014-M7	3.321%	6/25/24	121	118
^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2015-C1	3.791%	4/15/50	75	70	^{1,2} Fannie Mae-Aces Class 2A2 Series 2019-M21	2.350%	2/25/31	30	26
^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2015-C2	3.849%	6/15/57	75	71	^{1,2,4} Fannie Mae-Aces Class 2A2 Series 2021-M13	1.680%	3/25/33	200	157
^{2,4} CSAIL Commercial Mortgage Trust Class AS Series 2021-C20	3.076%	3/15/54	50	40	^{1,2} Fannie Mae-Aces Class 3A2 Series 2019-M18	2.577%	9/25/31	100	87
² CSAIL Commercial Mortgage Trust Class ASB Series 2015-C3	3.448%	8/15/48	30	29	^{1,2} Fannie Mae-Aces Class A Series 2015-M2	2.620%	12/25/24	143	137
² CSAIL Commercial Mortgage Trust Class ASB Series 2015-C4	3.617%	11/15/48	23	22	^{1,2,4} Fannie Mae-Aces Class A2 Series 2013-M14	3.329%	10/25/23	85	85
^{2,4} CSAIL Commercial Mortgage Trust Class B Series 2015-C1	4.044%	4/15/50	50	46	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M1	3.004%	7/25/23	12	12
^{2,4} CSAIL Commercial Mortgage Trust Class B Series 2015-C3	4.250%	8/15/48	50	45	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M13	3.021%	8/25/24	94	91
² Daimler Trucks Retail Trust Class A3 Series 2022-1	5.230%	2/17/26	50	50	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M2	3.513%	12/25/23	88	87
² DBGGS Mortgage Trust Class A4 Series 2018-C1	4.466%	10/15/51	100	92	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M3	3.501%	1/25/24	16	16
² DBJPM Mortgage Trust Class A4 Series 2016-C1	3.276%	5/10/49	75	70	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M4	3.346%	3/25/24	48	47
² DBJPM Mortgage Trust Class A5 Series 2016-C3	2.890%	8/10/49	100	91	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M8	3.056%	6/25/24	62	61
² DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	100	92	^{1,2,4} Fannie Mae-Aces Class A2 Series 2014-M9	3.103%	7/25/24	102	99
² DBJPM Mortgage Trust Class A5 Series 2020-C9	1.926%	8/15/53	50	40	^{1,2} Fannie Mae-Aces Class A2 Series 2015-M1	2.532%	9/25/24	199	191
^{2,4} DBJPM Mortgage Trust Class AM Series 2017-C6	3.561%	6/10/50	50	43	^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M10	3.092%	4/25/27	67	63
² Discover Card Execution Note Trust Class A Series 2022-A2	3.320%	5/15/27	400	386	^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M12	2.896%	5/25/25	145	138
² Discover Card Execution Note Trust Class A Series 2022-A4	5.030%	10/15/27	225	224	^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M15	2.923%	10/25/25	135	129
² Discover Card Execution Note Trust Class A Series 2023-A1	4.310%	3/15/28	300	293	^{1,2} Fannie Mae-Aces Class A2 Series 2015-M3	2.723%	10/25/24	66	64
² Discover Card Execution Note Trust Class A Series 2023-A2	4.930%	6/15/28	275	274	^{1,2} Fannie Mae-Aces Class A2 Series 2015-M7	2.590%	12/25/24	127	121
² Discover Card Execution Note Trust Class A1 Series 2021-A1	0.580%	9/15/26	175	165	^{1,2,4} Fannie Mae-Aces Class A2 Series 2015-M8	2.900%	1/25/25	85	82
² Discover Card Execution Note Trust Class A1 Series 2022-A1	1.960%	2/15/27	200	189	^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M11	2.369%	7/25/26	237	220
² Discover Card Execution Note Trust Class A2 Series 2021-A2	1.030%	9/15/28	150	132	^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M12	2.528%	9/25/26	233	216
² Discover Card Execution Note Trust Class A3 Series 2022-A3	3.560%	7/15/27	400	386	^{1,2,4} Fannie Mae-Aces Class A2 Series 2016-M13	2.594%	9/25/26	58	54
² Drive Auto Receivables Trust Class B Series 2021-2	0.580%	12/15/25	6	6	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M3	2.702%	2/25/26	61	57
² Drive Auto Receivables Trust Class C Series 2021-1	1.020%	6/15/27	14	13	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M4	2.576%	3/25/26	68	64
² Drive Auto Receivables Trust Class C Series 2021-2	0.870%	10/15/27	50	49	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M42	1.270%	7/25/30	10	8
² Drive Auto Receivables Trust Class D Series 2021-2	1.390%	3/15/29	50	47	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M5	2.469%	4/25/26	188	176
² Exeter Automobile Receivables Trust Class B Series 2021-3A	0.690%	1/15/26	15	15	^{1,2} Fannie Mae-Aces Class A2 Series 2016-M7	2.499%	9/25/26	41	39
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-M9	2.292%	6/25/26	293	272
² Exeter Automobile Receivables Trust Class B Series 2023-1A	5.720%	4/15/27	25	25	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M1	2.496%	10/25/26	151	140
² Exeter Automobile Receivables Trust Class C Series 2020-3A	1.320%	7/15/25	5	5	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M12	3.165%	6/25/27	198	187
² Exeter Automobile Receivables Trust Class C Series 2021-1A	0.740%	1/15/26	31	31	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M14	2.958%	11/25/27	70	65
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-M2	2.899%	2/25/27	129	121
² Exeter Automobile Receivables Trust Class C Series 2022-2A	3.850%	7/17/28	50	48	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M4	2.638%	12/25/26	141	131
² Exeter Automobile Receivables Trust Class C Series 2023-1A	5.820%	2/15/28	25	25	^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M5	3.172%	4/25/29	53	49

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 2017-M7	2.961%	2/25/27	212	200	1,2,4 Fannie Mae-Aces Class AV2 Series 2017-M10	2.625%	7/25/24	89	87
1,2,4 Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27	427	404	1,2,4 Fannie Mae-Aces Class AV2 Series 2017-M15	3.205%	11/25/27	235	220
1,2,4 Fannie Mae-Aces Class A2 Series 2018-M10	3.469%	7/25/28	125	118	2 Ford Credit Auto Lease Trust Class A3 Series 2021-B	0.370%	10/15/24	59	59
1,2 Fannie Mae-Aces Class A2 Series 2018-M10	3.610%	2/25/31	289	269	2 Ford Credit Auto Lease Trust Class A3 Series 2023-A	4.940%	3/15/26	50	49
1,2,4 Fannie Mae-Aces Class A2 Series 2018-M12	3.758%	8/25/30	50	47	2 Ford Credit Auto Lease Trust Class A4 Series 2023-A	4.830%	5/15/26	25	25
1,2,4 Fannie Mae-Aces Class A2 Series 2018-M13	3.866%	9/25/30	158	151	2 Ford Credit Auto Owner Trust Class A3 Series 2020-A	1.040%	8/15/24	1	1
1,2,4 Fannie Mae-Aces Class A2 Series 2018-M14	3.701%	8/25/28	167	160	2 Ford Credit Auto Owner Trust Class A3 Series 2020-B	0.560%	10/15/24	7	7
1,2,4 Fannie Mae-Aces Class A2 Series 2018-M4	3.166%	3/25/28	126	118	2 Ford Credit Auto Owner Trust Class A3 Series 2020-C	0.410%	7/15/25	31	30
1,2,4 Fannie Mae-Aces Class A2 Series 2018-M7	3.130%	3/25/28	92	86	2 Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.300%	8/15/25	72	70
1,2,4 Fannie Mae-Aces Class A2 Series 2019-M1	3.665%	9/25/28	176	168	2 Ford Credit Auto Owner Trust Class A3 Series 2022-A	1.290%	6/15/26	50	48
1,2,4 Fannie Mae-Aces Class A2 Series 2019-M12	2.885%	6/25/29	393	361	2 Ford Credit Auto Owner Trust Class A3 Series 2022-B	3.740%	9/15/26	75	73
1,2 Fannie Mae-Aces Class A2 Series 2019-M18	2.469%	8/25/29	241	214	2 Ford Credit Auto Owner Trust Class A3 Series 2022-C	4.480%	12/15/26	100	98
1,2,4 Fannie Mae-Aces Class A2 Series 2019-M2	3.745%	11/25/28	182	174	2 Ford Credit Auto Owner Trust Class A3 Series 2023-A	4.650%	2/15/28	50	49
1,2 Fannie Mae-Aces Class A2 Series 2019-M5	3.273%	2/25/29	196	184	2 Ford Credit Auto Owner Trust Class A3 Series 2023-B	5.230%	5/15/28	50	50
1,2 Fannie Mae-Aces Class A2 Series 2019-M7	3.143%	4/25/29	191	177	2 Ford Credit Auto Owner Trust Class A4 Series 2020-B	0.790%	11/15/25	35	34
1,2 Fannie Mae-Aces Class A2 Series 2019-M9	2.937%	6/25/29	294	270	2 Ford Credit Auto Owner Trust Class A4 Series 2020-C	0.510%	8/15/26	25	23
1,2 Fannie Mae-Aces Class A2 Series 2020-M1	2.444%	10/25/29	950	836	2 Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.490%	9/15/26	50	47
1,2 Fannie Mae-Aces Class A2 Series 2020-M14	1.784%	5/25/30	246	207	2 Ford Credit Auto Owner Trust Class A4 Series 2022-C	4.590%	12/15/27	100	98
1,2 Fannie Mae-Aces Class A2 Series 2020-M22	2.522%	8/25/29	336	298	2 Ford Credit Auto Owner Trust Class A4 Series 2023-A	4.560%	12/15/28	25	25
1,2,4 Fannie Mae-Aces Class A2 Series 2020-M29	1.492%	5/25/30	100	82	2 Ford Credit Floorplan Master Owner Trust Class A Series 2018-4	4.060%	11/15/30	100	95
1,2 Fannie Mae-Aces Class A2 Series 2020-M46	1.323%	5/25/30	250	204	2 Ford Credit Floorplan Master Owner Trust Class A Series 2019-2	3.060%	4/15/26	150	147
1,2 Fannie Mae-Aces Class A2 Series 2020-M5	2.210%	1/25/30	111	97	2 Ford Credit Floorplan Master Owner Trust Class A Series 2019-4	2.440%	9/15/26	185	178
1,2,4 Fannie Mae-Aces Class A2 Series 2020-M52	1.361%	10/25/30	275	219	2 Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	150	136
1,2,4 Fannie Mae-Aces Class A2 Series 2021-M1	1.436%	11/25/30	60	48	2 Ford Credit Floorplan Master Owner Trust Class A1 Series 2020-1	0.700%	9/15/25	275	272
1,2,4 Fannie Mae-Aces Class A2 Series 2021-M11	1.507%	3/25/31	225	178	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K039	2.683%	12/25/23	2	2
1,2,4 Fannie Mae-Aces Class A2 Series 2021-M13	1.656%	4/25/31	50	41	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K040	2.768%	4/25/24	13	13
1,2,4 Fannie Mae-Aces Class A2 Series 2021-M19	1.797%	10/25/31	275	225	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K042	2.267%	6/25/24	8	8
1,2,4 Fannie Mae-Aces Class A2 Series 2021-M1G	1.517%	11/25/30	50	40	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K043	2.532%	10/25/23	3	3
1,2,4 Fannie Mae-Aces Class A2 Series 2021-M3G	1.287%	1/25/31	225	179	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K047	2.827%	12/25/24	13	13
1,2,4 Fannie Mae-Aces Class A2 Series 2022-M1	1.725%	10/25/31	325	260	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K080	3.736%	4/25/28	83	81
1,2,4 Fannie Mae-Aces Class A2 Series 2022-M10	2.003%	1/25/32	225	185	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K087	3.591%	10/25/27	81	78
1,2,4 Fannie Mae-Aces Class A2 Series 2022-M1G	1.583%	9/25/31	75	60	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K121	0.995%	8/25/30	23	20
1,2,4 Fannie Mae-Aces Class A2 Series 2022-M3	1.764%	11/25/31	100	80					
1,2,4 Fannie Mae-Aces Class A2 Series 2022-M4	2.290%	5/25/30	150	130					
1,2,4 Fannie Mae-Aces Class A2 Series 2022-M8	2.001%	12/25/31	150	123					
1,2,4 Fannie Mae-Aces Class A3 Series 2018-M3	3.171%	2/25/30	66	60					
1,2,4 Fannie Mae-Aces Class ATS2 Series 2018-M2	3.002%	1/25/28	403	374					
1,2 Fannie Mae-Aces Class AV2 Series 2016-M7	2.157%	10/25/23	2	2					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K122	0.863%	5/25/30	14	12	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K069	3.187%	9/25/27	200	189
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K129	1.342%	9/25/30	44	37	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K070	3.303%	11/25/27	75	71
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K143	2.711%	4/25/55	99	90	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K071	3.286%	11/25/27	225	213
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K-1520	2.007%	7/25/35	49	41	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K072	3.444%	12/25/27	100	95
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K036	3.527%	10/25/23	278	276	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K073	3.350%	1/25/28	125	119
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K038	3.389%	3/25/24	197	194	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K074	3.600%	1/25/28	225	216
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	225	220	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K075	3.650%	2/25/28	150	144
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	268	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K076	3.900%	4/25/28	350	340
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	275	267	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K078	3.854%	6/25/28	100	97
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.023%	1/25/25	158	152	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K079	3.926%	6/25/28	25	24
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.205%	3/25/25	175	169	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K080	3.926%	7/25/28	175	170
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	24	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K081	3.900%	8/25/28	350	339
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K043	3.062%	12/25/24	150	145	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K082	3.920%	9/25/28	75	73
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	169	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K083	4.050%	9/25/28	1,700	1,658
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	325	314	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K084	3.780%	10/25/28	275	265
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	120	1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K085	4.060%	10/25/28	225	219
1.2.4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	193	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K087	3.771%	12/25/28	400	385
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	120	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K088	3.690%	1/25/29	275	263
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	71	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K089	3.563%	1/25/29	25	24
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	141	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K090	3.422%	2/25/29	200	189
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	94	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K091	3.505%	3/25/29	450	426
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	285	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K092	3.298%	4/25/29	225	211
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	411	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K093	2.982%	5/25/29	400	368
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	142	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K094	2.903%	6/25/29	275	252
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	472	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K095	2.785%	6/25/29	275	250
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	118	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K096	2.519%	7/25/29	225	201

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 K098	2.425%	8/25/29	450	399	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K130	1.723%	6/25/31	150	122
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	188	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K131	1.853%	7/25/31	400	330
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	329	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K132	2.023%	8/25/31	100	83
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	312	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K133	2.096%	9/25/31	200	167
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	268	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K134	2.243%	10/25/31	200	169
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K104	2.253%	1/25/30	445	388	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K135	2.154%	10/25/31	125	105
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	1/25/30	95	81	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K138	2.476%	1/25/32	150	129
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,118	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K140	2.250%	1/25/32	100	84
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	84	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K143	2.350%	3/25/32	100	85
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	124	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K148	3.500%	7/25/32	700	648
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	352	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1510	3.718%	1/25/31	75	71
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K110	1.477%	4/25/30	25	21	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1511	3.470%	3/25/31	100	93
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	20	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1514	2.859%	10/25/34	225	192
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	101	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1515	1.940%	2/25/35	150	116
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	259	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1516	1.721%	5/25/35	225	161
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K117	1.406%	8/25/30	25	20	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1517	1.716%	7/25/35	25	19
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	326	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1518	1.860%	10/25/35	100	74
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	244	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1519	2.013%	12/25/35	100	77
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	10/25/30	175	143	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	91
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	142	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1520	2.438%	2/25/36	200	156
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K124	1.658%	12/25/30	150	123	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1521	2.184%	8/25/36	150	112
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K125	1.846%	1/25/31	700	581	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1522	2.361%	10/25/36	150	116
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K126	2.074%	1/25/31	250	211	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	95
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K127	2.108%	1/25/31	425	359	2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-156	4.430%	4/25/60	75	75
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K128	2.020%	3/25/31	250	210	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	73
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K129	1.914%	5/25/31	400	332	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-157	4.200%	5/25/33	175	171

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	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K158	3.900%	12/25/30	100	96	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K154	3.459%	11/25/32	50	46
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K159	3.950%	11/25/30	50	48	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	189
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K723	2.454%	8/25/23	61	61	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	72
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K724	3.062%	11/25/23	82	82	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class AM Series K749	2.120%	4/25/29	50	44
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	137	134	2	GM Financial Automobile Leasing Trust Class A3 Series 2021-3	0.390%	10/21/24	78	77
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	171	167	2	GM Financial Automobile Leasing Trust Class A3 Series 2022-1	1.900%	3/20/25	175	172
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	242	235	2	GM Financial Automobile Leasing Trust Class A3 Series 2022-2	3.420%	6/20/25	75	74
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K729	3.136%	10/25/24	900	874	2	GM Financial Automobile Leasing Trust Class A3 Series 2022-3	4.010%	9/22/25	100	98
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	263	256	2	GM Financial Automobile Leasing Trust Class A3 Series 2023-1	5.160%	4/20/26	25	25
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	205	199	2	GM Financial Automobile Leasing Trust Class A3 Series 2023-2	5.050%	7/20/26	50	50
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	359	2	GM Financial Automobile Leasing Trust Class A4 Series 2021-2	0.410%	5/20/25	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	494	467	2	GM Financial Automobile Leasing Trust Class A4 Series 2023-1	5.160%	1/20/27	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	100	90	2	GM Financial Automobile Leasing Trust Class B Series 2023-1	5.510%	1/20/27	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K739	1.336%	9/25/27	25	22	2	GM Financial Automobile Leasing Trust Class B Series 2023-2	5.540%	5/20/27	25	25
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K742	1.760%	3/25/28	200	176	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	41	41
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K743	1.770%	5/25/28	125	110	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	39	39
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K744	1.712%	7/25/28	98	86	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-1	0.350%	10/16/25	28	27
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K745	1.657%	8/25/28	50	43	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	37	35
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K746	2.031%	9/25/28	150	132	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-3	0.480%	6/16/26	84	80
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K747	2.050%	11/25/28	125	110	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-4	0.680%	9/16/26	75	72
2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K751	4.412%	3/25/30	150	149	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-1	1.260%	11/16/26	50	48
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	159	153	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-2	3.100%	2/16/27	50	48
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KW01	2.853%	1/25/26	200	191	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-3	3.640%	4/16/27	50	49
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1510	3.794%	1/25/34	395	373	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-4	4.820%	8/16/27	125	123
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1511	3.542%	3/25/34	225	207	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-1	4.660%	2/16/28	50	49
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1513	2.797%	8/25/34	335	281	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-2	4.470%	2/16/28	50	49
						2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-1	1.900%	3/17/25	27	27
						2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-3	0.580%	1/16/26	25	24
						2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-1	0.540%	5/17/27	250	233

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²					^{2.4}				
GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-2	0.820%	10/16/26	25	23	GS Mortgage Securities Trust Class B Series 2014-GC24	4.636%	9/10/47	25	21
²					^{2.4}				
GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-3	0.730%	8/16/27	50	45	GS Mortgage Securities Trust Class B Series 2014-GC26	4.215%	11/10/47	50	42
²					^{2.4}				
GM Financial Consumer Automobile Receivables Trust Class A4 Series 2023-2	4.430%	10/16/28	50	49	GS Mortgage Securities Trust Class C Series 2017-GS6	4.322%	5/10/50	10	7
²					²				
GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	150	136	Harley-Davidson Motorcycle Trust Class A3 Series 2021-B	0.560%	11/16/26	99	96
²					²				
GS Mortgage Securities Trust Class A4 Series 2015-GC18	4.074%	1/10/47	200	197	Harley-Davidson Motorcycle Trust Class A3 Series 2022-A	3.060%	2/15/27	25	24
²					²				
GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	150	142	Harley-Davidson Motorcycle Trust Class A3 Series 2023-A	5.050%	12/15/27	50	50
²					²				
GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	50	47	Harley-Davidson Motorcycle Trust Class A4 Series 2022-A	3.260%	1/15/30	25	24
²					²				
GS Mortgage Securities Trust Class A4 Series 2015-GC34	3.506%	10/10/48	100	94	Harley-Davidson Motorcycle Trust Class A4 Series 2023-A	4.970%	6/17/30	50	50
²					²				
GS Mortgage Securities Trust Class A4 Series 2016-GS2	3.050%	5/10/49	75	69	Honda Auto Receivables Owner Trust Class A3 Series 2021-1	0.270%	4/21/25	40	39
²					²				
GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	200	181	Honda Auto Receivables Owner Trust Class A3 Series 2021-2	0.330%	8/15/25	77	75
^{2.4}					²				
GS Mortgage Securities Trust Class A4 Series 2016-GS4	3.442%	11/10/49	75	69	Honda Auto Receivables Owner Trust Class A3 Series 2021-3	0.410%	11/18/25	63	60
²					²				
GS Mortgage Securities Trust Class A4 Series 2017-GS5	3.674%	3/10/50	150	136	Honda Auto Receivables Owner Trust Class A3 Series 2021-4	0.880%	1/21/26	100	96
²					²				
GS Mortgage Securities Trust Class A4 Series 2017-GS7	3.430%	8/10/50	261	227	Honda Auto Receivables Owner Trust Class A3 Series 2022-1	1.880%	5/15/26	50	48
²					²				
GS Mortgage Securities Trust Class A4 Series 2019-GC39	3.567%	5/10/52	100	89	Honda Auto Receivables Owner Trust Class A3 Series 2022-2	3.730%	7/20/26	50	49
²					²				
GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	150	131	Honda Auto Receivables Owner Trust Class A3 Series 2023-1	5.040%	4/21/27	50	50
²					²				
GS Mortgage Securities Trust Class A4 Series 2019-GC42	3.001%	9/10/52	275	237	Honda Auto Receivables Owner Trust Class A3 Series 2023-2	4.930%	11/15/27	25	25
²					²				
GS Mortgage Securities Trust Class A4 Series 2019-GSA1	3.048%	11/10/52	125	107	Honda Auto Receivables Owner Trust Class A4 Series 2020-1	1.630%	10/21/26	20	20
^{2.4}					²				
GS Mortgage Securities Trust Class A5 Series 2013-GC13	4.086%	7/10/46	10	10	Honda Auto Receivables Owner Trust Class A4 Series 2020-3	0.460%	4/19/27	25	24
²					²				
GS Mortgage Securities Trust Class A5 Series 2013-GC14	4.243%	8/10/46	134	132	Honda Auto Receivables Owner Trust Class A4 Series 2020-1	0.420%	1/21/28	50	47
²					²				
GS Mortgage Securities Trust Class A5 Series 2014-GC22	3.862%	6/10/47	50	48	Honda Auto Receivables Owner Trust Class A4 Series 2023-1	4.970%	6/21/29	25	25
²					²				
GS Mortgage Securities Trust Class A5 Series 2014-GC24	3.931%	9/10/47	125	120	Hyundai Auto Receivables Trust Class A3 Series 2020-A	1.410%	11/15/24	1	1
²					²				
GS Mortgage Securities Trust Class A5 Series 2014-GC26	3.629%	11/10/47	225	215	Hyundai Auto Receivables Trust Class A3 Series 2020-B	0.480%	12/16/24	4	4
²					²				
GS Mortgage Securities Trust Class A5 Series 2015-GC28	3.396%	2/10/48	150	144	Hyundai Auto Receivables Trust Class A3 Series 2020-C	0.380%	5/15/25	18	17
²					²				
GS Mortgage Securities Trust Class A5 Series 2020-GC45	2.911%	2/13/53	125	107	Hyundai Auto Receivables Trust Class A3 Series 2021-A	0.380%	9/15/25	30	29
²					²				
GS Mortgage Securities Trust Class A5 Series 2020-GC47	2.377%	5/12/53	75	61	Hyundai Auto Receivables Trust Class A3 Series 2021-C	0.740%	5/15/26	50	48
²					²				
GS Mortgage Securities Trust Class A5 Series 2020-GSA2	2.012%	12/12/53	125	98	Hyundai Auto Receivables Trust Class A3 Series 2023-A	4.580%	4/15/27	75	74
²					²				
GS Mortgage Securities Trust Class AAB Series 2014-GC26	3.365%	11/10/47	19	19	Hyundai Auto Receivables Trust Class A4 Series 2020-B	0.620%	12/15/25	25	24
²					²				
GS Mortgage Securities Trust Class AAB Series 2015-GC32	3.513%	7/10/48	51	49	Hyundai Auto Receivables Trust Class A4 Series 2021-A	0.620%	5/17/27	25	23
²					²				
GS Mortgage Securities Trust Class AB Series 2015-GC34	3.278%	10/10/48	57	55	Hyundai Auto Receivables Trust Class A4 Series 2023-A	4.480%	7/17/28	25	24
²					²				
GS Mortgage Securities Trust Class AS Series 2014-GC26	3.964%	11/10/47	50	46	John Deere Owner Trust Class A3 Series 2021-B	0.520%	3/16/26	87	83
^{2.4}					²				
GS Mortgage Securities Trust Class AS Series 2016-GS4	3.645%	11/10/49	50	45	John Deere Owner Trust Class A3 Series 2022-C	5.090%	6/15/27	175	173
^{2.4}					²				
GS Mortgage Securities Trust Class AS Series 2017-GS5	3.826%	3/10/50	50	42	John Deere Owner Trust Class A3 Series 2023-A	5.010%	11/15/27	50	50
²					²				
GS Mortgage Securities Trust Class AS Series 2017-GS6	3.638%	5/10/50	100	86	John Deere Owner Trust Class A3 Series 2023-B	5.180%	3/15/28	50	50
²					²				
GS Mortgage Securities Trust Class AS Series 2017-GS7	3.663%	8/10/50	70	59	John Deere Owner Trust Class A4 Series 2022-C	5.200%	9/17/29	50	50
²					²				
GS Mortgage Securities Trust Class AS Series 2019-GC42	3.212%	9/10/52	50	40	John Deere Owner Trust Class A4 Series 2023-A	5.010%	12/17/29	25	25
^{2.4}					²				
GS Mortgage Securities Trust Class AS Series 2020-GC45	3.173%	2/13/53	35	29	John Deere Owner Trust Class A4 Series 2023-B	5.110%	5/15/30	25	25
²					²				
GS Mortgage Securities Trust Class AS Series 2020-GSA2	2.224%	12/12/53	25	19	JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2013-C16	4.166%	12/15/46	100	99

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	93	² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C22	4.110%	9/15/47	50	45
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	73	^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C23	4.202%	9/15/47	50	48
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	71	^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C24	3.914%	11/15/47	75	71
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	225	² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C25	4.065%	11/15/47	50	46
^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2016-JP4	3.870%	12/15/49	75	66	² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	3.800%	1/15/48	50	47
² JP Morgan Chase Commercial Mortgage Securities Trust Class B Series 2013-LC11	3.499%	4/15/46	50	44	² JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C28	3.532%	10/15/48	50	47
² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	93	88	^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C30	4.226%	7/15/48	50	45
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	72	71	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2014-C21	3.428%	8/15/47	5	5
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	168	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C27	3.017%	2/15/48	35	34
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	167	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C29	3.304%	5/15/48	19	19
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C27	3.179%	2/15/48	59	56	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C30	3.559%	7/15/48	41	40
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C28	3.227%	10/15/48	125	118	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C31	3.540%	8/15/48	23	22
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C29	3.611%	5/15/48	100	94	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C32	3.358%	11/15/48	51	49
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C33	3.770%	12/15/48	82	77	² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2016-C1	3.316%	3/17/49	36	35
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C15	4.131%	11/15/45	17	17	^{2,4} JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C18	4.893%	2/15/47	30	27
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C18	4.079%	2/15/47	127	125	² JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C26	3.951%	1/15/48	50	41
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C21	3.775%	8/15/47	25	24	² JPMCC Commercial Mortgage Securities Trust Class A4 Series 2019-COR5	3.386%	6/13/52	200	175
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C23	3.934%	9/15/47	85	82	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP5	3.723%	3/15/50	400	368
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C24	3.639%	11/15/47	50	48	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP6	3.490%	7/15/50	100	91
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C25	3.672%	11/15/47	200	192	² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2019-COR4	4.029%	3/10/52	100	91
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C30	3.822%	7/15/48	100	94	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2017-JP6	3.744%	7/15/50	100	86
² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C32	3.598%	11/15/48	125	117	² JPMCC Commercial Mortgage Securities Trust Class AS Series 2019-COR5	3.669%	6/13/52	25	21
^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C14	4.409%	8/15/46	5	5	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2016-C2	3.144%	6/15/49	75	69
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C15	4.420%	11/15/45	35	34	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2018-C8	4.211%	6/15/51	225	212
^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C18	4.439%	2/15/47	25	24	² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2019-COR6	3.057%	11/13/52	175	143
^{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 A5 Series 2017-C7	3.409%	10/15/50	75	68

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	40	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C31	3.102%	11/15/49	250	227
² JPMDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	44	² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2017-C33	3.599%	5/15/50	150	138
^{2,4} JPMDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	44	² Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2017-C33	3.852%	5/15/50	100	91
² JPMDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	22	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C16	3.477%	6/15/47	3	3
² Mercedes-Benz Auto Lease Trust Class A3 Series 2021-B	0.400%	11/15/24	34	33	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C19	3.326%	12/15/47	13	12
² Mercedes-Benz Auto Lease Trust Class A3 Series 2023-A	4.740%	1/15/27	75	74	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C20	3.069%	2/15/48	12	12
² Mercedes-Benz Auto Lease Trust Class A3 Series 2023-A	4.710%	2/15/29	50	49	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C22	3.040%	4/15/48	30	29
² Mercedes-Benz Auto Lease Trust Class A4 Series 2021-A	0.320%	10/15/26	15	15	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C23	3.398%	7/15/50	17	17
² Mercedes-Benz Auto Lease Trust Class A4 Series 2021-B	0.510%	3/15/27	25	24	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C25	3.383%	10/15/48	48	46
² Mercedes-Benz Auto Receivables Trust Class A3 Series 2021-1	0.460%	6/15/26	64	62	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C26	3.323%	10/15/48	33	32
² Mercedes-Benz Auto Receivables Trust Class A3 Series 2023-1	4.510%	11/15/27	75	74	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C27	3.557%	12/15/47	21	21
² Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	10	10	² Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2016-C28	3.288%	1/15/49	38	37
² Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	114	^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C14	5.037%	2/15/47	100	98
^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C11	4.284%	8/15/46	40	40	^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C16	4.439%	6/15/47	50	44
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	72	^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C18	4.575%	10/15/47	50	47
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	189	^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2015-C22	3.883%	4/15/48	50	46
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C21	3.338%	3/15/48	100	95	² Morgan Stanley Capital I Trust Class A3 Series 2016-UBS9	3.329%	3/15/49	25	24
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	71	² Morgan Stanley Capital I Trust Class A3 Series 2019-L2	3.806%	3/15/52	50	46
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	119	² Morgan Stanley Capital I Trust Class A3 Series 2020-L4	2.698%	2/15/53	175	146
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C24	3.732%	5/15/48	75	71	² Morgan Stanley Capital I Trust Class A4 Series 2015-UBS8	3.809%	12/15/48	75	70
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	71	² Morgan Stanley Capital I Trust Class A4 Series 2016-BNK2	3.049%	11/15/49	100	92
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	209	² Morgan Stanley Capital I Trust Class A4 Series 2016-UB11	2.782%	8/15/49	200	184
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	135	² Morgan Stanley Capital I Trust Class A4 Series 2016-UBS12	3.596%	12/15/49	200	184
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C14	4.064%	2/15/47	73	72	² Morgan Stanley Capital I Trust Class A4 Series 2017-HR2	3.587%	12/15/50	50	46
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C16	3.892%	6/15/47	100	98	² Morgan Stanley Capital I Trust Class A4 Series 2019-H6	3.417%	6/15/52	250	222
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C25	3.635%	10/15/48	75	71	² Morgan Stanley Capital I Trust Class A4 Series 2019-L2	4.071%	3/15/52	150	139
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C26	3.531%	10/15/48	75	70	² Morgan Stanley Capital I Trust Class A4 Series 2019-L3	3.127%	11/15/52	200	173
² Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C30	2.860%	9/15/49	200	181	² Morgan Stanley Capital I Trust Class A4 Series 2020-HR8	2.041%	7/15/53	65	52
					^{2,4} Morgan Stanley Capital I Trust Class A4 Series 2021-L6	2.444%	6/15/54	75	60
					² Morgan Stanley Capital I Trust Class A5 Series 2017-H1	3.530%	6/15/50	150	137
					² Morgan Stanley Capital I Trust Class A5 Series 2021-L7	2.574%	10/15/54	150	121

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} Morgan Stanley Capital I Trust Class A5 Series 2022-L8	3.921%	4/15/55	150	133	² Toyota Auto Receivables Owner Trust Class A3 Series 2021-B	0.260%	11/17/25	225	218
² Morgan Stanley Capital I Trust Class AS Series 2016-BNK2	3.282%	11/15/49	83	72	² Toyota Auto Receivables Owner Trust Class A3 Series 2021-C	0.430%	1/15/26	114	110
² Morgan Stanley Capital I Trust Class AS Series 2019-H6	3.700%	6/15/52	25	22	² Toyota Auto Receivables Owner Trust Class A3 Series 2021-D	0.710%	4/15/26	100	96
² Morgan Stanley Capital I Trust Class AS Series 2020-L4	2.880%	2/15/53	25	20	² Toyota Auto Receivables Owner Trust Class A3 Series 2022-B	2.930%	9/15/26	75	73
² MSWF Commercial Mortgage Trust Class A5 Series 2023-1	5.752%	5/15/56	100	103	² Toyota Auto Receivables Owner Trust Class A3 Series 2022-C	3.760%	4/15/27	50	49
² MSWF Commercial Mortgage Trust Class As Series 2023-1	6.199%	5/15/56	50	50	² Toyota Auto Receivables Owner Trust Class A3 Series 2023-A	4.630%	9/15/27	50	49
² Nissan Auto Lease Trust Class A3 Series 2021-A	0.520%	8/15/24	50	50	² Toyota Auto Receivables Owner Trust Class A3 Series 2023-B	4.710%	2/15/28	50	49
² Nissan Auto Lease Trust Class A3 Series 2023-A	4.910%	1/15/26	50	49	² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	1.680%	5/15/25	44	44
² Nissan Auto Lease Trust Class A3 Series 2023-B	5.690%	7/15/26	25	25	² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	0.390%	6/15/26	25	23
² Nissan Auto Lease Trust Class A4 Series 2023-A	4.800%	7/15/27	25	25	² Toyota Auto Receivables Owner Trust Class A4 Series 2020-D	0.470%	1/15/26	25	24
² Nissan Auto Receivables Owner Trust Class A3 Series 2021-A	0.330%	10/15/25	75	73	² Toyota Auto Receivables Owner Trust Class A4 Series 2021-B	0.530%	10/15/26	50	46
² Nissan Auto Receivables Owner Trust Class A3 Series 2022-A	1.860%	8/17/26	50	48	² Toyota Auto Receivables Owner Trust Class A4 Series 2023-A	4.420%	8/15/28	25	24
² Nissan Auto Receivables Owner Trust Class A3 Series 2022-B	4.460%	5/17/27	75	74	² Toyota Auto Receivables Owner Trust Class A4 Series 2023-B	4.660%	9/15/28	25	25
² Nissan Auto Receivables Owner Trust Class A3 Series 2023-A	4.910%	11/15/27	100	99	² UBS Commercial Mortgage Trust Class A2 Series 2018-C13	4.208%	10/15/51	13	13
² Nissan Auto Receivables Owner Trust Class A4 Series 2019-C	1.950%	5/15/26	27	26	² UBS Commercial Mortgage Trust Class A3 Series 2017-C4	3.301%	10/15/50	91	84
² Nissan Auto Receivables Owner Trust Class A4 Series 2021-A	0.570%	9/15/27	50	46	² UBS Commercial Mortgage Trust Class A3 Series 2018-C8	3.720%	2/15/51	120	110
² Nissan Auto Receivables Owner Trust Class A4 Series 2022-A	2.070%	12/17/29	25	23	² UBS Commercial Mortgage Trust Class A4 Series 2017-C1	3.460%	6/15/50	100	91
² Santander Drive Auto Receivables Trust Class A3 Series 2023-1	4.880%	4/15/27	150	148	² UBS Commercial Mortgage Trust Class A4 Series 2017-C2	3.487%	8/15/50	150	135
² Santander Drive Auto Receivables Trust Class A3 Series 2023-2	5.210%	7/15/27	25	25	² UBS Commercial Mortgage Trust Class A4 Series 2017-C3	3.426%	8/15/50	175	159
² Santander Drive Auto Receivables Trust Class B Series 2021-4	0.880%	6/15/26	61	61	² UBS Commercial Mortgage Trust Class A4 Series 2017-C4	3.563%	10/15/50	150	138
² Santander Drive Auto Receivables Trust Class B Series 2022-1	2.360%	8/17/26	75	73	² UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	134
² Santander Drive Auto Receivables Trust Class B Series 2022-2	3.440%	9/15/27	50	48	² UBS Commercial Mortgage Trust Class A4 Series 2018-C10	4.313%	5/15/51	175	165
² Santander Drive Auto Receivables Trust Class B Series 2023-1	4.980%	2/15/28	25	24	² UBS Commercial Mortgage Trust Class A4 Series 2018-C13	4.334%	10/15/51	75	70
² Santander Drive Auto Receivables Trust Class B Series 2023-2	5.240%	5/15/28	25	25	² UBS Commercial Mortgage Trust Class A4 Series 2018-C14	4.448%	12/15/51	225	213
² Santander Drive Auto Receivables Trust Class C Series 2021-1	0.750%	2/17/26	15	14	² UBS Commercial Mortgage Trust Class A4 Series 2018-C15	4.341%	12/15/51	125	118
² Santander Drive Auto Receivables Trust Class C Series 2021-3	0.950%	9/15/27	49	48	^{2,4} UBS Commercial Mortgage Trust Class A4 Series 2018-C9	4.117%	3/15/51	275	255
² Santander Drive Auto Receivables Trust Class C Series 2021-4	1.260%	2/16/27	50	48	² UBS Commercial Mortgage Trust Class A4 Series 2019-C16	3.605%	4/15/52	100	89
² Santander Drive Auto Receivables Trust Class C Series 2022-1	2.560%	4/17/28	25	24	² UBS Commercial Mortgage Trust Class A4 Series 2019-C17	2.921%	10/15/52	125	107
² Santander Drive Auto Receivables Trust Class C Series 2022-2	3.760%	7/16/29	50	47	² UBS Commercial Mortgage Trust Class A4 Series 2019-C18	3.035%	12/15/52	75	65
² Santander Drive Auto Receivables Trust Class C Series 2023-1	5.090%	5/15/30	25	24	² UBS Commercial Mortgage Trust Class A5 Series 2017-C5	3.474%	11/15/50	100	89
² Santander Drive Auto Receivables Trust Class C Series 2023-2	5.470%	12/16/30	25	25	^{2,4} UBS Commercial Mortgage Trust Class A5 Series 2018-C11	4.241%	6/15/51	125	115
² Santander Drive Auto Receivables Trust Class D Series 2021-2	1.350%	7/15/27	60	57	² UBS Commercial Mortgage Trust Class A5 Series 2018-C12	4.296%	8/15/51	100	92
² Santander Drive Auto Receivables Trust Class D Series 2021-3	1.330%	9/15/27	50	47	² UBS Commercial Mortgage Trust Class AS Series 2017-C1	3.724%	6/15/50	50	45
² Synchrony Card Funding LLC Class A Series 2022-A1	3.370%	4/15/28	200	193	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C2	3.740%	8/15/50	50	43
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	0.260%	5/15/25	20	20	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C3	3.739%	8/15/50	75	67
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-B	1.360%	8/15/24	1	1	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C4	3.836%	10/15/50	62	55
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-C	0.440%	10/15/24	5	5	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C7	4.061%	12/15/50	100	90
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-D	0.350%	1/15/25	15	15	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2018-C8	4.215%	2/15/51	75	69

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	UBS Commercial Mortgage Trust Class AS Series 2019-C16	3.887%	4/15/52	25	22	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	125	120
²	Verizon Master Trust Class A Series 2021-1	0.500%	5/20/27	550	525	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-LC20	3.184%	4/15/50	276	261
²	Verizon Master Trust Class A Series 2021-2	0.990%	4/20/28	350	329	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-NXS1	3.148%	5/15/48	50	47
²	Verizon Master Trust Class A Series 2022-2	1.530%	7/20/28	150	141	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2016-C37	3.794%	12/15/49	100	94
²	Verizon Master Trust Class A Series 2022-4	3.400%	11/20/28	200	193	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C38	3.453%	7/15/50	192	176
²	Verizon Master Trust Class A Series 2022-6	3.670%	1/22/29	100	97	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C39	3.418%	9/15/50	175	159
²	Verizon Master Trust Class A Series 2023-1	4.490%	1/22/29	175	172	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	175	164
²	Verizon Master Trust Class A Series 2023-2	4.890%	4/13/28	75	74	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C52	2.892%	8/15/52	270	232
²	Verizon Master Trust Class A1A Series 2023-4	5.160%	6/20/29	160	160	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C55	2.725%	2/15/53	165	139
²	Verizon Owner Trust Class A Series 2020-C	0.410%	4/21/25	56	55	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C56	2.448%	6/15/53	50	41
²	Volkswagen Auto Loan Enhanced Trust Class A3 Series 2021-1	1.020%	6/22/26	124	120	²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2021-C59	2.626%	4/15/54	100	81
²	Volkswagen Auto Loan Enhanced Trust Class A3 Series 2023-1	5.020%	6/20/28	50	50	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2014-LC18	3.808%	12/15/47	75	70
²	Wells Fargo Commercial Mortgage Trust Class A2 Series 2015-NXS1	2.632%	5/15/48	1	1	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C26	3.580%	2/15/48	50	47
²	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-BNK1	2.652%	8/15/49	150	134	^{2,4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C28	3.872%	5/15/48	31	29
²	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-C36	2.807%	11/15/59	41	38	^{2,4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-LC22	4.207%	9/15/58	75	71
²	Wells Fargo Commercial Mortgage Trust Class A3 Series 2017-C40	3.317%	10/15/50	100	92	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C38	3.665%	7/15/50	54	47
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C26	3.166%	2/15/48	75	71	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C39	3.702%	9/15/50	100	87
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	154	148	^{2,4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C40	3.854%	10/15/50	25	22
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C28	3.540%	5/15/48	175	166	^{2,4}	Wells Fargo Commercial Mortgage Trust Class AS Series 2018-C43	4.152%	3/15/51	50	44
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	175	166	²	Wells Fargo Commercial Mortgage Trust Class AS Series 2019-C52	3.143%	8/15/52	100	80
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C30	3.664%	9/15/58	50	47	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C26	2.991%	2/15/48	38	37
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	75	71	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C29	3.400%	6/15/48	44	43
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-P2	3.809%	12/15/48	50	47	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC20	2.978%	4/15/50	9	9
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-SG1	3.789%	9/15/48	204	193	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC22	3.571%	9/15/58	21	20
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C33	3.426%	3/15/59	325	304	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-NXS1	2.934%	5/15/48	9	9
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C34	3.096%	6/15/49	75	69	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-P2	3.656%	12/15/48	51	49
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-LC24	2.942%	10/15/49	162	148	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-C32	3.324%	1/15/59	29	28
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	150	137	²	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-LC24	2.825%	10/15/49	59	56
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C41	3.472%	11/15/50	250	227	²	Wells Fargo Commercial Mortgage Trust Class B Series 2015-LC20	3.719%	4/15/50	50	45
^{2,4}	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C43	4.012%	3/15/51	275	255	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-C45	4.184%	6/15/51	200	187	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 2018-C46	4.152%	8/15/51	75	70	²	WFRBS Commercial Mortgage Trust Class A4 Series 2014-C21	3.410%	8/15/47	52	50
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C47	4.442%	9/15/61	150	142	²	WFRBS Commercial Mortgage Trust Class A5 Series 2013-C16	4.415%	9/15/46	22	22
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C51	3.311%	6/15/52	200	174	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C19	4.101%	3/15/47	50	49
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C53	3.040%	10/15/52	200	173	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C20	3.995%	5/15/47	25	24
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C54	3.146%	12/15/52	100	87	²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C21	3.678%	8/15/47	75	73
²	Wells Fargo Commercial Mortgage Trust Class A4 Series 2020-C58	2.092%	7/15/53	50	40						
²	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	75	73						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	144	² World Omni Select Auto Trust Class A3 Series 2023-A	5.650%	7/17/28	75	75
² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	48	² World Omni Select Auto Trust Class C Series 2023-A	6.000%	1/16/29	25	25
² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	62	Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$117,287)				
² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C25	3.631%	11/15/47	50	48	105,391				
² WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	140	138	Corporate Bonds (26.9%)				
² WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	27	25	Communications (2.3%)				
^{2.4} WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	20	19	Activision Blizzard Inc.	3.400%	9/15/26	160	152
^{2.4} WFRBS Commercial Mortgage Trust Class AS Series 2013-C16	4.668%	9/15/46	50	49	Activision Blizzard Inc.	1.350%	9/15/30	150	120
² WFRBS Commercial Mortgage Trust Class AS Series 2013-C17	4.255%	12/15/46	25	25	Activision Blizzard Inc.	4.500%	6/15/47	200	184
² WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	24	Activision Blizzard Inc.	2.500%	9/15/50	300	193
^{2.4} WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	59	Alphabet Inc.	0.450%	8/15/25	500	457
² WFRBS Commercial Mortgage Trust Class ASB Series 2013-C17	3.558%	12/15/46	1	1	Alphabet Inc.	0.800%	8/15/27	500	433
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C19	3.618%	3/15/47	3	3	Alphabet Inc.	1.100%	8/15/30	500	404
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C20	3.638%	5/15/47	4	4	Alphabet Inc.	1.900%	8/15/40	200	138
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	18	17	Alphabet Inc.	2.250%	8/15/60	500	304
² WFRBS Commercial Mortgage Trust Class ASB Series 2014-LC14	3.522%	3/15/47	4	4	America Movil SAB de CV	3.625%	4/22/29	200	183
^{2.4} WFRBS Commercial Mortgage Trust Class B Series 2013-C17	4.788%	12/15/46	25	25	America Movil SAB de CV	2.875%	5/7/30	200	174
^{2.4} WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	23	America Movil SAB de CV	4.700%	7/21/32	250	241
^{2.4} WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	22	America Movil SAB de CV	6.375%	3/1/35	300	328
² World Omni Auto Receivables Trust Class A3 Series 2023-B	4.660%	5/15/28	50	49	America Movil SAB de CV	6.125%	11/15/37	150	160
² World Omni Auto Receivables Trust Class A4 Series 2023-B	4.680%	5/15/29	50	49	America Movil SAB de CV	6.125%	3/30/40	200	213
² World Omni Auto Receivables Trust Class A3 Series 2019-C	1.960%	12/16/24	2	2	America Movil SAB de CV	4.375%	7/16/42	250	220
² World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	11	11	America Movil SAB de CV	4.375%	4/22/49	200	174
² World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	19	19	AT&T Inc.	3.875%	1/15/26	400	387
² World Omni Auto Receivables Trust Class A3 Series 2021-A	0.300%	1/15/26	25	25	AT&T Inc.	5.539%	2/20/26	250	250
² World Omni Auto Receivables Trust Class A3 Series 2021-B	0.420%	6/15/26	55	53	AT&T Inc.	1.700%	3/25/26	500	456
² World Omni Auto Receivables Trust Class A3 Series 2021-C	0.440%	8/17/26	85	82	AT&T Inc.	3.800%	2/15/27	700	669
² World Omni Auto Receivables Trust Class A3 Series 2021-D	0.810%	10/15/26	100	96	AT&T Inc.	2.300%	6/1/27	450	405
² World Omni Auto Receivables Trust Class A3 Series 2022-A	1.660%	5/17/27	50	48	AT&T Inc.	1.650%	2/1/28	500	430
² World Omni Auto Receivables Trust Class A3 Series 2022-B	3.250%	7/15/27	75	72	AT&T Inc.	4.100%	2/15/28	402	385
² World Omni Auto Receivables Trust Class A3 Series 2022-C	3.660%	10/15/27	50	48	AT&T Inc.	4.350%	3/1/29	650	624
² World Omni Auto Receivables Trust Class A3 Series 2023-A	4.830%	5/15/28	75	74	AT&T Inc.	4.300%	2/15/30	460	437
² World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	10	AT&T Inc.	2.750%	6/1/31	450	380
² World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	23	AT&T Inc.	2.250%	2/1/32	600	477
² World Omni Auto Receivables Trust Class A4 Series 2023-A	4.660%	5/15/29	25	25	AT&T Inc.	2.550%	12/1/33	472	369
² World Omni Automobile Lease Securitization Trust Class A3 Series 2021-A	0.420%	8/15/24	32	32	AT&T Inc.	4.500%	5/15/35	200	184
² World Omni Automobile Lease Securitization Trust Class A3 Series 2023-A	5.070%	9/15/26	50	50	AT&T Inc.	4.900%	8/15/37	300	281
					AT&T Inc.	4.850%	3/1/39	480	442
					AT&T Inc.	3.500%	6/1/41	500	384
					AT&T Inc.	4.300%	12/15/42	271	230
					AT&T Inc.	4.750%	5/15/46	723	639
					AT&T Inc.	5.150%	11/15/46	736	685
					AT&T Inc.	4.500%	3/9/48	400	338
					AT&T Inc.	3.650%	6/1/51	867	636
					AT&T Inc.	3.500%	9/15/53	1,764	1,249
					AT&T Inc.	3.550%	9/15/55	1,550	1,085
					AT&T Inc.	3.800%	12/1/57	968	700
					AT&T Inc.	3.650%	9/15/59	629	438
					AT&T Inc.	3.850%	6/1/60	416	302
					Baidu Inc.	3.075%	4/7/25	200	191
					Baidu Inc.	3.625%	7/6/27	200	188
					Baidu Inc.	3.425%	4/7/30	200	179
					Baidu Inc.	2.375%	8/23/31	200	163
					Bell Telephone Co. of Canada or Bell Canada	5.100%	5/11/33	1,000	988
					Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	100	69
					Booking Holdings Inc.	3.650%	3/15/25	100	97
					Booking Holdings Inc.	3.600%	6/1/26	225	217
					Booking Holdings Inc.	3.550%	3/15/28	100	94
					Booking Holdings Inc.	4.625%	4/13/30	300	293
					British Telecommunications plc	9.625%	12/15/30	516	633
					Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	850	834
					Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	230	211

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	2.250%	1/15/29	250	208	Comcast Corp.	3.375%	8/15/25	500	483
Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	225	215	Comcast Corp.	3.950%	10/15/25	625	609
Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	330	266	Comcast Corp.	3.150%	3/1/26	400	383
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	4/1/33	200	176	Comcast Corp.	2.350%	1/15/27	495	455
Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	175	171	Comcast Corp.	3.300%	2/1/27	400	380
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	350	298	Comcast Corp.	3.300%	4/1/27	150	142
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	3/1/42	250	167	Comcast Corp.	3.150%	2/15/28	325	303
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	450	424	Comcast Corp.	4.150%	10/15/28	950	921
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	450	372	Comcast Corp.	4.550%	1/15/29	200	196
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	400	342	Comcast Corp.	4.250%	10/15/30	350	337
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125%	7/1/49	275	216	Comcast Corp.	1.950%	1/15/31	500	409
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	650	489	Comcast Corp.	1.500%	2/15/31	500	398
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700%	4/1/51	400	254	Comcast Corp.	4.250%	1/15/33	275	261
Charter Communications Operating LLC / Charter Communications Operating Capital	3.900%	6/1/52	500	326	Comcast Corp.	4.800%	5/15/33	200	198
Charter Communications Operating LLC / Charter Communications Operating Capital	5.250%	4/1/53	300	242	Comcast Corp.	4.200%	8/15/34	175	163
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	71	Comcast Corp.	5.650%	6/15/35	1,065	1,116
Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	4/1/61	300	182	Comcast Corp.	4.400%	8/15/35	150	141
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	12/1/61	200	135	Comcast Corp.	3.200%	7/15/36	225	185
Charter Communications Operating LLC / Charter Communications Operating Capital	3.950%	6/30/62	250	154	Comcast Corp.	6.450%	3/15/37	175	192
Charter Communications Operating LLC / Charter Communications Operating Capital	5.500%	4/1/63	200	160	Comcast Corp.	4.600%	10/15/38	550	513
					Comcast Corp.	3.250%	11/1/39	250	198
					Comcast Corp.	3.750%	4/1/40	300	253
					Comcast Corp.	4.650%	7/15/42	370	341
					Comcast Corp.	3.400%	7/15/46	200	152
					Comcast Corp.	3.969%	11/1/47	1,086	902
					Comcast Corp.	4.000%	3/1/48	200	167
					Comcast Corp.	4.700%	10/15/48	38	36
					Comcast Corp.	3.999%	11/1/49	268	222
					Comcast Corp.	3.450%	2/1/50	400	305
					Comcast Corp.	2.800%	1/15/51	300	198
					Comcast Corp.	2.887%	11/1/51	882	592
					Comcast Corp.	5.350%	5/15/53	283	288
					Comcast Corp.	2.937%	11/1/56	853	556
					Comcast Corp.	4.950%	10/15/58	238	229
					Comcast Corp.	2.987%	11/1/63	847	537
					Comcast Corp.	5.500%	5/15/64	248	251
					Deutsche Telekom International Finance BV	8.750%	6/15/30	775	928
					Discovery Communications LLC	3.900%	11/15/24	150	146
					Discovery Communications LLC	3.950%	6/15/25	303	291
					Discovery Communications LLC	3.950%	3/20/28	400	372
					Discovery Communications LLC	5.000%	9/20/37	325	278
					Discovery Communications LLC	6.350%	6/1/40	150	146
					Discovery Communications LLC	5.200%	9/20/47	225	185
					Discovery Communications LLC	5.300%	5/15/49	75	62
					Discovery Communications LLC	4.650%	5/15/50	200	152
					Discovery Communications LLC	4.000%	9/15/55	269	178
					Electronic Arts Inc.	4.800%	3/1/26	100	99
					Expedia Group Inc.	5.000%	2/15/26	150	148
					Expedia Group Inc.	4.625%	8/1/27	150	146
					Expedia Group Inc.	3.250%	2/15/30	250	217
					Expedia Group Inc.	2.950%	3/15/31	81	69
					Fox Corp.	3.050%	4/7/25	100	96
					Fox Corp.	4.709%	1/25/29	375	365
					Fox Corp.	3.500%	4/8/30	150	135
					Fox Corp.	5.476%	1/25/39	250	234
					Fox Corp.	5.576%	1/25/49	325	304
					Grupo Televisa SAB	4.625%	1/30/26	100	97
					Grupo Televisa SAB	6.625%	1/15/40	125	130
					Grupo Televisa SAB	5.000%	5/13/45	225	194
					Grupo Televisa SAB	5.250%	5/24/49	200	180
					Interpublic Group of Cos. Inc.	4.200%	4/15/24	210	207
					Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	96
					Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	97
					Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	164
					Koninklijke KPN NV	8.375%	10/1/30	125	144
					Meta Platforms Inc.	3.500%	8/15/27	200	190
					Meta Platforms Inc.	4.600%	5/15/28	275	272
					Meta Platforms Inc.	4.800%	5/15/30	200	200
					Meta Platforms Inc.	3.850%	8/15/32	200	186
					Meta Platforms Inc.	4.950%	5/15/33	300	300

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Meta Platforms Inc.	4.450%	8/15/52	200	174	T-Mobile USA Inc.	2.625%	4/15/26	104	96
Meta Platforms Inc.	5.600%	5/15/53	442	454	T-Mobile USA Inc.	3.750%	4/15/27	800	758
Meta Platforms Inc.	4.650%	8/15/62	200	176	T-Mobile USA Inc.	5.375%	4/15/27	70	70
Meta Platforms Inc.	5.750%	5/15/63	310	320	T-Mobile USA Inc.	4.750%	2/1/28	200	194
NBCUniversal Media LLC	4.450%	1/15/43	225	202	T-Mobile USA Inc.	2.050%	2/15/28	250	217
Netflix Inc.	4.375%	11/15/26	245	239	T-Mobile USA Inc.	4.950%	3/15/28	70	69
Netflix Inc.	4.875%	4/15/28	409	405	T-Mobile USA Inc.	4.800%	7/15/28	200	196
Netflix Inc.	5.875%	11/15/28	230	238	T-Mobile USA Inc.	2.625%	2/15/29	140	122
Netflix Inc.	6.375%	5/15/29	85	90	T-Mobile USA Inc.	2.400%	3/15/29	100	86
5 Netflix Inc.	5.375%	11/15/29	147	147	T-Mobile USA Inc.	3.375%	4/15/29	110	99
5 Netflix Inc.	4.875%	6/15/30	125	123	T-Mobile USA Inc.	3.875%	4/15/30	1,520	1,401
Omnicom Group Inc.	2.450%	4/30/30	150	126	T-Mobile USA Inc.	2.550%	2/15/31	900	748
Omnicom Group Inc.	4.200%	6/1/30	100	94	T-Mobile USA Inc.	2.875%	2/15/31	186	158
Omnicom Group Inc.	2.600%	8/1/31	200	166	T-Mobile USA Inc.	3.500%	4/15/31	395	348
Omnicom Group Inc. / Omnicom Capital Inc.	3.650%	11/1/24	150	146	T-Mobile USA Inc.	2.250%	11/15/31	500	400
Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	250	240	T-Mobile USA Inc.	2.700%	3/15/32	200	166
Orange SA	9.000%	3/1/31	550	676	T-Mobile USA Inc.	5.200%	1/15/33	300	298
Orange SA	5.375%	1/13/42	325	323	T-Mobile USA Inc.	5.050%	7/15/33	460	452
Orange SA	5.500%	2/6/44	200	203	T-Mobile USA Inc.	4.375%	4/15/40	400	354
Paramount Global Inc.	4.750%	5/15/25	134	131	T-Mobile USA Inc.	3.000%	2/15/41	155	113
Paramount Global Inc.	4.000%	1/15/26	400	381	T-Mobile USA Inc.	4.500%	4/15/50	600	515
Paramount Global Inc.	2.900%	1/15/27	279	251	T-Mobile USA Inc.	3.300%	2/15/51	1,000	702
Paramount Global Inc.	3.375%	2/15/28	100	89	T-Mobile USA Inc.	3.400%	10/15/52	575	410
Paramount Global Inc.	3.700%	6/1/28	100	89	T-Mobile USA Inc.	5.650%	1/15/53	158	160
Paramount Global Inc.	4.950%	1/15/31	250	226	T-Mobile USA Inc.	5.750%	1/15/54	221	227
Paramount Global Inc.	4.200%	5/19/32	200	168	T-Mobile USA Inc.	3.600%	11/15/60	200	140
Paramount Global Inc.	5.500%	5/15/33	75	69	TWDC Enterprises 18 Corp.	3.000%	2/13/26	300	286
Paramount Global Inc.	6.875%	4/30/36	240	233	TWDC Enterprises 18 Corp.	1.850%	7/30/26	170	155
Paramount Global Inc.	4.850%	7/1/42	225	167	TWDC Enterprises 18 Corp.	4.375%	8/16/41	75	68
Paramount Global Inc.	4.375%	3/15/43	256	181	TWDC Enterprises 18 Corp.	4.125%	12/1/41	205	180
Paramount Global Inc.	5.850%	9/1/43	225	192	TWDC Enterprises 18 Corp.	3.700%	12/1/42	125	103
Paramount Global Inc.	4.900%	8/15/44	100	74	TWDC Enterprises 18 Corp.	4.125%	6/1/44	200	176
Paramount Global Inc.	4.950%	5/19/50	250	187	TWDC Enterprises 18 Corp.	3.000%	7/30/46	300	216
Rogers Communications Inc.	3.625%	12/15/25	125	118	Verisign Inc.	2.700%	6/15/31	200	167
Rogers Communications Inc.	2.900%	11/15/26	100	92	Verizon Communications Inc.	3.376%	2/15/25	250	242
5 Rogers Communications Inc.	3.200%	3/15/27	200	186	Verizon Communications Inc.	0.850%	11/20/25	500	451
5 Rogers Communications Inc.	3.800%	3/15/32	400	350	Verizon Communications Inc.	1.450%	3/20/26	500	453
5 Rogers Communications Inc.	4.500%	3/15/42	200	166	Verizon Communications Inc.	2.625%	8/15/26	475	442
Rogers Communications Inc.	4.500%	3/15/43	265	220	Verizon Communications Inc.	4.125%	3/16/27	700	680
Rogers Communications Inc.	5.000%	3/15/44	190	168	Verizon Communications Inc.	3.000%	3/22/27	150	140
Rogers Communications Inc.	4.350%	5/1/49	250	199	Verizon Communications Inc.	2.100%	3/22/28	600	527
Rogers Communications Inc.	3.700%	11/15/49	150	107	Verizon Communications Inc.	4.329%	9/21/28	829	799
5 Rogers Communications Inc.	4.550%	3/15/52	400	323	Verizon Communications Inc.	4.016%	12/3/29	727	678
Sprint Capital Corp.	6.875%	11/15/28	250	265	Verizon Communications Inc.	3.150%	3/22/30	310	276
Sprint Capital Corp.	8.750%	3/15/32	448	541	Verizon Communications Inc.	1.680%	10/30/30	527	417
Sprint LLC	7.625%	2/15/25	245	250	Verizon Communications Inc.	1.750%	1/20/31	500	394
Take-Two Interactive Software Inc.	3.550%	4/14/25	200	193	Verizon Communications Inc.	2.550%	3/21/31	800	668
Take-Two Interactive Software Inc.	3.700%	4/14/27	200	189	Verizon Communications Inc.	2.355%	3/15/32	933	750
Telefonica Emisiones SA	4.103%	3/8/27	250	240	Verizon Communications Inc.	5.050%	5/9/33	177	175
Telefonica Emisiones SA	7.045%	6/20/36	475	519	Verizon Communications Inc.	4.500%	8/10/33	575	542
Telefonica Emisiones SA	4.665%	3/6/38	200	170	Verizon Communications Inc.	4.400%	11/1/34	325	300
Telefonica Emisiones SA	5.213%	3/8/47	550	479	Verizon Communications Inc.	4.272%	1/15/36	256	231
Telefonica Emisiones SA	4.895%	3/6/48	250	209	Verizon Communications Inc.	4.812%	3/15/39	350	327
Telefonica Europe BV	8.250%	9/15/30	250	289	Verizon Communications Inc.	2.650%	11/20/40	700	487
TELUS Corp.	2.800%	2/16/27	100	92	Verizon Communications Inc.	3.400%	3/22/41	600	463
TELUS Corp.	3.400%	5/13/32	100	86	Verizon Communications Inc.	2.850%	9/3/41	200	142
TELUS Corp.	4.300%	6/15/49	200	163	Verizon Communications Inc.	4.750%	11/1/41	200	184
Tencent Music Entertainment Group	2.000%	9/3/30	200	158	Verizon Communications Inc.	4.125%	8/15/46	250	206
Time Warner Cable Enterprises LLC	8.375%	7/15/33	200	220	Verizon Communications Inc.	4.862%	8/21/46	639	586
Time Warner Cable LLC	6.550%	5/1/37	200	192	Verizon Communications Inc.	4.522%	9/15/48	176	155
Time Warner Cable LLC	7.300%	7/1/38	50	51	Verizon Communications Inc.	4.000%	3/22/50	250	203
Time Warner Cable LLC	6.750%	6/15/39	400	384	Verizon Communications Inc.	2.875%	11/20/50	500	326
Time Warner Cable LLC	5.875%	11/15/40	425	376	Verizon Communications Inc.	3.550%	3/22/51	900	672
Time Warner Cable LLC	5.500%	9/1/41	250	209	Verizon Communications Inc.	2.987%	10/30/56	900	572
Time Warner Cable LLC	4.500%	9/15/42	250	187	Verizon Communications Inc.	3.000%	11/20/60	500	313
T-Mobile USA Inc.	3.500%	4/15/25	600	577	Verizon Communications Inc.	3.700%	3/22/61	500	364
T-Mobile USA Inc.	1.500%	2/15/26	200	181	Vodafone Group plc	4.375%	5/30/28	103	101
T-Mobile USA Inc.	2.250%	2/15/26	339	312	Vodafone Group plc	7.875%	2/15/30	150	172
					Vodafone Group plc	6.250%	11/30/32	100	106
					Vodafone Group plc	6.150%	2/27/37	200	209
					Vodafone Group plc	4.375%	2/19/43	275	231

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Vodafone Group plc	4.875%	6/19/49	350	310		American Honda Finance Corp.	2.150%	9/10/24	125	120
Vodafone Group plc	4.250%	9/17/50	300	241		American Honda Finance Corp.	4.600%	4/17/25	200	198
Vodafone Group plc	5.625%	2/10/53	110	108		American Honda Finance Corp.	1.200%	7/8/25	200	184
Vodafone Group plc	5.125%	6/19/59	100	89		American Honda Finance Corp.	2.350%	1/8/27	100	92
Walt Disney Co.	3.350%	3/24/25	345	334		American Honda Finance Corp.	2.000%	3/24/28	100	88
Walt Disney Co.	3.700%	10/15/25	125	121		American Honda Finance Corp.	2.250%	1/12/29	100	87
Walt Disney Co.	1.750%	1/13/26	300	278		American Honda Finance Corp.	4.600%	4/17/30	200	196
Walt Disney Co.	2.200%	1/13/28	200	181		American Honda Finance Corp.	1.800%	1/13/31	300	243
Walt Disney Co.	2.000%	9/1/29	400	340	2	American University	3.672%	4/1/49	110	88
Walt Disney Co.	3.800%	3/22/30	240	227		Aptiv plc	4.350%	3/15/29	50	48
Walt Disney Co.	2.650%	1/13/31	700	609		Aptiv plc	4.400%	10/1/46	50	39
Walt Disney Co.	6.200%	12/15/34	400	441		Aptiv plc	5.400%	3/15/49	50	44
Walt Disney Co.	6.400%	12/15/35	149	168		Aptiv plc	3.100%	12/1/51	250	157
Walt Disney Co.	6.650%	11/15/37	200	232		Aptiv plc / Aptiv Corp.	3.250%	3/1/32	200	171
Walt Disney Co.	4.625%	3/23/40	75	72		Aptiv plc / Aptiv Corp.	4.150%	5/1/52	200	152
Walt Disney Co.	3.500%	5/13/40	400	330		AutoNation Inc.	3.500%	11/15/24	205	198
Walt Disney Co.	5.400%	10/1/43	100	102		AutoNation Inc.	4.500%	10/1/25	150	144
Walt Disney Co.	4.750%	9/15/44	175	166		AutoNation Inc.	3.800%	11/15/27	75	69
Walt Disney Co.	2.750%	9/1/49	275	186		AutoNation Inc.	3.850%	3/1/32	250	212
Walt Disney Co.	4.700%	3/23/50	395	378		AutoZone Inc.	3.250%	4/15/25	132	126
Walt Disney Co.	3.600%	1/13/51	400	318		AutoZone Inc.	3.750%	6/1/27	100	95
Walt Disney Co.	3.800%	5/13/60	300	241		AutoZone Inc.	3.750%	4/18/29	100	92
Warnermedia Holdings Inc.	3.638%	3/15/25	300	289		AutoZone Inc.	4.000%	4/15/30	250	232
Warnermedia Holdings Inc.	3.755%	3/15/27	800	746		AutoZone Inc.	1.650%	1/15/31	200	156
Warnermedia Holdings Inc.	4.054%	3/15/29	300	274		AutoZone Inc.	4.750%	8/1/32	200	193
Warnermedia Holdings Inc.	4.279%	3/15/32	1,000	886		Best Buy Co. Inc.	4.450%	10/1/28	200	194
Warnermedia Holdings Inc.	5.050%	3/15/42	900	755		BorgWarner Inc.	3.375%	3/15/25	75	72
Warnermedia Holdings Inc.	5.141%	3/15/52	1,400	1,142		BorgWarner Inc.	2.650%	7/1/27	200	182
Warnermedia Holdings Inc.	5.391%	3/15/62	600	488		BorgWarner Inc.	4.375%	3/15/45	100	80
Weibo Corp.	3.500%	7/5/24	200	194		BorgWarner Inc.	0.850%	8/18/24	200	189
Weibo Corp.	3.375%	7/8/30	200	160		California Endowment	2.498%	4/1/51	50	32
WPP Finance 2010	3.750%	9/19/24	200	194		California Institute of Technology	4.321%	8/1/45	70	64
				95,860		California Institute of Technology	4.700%	11/1/11	50	44
Consumer Discretionary (1.6%)						California Institute of Technology	3.650%	9/1/19	100	68
Advance Auto Parts Inc.	3.900%	4/15/30	250	215		Claremont Mckenna College	3.775%	1/1/22	150	104
Alibaba Group Holding Ltd.	3.600%	11/28/24	400	387		Darden Restaurants Inc.	3.850%	5/1/27	200	191
Alibaba Group Holding Ltd.	3.400%	12/6/27	400	372		Darden Restaurants Inc.	4.550%	2/15/48	50	42
Alibaba Group Holding Ltd.	2.125%	2/9/31	300	244		Dick's Sporting Goods Inc.	3.150%	1/15/32	200	164
Alibaba Group Holding Ltd.	4.500%	11/28/34	280	258		Dick's Sporting Goods Inc.	4.100%	1/15/52	100	69
Alibaba Group Holding Ltd.	4.000%	12/6/37	200	167	2	DR Horton Inc.	2.500%	10/15/24	100	96
Alibaba Group Holding Ltd.	4.200%	12/6/47	225	177	2	Duke University	2.682%	10/1/44	100	74
Alibaba Group Holding Ltd.	3.150%	2/9/51	200	129	2	Duke University	2.757%	10/1/50	50	35
Alibaba Group Holding Ltd.	4.400%	12/6/57	100	79	2	Duke University	2.832%	10/1/55	125	87
Alibaba Group Holding Ltd.	3.250%	2/9/61	300	185		eBay Inc.	3.450%	8/1/24	125	122
Amazon.com Inc.	2.800%	8/22/24	250	243		eBay Inc.	1.900%	3/11/25	180	169
Amazon.com Inc.	3.800%	12/5/24	120	118		eBay Inc.	1.400%	5/10/26	200	181
Amazon.com Inc.	3.000%	4/13/25	200	193		eBay Inc.	3.600%	6/5/27	300	284
Amazon.com Inc.	0.800%	6/3/25	285	263		eBay Inc.	2.700%	3/11/30	200	172
Amazon.com Inc.	5.200%	12/3/25	225	226		eBay Inc.	2.600%	5/10/31	200	167
Amazon.com Inc.	1.000%	5/12/26	600	540		eBay Inc.	4.000%	7/15/42	200	159
Amazon.com Inc.	3.300%	4/13/27	600	572		eBay Inc.	3.650%	5/10/51	200	147
Amazon.com Inc.	1.200%	6/3/27	285	250		Emory University	2.143%	9/1/30	150	126
Amazon.com Inc.	3.150%	8/22/27	725	682		Emory University	2.969%	9/1/50	50	36
Amazon.com Inc.	4.550%	12/1/27	500	497		Ford Foundation	2.415%	6/1/50	60	40
Amazon.com Inc.	1.650%	5/12/28	500	437		Ford Foundation	2.815%	6/1/70	150	94
Amazon.com Inc.	3.450%	4/13/29	400	377		Fortune Brands Innovations Inc.	4.000%	6/15/25	233	225
Amazon.com Inc.	1.500%	6/3/30	405	333		Fortune Brands Innovations Inc.	3.250%	9/15/29	50	44
Amazon.com Inc.	2.100%	5/12/31	500	420		General Motors Co.	6.125%	10/1/25	600	604
Amazon.com Inc.	3.600%	4/13/32	500	466		General Motors Co.	6.800%	10/1/27	100	104
Amazon.com Inc.	4.700%	12/1/32	500	504		General Motors Co.	5.600%	10/15/32	200	194
Amazon.com Inc.	4.800%	12/5/34	225	230		General Motors Co.	5.000%	4/1/35	165	150
Amazon.com Inc.	3.875%	8/22/37	600	548		General Motors Co.	6.600%	4/1/36	250	257
Amazon.com Inc.	2.875%	5/12/41	500	386		General Motors Co.	5.150%	4/1/38	225	201
Amazon.com Inc.	4.050%	8/22/47	600	538		General Motors Co.	6.250%	10/2/43	210	206
Amazon.com Inc.	2.500%	6/3/50	800	531		General Motors Co.	5.200%	4/1/45	230	196
Amazon.com Inc.	3.100%	5/12/51	700	522		General Motors Co.	5.400%	4/1/48	200	173
Amazon.com Inc.	3.950%	4/13/52	400	348		General Motors Co.	5.950%	4/1/49	175	163
Amazon.com Inc.	2.700%	6/3/60	400	257		General Motors Financial Co. Inc.	1.200%	10/15/24	200	188
Amazon.com Inc.	3.250%	5/12/61	200	145		General Motors Financial Co. Inc.	3.500%	11/7/24	200	193
Amazon.com Inc.	4.100%	4/13/62	400	345		General Motors Financial Co. Inc.	2.900%	2/26/25	958	910
American Honda Finance Corp.	0.550%	7/12/24	500	475		General Motors Financial Co. Inc.	3.800%	4/7/25	250	241

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
General Motors Financial Co. Inc.	4.350%	4/9/25	325	317	Lowe's Cos. Inc.	4.800%	4/1/26	200	198
General Motors Financial Co. Inc.	2.750%	6/20/25	150	141	Lowe's Cos. Inc.	2.500%	4/15/26	250	234
General Motors Financial Co. Inc.	5.250%	3/1/26	150	148	Lowe's Cos. Inc.	3.100%	5/3/27	350	327
General Motors Financial Co. Inc.	5.400%	4/6/26	200	198	Lowe's Cos. Inc.	1.300%	4/15/28	260	220
General Motors Financial Co. Inc.	1.500%	6/10/26	200	177	Lowe's Cos. Inc.	1.700%	9/15/28	200	170
General Motors Financial Co. Inc.	4.350%	1/17/27	325	312	Lowe's Cos. Inc.	6.500%	3/15/29	67	72
General Motors Financial Co. Inc.	5.000%	4/9/27	250	243	Lowe's Cos. Inc.	3.650%	4/5/29	300	278
General Motors Financial Co. Inc.	2.700%	8/20/27	500	443	Lowe's Cos. Inc.	4.500%	4/15/30	250	243
General Motors Financial Co. Inc.	2.400%	4/10/28	200	172	Lowe's Cos. Inc.	1.700%	10/15/30	300	240
General Motors Financial Co. Inc.	2.400%	10/15/28	200	170	Lowe's Cos. Inc.	2.625%	4/1/31	500	422
General Motors Financial Co. Inc.	4.300%	4/6/29	500	459	Lowe's Cos. Inc.	3.750%	4/1/32	500	452
General Motors Financial Co. Inc.	3.600%	6/21/30	700	606	Lowe's Cos. Inc.	5.000%	4/15/33	250	247
General Motors Financial Co. Inc.	2.350%	1/8/31	300	235	Lowe's Cos. Inc.	5.150%	7/1/33	200	200
General Motors Financial Co. Inc.	2.700%	6/10/31	200	159	Lowe's Cos. Inc.	2.800%	9/15/41	200	141
General Motors Financial Co. Inc.	6.400%	1/9/33	100	102	Lowe's Cos. Inc.	4.250%	9/15/44	28	22
George Washington University	4.126%	9/15/48	150	129	Lowe's Cos. Inc.	3.700%	4/15/46	250	191
Georgetown University	4.315%	4/1/49	68	60	Lowe's Cos. Inc.	4.050%	5/3/47	300	241
Georgetown University	2.943%	4/1/50	100	68	Lowe's Cos. Inc.	3.000%	10/15/50	500	328
Georgetown University	5.215%	10/1/18	59	54	Lowe's Cos. Inc.	4.250%	4/1/52	300	245
Harley-Davidson Inc.	3.500%	7/28/25	100	96	Lowe's Cos. Inc.	5.625%	4/15/53	200	200
Harley-Davidson Inc.	4.625%	7/28/45	125	95	Lowe's Cos. Inc.	5.750%	7/1/53	200	203
Hasbro Inc.	3.900%	11/19/29	350	317	Lowe's Cos. Inc.	4.450%	4/1/62	250	201
Hasbro Inc.	6.350%	3/15/40	125	128	Lowe's Cos. Inc.	5.800%	9/15/62	200	198
Hasbro Inc.	5.100%	5/15/44	50	44	Lowe's Cos. Inc.	5.850%	4/1/63	200	199
Home Depot Inc.	2.700%	4/15/25	200	192	Magna International Inc.	4.150%	10/1/25	100	97
Home Depot Inc.	2.500%	4/15/27	395	367	Magna International Inc.	2.450%	6/15/30	100	85
Home Depot Inc.	2.800%	9/14/27	200	186	Marriott International Inc.	3.750%	3/15/25	175	169
Home Depot Inc.	2.950%	6/15/29	600	546	Marriott International Inc.	3.750%	10/1/25	65	62
Home Depot Inc.	2.700%	4/15/30	445	395	Marriott International Inc.	3.125%	6/15/26	1,083	1,017
Home Depot Inc.	1.375%	3/15/31	500	395	Marriott International Inc.	4.000%	4/15/28	50	47
Home Depot Inc.	1.875%	9/15/31	200	163	Marriott International Inc.	4.625%	6/15/30	200	191
Home Depot Inc.	3.250%	4/15/32	200	180	Marriott International Inc.	2.850%	4/15/31	300	252
Home Depot Inc.	4.500%	9/15/32	200	198	Masco Corp.	3.500%	11/15/27	100	94
Home Depot Inc.	5.875%	12/16/36	825	899	Masco Corp.	1.500%	2/15/28	200	170
Home Depot Inc.	3.300%	4/15/40	295	240	Masco Corp.	7.750%	8/1/29	24	26
Home Depot Inc.	5.950%	4/1/41	175	193	Masco Corp.	2.000%	2/15/31	100	79
Home Depot Inc.	4.200%	4/1/43	200	179	Masco Corp.	4.500%	5/15/47	100	81
Home Depot Inc.	4.875%	2/15/44	300	292	2 Massachusetts Institute of Technology	3.959%	7/1/38	125	115
Home Depot Inc.	4.400%	3/15/45	100	91	Massachusetts Institute of Technology	2.989%	7/1/50	85	63
Home Depot Inc.	4.250%	4/1/46	330	293	Massachusetts Institute of Technology	3.067%	4/1/52	100	75
Home Depot Inc.	3.900%	6/15/47	250	212	Massachusetts Institute of Technology	5.600%	7/1/11	130	147
Home Depot Inc.	4.500%	12/6/48	225	209	Massachusetts Institute of Technology	4.678%	7/1/14	125	117
Home Depot Inc.	3.350%	4/15/50	375	286	Massachusetts Institute of Technology	3.885%	7/1/16	100	77
Home Depot Inc.	2.375%	3/15/51	200	124	McDonald's Corp.	3.300%	7/1/25	497	479
Home Depot Inc.	2.750%	9/15/51	300	202	McDonald's Corp.	3.700%	1/30/26	300	290
Home Depot Inc.	3.625%	4/15/52	500	398	McDonald's Corp.	3.500%	3/1/27	200	191
Home Depot Inc.	4.950%	9/15/52	250	248	McDonald's Corp.	3.500%	7/1/27	315	300
Honda Motor Co. Ltd.	2.534%	3/10/27	200	184	McDonald's Corp.	3.800%	4/1/28	350	335
Honda Motor Co. Ltd.	2.967%	3/10/32	200	177	McDonald's Corp.	2.625%	9/1/29	200	177
Howard University	5.209%	10/1/52	50	41	McDonald's Corp.	2.125%	3/1/30	200	170
Hyatt Hotels Corp.	1.800%	10/1/24	200	191	McDonald's Corp.	3.600%	7/1/30	200	186
Hyatt Hotels Corp.	4.850%	3/15/26	200	196	McDonald's Corp.	4.700%	12/9/35	200	194
Hyatt Hotels Corp.	4.375%	9/15/28	75	71	McDonald's Corp.	6.300%	10/15/37	150	165
Hyatt Hotels Corp.	5.750%	4/23/30	200	201	McDonald's Corp.	6.300%	3/1/38	100	110
JD.com Inc.	3.875%	4/29/26	200	191	McDonald's Corp.	5.700%	2/1/39	100	103
JD.com Inc.	3.375%	1/14/30	200	179	McDonald's Corp.	3.700%	2/15/42	25	20
2 Johns Hopkins University	4.083%	7/1/53	75	66	McDonald's Corp.	3.625%	5/1/43	100	80
Johns Hopkins University	4.705%	7/1/32	75	75	McDonald's Corp.	4.600%	5/26/45	210	191
Lear Corp.	3.800%	9/15/27	41	38	McDonald's Corp.	4.875%	12/9/45	300	287
Lear Corp.	4.250%	5/15/29	150	141	McDonald's Corp.	4.450%	3/1/47	250	225
Lear Corp.	3.500%	5/30/30	100	88	McDonald's Corp.	4.450%	9/1/48	150	135
Lear Corp.	5.250%	5/15/49	125	109	McDonald's Corp.	3.625%	9/1/49	200	158
Leggett & Platt Inc.	3.800%	11/15/24	100	97	McDonald's Corp.	4.200%	4/1/50	200	173
Leggett & Platt Inc.	3.500%	11/15/27	125	115	MCD Holdings Inc.	2.500%	1/15/31	100	79
Leggett & Platt Inc.	4.400%	3/15/29	75	71	MCD Holdings Inc.	6.000%	1/15/43	100	90
Leggett & Platt Inc.	3.500%	11/15/51	200	145					
Leland Stanford Junior University	3.647%	5/1/48	200	171					
Lennar Corp.	5.250%	6/1/26	200	198					
Lowe's Cos. Inc.	3.125%	9/15/24	100	97					
Lowe's Cos. Inc.	4.400%	9/8/25	150	147					
Lowe's Cos. Inc.	3.375%	9/15/25	200	192					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Mercedes-Benz Finance North America LLC	8.500%	1/18/31	250	311	Trustees of the University of Pennsylvania	2.396%	10/1/50	200	130
Mohawk Industries Inc.	3.625%	5/15/30	125	113	Trustees of the University of Pennsylvania	4.674%	9/1/12	50	45
NIKE Inc.	2.400%	3/27/25	225	215	2 University of Chicago	2.547%	4/1/50	100	68
NIKE Inc.	2.375%	11/1/26	200	186	University of Chicago	3.000%	10/1/52	50	36
NIKE Inc.	2.750%	3/27/27	200	188	2 University of Chicago	4.003%	10/1/53	100	88
NIKE Inc.	2.850%	3/27/30	200	181	University of Miami	4.063%	4/1/52	100	85
NIKE Inc.	3.625%	5/1/43	125	105	2 University of Notre Dame du Lac	3.438%	2/15/45	100	81
NIKE Inc.	3.875%	11/1/45	225	197	University of Notre Dame du Lac	3.394%	2/15/48	125	102
NIKE Inc.	3.375%	3/27/50	300	243	2 University of Southern California	3.028%	10/1/39	100	80
2 Northwestern University	4.643%	12/1/44	75	73	2 University of Southern California	3.841%	10/1/47	100	86
2 Northwestern University	2.640%	12/1/50	50	35	University of Southern California	2.945%	10/1/51	200	142
2 Northwestern University	3.662%	12/1/57	75	62	University of Southern California	5.250%	10/1/11	100	100
NVR Inc.	3.000%	5/15/30	200	173	VF Corp.	2.400%	4/23/25	200	188
O'Reilly Automotive Inc.	3.600%	9/1/27	325	308	VF Corp.	2.950%	4/23/30	200	165
O'Reilly Automotive Inc.	1.750%	3/15/31	500	394	Washington University	3.524%	4/15/54	100	80
President and Fellows of Harvard College	4.875%	10/15/40	225	227	Washington University	4.349%	4/15/22	50	41
President and Fellows of Harvard College	3.150%	7/15/46	100	77	Whirlpool Corp.	3.700%	5/1/25	75	73
President and Fellows of Harvard College	3.745%	11/15/52	100	86	Whirlpool Corp.	4.750%	2/26/29	150	146
PulteGroup Inc.	5.500%	3/1/26	200	199	Whirlpool Corp.	5.500%	3/1/33	100	100
PulteGroup Inc.	6.375%	5/15/33	300	312	Whirlpool Corp.	4.500%	6/1/46	100	81
Ralph Lauren Corp.	3.750%	9/15/25	50	48	2 Whirlpool Corp.	4.600%	5/15/50	75	62
Ralph Lauren Corp.	2.950%	6/15/30	200	176	William Marsh Rice University	3.574%	5/15/45	150	126
Rockefeller Foundation	2.492%	10/1/50	250	163	Yale University	0.873%	4/15/25	100	93
Ross Stores Inc.	4.600%	4/15/25	200	196	Yale University	1.482%	4/15/30	100	83
Ross Stores Inc.	1.875%	4/15/31	200	157	Yale University	2.402%	4/15/50	100	66
Starbucks Corp.	2.450%	6/15/26	200	186					65,375
Starbucks Corp.	3.500%	3/1/28	100	94	Consumer Staples (1.8%)				
Starbucks Corp.	4.000%	11/15/28	200	192	Ahold Finance USA LLC	6.875%	5/1/29	100	107
Starbucks Corp.	3.550%	8/15/29	200	187	Altria Group Inc.	2.350%	5/6/25	150	141
Starbucks Corp.	2.250%	3/12/30	450	381	Altria Group Inc.	5.800%	2/14/39	120	117
Starbucks Corp.	2.550%	11/15/30	550	469	Altria Group Inc.	3.400%	2/4/41	500	350
Starbucks Corp.	4.300%	6/15/45	50	44	Altria Group Inc.	4.250%	8/9/42	275	215
Starbucks Corp.	3.750%	12/1/47	125	99	Altria Group Inc.	4.500%	5/2/43	125	100
Starbucks Corp.	4.500%	11/15/48	200	179	Altria Group Inc.	5.375%	1/31/44	350	329
Starbucks Corp.	3.350%	3/12/50	100	73	Altria Group Inc.	3.875%	9/16/46	425	298
Starbucks Corp.	3.500%	11/15/50	300	228	Altria Group Inc.	5.950%	2/14/49	155	147
Tapestry Inc.	4.125%	7/15/27	23	22	Altria Group Inc.	3.700%	2/4/51	750	503
Tapestry Inc.	3.050%	3/15/32	200	160	Altria Group Inc.	6.200%	2/14/59	70	68
TJX Cos. Inc.	2.250%	9/15/26	350	323	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	1,045	1,012
Toll Brothers Finance Corp.	4.350%	2/15/28	250	235	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	1,195	1,164
Toyota Motor Corp.	2.358%	7/2/24	100	97	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	1,630	1,557
Toyota Motor Corp.	1.339%	3/25/26	500	454	Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	100	97
Toyota Motor Corp.	2.760%	7/2/29	100	90	Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	450	413
Toyota Motor Credit Corp.	0.625%	9/13/24	200	189	Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	475	452
Toyota Motor Credit Corp.	4.400%	9/20/24	200	198	Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	500	484
Toyota Motor Credit Corp.	1.450%	1/13/25	200	189	Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	465	463
Toyota Motor Credit Corp.	1.800%	2/13/25	250	237	Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	1,000	931
Toyota Motor Credit Corp.	3.400%	4/14/25	125	121	Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	275	255
Toyota Motor Credit Corp.	4.450%	5/18/26	144	142	Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	150	196
Toyota Motor Credit Corp.	1.125%	6/18/26	200	179	Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	125	129
Toyota Motor Credit Corp.	3.200%	1/11/27	200	189	Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	325	317
Toyota Motor Credit Corp.	1.900%	1/13/27	80	72	Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	605	562
Toyota Motor Credit Corp.	1.150%	8/13/27	500	432	Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	601	542
Toyota Motor Credit Corp.	4.550%	9/20/27	250	247	Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	600	632
Toyota Motor Credit Corp.	3.050%	1/11/28	100	93	Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	150	139
Toyota Motor Credit Corp.	1.900%	4/6/28	200	176					
Toyota Motor Credit Corp.	3.650%	1/8/29	530	499					
Toyota Motor Credit Corp.	2.150%	2/13/30	150	129					
Toyota Motor Credit Corp.	3.375%	4/1/30	400	368					
Toyota Motor Credit Corp.	4.550%	5/17/30	101	98					
Toyota Motor Credit Corp.	1.900%	9/12/31	200	161					
Tractor Supply Co.	1.750%	11/1/30	200	159					
Trustees of Boston College	3.129%	7/1/52	100	74					
2 Trustees of Boston University	4.061%	10/1/48	50	44					
Trustees of Princeton University	5.700%	3/1/39	150	166					
Trustees of Princeton University	2.516%	7/1/50	150	103					
Trustees of Princeton University	4.201%	3/1/52	100	93					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	175	162	Costco Wholesale Corp.	1.600%	4/20/30	1,900	1,582
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	155	169	Costco Wholesale Corp.	1.750%	4/20/32	200	162
Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	187	170	Delhaize America LLC	9.000%	4/15/31	100	120
Archer-Daniels-Midland Co.	2.500%	8/11/26	200	188	Diageo Capital plc	2.125%	10/24/24	200	191
Archer-Daniels-Midland Co.	5.935%	10/1/32	80	86	Diageo Capital plc	1.375%	9/29/25	200	184
Archer-Daniels-Midland Co.	5.375%	9/15/35	95	99	Diageo Capital plc	5.300%	10/24/27	250	254
Archer-Daniels-Midland Co.	3.750%	9/15/47	50	41	Diageo Capital plc	2.000%	4/29/30	200	169
Archer-Daniels-Midland Co.	4.500%	3/15/49	125	116	Diageo Capital plc	2.125%	4/29/32	200	163
Archer-Daniels-Midland Co.	2.700%	9/15/51	200	134	Diageo Capital plc	5.875%	9/30/36	50	54
BAT Capital Corp.	3.222%	8/15/24	650	631	Diageo Capital plc	3.875%	4/29/43	250	212
BAT Capital Corp.	4.700%	4/2/27	330	320	Dollar General Corp.	4.150%	11/1/25	105	102
BAT Capital Corp.	3.557%	8/15/27	875	806	Dollar General Corp.	3.875%	4/15/27	150	143
BAT Capital Corp.	2.259%	3/25/28	500	429	Dollar General Corp.	4.125%	5/1/28	150	143
BAT Capital Corp.	2.726%	3/25/31	500	398	Dollar General Corp.	5.200%	7/5/28	200	198
BAT Capital Corp.	7.750%	10/19/32	100	110	Dollar General Corp.	3.500%	4/3/30	100	90
BAT Capital Corp.	4.390%	8/15/37	525	420	Dollar General Corp.	5.450%	7/5/33	200	198
BAT Capital Corp.	4.540%	8/15/47	575	424	Dollar General Corp.	4.125%	4/3/50	350	274
BAT Capital Corp.	4.758%	9/6/49	250	189	Dollar Tree Inc.	4.000%	5/15/25	200	194
BAT Capital Corp.	3.984%	9/25/50	300	202	Dollar Tree Inc.	4.200%	5/15/28	300	284
Brown-Forman Corp.	3.500%	4/15/25	81	78	Estee Lauder Cos. Inc.	3.150%	3/15/27	367	349
Brown-Forman Corp.	4.750%	4/15/33	200	201	Estee Lauder Cos. Inc.	2.375%	12/1/29	125	108
Brown-Forman Corp.	4.500%	7/15/45	100	93	Estee Lauder Cos. Inc.	4.650%	5/15/33	200	197
Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	189	Estee Lauder Cos. Inc.	6.000%	5/15/37	75	82
Bunge Ltd. Finance Corp.	2.750%	5/14/31	350	294	Estee Lauder Cos. Inc.	4.375%	6/15/45	100	89
Campbell Soup Co.	3.950%	3/15/25	200	195	Estee Lauder Cos. Inc.	4.150%	3/15/47	100	88
Campbell Soup Co.	3.300%	3/19/25	125	120	Estee Lauder Cos. Inc.	3.125%	12/1/49	125	91
Campbell Soup Co.	4.150%	3/15/28	175	168	Flowers Foods Inc.	3.500%	10/1/26	75	70
Campbell Soup Co.	4.800%	3/15/48	135	122	Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	87
Campbell Soup Co.	3.125%	4/24/50	100	69	Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	200	153
Church & Dwight Co. Inc.	3.150%	8/1/27	100	94	General Mills Inc.	4.200%	4/17/28	225	219
Church & Dwight Co. Inc.	3.950%	8/1/47	75	62	General Mills Inc.	2.875%	4/15/30	150	133
Clorox Co.	3.100%	10/1/27	50	46	General Mills Inc.	2.250%	10/14/31	250	205
Clorox Co.	3.900%	5/15/28	50	48	General Mills Inc.	4.950%	3/29/33	200	198
Clorox Co.	1.800%	5/15/30	50	41	Haleon US Capital LLC	3.375%	3/24/27	250	234
Coca-Cola Co.	1.750%	9/6/24	100	97	Haleon US Capital LLC	3.375%	3/24/29	250	227
Coca-Cola Co.	3.375%	3/25/27	200	193	Haleon US Capital LLC	3.625%	3/24/32	1,000	897
Coca-Cola Co.	2.900%	5/25/27	559	529	Hershey Co.	2.050%	11/15/24	55	53
Coca-Cola Co.	1.000%	3/15/28	500	430	Hershey Co.	3.200%	8/21/25	65	63
Coca-Cola Co.	2.125%	9/6/29	125	110	Hershey Co.	2.300%	8/15/26	100	93
Coca-Cola Co.	3.450%	3/25/30	250	236	Hershey Co.	2.450%	11/15/29	130	114
Coca-Cola Co.	1.375%	3/15/31	500	401	Hershey Co.	3.125%	11/15/49	150	111
Coca-Cola Co.	4.125%	3/25/40	100	93	Hormel Foods Corp.	1.800%	6/11/30	200	167
Coca-Cola Co.	2.500%	6/1/40	200	151	Hormel Foods Corp.	3.050%	6/3/51	200	142
Coca-Cola Co.	2.875%	5/5/41	500	396	Ingredion Inc.	3.200%	10/1/26	100	93
Coca-Cola Co.	4.200%	3/25/50	175	166	Ingredion Inc.	2.900%	6/1/30	175	151
Coca-Cola Co.	2.600%	6/1/50	300	210	J M Smucker Co.	3.500%	3/15/25	175	169
Coca-Cola Co.	2.750%	6/1/60	325	224	J M Smucker Co.	3.375%	12/15/27	150	140
Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	121	J M Smucker Co.	2.375%	3/15/30	100	85
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	200	177	J M Smucker Co.	2.125%	3/15/32	100	80
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	150	150	J M Smucker Co.	4.250%	3/15/35	100	91
Colgate-Palmolive Co.	3.100%	8/15/27	250	238	J M Smucker Co.	4.375%	3/15/45	125	108
Colgate-Palmolive Co.	4.000%	8/15/45	150	136	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc.	5.500%	1/15/30	500	479
Conagra Brands Inc.	4.600%	11/1/25	150	147	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc.	5.750%	4/1/33	500	471
Conagra Brands Inc.	7.000%	10/1/28	75	80	JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	4.375%	2/2/52	400	282
Conagra Brands Inc.	8.250%	9/15/30	50	58	JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	6.500%	12/1/52	200	189
Conagra Brands Inc.	5.300%	11/1/38	100	96	Kellogg Co.	3.250%	4/1/26	125	119
Constellation Brands Inc.	4.750%	11/15/24	175	173	Kellogg Co.	3.400%	11/15/27	125	117
Constellation Brands Inc.	4.400%	11/15/25	100	98	Kellogg Co.	4.300%	5/15/28	100	97
Constellation Brands Inc.	3.700%	12/6/26	425	405	Kellogg Co.	7.450%	4/1/31	125	142
Constellation Brands Inc.	3.500%	5/9/27	150	142	Kenvue Inc.	5.050%	3/22/28	200	202
Constellation Brands Inc.	3.600%	2/15/28	175	164	Kenvue Inc.	4.900%	3/22/33	200	202
Constellation Brands Inc.	4.650%	11/15/28	75	74	Kenvue Inc.	5.100%	3/22/43	200	203
Constellation Brands Inc.	3.150%	8/1/29	225	203	Kenvue Inc.	5.050%	3/22/53	200	204
Constellation Brands Inc.	2.875%	5/1/30	356	309	Keurig Dr Pepper Inc.	4.417%	5/25/25	66	65
Constellation Brands Inc.	2.250%	8/1/31	200	164	Keurig Dr Pepper Inc.	3.400%	11/15/25	100	96
Constellation Brands Inc.	5.250%	11/15/48	225	216	Keurig Dr Pepper Inc.	2.550%	9/15/26	75	69
Constellation Brands Inc.	3.750%	5/1/50	125	98					
Costco Wholesale Corp.	3.000%	5/18/27	100	95					
Costco Wholesale Corp.	1.375%	6/20/27	250	221					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Keurig Dr Pepper Inc.	3.430%	6/15/27	100	94	PepsiCo Inc.	3.450%	10/6/46	300	248
Keurig Dr Pepper Inc.	3.950%	4/15/29	250	236	PepsiCo Inc.	4.000%	5/2/47	100	92
Keurig Dr Pepper Inc.	3.200%	5/1/30	150	135	PepsiCo Inc.	3.375%	7/29/49	240	195
Keurig Dr Pepper Inc.	2.250%	3/15/31	250	206	PepsiCo Inc.	2.875%	10/15/49	325	245
Keurig Dr Pepper Inc.	4.050%	4/15/32	250	232	PepsiCo Inc.	3.875%	3/19/60	150	130
Keurig Dr Pepper Inc.	4.500%	11/15/45	200	175	Philip Morris International Inc.	3.250%	11/10/24	250	243
Keurig Dr Pepper Inc.	4.420%	12/15/46	125	107	Philip Morris International Inc.	5.125%	11/15/24	200	199
Keurig Dr Pepper Inc.	3.800%	5/1/50	150	118	Philip Morris International Inc.	3.375%	8/11/25	150	144
Keurig Dr Pepper Inc.	4.500%	4/15/52	250	220	Philip Morris International Inc.	5.000%	11/17/25	200	199
Kimberly-Clark Corp.	3.050%	8/15/25	50	48	Philip Morris International Inc.	2.750%	2/25/26	305	287
Kimberly-Clark Corp.	2.750%	2/15/26	100	95	Philip Morris International Inc.	5.125%	11/17/27	200	201
Kimberly-Clark Corp.	1.050%	9/15/27	500	432	Philip Morris International Inc.	3.125%	3/2/28	100	92
Kimberly-Clark Corp.	3.950%	11/1/28	50	49	Philip Morris International Inc.	3.375%	8/15/29	250	226
Kimberly-Clark Corp.	3.200%	4/25/29	150	139	Philip Morris International Inc.	5.625%	11/17/29	200	204
Kimberly-Clark Corp.	3.100%	3/26/30	155	141	Philip Morris International Inc.	2.100%	5/1/30	150	124
Kimberly-Clark Corp.	2.000%	11/2/31	250	206	Philip Morris International Inc.	1.750%	11/1/30	500	396
Kimberly-Clark Corp.	6.625%	8/1/37	250	294	Philip Morris International Inc.	5.750%	11/17/32	700	717
Kimberly-Clark Corp.	5.300%	3/1/41	25	26	Philip Morris International Inc.	5.375%	2/15/33	200	200
Kimberly-Clark Corp.	3.200%	7/30/46	175	131	Philip Morris International Inc.	6.375%	5/16/38	200	219
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	37	Philip Morris International Inc.	4.375%	11/15/41	500	427
Kraft Heinz Foods Co.	3.000%	6/1/26	350	330	Philip Morris International Inc.	4.500%	3/20/42	125	108
Kraft Heinz Foods Co.	3.750%	4/1/30	200	186	Philip Morris International Inc.	3.875%	8/21/42	25	20
Kraft Heinz Foods Co.	4.250%	3/1/31	200	190	Pilgrim's Pride Corp.	3.500%	3/1/32	500	398
Kraft Heinz Foods Co.	6.875%	1/26/39	100	112	Procter & Gamble Co.	0.550%	10/29/25	300	272
Kraft Heinz Foods Co.	6.500%	2/9/40	250	270	Procter & Gamble Co.	2.800%	3/25/27	500	471
Kraft Heinz Foods Co.	5.200%	7/15/45	800	759	Procter & Gamble Co.	3.000%	3/25/30	500	463
Kraft Heinz Foods Co.	4.375%	6/1/46	450	383	Procter & Gamble Co.	1.200%	10/29/30	300	243
Kraft Heinz Foods Co.	4.875%	10/1/49	350	319	Procter & Gamble Co.	5.550%	3/5/37	150	167
Kraft Heinz Foods Co.	5.500%	6/1/50	250	248	Procter & Gamble Co.	3.550%	3/25/40	188	166
Kroger Co.	3.500%	2/1/26	160	153	Procter & Gamble Co.	3.500%	10/25/47	169	143
Kroger Co.	2.650%	10/15/26	140	130	Reynolds American Inc.	4.450%	6/12/25	525	510
Kroger Co.	3.700%	8/1/27	100	95	Reynolds American Inc.	5.700%	8/15/35	175	165
Kroger Co.	7.700%	6/1/29	50	56	Reynolds American Inc.	7.250%	6/15/37	100	105
Kroger Co.	8.000%	9/15/29	125	142	Reynolds American Inc.	6.150%	9/15/43	75	72
Kroger Co.	2.200%	5/1/30	100	83	Reynolds American Inc.	5.850%	8/15/45	450	401
Kroger Co.	7.500%	4/1/31	100	114	Sysco Corp.	3.750%	10/1/25	75	73
Kroger Co.	5.400%	7/15/40	50	48	Sysco Corp.	3.300%	7/15/26	250	236
Kroger Co.	5.000%	4/15/42	125	114	Sysco Corp.	3.250%	7/15/27	175	164
Kroger Co.	5.150%	8/1/43	100	92	Sysco Corp.	2.400%	2/15/30	100	85
Kroger Co.	4.450%	2/1/47	150	131	Sysco Corp.	5.950%	4/1/30	166	174
Kroger Co.	4.650%	1/15/48	225	198	Sysco Corp.	6.600%	4/1/40	175	189
Kroger Co.	3.950%	1/15/50	175	140	Sysco Corp.	4.500%	4/1/46	200	170
McCormick & Co. Inc.	3.150%	8/15/24	150	146	Sysco Corp.	4.450%	3/15/48	100	85
McCormick & Co. Inc.	3.400%	8/15/27	150	140	Sysco Corp.	6.600%	4/1/50	250	285
McCormick & Co. Inc.	2.500%	4/15/30	250	212	Sysco Corp.	3.150%	12/14/51	250	173
Mead Johnson Nutrition Co.	4.125%	11/15/25	355	346	Target Corp.	3.500%	7/1/24	325	319
Mead Johnson Nutrition Co.	5.900%	11/1/39	100	105	Target Corp.	2.250%	4/15/25	200	191
Mead Johnson Nutrition Co.	4.600%	6/1/44	150	135	Target Corp.	2.500%	4/15/26	175	166
Molson Coors Beverage Co.	3.000%	7/15/26	375	350	Target Corp.	1.950%	1/15/27	100	92
Molson Coors Beverage Co.	5.000%	5/1/42	200	186	Target Corp.	3.375%	4/15/29	200	187
Molson Coors Beverage Co.	4.200%	7/15/46	375	309	Target Corp.	2.650%	9/15/30	250	218
Mondelez International Inc.	1.500%	5/4/25	100	93	Target Corp.	4.500%	9/15/32	200	195
Mondelez International Inc.	2.625%	3/17/27	200	185	Target Corp.	6.500%	10/15/37	103	117
Mondelez International Inc.	2.750%	4/13/30	115	101	Target Corp.	7.000%	1/15/38	125	151
Mondelez International Inc.	1.875%	10/15/32	500	389	Target Corp.	3.900%	11/15/47	300	253
Mondelez International Inc.	2.625%	9/4/50	250	162	Target Corp.	4.800%	1/15/53	250	239
PepsiCo Inc.	2.250%	3/19/25	265	253	Tyson Foods Inc.	3.950%	8/15/24	600	589
PepsiCo Inc.	2.750%	4/30/25	200	191	Tyson Foods Inc.	4.000%	3/1/26	100	97
PepsiCo Inc.	3.500%	7/17/25	452	440	Tyson Foods Inc.	3.550%	6/2/27	275	259
PepsiCo Inc.	2.375%	10/6/26	225	211	Tyson Foods Inc.	4.350%	3/1/29	280	267
PepsiCo Inc.	2.625%	3/19/27	100	93	Tyson Foods Inc.	5.150%	8/15/44	200	182
PepsiCo Inc.	3.000%	10/15/27	325	306	Tyson Foods Inc.	5.100%	9/28/48	275	250
PepsiCo Inc.	4.450%	5/15/28	200	200	Unilever Capital Corp.	3.375%	3/22/25	100	97
PepsiCo Inc.	2.625%	7/29/29	200	180	Unilever Capital Corp.	3.100%	7/30/25	225	216
PepsiCo Inc.	2.750%	3/19/30	345	311	Unilever Capital Corp.	2.000%	7/28/26	125	115
PepsiCo Inc.	1.625%	5/1/30	200	166	Unilever Capital Corp.	1.375%	9/14/30	300	241
PepsiCo Inc.	1.400%	2/25/31	200	161	Unilever Capital Corp.	1.750%	8/12/31	500	404
PepsiCo Inc.	3.500%	3/19/40	175	148	Unilever Capital Corp.	5.900%	11/15/32	200	219
PepsiCo Inc.	2.625%	10/21/41	200	151	Walgreens Boots Alliance Inc.	3.800%	11/18/24	375	365
PepsiCo Inc.	3.600%	8/13/42	100	85	Walgreens Boots Alliance Inc.	3.450%	6/1/26	325	305
PepsiCo Inc.	4.450%	4/14/46	300	289	Walgreens Boots Alliance Inc.	4.800%	11/18/44	275	228

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Walmart Inc.	2.850%	7/8/24	275	268		Cenovus Energy Inc.	6.750%	11/15/39	134	141
Walmart Inc.	2.650%	12/15/24	200	193		Cenovus Energy Inc.	5.400%	6/15/47	200	181
Walmart Inc.	3.550%	6/26/25	309	301		Cenovus Energy Inc.	3.750%	2/15/52	150	106
Walmart Inc.	3.900%	9/9/25	225	220		Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	225	224
Walmart Inc.	4.000%	4/15/26	100	98		Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	525	516
Walmart Inc.	3.050%	7/8/26	250	239		Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	300	272
Walmart Inc.	1.050%	9/17/26	100	89		Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	100	79
Walmart Inc.	3.900%	4/15/28	200	195		Cheniere Energy Inc.	4.625%	10/15/28	252	236
Walmart Inc.	3.700%	6/26/28	450	435		Cheniere Energy Partners LP	4.500%	10/1/29	275	253
Walmart Inc.	3.250%	7/8/29	300	281		Cheniere Energy Partners LP	4.000%	3/1/31	346	305
Walmart Inc.	2.375%	9/24/29	175	155		Cheniere Energy Partners LP	3.250%	1/31/32	350	289
Walmart Inc.	1.800%	9/22/31	100	83		Cheniere Energy Partners LP	5.950%	6/30/33	95	95
Walmart Inc.	4.150%	9/9/32	250	246		Chevron Corp.	1.554%	5/11/25	300	281
Walmart Inc.	4.100%	4/15/33	250	243		Chevron Corp.	2.236%	5/11/30	500	436
Walmart Inc.	5.250%	9/1/35	192	205		Chevron USA Inc.	1.018%	8/12/27	500	435
Walmart Inc.	6.200%	4/15/38	315	363		Chevron USA Inc.	3.850%	1/15/28	100	98
Walmart Inc.	3.950%	6/28/38	275	254		Chevron USA Inc.	3.250%	10/15/29	200	185
Walmart Inc.	5.000%	10/25/40	100	102		Chevron USA Inc.	5.250%	11/15/43	175	178
Walmart Inc.	4.000%	4/11/43	274	245		Chevron USA Inc.	2.343%	8/12/50	200	128
Walmart Inc.	3.625%	12/15/47	265	224		CNOOC Finance 2013 Ltd.	4.250%	5/9/43	400	356
Walmart Inc.	4.050%	6/29/48	375	347		CNOOC Finance 2013 Ltd.	3.300%	9/30/49	200	146
Walmart Inc.	2.650%	9/22/51	200	142		CNOOC Finance 2015 USA LLC	4.375%	5/2/28	200	196
Walmart Inc.	4.500%	9/9/52	200	195		CNOOC Petroleum North America ULC	5.875%	3/10/35	200	211
Walmart Inc.	4.500%	4/15/53	250	244		CNOOC Petroleum North America ULC	6.400%	5/15/37	225	250
				73,089		CNOOC Petroleum North America ULC	6.400%	5/15/37	225	250
Energy (1.9%)						Columbia Pipeline Group Inc.	4.500%	6/1/25	300	294
Apache Corp.	4.375%	10/15/28	16	15		Columbia Pipeline Group Inc.	5.800%	6/1/45	100	99
Apache Corp.	4.250%	1/15/30	45	40		ConocoPhillips	4.300%	8/15/28	46	45
Apache Corp.	6.000%	1/15/37	77	69		ConocoPhillips	2.400%	2/15/31	300	248
Apache Corp.	5.100%	9/1/40	197	161		ConocoPhillips	5.900%	5/15/38	450	478
Apache Corp.	5.250%	2/1/42	42	33		ConocoPhillips	6.500%	2/1/39	100	115
Apache Corp.	4.750%	4/15/43	75	55		ConocoPhillips	4.875%	10/1/47	100	95
Apache Corp.	5.350%	7/1/49	68	53		ConocoPhillips Co.	6.950%	4/15/29	262	289
Baker Hughes Holdings LLC	5.125%	9/15/40	175	170		ConocoPhillips Co.	3.758%	3/15/42	88	74
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	2.061%	12/15/26	200	180		ConocoPhillips Co.	4.300%	11/15/44	275	243
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	200	185		ConocoPhillips Co.	5.300%	5/15/53	178	181
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	250	223		ConocoPhillips Co.	4.025%	3/15/62	300	245
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	275	223		Continental Resources Inc.	4.375%	1/15/28	200	188
Boardwalk Pipelines LP	4.950%	12/15/24	150	147		Continental Resources Inc.	4.900%	6/1/44	50	39
Boardwalk Pipelines LP	5.950%	6/1/26	200	202		Coterra Energy Inc.	3.900%	5/15/27	200	189
Boardwalk Pipelines LP	4.450%	7/15/27	100	95		DCP Midstream Operating LP	5.625%	7/15/27	75	75
BP Capital Markets America Inc.	3.410%	2/11/26	100	96		DCP Midstream Operating LP	3.250%	2/15/32	181	153
BP Capital Markets America Inc.	3.119%	5/4/26	550	524		Devon Energy Corp.	5.250%	9/15/24	200	198
BP Capital Markets America Inc.	3.017%	1/16/27	400	377		Devon Energy Corp.	5.850%	12/15/25	100	101
BP Capital Markets America Inc.	4.234%	11/6/28	225	219		Devon Energy Corp.	5.250%	10/15/27	100	99
BP Capital Markets America Inc.	3.633%	4/6/30	350	326		Devon Energy Corp.	5.875%	6/15/28	130	130
BP Capital Markets America Inc.	2.721%	1/12/32	200	170		Devon Energy Corp.	4.500%	1/15/30	130	122
BP Capital Markets America Inc.	4.812%	2/13/33	400	395		Devon Energy Corp.	7.875%	9/30/31	160	181
BP Capital Markets America Inc.	4.893%	9/11/33	250	248		Devon Energy Corp.	7.950%	4/15/32	163	187
BP Capital Markets America Inc.	3.060%	6/17/41	300	228		Devon Energy Corp.	5.000%	6/15/45	150	130
BP Capital Markets America Inc.	3.000%	2/24/50	450	314		Diamondback Energy Inc.	3.250%	12/1/26	100	94
BP Capital Markets America Inc.	2.772%	11/10/50	300	199		Diamondback Energy Inc.	3.500%	12/1/29	200	180
BP Capital Markets America Inc.	2.939%	6/4/51	500	342		Diamondback Energy Inc.	3.125%	3/24/31	200	171
BP Capital Markets America Inc.	3.001%	3/17/52	300	207		Diamondback Energy Inc.	4.400%	3/24/51	200	159
BP Capital Markets America Inc.	3.379%	2/8/61	400	285		Diamondback Energy Inc.	4.250%	3/15/52	100	77
BP Capital Markets plc	3.279%	9/19/27	200	189		Diamondback Energy Inc.	6.250%	3/15/53	200	203
Burlington Resources LLC	7.400%	12/1/31	175	202		Eastern Gas Transmission & Storage Inc.	3.600%	12/15/24	66	64
Canadian Natural Resources Ltd.	3.850%	6/1/27	500	472		Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	100	87
Canadian Natural Resources Ltd.	2.950%	7/15/30	100	86		Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	200	168
Canadian Natural Resources Ltd.	6.450%	6/30/33	125	129		Enbridge Energy Partners LP	5.875%	10/15/25	150	151
Canadian Natural Resources Ltd.	5.850%	2/1/35	100	97		Enbridge Energy Partners LP	7.500%	4/15/38	150	169
Canadian Natural Resources Ltd.	6.250%	3/15/38	300	306		Enbridge Energy Partners LP	5.500%	9/15/40	125	118
Canadian Natural Resources Ltd.	4.950%	6/1/47	140	125		Enbridge Inc.	2.500%	1/15/25	100	95
Cenovus Energy Inc.	4.250%	4/15/27	100	96		Enbridge Inc.	1.600%	10/4/26	200	178
Cenovus Energy Inc.	2.650%	1/15/32	100	81						
Cenovus Energy Inc.	5.250%	6/15/37	200	184						
Cenovus Energy Inc.	6.800%	9/15/37	50	52						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enbridge Inc.	3.700%	7/15/27	150	142	Exxon Mobil Corp.	3.043%	3/1/26	300	287
Enbridge Inc.	3.125%	11/15/29	200	177	Exxon Mobil Corp.	2.275%	8/16/26	600	557
Enbridge Inc.	5.700%	3/8/33	350	355	Exxon Mobil Corp.	2.440%	8/16/29	250	222
Enbridge Inc.	2.500%	8/1/33	200	157	Exxon Mobil Corp.	2.610%	10/15/30	650	571
Enbridge Inc.	4.500%	6/10/44	100	83	Exxon Mobil Corp.	2.995%	8/16/39	100	79
Enbridge Inc.	4.000%	11/15/49	100	77	Exxon Mobil Corp.	4.227%	3/19/40	400	369
Enbridge Inc.	3.400%	8/1/51	200	140	Exxon Mobil Corp.	3.567%	3/6/45	235	191
Energy Transfer LP	4.050%	3/15/25	700	681	Exxon Mobil Corp.	4.114%	3/1/46	200	176
Energy Transfer LP	4.750%	1/15/26	500	489	Exxon Mobil Corp.	4.327%	3/19/50	825	749
Energy Transfer LP	4.400%	3/15/27	150	144	Exxon Mobil Corp.	3.452%	4/15/51	500	390
Energy Transfer LP	5.500%	6/1/27	300	299	Halliburton Co.	3.800%	11/15/25	8	8
Energy Transfer LP	5.550%	2/15/28	200	200	Halliburton Co.	2.920%	3/1/30	200	176
Energy Transfer LP	4.950%	5/15/28	200	194	Halliburton Co.	6.700%	9/15/38	345	378
Energy Transfer LP	5.250%	4/15/29	425	415	Halliburton Co.	4.500%	11/15/41	100	85
Energy Transfer LP	3.750%	5/15/30	250	226	Halliburton Co.	5.000%	11/15/45	500	453
Energy Transfer LP	5.750%	2/15/33	200	201	Helmerich & Payne Inc.	2.900%	9/29/31	100	81
Energy Transfer LP	6.625%	10/15/36	150	154	Hess Corp.	3.500%	7/15/24	100	98
Energy Transfer LP	5.800%	6/15/38	150	143	Hess Corp.	4.300%	4/1/27	250	240
Energy Transfer LP	6.050%	6/1/41	100	96	Hess Corp.	7.125%	3/15/33	100	109
Energy Transfer LP	6.500%	2/1/42	275	278	Hess Corp.	5.600%	2/15/41	450	431
Energy Transfer LP	4.950%	1/15/43	175	145	HF Sinclair Corp.	5.875%	4/1/26	200	201
Energy Transfer LP	5.300%	4/1/44	300	259	Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	49
Energy Transfer LP	5.000%	5/15/44	100	84	Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	257
Energy Transfer LP	5.350%	5/15/45	100	87	Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	54
Energy Transfer LP	6.125%	12/15/45	200	191	Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	204
Energy Transfer LP	5.300%	4/15/47	200	174	Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	254
Energy Transfer LP	5.400%	10/1/47	275	243	Kinder Morgan Energy Partners LP	5.625%	9/1/41	50	46
Energy Transfer LP	6.250%	4/15/49	320	313	Kinder Morgan Energy Partners LP	4.700%	11/1/42	475	395
Energy Transfer LP	5.000%	5/15/50	500	422	Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	65
Energy Transfer Operating LP	6.000%	6/15/48	300	285	Kinder Morgan Inc.	4.300%	6/1/25	300	293
Enterprise Products Operating LLC	3.750%	2/15/25	150	146	Kinder Morgan Inc.	1.750%	11/15/26	200	177
Enterprise Products Operating LLC	5.050%	1/10/26	200	200	Kinder Morgan Inc.	4.300%	3/1/28	200	191
Enterprise Products Operating LLC	3.700%	2/15/26	150	145	Kinder Morgan Inc.	7.800%	8/1/31	290	327
Enterprise Products Operating LLC	3.950%	2/15/27	100	97	Kinder Morgan Inc.	7.750%	1/15/32	265	299
Enterprise Products Operating LLC	3.125%	7/31/29	200	179	Kinder Morgan Inc.	5.200%	6/1/33	350	339
Enterprise Products Operating LLC	2.800%	1/31/30	300	263	Kinder Morgan Inc.	5.300%	12/1/34	175	169
Enterprise Products Operating LLC	6.875%	3/1/33	175	197	Kinder Morgan Inc.	5.550%	6/1/45	200	184
Enterprise Products Operating LLC	7.550%	4/15/38	150	173	Kinder Morgan Inc.	5.050%	2/15/46	350	300
Enterprise Products Operating LLC	6.125%	10/15/39	300	319	Kinder Morgan Inc.	3.600%	2/15/51	200	138
Enterprise Products Operating LLC	5.950%	2/1/41	175	183	Magellan Midstream Partners LP	3.250%	6/1/30	200	176
Enterprise Products Operating LLC	4.450%	2/15/43	300	264	Magellan Midstream Partners LP	5.150%	10/15/43	125	106
Enterprise Products Operating LLC	4.850%	3/15/44	520	479	Magellan Midstream Partners LP	4.250%	9/15/46	200	148
Enterprise Products Operating LLC	4.900%	5/15/46	425	392	Magellan Midstream Partners LP	4.200%	10/3/47	150	111
Enterprise Products Operating LLC	4.250%	2/15/48	300	254	Magellan Midstream Partners LP	4.850%	2/1/49	100	81
Enterprise Products Operating LLC	4.200%	1/31/50	350	293	Marathon Oil Corp.	4.400%	7/15/27	200	191
Enterprise Products Operating LLC	3.200%	2/15/52	300	211	Marathon Oil Corp.	6.800%	3/15/32	400	414
Enterprise Products Operating LLC	3.300%	2/15/53	200	143	Marathon Petroleum Corp.	4.700%	5/1/25	300	294
Enterprise Products Operating LLC	3.950%	1/31/60	200	154	Marathon Petroleum Corp.	5.125%	12/15/26	200	198
Enterprise Products Operating LLC	5.250%	8/16/77	100	87	Marathon Petroleum Corp.	6.500%	3/1/41	300	309
Enterprise Products Operating LLC	5.375%	2/15/78	200	166	Marathon Petroleum Corp.	4.500%	4/1/48	260	206
EOG Resources Inc.	4.150%	1/15/26	150	147	MPLX LP	4.875%	12/1/24	400	394
EOG Resources Inc.	4.375%	4/15/30	200	196	MPLX LP	4.875%	6/1/25	283	278
EOG Resources Inc.	4.950%	4/15/50	200	198	MPLX LP	4.125%	3/1/27	300	287
EQT Corp.	6.125%	2/1/25	56	56	MPLX LP	4.250%	12/1/27	400	381
EQT Corp.	3.125%	5/15/26	150	138	MPLX LP	4.000%	3/15/28	400	377
EQT Corp.	3.900%	10/1/27	200	186	MPLX LP	2.650%	8/15/30	500	419
EQT Corp.	5.700%	4/1/28	200	198	MPLX LP	4.950%	9/1/32	149	142
EQT Corp.	5.000%	1/15/29	200	188	MPLX LP	5.000%	3/1/33	200	192
EQT Corp.	7.000%	2/1/30	200	209	MPLX LP	4.500%	4/15/38	400	345
Equinor ASA	3.250%	11/10/24	150	146	MPLX LP	5.500%	2/15/49	455	415
Equinor ASA	1.750%	1/22/26	479	442	MPLX LP	4.950%	3/14/52	200	170
Equinor ASA	7.250%	9/23/27	250	273	MPLX LP	5.650%	3/1/53	200	187
Equinor ASA	3.625%	9/10/28	175	167	NOV Inc.	3.600%	12/1/29	200	178
Equinor ASA	2.375%	5/22/30	400	348	NOV Inc.	3.950%	12/1/42	125	92
Equinor ASA	5.100%	8/17/40	125	125	Occidental Petroleum Corp.	5.875%	9/1/25	107	107
Equinor ASA	4.250%	11/23/41	175	157	Occidental Petroleum Corp.	5.500%	12/1/25	80	79
Equinor ASA	3.950%	5/15/43	125	107	Occidental Petroleum Corp.	5.550%	3/15/26	150	148
Equinor ASA	4.800%	11/8/43	175	167	Occidental Petroleum Corp.	8.500%	7/15/27	86	93
Equinor ASA	3.250%	11/18/49	225	169	Occidental Petroleum Corp.	6.375%	9/1/28	97	99
Equinor ASA	3.700%	4/6/50	405	330	Occidental Petroleum Corp.	8.875%	7/15/30	176	202
Exxon Mobil Corp.	2.992%	3/19/25	950	916	Occidental Petroleum Corp.	6.625%	9/1/30	255	265

5

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Occidental Petroleum Corp.	6.125%	1/1/31	196	199	Shell International Finance BV	4.125%	5/11/35	300	279
Occidental Petroleum Corp.	7.500%	5/1/31	153	167	Shell International Finance BV	6.375%	12/15/38	475	532
Occidental Petroleum Corp.	7.875%	9/15/31	85	95	Shell International Finance BV	5.500%	3/25/40	175	183
Occidental Petroleum Corp.	6.450%	9/15/36	301	310	Shell International Finance BV	2.875%	11/26/41	200	149
Occidental Petroleum Corp.	7.950%	6/15/39	43	49	Shell International Finance BV	4.550%	8/12/43	300	278
Occidental Petroleum Corp.	6.200%	3/15/40	128	127	Shell International Finance BV	4.375%	5/11/45	430	387
Occidental Petroleum Corp.	6.600%	3/15/46	196	202	Shell International Finance BV	4.000%	5/10/46	700	596
Occidental Petroleum Corp.	4.400%	4/15/46	75	59	Shell International Finance BV	3.125%	11/7/49	500	364
Occidental Petroleum Corp.	4.200%	3/15/48	53	40	Shell International Finance BV	3.000%	11/26/51	200	142
ONEOK Inc.	2.750%	9/1/24	100	97	Spectra Energy Partners LP	3.500%	3/15/25	138	133
ONEOK Inc.	2.200%	9/15/25	425	393	Spectra Energy Partners LP	3.375%	10/15/26	205	193
ONEOK Inc.	4.550%	7/15/28	200	190	Spectra Energy Partners LP	4.500%	3/15/45	325	268
ONEOK Inc.	4.350%	3/15/29	100	93	Suncor Energy Inc.	5.950%	12/1/34	125	125
ONEOK Inc.	3.400%	9/1/29	245	214	Suncor Energy Inc.	6.800%	5/15/38	225	239
ONEOK Inc.	3.100%	3/15/30	200	172	Suncor Energy Inc.	6.500%	6/15/38	300	312
ONEOK Inc.	4.950%	7/13/47	200	165	Suncor Energy Inc.	4.000%	11/15/47	100	77
ONEOK Inc.	4.450%	9/1/49	150	114	Suncor Energy Inc.	3.750%	3/4/51	200	147
ONEOK Inc.	4.500%	3/15/50	100	76	Targa Resources Corp.	4.200%	2/1/33	200	177
ONEOK Inc.	7.150%	1/15/51	150	157	Targa Resources Corp.	6.125%	3/15/33	100	102
ONEOK Partners LP	6.650%	10/1/36	300	308	Targa Resources Corp.	4.950%	4/15/52	200	165
ONEOK Partners LP	6.125%	2/1/41	150	145	Targa Resources Corp.	6.500%	2/15/53	200	205
Ovintiv Exploration Inc.	5.375%	1/1/26	100	99	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.500%	7/15/27	100	100
Ovintiv Inc.	5.650%	5/15/28	100	98	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	5.000%	1/15/28	100	96
Ovintiv Inc.	7.375%	11/1/31	50	54	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.875%	1/15/29	100	102
Ovintiv Inc.	6.250%	7/15/33	100	99	Targa Resources Partners LP / Targa Resources Partners Finance Corp.	4.000%	1/15/32	200	173
Ovintiv Inc.	6.500%	8/15/34	150	151	TC PipeLines LP	3.900%	5/25/27	50	48
Ovintiv Inc.	6.625%	8/15/37	200	197	Total Capital International SA	3.386%	6/29/60	200	147
Ovintiv Inc.	6.500%	2/1/38	100	98	TotalEnergies Capital International SA	2.434%	1/10/25	175	168
Ovintiv Inc.	7.100%	7/15/53	75	77	TotalEnergies Capital International SA	3.461%	7/12/49	200	156
2 Petroleos Mexicanos	2.378%	4/15/25	10	10	TotalEnergies Capital International SA	3.127%	5/29/50	100	73
Phillips 66	3.850%	4/9/25	300	292	TransCanada PipeLines Ltd.	1.000%	10/12/24	200	188
Phillips 66 Co.	2.450%	12/15/24	50	48	TransCanada PipeLines Ltd.	4.250%	5/15/28	250	239
Phillips 66 Co.	3.605%	2/15/25	250	241	TransCanada PipeLines Ltd.	4.100%	4/15/30	400	372
Phillips 66 Co.	4.950%	12/1/27	200	198	TransCanada PipeLines Ltd.	2.500%	10/12/31	200	162
Phillips 66 Co.	3.750%	3/1/28	50	47	TransCanada PipeLines Ltd.	4.625%	3/1/34	300	275
Phillips 66 Co.	3.150%	12/15/29	100	87	TransCanada PipeLines Ltd.	5.600%	3/31/34	150	148
Phillips 66 Co.	2.150%	12/15/30	100	82	TransCanada PipeLines Ltd.	5.850%	3/15/36	300	299
Phillips 66 Co.	4.650%	11/15/34	300	284	TransCanada PipeLines Ltd.	4.750%	5/15/38	300	268
Phillips 66 Co.	4.875%	11/15/44	500	461	TransCanada PipeLines Ltd.	6.100%	6/1/40	200	205
Phillips 66 Co.	4.680%	2/15/45	245	209	TransCanada PipeLines Ltd.	4.875%	5/15/48	300	269
Phillips 66 Co.	3.300%	3/15/52	200	138	Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	94
Pioneer Natural Resources Co.	1.900%	8/15/30	300	243	Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	200	178
Pioneer Natural Resources Co.	2.150%	1/15/31	200	164	Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	85
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	200	194	Valero Energy Corp.	4.350%	6/1/28	137	131
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	97	Valero Energy Corp.	7.500%	4/15/32	400	452
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	275	242	Valero Energy Corp.	6.625%	6/15/37	300	322
Plains All American Pipeline LP / PAA Finance Corp.	3.800%	9/15/30	200	178	Valero Energy Corp.	4.900%	3/15/45	150	133
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	100	101	Valero Energy Corp.	3.650%	12/1/51	100	70
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	156	Valero Energy Partners LP	4.500%	3/15/28	75	72
Plains All American Pipeline LP / PAA Finance Corp.	4.900%	2/15/45	50	40	Western Midstream Operating LP	3.350%	2/1/25	200	191
Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	399	Western Midstream Operating LP	4.750%	8/15/28	54	51
Sabine Pass Liquefaction LLC	5.875%	6/30/26	450	454	Western Midstream Operating LP	4.300%	2/1/30	205	185
Sabine Pass Liquefaction LLC	5.000%	3/15/27	250	246	Western Midstream Operating LP	6.150%	4/1/33	132	133
Sabine Pass Liquefaction LLC	4.200%	3/15/28	300	285	Western Midstream Operating LP	5.300%	3/1/48	200	167
Sabine Pass Liquefaction LLC	4.500%	5/15/30	300	285					
5 Sabine Pass Liquefaction LLC	5.900%	9/15/37	150	151					
Schlumberger Investment SA	4.500%	5/15/28	100	98					
Schlumberger Investment SA	2.650%	6/26/30	300	263					
Schlumberger Investment SA	4.850%	5/15/33	100	99					
Shell International Finance BV	3.250%	5/11/25	200	193					
Shell International Finance BV	2.875%	5/10/26	500	476					
Shell International Finance BV	2.500%	9/12/26	600	559					
Shell International Finance BV	3.875%	11/13/28	100	97					
Shell International Finance BV	2.375%	11/7/29	550	482					
Shell International Finance BV	2.750%	4/6/30	200	179					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Western Midstream Operating LP	5.500%	2/1/50	300	249	Allstate Corp.	3.850%	8/10/49	100	78
Williams Cos. Inc.	3.900%	1/15/25	681	662	Allstate Corp.	6.500%	5/15/67	100	97
Williams Cos. Inc.	3.750%	6/15/27	300	283	Ally Financial Inc.	5.125%	9/30/24	135	132
Williams Cos. Inc.	3.500%	11/15/30	200	179	Ally Financial Inc.	2.200%	11/2/28	450	360
Williams Cos. Inc.	2.600%	3/15/31	200	166	Ally Financial Inc.	6.992%	6/13/29	200	198
Williams Cos. Inc.	4.650%	8/15/32	200	189	Ally Financial Inc.	8.000%	11/1/31	400	415
Williams Cos. Inc.	5.650%	3/15/33	200	203	American Express Co.	3.000%	10/30/24	200	193
Williams Cos. Inc.	6.300%	4/15/40	100	105	American Express Co.	3.625%	12/5/24	241	234
Williams Cos. Inc.	5.800%	11/15/43	100	97	American Express Co.	2.250%	3/4/25	200	190
Williams Cos. Inc.	5.400%	3/4/44	400	369	American Express Co.	4.200%	11/6/25	150	146
Williams Cos. Inc.	5.750%	6/24/44	100	98	American Express Co.	4.900%	2/13/26	230	228
Williams Cos. Inc.	5.100%	9/15/45	200	180	American Express Co.	4.990%	5/1/26	200	198
Williams Cos. Inc.	4.850%	3/1/48	150	131	American Express Co.	3.125%	5/20/26	250	237
Williams Cos. Inc.	3.500%	10/15/51	200	138	American Express Co.	1.650%	11/4/26	525	467
Williams Cos. Inc.	5.300%	8/15/52	200	185	American Express Co.	2.550%	3/4/27	200	182
				78,686	American Express Co.	3.300%	5/3/27	350	327
Financials (7.6%)					American Express Co.	5.043%	5/1/34	192	188
ACE Capital Trust II	9.700%	4/1/30	50	60	American Express Co.	4.050%	12/3/42	67	58
Aegon NV	5.500%	4/11/48	200	191	American Financial Group Inc.	5.250%	4/2/30	150	147
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.650%	10/29/24	500	470	American Financial Group Inc.	4.500%	6/15/47	110	90
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	250	251	American International Group Inc.	3.900%	4/1/26	450	433
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	125	120	American International Group Inc.	4.200%	4/1/28	120	115
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.450%	10/29/26	750	670	American International Group Inc.	4.250%	3/15/29	30	28
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	300	275	American International Group Inc.	3.400%	6/30/30	120	106
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/15/27	500	476	American International Group Inc.	3.875%	1/15/35	100	86
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	300	276	American International Group Inc.	4.700%	7/10/35	45	40
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.750%	6/6/28	200	198	American International Group Inc.	6.250%	5/1/36	475	494
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000%	10/29/28	750	651	American International Group Inc.	4.500%	7/16/44	350	302
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/30/32	750	613	American International Group Inc.	4.750%	4/1/48	200	180
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.400%	10/29/33	500	403	American International Group Inc.	5.750%	4/1/48	125	121
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.850%	10/29/41	300	228	Ameriprise Financial Inc.	3.700%	10/15/24	187	182
Affiliated Managers Group Inc.	3.500%	8/1/25	125	118	Ameriprise Financial Inc.	3.000%	4/2/25	20	19
Affiliated Managers Group Inc.	3.300%	6/15/30	300	253	Ameriprise Financial Inc.	2.875%	9/15/26	100	93
Aflac Inc.	2.875%	10/15/26	75	69	Ameriprise Financial Inc.	5.150%	5/15/33	200	199
Aflac Inc.	3.600%	4/1/30	225	207	Aon Corp.	8.205%	1/1/27	25	25
Aflac Inc.	4.000%	10/15/46	50	40	Aon Corp.	4.500%	12/15/28	100	96
Aflac Inc.	4.750%	1/15/49	235	219	Aon Corp.	3.750%	5/2/29	90	83
Air Lease Corp.	4.250%	9/15/24	75	73	Aon Corp.	2.800%	5/15/30	405	351
Air Lease Corp.	2.300%	2/1/25	200	188	Aon Corp.	6.250%	9/30/40	100	106
Air Lease Corp.	3.250%	3/1/25	150	143	Aon Corp. / Aon Global Holdings plc	5.350%	2/28/33	225	227
Air Lease Corp.	3.375%	7/1/25	250	236	Aon Global Ltd.	3.875%	12/15/25	125	120
Air Lease Corp.	2.200%	1/15/27	200	177	Aon Global Ltd.	4.600%	6/14/44	175	152
Air Lease Corp.	3.625%	4/1/27	75	69	Aon Global Ltd.	4.750%	5/15/45	100	89
Air Lease Corp.	3.625%	12/1/27	200	183	Arch Capital Finance LLC	4.011%	12/15/26	100	95
Air Lease Corp.	2.100%	9/1/28	500	416	Arch Capital Finance LLC	5.031%	12/15/46	100	89
Air Lease Corp.	4.625%	10/1/28	100	94	Arch Capital Group Ltd.	7.350%	5/1/34	50	57
Air Lease Corp.	3.250%	10/1/29	100	87	Arch Capital Group Ltd.	3.635%	6/30/50	200	147
Air Lease Corp.	3.000%	2/1/30	225	188	Arch Capital Group US Inc.	5.144%	11/1/43	50	45
Air Lease Corp.	3.125%	12/1/30	750	625	Ares Capital Corp.	4.250%	3/1/25	105	100
Air Lease Corp.	2.875%	1/15/32	200	161	Ares Capital Corp.	3.250%	7/15/25	115	106
Aircastle Ltd.	4.250%	6/15/26	100	94	Ares Capital Corp.	2.150%	7/15/26	500	434
Alleghany Corp.	3.625%	5/15/30	100	93	Ares Capital Corp.	2.875%	6/15/27	224	194
Alleghany Corp.	4.900%	9/15/44	100	93	Arthur J Gallagher & Co.	5.500%	3/2/33	200	201
Alleghany Corp.	3.250%	8/15/51	250	179	Arthur J Gallagher & Co.	5.750%	3/2/53	200	201
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	72	Assurant Inc.	4.900%	3/27/28	100	96
Allstate Corp.	1.450%	12/15/30	100	78	Assurant Inc.	6.750%	2/15/34	9	9
Allstate Corp.	5.250%	3/30/33	200	199	Assured Guaranty US Holdings Inc.	5.000%	7/1/24	49	48
Allstate Corp.	5.550%	5/9/35	75	76	Athene Holding Ltd.	4.125%	1/12/28	200	182
Allstate Corp.	4.500%	6/15/43	125	107	Athene Holding Ltd.	6.150%	4/3/30	210	211
Allstate Corp.	4.200%	12/15/46	200	164	Athene Holding Ltd.	3.500%	1/15/31	500	412
					Athene Holding Ltd.	3.950%	5/25/51	5	3
					Australia & New Zealand Banking Group Ltd.	5.375%	7/3/25	200	200
					Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	250	241
					Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	250	249
					AXA SA	8.600%	12/15/30	112	135
					AXIS Specialty Finance LLC	3.900%	7/15/29	50	46
					AXIS Specialty Finance LLC	4.900%	1/15/40	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)
AXIS Specialty Finance plc	4.000%	12/6/27	550	517	Bank of Montreal	3.803%	12/15/32	500	441
Banco Santander SA	5.147%	8/18/25	200	197	Bank of New York Mellon	5.224%	11/21/25	250	249
Banco Santander SA	5.179%	11/19/25	250	243	Bank of New York Mellon Corp.	3.250%	9/11/24	150	146
Banco Santander SA	1.849%	3/25/26	1,000	895	Bank of New York Mellon Corp.	2.100%	10/24/24	225	215
Banco Santander SA	4.250%	4/11/27	600	568	Bank of New York Mellon Corp.	3.000%	2/24/25	547	526
Banco Santander SA	5.294%	8/18/27	200	196	Bank of New York Mellon Corp.	2.800%	5/4/26	576	541
Banco Santander SA	3.800%	2/23/28	200	184	Bank of New York Mellon Corp.	2.450%	8/17/26	408	376
Banco Santander SA	4.379%	4/12/28	200	188	Bank of New York Mellon Corp.	2.050%	1/26/27	120	108
Banco Santander SA	2.958%	3/25/31	600	496	Bank of New York Mellon Corp.	4.947%	4/26/27	200	197
Bank of America Corp.	3.093%	10/1/25	350	337	Bank of New York Mellon Corp.	3.250%	5/16/27	150	140
Bank of America Corp.	2.456%	10/22/25	300	286	Bank of New York Mellon Corp.	3.442%	2/7/28	150	141
Bank of America Corp.	1.530%	12/6/25	1,225	1,147	Bank of New York Mellon Corp.	5.802%	10/25/28	200	204
Bank of America Corp.	3.366%	1/23/26	300	288	Bank of New York Mellon Corp.	3.000%	10/30/28	200	179
Bank of America Corp.	2.015%	2/13/26	1,000	937	Bank of New York Mellon Corp.	4.543%	2/1/29	200	195
Bank of America Corp.	4.450%	3/3/26	475	462	Bank of New York Mellon Corp.	3.300%	8/23/29	100	90
Bank of America Corp.	3.384%	4/2/26	582	558	Bank of New York Mellon Corp.	2.500%	1/26/32	80	66
Bank of America Corp.	3.500%	4/19/26	320	307	Bank of New York Mellon Corp.	5.834%	10/25/33	200	208
Bank of America Corp.	1.319%	6/19/26	500	458	Bank of New York Mellon Corp.	4.706%	2/1/34	200	192
Bank of America Corp.	4.250%	10/22/26	725	700	Bank of New York Mellon Corp.	4.967%	4/26/34	1,200	1,172
Bank of America Corp.	1.197%	10/24/26	500	450	Bank of Nova Scotia	5.250%	12/6/24	200	198
Bank of America Corp.	5.080%	1/20/27	275	272	Bank of Nova Scotia	1.450%	1/10/25	200	188
Bank of America Corp.	3.559%	4/23/27	750	711	Bank of Nova Scotia	2.200%	2/3/25	1,875	1,773
Bank of America Corp.	1.734%	7/22/27	500	446	Bank of Nova Scotia	3.450%	4/11/25	200	193
Bank of America Corp.	3.248%	10/21/27	750	699	Bank of Nova Scotia	5.450%	6/12/25	200	199
Bank of America Corp.	4.183%	11/25/27	560	532	Bank of Nova Scotia	4.500%	12/16/25	300	289
Bank of America Corp.	3.824%	1/20/28	1,248	1,182	Bank of Nova Scotia	2.700%	8/3/26	100	93
Bank of America Corp.	2.551%	2/4/28	675	609	Bank of Nova Scotia	1.300%	9/15/26	500	440
Bank of America Corp.	3.705%	4/24/28	350	328	Bank of Nova Scotia	1.950%	2/2/27	200	178
Bank of America Corp.	3.593%	7/21/28	800	745	Bank of Nova Scotia	5.250%	6/12/28	200	199
Bank of America Corp.	6.204%	11/10/28	350	360	Bank of Nova Scotia	2.450%	2/2/32	200	163
Bank of America Corp.	3.419%	12/20/28	1,334	1,226	Bank of Nova Scotia	4.588%	5/4/37	200	172
Bank of America Corp.	3.970%	3/5/29	225	211	Barclays plc	3.650%	3/16/25	350	336
Bank of America Corp.	5.202%	4/25/29	450	445	Barclays plc	4.375%	1/12/26	300	288
Bank of America Corp.	2.087%	6/14/29	1,500	1,282	Barclays plc	2.852%	5/7/26	300	281
Bank of America Corp.	4.271%	7/23/29	575	545	Barclays plc	5.200%	5/12/26	610	589
Bank of America Corp.	3.974%	2/7/30	150	139	Barclays plc	5.304%	8/9/26	500	490
Bank of America Corp.	3.194%	7/23/30	1,125	993	Barclays plc	7.325%	11/2/26	375	384
Bank of America Corp.	2.884%	10/22/30	300	258	Barclays plc	5.829%	5/9/27	350	345
Bank of America Corp.	2.496%	2/13/31	750	628	Barclays plc	4.337%	1/10/28	200	188
Bank of America Corp.	2.592%	4/29/31	2,000	1,681	Barclays plc	4.836%	5/9/28	400	369
Bank of America Corp.	2.687%	4/22/32	500	414	Barclays plc	5.501%	8/9/28	325	317
Bank of America Corp.	2.572%	10/20/32	1,500	1,221	Barclays plc	7.385%	11/2/28	375	392
Bank of America Corp.	2.972%	2/4/33	925	770	Barclays plc	4.972%	5/16/29	500	473
Bank of America Corp.	5.015%	7/22/33	500	488	Barclays plc	5.088%	6/20/30	345	314
Bank of America Corp.	5.288%	4/25/34	450	446	Barclays plc	2.645%	6/24/31	400	321
Bank of America Corp.	6.110%	1/29/37	335	353	Barclays plc	5.746%	8/9/33	325	314
Bank of America Corp.	3.846%	3/8/37	570	487	Barclays plc	7.437%	11/2/33	1,125	1,217
Bank of America Corp.	4.244%	4/24/38	300	264	Barclays plc	7.119%	6/27/34	270	270
Bank of America Corp.	7.750%	5/14/38	240	286	Barclays plc	3.564%	9/23/35	250	198
Bank of America Corp.	4.078%	4/23/40	550	472	Barclays plc	5.250%	8/17/45	250	232
Bank of America Corp.	2.676%	6/19/41	1,000	702	Barclays plc	4.950%	1/10/47	200	177
Bank of America Corp.	5.875%	2/7/42	300	320	Berkshire Hathaway Finance Corp.	5.750%	1/15/40	140	155
Bank of America Corp.	3.311%	4/22/42	400	305	Berkshire Hathaway Finance Corp.	4.400%	5/15/42	195	186
Bank of America Corp.	5.000%	1/21/44	615	592	Berkshire Hathaway Finance Corp.	4.200%	8/15/48	750	676
Bank of America Corp.	4.875%	4/1/44	300	286	Berkshire Hathaway Finance Corp.	4.250%	1/15/49	180	164
Bank of America Corp.	4.750%	4/21/45	100	91	Berkshire Hathaway Finance Corp.	2.850%	10/15/50	725	505
Bank of America Corp.	4.443%	1/20/48	100	88	Berkshire Hathaway Finance Corp.	3.850%	3/15/52	534	442
Bank of America Corp.	4.330%	3/15/50	250	215	Berkshire Hathaway Inc.	3.125%	3/15/26	725	698
Bank of America Corp.	4.083%	3/20/51	1,500	1,241	BGC Partners Inc.	3.750%	10/1/24	105	99
Bank of America Corp.	2.831%	10/24/51	500	328	BlackRock Inc.	3.200%	3/15/27	100	95
Bank of America Corp.	3.483%	3/13/52	500	371	BlackRock Inc.	3.250%	4/30/29	90	84
Bank of America Corp.	2.972%	7/21/52	400	271	BlackRock Inc.	2.400%	4/30/30	380	329
Bank of America NA	6.000%	10/15/36	250	267	BlackRock Inc.	2.100%	2/25/32	600	484
Bank of Montreal	0.625%	7/9/24	200	190	BlackRock Inc.	4.750%	5/25/33	200	197
Bank of Montreal	5.200%	12/12/24	200	198	Blackstone Private Credit Fund	2.625%	12/15/26	300	256
Bank of Montreal	1.500%	1/10/25	200	188	Blackstone Private Credit Fund	3.250%	3/15/27	200	173
Bank of Montreal	1.850%	5/1/25	457	427	Blackstone Secured Lending Fund	2.750%	9/16/26	500	437
Bank of Montreal	3.700%	6/7/25	200	193	BNP Paribas SA	3.052%	1/13/31	50	43
Bank of Montreal	5.300%	6/5/26	200	200	BPCE SA	3.375%	12/2/26	250	233
Bank of Montreal	2.650%	3/8/27	200	183	Bighthouse Financial Inc.	4.700%	6/22/47	173	132
Bank of Montreal	5.203%	2/1/28	200	200	Brookfield Corp.	4.000%	1/15/25	157	152

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Brookfield Finance Inc.	4.250%	6/2/26	50	48	Citigroup Inc.	3.668%	7/24/28	900	843
Brookfield Finance Inc.	3.900%	1/25/28	125	116	Citigroup Inc.	4.125%	7/25/28	100	94
Brookfield Finance Inc.	4.850%	3/29/29	150	144	Citigroup Inc.	3.520%	10/27/28	580	539
Brookfield Finance Inc.	4.350%	4/15/30	205	190	Citigroup Inc.	3.980%	3/20/30	475	440
Brookfield Finance Inc.	4.700%	9/20/47	185	156	Citigroup Inc.	2.976%	11/5/30	300	261
Brookfield Finance LLC / Brookfield Finance Inc.	3.450%	4/15/50	125	83	Citigroup Inc.	2.666%	1/29/31	500	423
Brown & Brown Inc.	4.200%	9/15/24	75	73	Citigroup Inc.	4.412%	3/31/31	750	706
Brown & Brown Inc.	4.500%	3/15/29	75	71	Citigroup Inc.	2.572%	6/3/31	500	417
Brown & Brown Inc.	2.375%	3/15/31	500	403	Citigroup Inc.	6.625%	6/15/32	100	106
Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	114	Citigroup Inc.	2.520%	11/3/32	475	383
Canadian Imperial Bank of Commerce	3.300%	4/7/25	200	192	Citigroup Inc.	3.057%	1/25/33	230	192
Canadian Imperial Bank of Commerce	1.250%	6/22/26	275	244	Citigroup Inc.	3.785%	3/17/33	600	530
Canadian Imperial Bank of Commerce	3.450%	4/7/27	200	188	Citigroup Inc.	4.910%	5/24/33	220	213
Canadian Imperial Bank of Commerce	3.600%	4/7/32	200	179	Citigroup Inc.	6.270%	11/17/33	500	531
Capital One Financial Corp.	3.300%	10/30/24	1,013	973	Citigroup Inc.	6.174%	5/25/34	350	352
Capital One Financial Corp.	4.200%	10/29/25	175	168	Citigroup Inc.	6.125%	8/25/36	75	77
Capital One Financial Corp.	2.636%	3/3/26	243	227	Citigroup Inc.	3.878%	1/24/39	225	188
Capital One Financial Corp.	3.750%	7/28/26	500	466	Citigroup Inc.	8.125%	7/15/39	562	719
Capital One Financial Corp.	3.750%	3/9/27	100	93	Citigroup Inc.	5.316%	3/26/41	1,000	979
Capital One Financial Corp.	3.650%	5/11/27	800	743	Citigroup Inc.	5.875%	1/30/42	100	105
Capital One Financial Corp.	3.800%	1/31/28	300	276	Citigroup Inc.	5.300%	5/6/44	375	347
Capital One Financial Corp.	5.468%	2/1/29	200	192	Citigroup Inc.	4.650%	7/30/45	200	177
Capital One Financial Corp.	3.273%	3/1/30	230	196	Citigroup Inc.	4.750%	5/18/46	375	321
Capital One Financial Corp.	5.817%	2/1/34	732	699	Citigroup Inc.	4.650%	7/23/48	450	408
Cboe Global Markets Inc.	3.650%	1/12/27	110	105	Citizens Bank NA/Providence RI	6.064%	10/24/25	250	237
Charles Schwab Corp.	3.625%	4/1/25	384	369	Citizens Financial Group Inc.	2.850%	7/27/26	175	155
Charles Schwab Corp.	3.850%	5/21/25	25	24	Citizens Financial Group Inc.	2.500%	2/6/30	200	157
Charles Schwab Corp.	0.900%	3/11/26	300	265	Citizens Financial Group Inc.	4.300%	2/11/31	357	301
Charles Schwab Corp.	1.150%	5/13/26	500	443	Citizens Financial Group Inc.	2.638%	9/30/32	125	88
Charles Schwab Corp.	3.200%	3/2/27	250	231	CME Group Inc.	2.650%	3/15/32	500	425
Charles Schwab Corp.	2.450%	3/3/27	245	220	CME Group Inc.	5.300%	9/15/43	200	208
Charles Schwab Corp.	3.300%	4/1/27	125	116	CNA Financial Corp.	4.500%	3/1/26	125	121
Charles Schwab Corp.	3.200%	1/25/28	100	91	CNA Financial Corp.	3.450%	8/15/27	100	93
Charles Schwab Corp.	4.000%	2/1/29	125	117	CNA Financial Corp.	3.900%	5/1/29	100	92
Charles Schwab Corp.	5.643%	5/19/29	220	221	CNO Financial Group Inc.	5.250%	5/30/25	250	246
Charles Schwab Corp.	3.250%	5/22/29	100	88	Comerica Bank	4.000%	7/27/25	50	46
Charles Schwab Corp.	2.750%	10/1/29	50	43	Comerica Inc.	4.000%	2/1/29	90	76
Charles Schwab Corp.	4.625%	3/22/30	50	49	Commonwealth Bank of Australia	5.316%	3/13/26	265	266
Charles Schwab Corp.	2.300%	5/13/31	500	399	Cooperatieve Rabobank UA	3.875%	8/22/24	250	245
Chubb Corp.	6.000%	5/11/37	125	134	Cooperatieve Rabobank UA	3.375%	5/21/25	666	642
Chubb Corp.	6.500%	5/15/38	95	107	Cooperatieve Rabobank UA	3.750%	7/21/26	475	444
Chubb INA Holdings Inc.	3.150%	3/15/25	250	242	Cooperatieve Rabobank UA	5.250%	5/24/41	100	104
Chubb INA Holdings Inc.	3.350%	5/3/26	355	341	Cooperatieve Rabobank UA	5.750%	12/1/43	250	251
Chubb INA Holdings Inc.	6.700%	5/15/36	200	224	Cooperatieve Rabobank UA	5.250%	8/4/45	350	326
Chubb INA Holdings Inc.	4.150%	3/13/43	100	86	Corebridge Financial Inc.	3.500%	4/4/25	500	476
Chubb INA Holdings Inc.	4.350%	11/3/45	350	317	Corebridge Financial Inc.	3.850%	4/5/29	185	167
Chubb INA Holdings Inc.	2.850%	12/15/51	100	70	Corebridge Financial Inc.	3.900%	4/5/32	500	435
Chubb INA Holdings Inc.	3.050%	12/15/61	200	135	Corebridge Financial Inc.	4.350%	4/5/42	100	81
CI Financial Corp.	4.100%	6/15/51	350	213	Corebridge Financial Inc.	4.400%	4/5/52	215	165
Cincinnati Financial Corp.	6.920%	5/15/28	100	107	Credit Suisse AG	4.750%	8/9/24	550	538
Cincinnati Financial Corp.	6.125%	11/1/34	75	79	Credit Suisse AG	3.625%	9/9/24	575	555
Citigroup Inc.	4.000%	8/5/24	125	123	Credit Suisse AG	3.700%	2/21/25	300	287
Citigroup Inc.	3.875%	3/26/25	350	338	Credit Suisse AG	5.000%	7/9/27	250	241
Citigroup Inc.	4.400%	6/10/25	1,716	1,668	Credit Suisse AG	7.500%	2/15/28	425	452
Citigroup Inc.	5.500%	9/13/25	75	75	Credit Suisse USA Inc.	7.125%	7/15/32	100	110
Citigroup Inc.	1.281%	11/3/25	300	281	Deutsche Bank AG	4.500%	4/1/25	200	190
Citigroup Inc.	3.700%	1/12/26	275	264	Deutsche Bank AG	4.100%	1/13/26	100	93
Citigroup Inc.	2.014%	1/25/26	300	282	Deutsche Bank AG	1.686%	3/19/26	500	451
Citigroup Inc.	4.600%	3/9/26	275	266	Deutsche Bank AG	6.119%	7/14/26	1,150	1,141
Citigroup Inc.	5.610%	9/29/26	200	200	Deutsche Bank AG	2.311%	11/16/27	250	215
Citigroup Inc.	3.200%	10/21/26	1,025	960	Deutsche Bank AG	6.720%	1/18/29	325	326
Citigroup Inc.	4.300%	11/20/26	75	72	Deutsche Bank AG	4.875%	12/1/32	240	203
Citigroup Inc.	4.450%	9/29/27	1,230	1,175	Deutsche Bank AG	3.742%	1/7/33	215	157
Citigroup Inc.	3.887%	1/10/28	475	450	Deutsche Bank AG	7.079%	2/10/34	200	184
Citigroup Inc.	3.070%	2/24/28	1,000	921	Discover Bank	2.450%	9/12/24	150	142
Citigroup Inc.	4.658%	5/24/28	350	342	Discover Bank	3.450%	7/27/26	309	284
					Discover Bank	4.650%	9/13/28	250	232
					Discover Bank	2.700%	2/6/30	100	80
					Discover Financial Services	3.950%	11/6/24	450	434
					Discover Financial Services	3.750%	3/4/25	183	175
					Discover Financial Services	4.500%	1/30/26	428	409

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Discover Financial Services	4.100%	2/9/27	250	233	Hartford Financial Services				
Discover Financial Services	6.700%	11/29/32	250	258	Group Inc.	2.800%	8/19/29	350	302
Eaton Vance Corp.	3.500%	4/6/27	100	93	Hartford Financial Services				
Enstar Group Ltd.	4.950%	6/1/29	395	368	Group Inc.	5.950%	10/15/36	50	51
Equitable Holdings Inc.	7.000%	4/1/28	75	78	Hartford Financial Services				
Equitable Holdings Inc.	4.350%	4/20/28	279	261	Group Inc.	6.100%	10/1/41	100	98
Equitable Holdings Inc.	5.000%	4/20/48	350	301	Hartford Financial Services				
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	89	Group Inc.	4.300%	4/15/43	175	143
Everest Reinsurance Holdings Inc.	3.125%	10/15/52	500	331	Hartford Financial Services				
Fairfax Financial Holdings Ltd	5.625%	8/16/32	200	194	Group Inc.	3.600%	8/19/49	125	94
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	48	Hartford Financial Services				
Fairfax Financial Holdings Ltd.	4.625%	4/29/30	100	94	Group Inc.	2.900%	9/15/51	200	131
Fidelity National Financial Inc.	3.400%	6/15/30	100	87	HSBC Bank USA NA	7.000%	1/15/39	250	269
Fidelity National Financial Inc.	2.450%	3/15/31	500	392	HSBC Holdings plc	4.250%	8/18/25	150	144
Fifth Third Bancorp	2.375%	1/28/25	349	328	HSBC Holdings plc	2.633%	11/7/25	200	190
Fifth Third Bancorp	2.550%	5/5/27	100	89	HSBC Holdings plc	4.300%	3/8/26	1,100	1,064
Fifth Third Bancorp	1.707%	11/1/27	200	171	HSBC Holdings plc	2.999%	3/10/26	300	285
Fifth Third Bancorp	3.950%	3/14/28	75	69	HSBC Holdings plc	1.645%	4/18/26	1,000	923
Fifth Third Bancorp	4.772%	7/28/30	125	117	HSBC Holdings plc	3.900%	5/25/26	450	429
Fifth Third Bancorp	8.250%	3/1/38	200	229	HSBC Holdings plc	2.099%	6/4/26	1,700	1,574
Fifth Third Bank NA	3.950%	7/28/25	200	191	HSBC Holdings plc	4.292%	9/12/26	500	481
Fifth Third Bank NA	3.850%	3/15/26	200	184	HSBC Holdings plc	7.336%	11/3/26	250	257
Fifth Third Bank NA	2.250%	2/1/27	250	219	HSBC Holdings plc	4.375%	11/23/26	350	331
First American Financial Corp.	4.600%	11/15/24	100	98	HSBC Holdings plc	1.589%	5/24/27	500	441
First American Financial Corp.	2.400%	8/15/31	200	152	HSBC Holdings plc	2.251%	11/22/27	725	643
First-Citizens Bank & Trust Co.	6.125%	3/9/28	75	74	HSBC Holdings plc	4.041%	3/13/28	400	376
Franklin Resources Inc.	2.950%	8/12/51	200	127	HSBC Holdings plc	5.210%	8/11/28	815	797
FS KKR Capital Corp.	4.625%	7/15/24	25	24	HSBC Holdings plc	4.583%	6/19/29	400	376
FS KKR Capital Corp.	4.125%	2/1/25	100	95	HSBC Holdings plc	2.206%	8/17/29	500	418
FS KKR Capital Corp.	3.400%	1/15/26	500	454	HSBC Holdings plc	4.950%	3/31/30	250	246
GATX Corp.	3.250%	3/30/25	125	119	HSBC Holdings plc	3.973%	5/22/30	570	512
GATX Corp.	3.250%	9/15/26	50	46	HSBC Holdings plc	7.625%	5/17/32	100	107
GATX Corp.	3.850%	3/30/27	175	164	HSBC Holdings plc	2.871%	11/22/32	1,225	990
GATX Corp.	3.500%	3/15/28	100	91	HSBC Holdings plc	7.350%	11/27/32	100	103
GATX Corp.	4.550%	11/7/28	150	143	HSBC Holdings plc	4.762%	3/29/33	300	271
GATX Corp.	4.700%	4/1/29	75	72	HSBC Holdings plc	5.402%	8/11/33	275	268
GATX Corp.	4.500%	3/30/45	50	40	HSBC Holdings plc	8.113%	11/3/33	250	277
GATX Corp.	3.100%	6/1/51	200	127	HSBC Holdings plc	6.254%	3/9/34	350	359
Globe Life Inc.	4.550%	9/15/28	80	77	HSBC Holdings plc	6.547%	6/20/34	200	199
Goldman Sachs Capital I	6.345%	2/15/34	225	226	HSBC Holdings plc	6.500%	5/2/36	600	596
Goldman Sachs Group Inc.	3.850%	7/8/24	586	575	HSBC Holdings plc	6.500%	9/15/37	50	52
Goldman Sachs Group Inc.	3.500%	1/23/25	1,332	1,286	HSBC Holdings plc	6.800%	6/1/38	200	202
Goldman Sachs Group Inc.	3.500%	4/1/25	50	48	HSBC Holdings plc	6.332%	3/9/44	350	363
Goldman Sachs Group Inc.	3.750%	5/22/25	825	797	HSBC Holdings plc	5.250%	3/14/44	750	675
Goldman Sachs Group Inc.	3.272%	9/29/25	550	532	HSBC USA Inc.	5.625%	3/17/25	405	404
Goldman Sachs Group Inc.	4.250%	10/21/25	200	193	Huntington Bancshares Inc.	4.443%	8/4/28	200	186
Goldman Sachs Group Inc.	3.750%	2/25/26	200	192	Huntington Bancshares Inc.	2.550%	2/4/30	250	200
Goldman Sachs Group Inc.	3.500%	11/16/26	1,250	1,173	Huntington National Bank	5.699%	11/18/25	250	243
Goldman Sachs Group Inc.	1.093%	12/9/26	500	447	Huntington National Bank	4.270%	11/25/26	150	137
Goldman Sachs Group Inc.	5.950%	1/15/27	400	405	Huntington National Bank	4.552%	5/17/28	250	234
Goldman Sachs Group Inc.	3.850%	1/26/27	350	333	Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	238
Goldman Sachs Group Inc.	1.542%	9/10/27	200	176	ING Groep NV	3.869%	3/28/26	200	192
Goldman Sachs Group Inc.	1.948%	10/21/27	1,350	1,200	ING Groep NV	3.950%	3/29/27	300	284
Goldman Sachs Group Inc.	2.640%	2/24/28	1,008	916	ING Groep NV	4.017%	3/28/28	200	188
Goldman Sachs Group Inc.	3.615%	3/15/28	495	465	ING Groep NV	4.550%	10/2/28	200	192
Goldman Sachs Group Inc.	3.691%	6/5/28	625	587	ING Groep NV	4.050%	4/9/29	200	187
Goldman Sachs Group Inc.	4.482%	8/23/28	475	460	Intercontinental Exchange Inc.	3.650%	5/23/25	150	147
Goldman Sachs Group Inc.	3.814%	4/23/29	450	418	Intercontinental Exchange Inc.	3.750%	12/1/25	300	291
Goldman Sachs Group Inc.	4.223%	5/1/29	475	449	Intercontinental Exchange Inc.	3.100%	9/15/27	150	140
Goldman Sachs Group Inc.	3.800%	3/15/30	1,250	1,156	Intercontinental Exchange Inc.	4.000%	9/15/27	150	146
Goldman Sachs Group Inc.	1.992%	1/27/32	1,550	1,220	Intercontinental Exchange Inc.	3.750%	9/21/28	75	71
Goldman Sachs Group Inc.	2.650%	10/21/32	800	652	Intercontinental Exchange Inc.	4.350%	6/15/29	122	120
Goldman Sachs Group Inc.	3.102%	2/24/33	300	253	Intercontinental Exchange Inc.	2.100%	6/15/30	750	628
Goldman Sachs Group Inc.	6.450%	5/1/36	50	52	Intercontinental Exchange Inc.	4.600%	3/15/33	165	160
Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,048	Intercontinental Exchange Inc.	2.650%	9/15/40	500	356
Goldman Sachs Group Inc.	4.017%	10/31/38	405	343	Intercontinental Exchange Inc.	4.250%	9/21/48	175	152
Goldman Sachs Group Inc.	4.411%	4/23/39	500	437	Intercontinental Exchange Inc.	3.000%	6/15/50	60	42
Goldman Sachs Group Inc.	6.250%	2/1/41	675	725	Intercontinental Exchange Inc.	4.950%	6/15/52	111	106
Goldman Sachs Group Inc.	3.210%	4/22/42	1,030	761	Intercontinental Exchange Inc.	3.000%	9/15/60	300	196
Goldman Sachs Group Inc.	5.150%	5/22/45	475	443	Intercontinental Exchange Inc.	5.200%	6/15/62	110	109
Hanover Insurance Group Inc.	4.500%	4/15/26	100	97	Invesco Finance plc	3.750%	1/15/26	170	164

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Invesco Finance plc	5.375%	11/30/43	75	73	Lincoln National Corp.	3.800%	3/1/28	100	90
Jackson Financial Inc.	3.125%	11/23/31	250	193	Lincoln National Corp.	3.050%	1/15/30	350	289
Janus Henderson US Holdings Inc.	4.875%	8/1/25	75	74	Lincoln National Corp.	6.300%	10/9/37	75	74
Jefferies Financial Group Inc.	4.850%	1/15/27	200	196	Lincoln National Corp.	7.000%	6/15/40	160	167
Jefferies Financial Group Inc.	4.150%	1/23/30	300	270	Lloyds Banking Group plc	4.450%	5/8/25	200	194
Jefferies Financial Group Inc.	6.250%	1/15/36	75	77	Lloyds Banking Group plc	4.582%	12/10/25	700	669
Jefferies Financial Group Inc.	6.500%	1/20/43	75	76	Lloyds Banking Group plc	3.511%	3/18/26	200	190
JPMorgan Chase & Co.	3.875%	2/1/24	445	440	Lloyds Banking Group plc	4.650%	3/24/26	575	549
JPMorgan Chase & Co.	3.875%	9/10/24	575	561	Lloyds Banking Group plc	4.716%	8/11/26	200	194
JPMorgan Chase & Co.	3.125%	1/23/25	400	387	Lloyds Banking Group plc	3.750%	1/11/27	436	409
JPMorgan Chase & Co.	3.900%	7/15/25	362	353	Lloyds Banking Group plc	3.750%	3/18/28	200	185
JPMorgan Chase & Co.	2.301%	10/15/25	700	667	Lloyds Banking Group plc	4.375%	3/22/28	250	237
JPMorgan Chase & Co.	1.561%	12/10/25	1,300	1,217	Lloyds Banking Group plc	4.550%	8/16/28	200	189
JPMorgan Chase & Co.	5.546%	12/15/25	450	448	Lloyds Banking Group plc	3.574%	11/7/28	200	181
JPMorgan Chase & Co.	3.300%	4/1/26	685	653	Lloyds Banking Group plc	5.871%	3/6/29	200	199
JPMorgan Chase & Co.	2.083%	4/22/26	500	468	Lloyds Banking Group plc	7.953%	11/15/33	200	217
JPMorgan Chase & Co.	3.200%	6/15/26	300	286	Lloyds Banking Group plc	5.300%	12/1/45	450	401
JPMorgan Chase & Co.	2.950%	10/1/26	875	821	Lloyds Banking Group plc	4.344%	1/9/48	275	207
JPMorgan Chase & Co.	4.125%	12/15/26	450	433	Loews Corp.	6.000%	2/1/35	50	52
JPMorgan Chase & Co.	3.960%	1/29/27	500	481	Loews Corp.	4.125%	5/15/43	100	83
JPMorgan Chase & Co.	1.578%	4/22/27	500	449	M&T Bank Corp.	4.000%	7/15/24	100	97
JPMorgan Chase & Co.	1.470%	9/22/27	500	441	M&T Bank Corp.	5.053%	1/27/34	200	182
JPMorgan Chase & Co.	3.625%	12/1/27	1,000	939	Manufacturers & Traders Trust Co.	2.900%	2/6/25	160	151
JPMorgan Chase & Co.	3.782%	2/1/28	625	596	Manufacturers & Traders Trust Co.	4.650%	1/27/26	250	239
JPMorgan Chase & Co.	3.540%	5/1/28	350	327	Manufacturers & Traders Trust Co.	4.700%	1/27/28	250	236
JPMorgan Chase & Co.	3.509%	1/23/29	575	532	Manulife Financial Corp.	4.150%	3/4/26	175	170
JPMorgan Chase & Co.	4.005%	4/23/29	300	283	Manulife Financial Corp.	4.061%	2/24/32	190	178
JPMorgan Chase & Co.	2.069%	6/1/29	625	537	Manulife Financial Corp.	5.375%	3/4/46	200	198
JPMorgan Chase & Co.	4.203%	7/23/29	250	238	Markel Corp.	3.500%	11/1/27	50	47
JPMorgan Chase & Co.	4.452%	12/5/29	300	288	Markel Corp.	3.350%	9/17/29	75	67
JPMorgan Chase & Co.	3.702%	5/6/30	300	275	Markel Corp.	4.300%	11/1/47	50	41
JPMorgan Chase & Co.	4.565%	6/14/30	275	264	Markel Corp.	5.000%	5/20/49	150	135
JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,293	Markel Corp.	4.150%	9/17/50	200	156
JPMorgan Chase & Co.	4.493%	3/24/31	1,050	1,009	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	97
JPMorgan Chase & Co.	2.522%	4/22/31	2,000	1,694	Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	97
JPMorgan Chase & Co.	2.956%	5/13/31	500	428	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	710	591
JPMorgan Chase & Co.	1.764%	11/19/31	500	396	Marsh & McLennan Cos. Inc.	4.750%	3/15/39	250	235
JPMorgan Chase & Co.	2.580%	4/22/32	500	415	Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	85
JPMorgan Chase & Co.	2.963%	1/25/33	1,000	843	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	200	170
JPMorgan Chase & Co.	5.717%	9/14/33	1,000	1,015	Mercury General Corp.	4.400%	3/15/27	75	71
JPMorgan Chase & Co.	6.400%	5/15/38	450	502	MetLife Inc.	3.000%	3/1/25	250	242
JPMorgan Chase & Co.	3.882%	7/24/38	500	431	MetLife Inc.	3.600%	11/13/25	400	385
JPMorgan Chase & Co.	5.500%	10/15/40	650	670	MetLife Inc.	4.550%	3/23/30	500	489
JPMorgan Chase & Co.	3.109%	4/22/41	500	378	MetLife Inc.	6.500%	12/15/32	175	193
JPMorgan Chase & Co.	5.600%	7/15/41	275	285	MetLife Inc.	6.375%	6/15/34	100	110
JPMorgan Chase & Co.	5.400%	1/6/42	150	152	MetLife Inc.	5.875%	2/6/41	590	604
JPMorgan Chase & Co.	3.157%	4/22/42	450	340	MetLife Inc.	4.125%	8/13/42	175	147
JPMorgan Chase & Co.	5.625%	8/16/43	300	307	MetLife Inc.	4.875%	11/13/43	355	329
JPMorgan Chase & Co.	4.950%	6/1/45	100	93	MetLife Inc.	4.721%	12/15/44	63	56
JPMorgan Chase & Co.	4.260%	2/22/48	375	325	MetLife Inc.	5.250%	1/15/54	200	195
JPMorgan Chase & Co.	4.032%	7/24/48	500	416	MetLife Inc.	6.400%	12/15/66	210	210
JPMorgan Chase & Co.	3.964%	11/15/48	1,000	818	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	200	194
JPMorgan Chase & Co.	3.897%	1/23/49	400	323	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	242
JPMorgan Chase & Co.	3.109%	4/22/51	500	350	Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	2,000	1,833
JPMorgan Chase & Co.	3.328%	4/22/52	745	543	Mitsubishi UFJ Financial Group Inc.	5.063%	9/12/25	200	198
Kemper Corp.	4.350%	2/15/25	40	38	Mitsubishi UFJ Financial Group Inc.	5.719%	2/20/26	500	498
KeyBank NA	3.300%	6/1/25	403	370	Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	503
KeyBank NA	4.700%	1/26/26	250	233	Mitsubishi UFJ Financial Group Inc.	5.541%	4/17/26	225	224
KeyBank NA	5.850%	11/15/27	250	235	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	230
KeyBank NA	6.950%	2/1/28	250	234	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	481
KeyBank NA	5.000%	1/26/33	250	216	Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	400	353
KeyCorp	4.150%	10/29/25	150	139	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	232
KeyCorp	4.100%	4/30/28	600	520	Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	400	358
KeyCorp	2.550%	10/1/29	150	113	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	190
Lazard Group LLC	3.750%	2/13/25	50	48	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	190
Lazard Group LLC	3.625%	3/1/27	100	93	Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	200	199
Lazard Group LLC	4.500%	9/19/28	100	95	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	200	185
Legg Mason Inc.	4.750%	3/15/26	100	99	Mitsubishi UFJ Financial Group Inc.	5.242%	4/19/29	225	221
Legg Mason Inc.	5.625%	1/15/44	120	118	Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	175	155
Lincoln National Corp.	3.350%	3/9/25	13	12	Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	50	42
Lincoln National Corp.	3.625%	12/12/26	75	70	Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	500	405

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	400	330	Nasdaq Inc.	6.100%	6/28/63	200	205
Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	200	185	National Australia Bank Ltd.	5.132%	11/22/24	250	249
Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	500	490	National Australia Bank Ltd.	5.200%	5/13/25	500	499
Mitsubishi UFJ Financial Group Inc.	5.406%	4/19/34	1,034	1,025	National Australia Bank Ltd.	3.375%	1/14/26	100	96
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	45	National Australia Bank Ltd.	2.500%	7/12/26	200	185
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	200	169	National Australia Bank Ltd.	4.944%	1/12/28	250	249
Mizuho Financial Group Inc.	2.839%	7/16/25	375	361	National Australia Bank Ltd.	4.900%	6/13/28	500	495
Mizuho Financial Group Inc.	2.555%	9/13/25	100	95	National Bank of Canada	5.250%	1/17/25	250	248
Mizuho Financial Group Inc.	3.663%	2/28/27	250	235	NatWest Group plc	7.472%	11/10/26	200	205
Mizuho Financial Group Inc.	1.554%	7/9/27	200	176	NatWest Group plc	5.847%	3/2/27	200	198
Mizuho Financial Group Inc.	4.018%	3/5/28	325	306	NatWest Group plc	5.516%	9/30/28	200	196
Mizuho Financial Group Inc.	5.778%	7/6/29	225	226	NatWest Group plc	4.892%	5/18/29	1,000	951
Mizuho Financial Group Inc.	4.254%	9/11/29	400	374	NatWest Group plc	5.808%	9/13/29	200	197
Mizuho Financial Group Inc.	3.153%	7/16/30	500	432	NatWest Group plc	5.076%	1/27/30	200	191
Mizuho Financial Group Inc.	2.869%	9/13/30	100	85	NatWest Group plc	4.445%	5/8/30	700	642
Mizuho Financial Group Inc.	2.172%	5/22/32	500	390	NatWest Group plc	6.016%	3/2/34	200	201
Mizuho Financial Group Inc.	5.748%	7/6/34	225	226	Nomura Holdings Inc.	2.648%	1/16/25	170	161
Morgan Stanley	3.700%	10/23/24	610	596	Nomura Holdings Inc.	5.099%	7/3/25	225	221
Morgan Stanley	4.000%	7/23/25	330	320	Nomura Holdings Inc.	1.851%	7/16/25	300	275
Morgan Stanley	1.164%	10/21/25	700	654	Nomura Holdings Inc.	2.329%	1/22/27	200	177
Morgan Stanley	5.000%	11/24/25	650	639	Nomura Holdings Inc.	5.386%	7/6/27	200	197
Morgan Stanley	3.875%	1/27/26	225	217	Nomura Holdings Inc.	2.172%	7/14/28	200	169
Morgan Stanley	4.754%	4/21/26	275	271	Nomura Holdings Inc.	5.605%	7/6/29	225	222
Morgan Stanley	2.188%	4/28/26	1,000	939	Nomura Holdings Inc.	3.103%	1/16/30	400	342
Morgan Stanley	3.125%	7/27/26	700	656	Nomura Holdings Inc.	2.679%	7/16/30	250	205
Morgan Stanley	6.250%	8/9/26	1,796	1,834	Nomura Holdings Inc.	2.608%	7/14/31	200	159
Morgan Stanley	4.350%	9/8/26	966	933	Northern Trust Corp.	3.950%	10/30/25	150	145
Morgan Stanley	6.138%	10/16/26	500	505	Northern Trust Corp.	4.000%	5/10/27	200	193
Morgan Stanley	0.985%	12/10/26	500	446	Northern Trust Corp.	3.650%	8/3/28	100	95
Morgan Stanley	3.625%	1/20/27	250	237	Northern Trust Corp.	3.375%	5/8/32	50	45
Morgan Stanley	5.050%	1/28/27	350	347	Oaktree Specialty Lending Corp.	3.500%	2/25/25	40	38
Morgan Stanley	3.950%	4/23/27	325	308	Old Republic International Corp.	4.875%	10/1/24	121	119
Morgan Stanley	1.593%	5/4/27	525	470	Old Republic International Corp.	3.875%	8/26/26	100	94
Morgan Stanley	2.475%	1/21/28	500	451	Old Republic International Corp.	3.850%	6/11/51	200	144
Morgan Stanley	4.210%	4/20/28	200	192	ORIX Corp.	3.250%	12/4/24	75	72
Morgan Stanley	3.591%	7/22/28	935	864	ORIX Corp.	3.700%	7/18/27	200	188
Morgan Stanley	6.296%	10/18/28	500	515	Owl Rock Capital Corp.	4.000%	3/30/25	47	44
Morgan Stanley	3.772%	1/24/29	575	537	Owl Rock Capital Corp.	3.750%	7/22/25	180	167
Morgan Stanley	5.123%	2/1/29	350	345	Owl Rock Capital Corp.	3.400%	7/15/26	244	216
Morgan Stanley	5.164%	4/20/29	450	445	Owl Rock Capital Corp.	2.625%	1/15/27	200	170
Morgan Stanley	4.431%	1/23/30	550	524	PartnerRe Finance B LLC	3.700%	7/2/29	95	87
Morgan Stanley	2.699%	1/22/31	1,750	1,490	PNC Bank NA	3.300%	10/30/24	706	681
Morgan Stanley	3.622%	4/1/31	600	541	PNC Bank NA	2.950%	2/23/25	293	279
Morgan Stanley	1.794%	2/13/32	500	388	PNC Bank NA	3.250%	6/1/25	169	161
Morgan Stanley	7.250%	4/1/32	150	170	PNC Bank NA	3.100%	10/25/27	250	229
Morgan Stanley	1.928%	4/28/32	200	156	PNC Bank NA	3.250%	1/22/28	150	138
Morgan Stanley	2.239%	7/21/32	500	397	PNC Bank NA	4.050%	7/26/28	250	231
Morgan Stanley	2.511%	10/20/32	600	484	PNC Bank NA	2.700%	10/22/29	150	126
Morgan Stanley	2.943%	1/21/33	500	416	PNC Financial Services Group Inc.	5.671%	10/28/25	200	198
Morgan Stanley	6.342%	10/18/33	750	798	PNC Financial Services Group Inc.	5.812%	6/12/26	200	199
Morgan Stanley	5.250%	4/21/34	450	444	PNC Financial Services Group Inc.	4.758%	1/26/27	200	196
Morgan Stanley	5.948%	1/19/38	350	345	PNC Financial Services Group Inc.	3.150%	5/19/27	450	417
Morgan Stanley	3.971%	7/22/38	375	318	PNC Financial Services Group Inc.	3.450%	4/23/29	500	451
Morgan Stanley	4.457%	4/22/39	250	223	PNC Financial Services Group Inc.	5.582%	6/12/29	200	199
Morgan Stanley	3.217%	4/22/42	325	247	PNC Financial Services Group Inc.	2.550%	1/22/30	425	359
Morgan Stanley	6.375%	7/24/42	600	669	PNC Financial Services Group Inc.	4.626%	6/6/33	200	184
Morgan Stanley	4.300%	1/27/45	650	569	PNC Financial Services Group Inc.	6.037%	10/28/33	255	262
Morgan Stanley	2.802%	1/25/52	940	617	PNC Financial Services Group Inc.	5.068%	1/24/34	200	192
Morgan Stanley Domestic Holdings Inc.	3.800%	8/24/27	75	71	Principal Financial Group Inc.	3.400%	5/15/25	128	123
Morgan Stanley Domestic Holdings Inc.	4.500%	6/20/28	65	63	Principal Financial Group Inc.	3.100%	11/15/26	100	92
Nasdaq Inc.	5.650%	6/28/25	500	501	Principal Financial Group Inc.	4.625%	9/15/42	50	43
Nasdaq Inc.	3.850%	6/30/26	100	96	Principal Financial Group Inc.	4.350%	5/15/43	150	122
Nasdaq Inc.	5.350%	6/28/28	200	201	Principal Financial Group Inc.	4.300%	11/15/46	195	156
Nasdaq Inc.	1.650%	1/15/31	250	194	Progressive Corp.	2.450%	1/15/27	150	138
Nasdaq Inc.	5.550%	2/15/34	200	201	Progressive Corp.	6.625%	3/1/29	125	135
Nasdaq Inc.	2.500%	12/21/40	200	134	Progressive Corp.	4.950%	6/15/33	100	99
Nasdaq Inc.	3.250%	4/28/50	35	24	Progressive Corp.	4.350%	4/25/44	50	43
Nasdaq Inc.	3.950%	3/7/52	200	154	Progressive Corp.	4.125%	4/15/47	290	251
Nasdaq Inc.	5.950%	8/15/53	200	205	Progressive Corp.	4.200%	3/15/48	115	98
					Progressive Corp.	3.950%	3/26/50	180	149
					Progressive Corp.	3.700%	3/15/52	100	79

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Prospect Capital Corp.	3.364%	11/15/26	200	168	Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	375	363
Prudential Financial Inc.	3.878%	3/27/28	163	156	Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	320	303
Prudential Financial Inc.	5.750%	7/15/33	100	105	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	1,500	1,379
Prudential Financial Inc.	5.700%	12/14/36	125	130	Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	200	178
Prudential Financial Inc.	6.625%	12/1/37	65	72	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	143
Prudential Financial Inc.	3.000%	3/10/40	50	37	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	115
Prudential Financial Inc.	6.625%	6/21/40	65	71	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	162
Prudential Financial Inc.	5.100%	8/15/43	50	45	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	200	188
Prudential Financial Inc.	4.600%	5/15/44	525	463	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	654
Prudential Financial Inc.	5.375%	5/15/45	250	244	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	277
Prudential Financial Inc.	3.905%	12/7/47	182	145	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	100	93
Prudential Financial Inc.	5.700%	9/15/48	250	240	Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	500	421
Prudential Financial Inc.	3.935%	12/7/49	363	289	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	475	415
Prudential Financial Inc.	4.350%	2/25/50	210	178	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	150	131
Prudential Financial Inc.	3.700%	10/1/50	200	168	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	370	319
Prudential Financial Inc.	5.125%	3/1/52	250	225	Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	200	156
Prudential Funding Asia plc	3.125%	4/14/30	200	177	Sumitomo Mitsui Financial Group Inc.	5.766%	1/13/33	295	303
Raymond James Financial Inc.	4.650%	4/1/30	55	54	Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	200	133
Raymond James Financial Inc.	4.950%	7/15/46	210	189	Synchrony Financial	4.250%	8/15/24	250	241
Raymond James Financial Inc.	3.750%	4/1/51	250	189	Synchrony Financial	4.500%	7/23/25	426	403
Regions Bank	6.450%	6/26/37	250	247	Synchrony Financial	3.700%	8/4/26	125	112
Regions Financial Corp.	2.250%	5/18/25	100	93	Synchrony Financial	3.950%	12/1/27	300	261
Reinsurance Group of America Inc.	3.900%	5/15/29	50	46	Toronto-Dominion Bank	3.250%	3/11/24	400	393
Reinsurance Group of America Inc.	6.000%	9/15/33	100	101	Toronto-Dominion Bank	1.250%	12/13/24	825	776
RenaissanceRe Finance Inc.	3.700%	4/1/25	10	10	Toronto-Dominion Bank	1.450%	1/10/25	200	188
RenaissanceRe Finance Inc.	3.450%	7/1/27	75	70	Toronto-Dominion Bank	3.766%	6/6/25	425	412
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	67	Toronto-Dominion Bank	1.150%	6/12/25	200	184
RenaissanceRe Holdings Ltd.	5.750%	6/5/33	94	92	Toronto-Dominion Bank	0.750%	1/6/26	200	179
Royal Bank of Canada	2.550%	7/16/24	200	194	Toronto-Dominion Bank	5.103%	1/9/26	200	199
Royal Bank of Canada	5.660%	10/25/24	200	200	Toronto-Dominion Bank	1.250%	9/10/26	325	287
Royal Bank of Canada	2.250%	11/1/24	650	621	Toronto-Dominion Bank	1.950%	1/12/27	200	180
Royal Bank of Canada	1.600%	1/21/25	100	94	Toronto-Dominion Bank	4.108%	6/8/27	425	407
Royal Bank of Canada	3.375%	4/14/25	200	193	Toronto-Dominion Bank	5.156%	1/10/28	225	223
Royal Bank of Canada	4.950%	4/25/25	200	198	Toronto-Dominion Bank	2.000%	9/10/31	325	258
Royal Bank of Canada	4.875%	1/12/26	200	198	Toronto-Dominion Bank	2.450%	1/12/32	850	696
Royal Bank of Canada	4.650%	1/27/26	898	874	Toronto-Dominion Bank	4.456%	6/8/32	400	380
Royal Bank of Canada	1.200%	4/27/26	200	178	Travelers Cos. Inc.	6.250%	6/15/37	150	166
Royal Bank of Canada	1.400%	11/2/26	500	441	Travelers Cos. Inc.	4.300%	8/25/45	150	130
Royal Bank of Canada	2.050%	1/21/27	100	90	Travelers Cos. Inc.	4.000%	5/30/47	225	189
Royal Bank of Canada	3.625%	5/4/27	200	189	Travelers Cos. Inc.	4.100%	3/4/49	200	170
Royal Bank of Canada	4.240%	8/3/27	200	193	Travelers Cos. Inc.	2.550%	4/27/50	500	322
Royal Bank of Canada	6.000%	11/1/27	200	205	Travelers Cos. Inc.	5.450%	5/25/53	143	150
Royal Bank of Canada	4.900%	1/12/28	200	197	Trinity Acquisition plc	4.400%	3/15/26	100	96
Royal Bank of Canada	2.300%	11/3/31	500	406	Truist Bank	2.150%	12/6/24	250	236
Royal Bank of Canada	3.875%	5/4/32	200	183	Truist Bank	3.625%	9/16/25	500	467
Royal Bank of Canada	5.000%	2/1/33	465	456	Truist Bank	3.300%	5/15/26	200	183
Royal Bank of Canada	5.000%	5/2/33	200	195	Truist Financial Corp.	3.700%	6/5/25	175	168
Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,093	Truist Financial Corp.	1.200%	8/5/25	200	181
Santander Holdings USA Inc.	3.244%	10/5/26	400	360	Truist Financial Corp.	6.047%	6/8/27	265	265
Santander Holdings USA Inc.	4.400%	7/13/27	250	235	Truist Financial Corp.	1.125%	8/3/27	500	422
Santander Holdings USA Inc.	2.490%	1/6/28	200	173	Truist Financial Corp.	3.875%	3/19/29	200	179
Santander Holdings USA Inc.	6.499%	3/9/29	200	198	Truist Financial Corp.	1.887%	6/7/29	500	416
Santander UK Group Holdings plc	1.532%	8/21/26	600	534	Truist Financial Corp.	1.950%	6/5/30	100	80
Santander UK Group Holdings plc	1.673%	6/14/27	400	346	Truist Financial Corp.	4.916%	7/28/33	200	183
Santander UK Group Holdings plc	3.823%	11/3/28	200	180	Truist Financial Corp.	5.122%	1/26/34	810	767
Santander UK Group Holdings plc	6.534%	1/10/29	415	418	Truist Financial Corp.	5.867%	6/8/34	200	200
Selective Insurance Group Inc.	5.375%	3/1/49	50	46					
Sixth Street Specialty Lending Inc.	3.875%	11/1/24	50	48					
State Street Corp.	3.300%	12/16/24	227	219					
State Street Corp.	3.550%	8/18/25	200	193					
State Street Corp.	2.354%	11/1/25	125	119					
State Street Corp.	5.104%	5/18/26	500	496					
State Street Corp.	2.650%	5/19/26	125	117					
State Street Corp.	4.141%	12/3/29	200	190					
State Street Corp.	2.400%	1/24/30	150	129					
State Street Corp.	4.821%	1/26/34	130	126					
State Street Corp.	5.159%	5/18/34	500	497					
State Street Corp.	3.031%	11/1/34	125	106					
Stifel Financial Corp.	4.250%	7/18/24	150	147					
Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	250	244					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UBS Group AG	3.750%	3/26/25	250	239	Willis North America Inc.	2.950%	9/15/29	440	379
UBS Group AG	4.550%	4/17/26	456	438	Willis North America Inc.	5.350%	5/15/33	100	98
UBS Group AG	4.875%	5/15/45	375	324	Willis North America Inc.	5.050%	9/15/48	50	43
Unum Group	4.000%	6/15/29	80	74	Willis North America Inc.	3.875%	9/15/49	90	65
Unum Group	5.750%	8/15/42	75	71	Zions Bancorp NA	3.250%	10/29/29	250	184
Unum Group	4.500%	12/15/49	100	77					
US Bancorp	3.950%	11/17/25	25	24					312,332
US Bancorp	3.100%	4/27/26	300	280	Health Care (3.0%)				
US Bancorp	2.375%	7/22/26	249	228	Abbott Laboratories	3.750%	11/30/26	367	358
US Bancorp	5.727%	10/21/26	525	527	Abbott Laboratories	1.150%	1/30/28	100	87
US Bancorp	3.150%	4/27/27	275	255	Abbott Laboratories	1.400%	6/30/30	150	123
US Bancorp	5.775%	6/12/29	275	275	Abbott Laboratories	4.750%	11/30/36	200	201
US Bancorp	3.000%	7/30/29	240	203	Abbott Laboratories	5.300%	5/27/40	250	262
US Bancorp	2.677%	1/27/33	90	72	Abbott Laboratories	4.750%	4/15/43	175	172
US Bancorp	4.967%	7/22/33	235	213	Abbott Laboratories	4.900%	11/30/46	700	706
US Bancorp	5.850%	10/21/33	525	527	AbbVie Inc.	2.600%	11/21/24	750	720
US Bancorp	4.839%	2/1/34	360	337	AbbVie Inc.	3.600%	5/14/25	411	397
US Bancorp	5.836%	6/12/34	275	277	AbbVie Inc.	2.950%	11/21/26	740	692
US Bancorp	2.491%	11/3/36	250	183	AbbVie Inc.	4.250%	11/14/28	350	340
US Bank NA	2.050%	1/21/25	175	165	AbbVie Inc.	3.200%	11/21/29	1,130	1,021
US Bank NA	2.800%	1/27/25	625	597	AbbVie Inc.	4.550%	3/15/35	350	333
Voya Financial Inc.	3.650%	6/15/26	250	235	AbbVie Inc.	4.500%	5/14/35	495	470
Voya Financial Inc.	5.700%	7/15/43	75	72	AbbVie Inc.	4.300%	5/14/36	190	175
Voya Financial Inc.	4.800%	6/15/46	40	33	AbbVie Inc.	4.050%	11/21/39	825	718
Voya Financial Inc.	4.700%	1/23/48	100	81	AbbVie Inc.	4.625%	10/1/42	50	45
Webster Financial Corp.	4.100%	3/25/29	55	48	AbbVie Inc.	4.400%	11/6/42	501	449
Wells Fargo & Co.	3.000%	2/19/25	425	408	AbbVie Inc.	4.850%	6/15/44	230	214
Wells Fargo & Co.	2.406%	10/30/25	600	572	AbbVie Inc.	4.750%	3/15/45	200	183
Wells Fargo & Co.	2.164%	2/11/26	500	471	AbbVie Inc.	4.700%	5/14/45	402	366
Wells Fargo & Co.	3.000%	4/22/26	1,275	1,200	AbbVie Inc.	4.450%	5/14/46	455	401
Wells Fargo & Co.	3.908%	4/25/26	400	387	AbbVie Inc.	4.875%	11/14/48	350	330
Wells Fargo & Co.	4.100%	6/3/26	725	696	AbbVie Inc.	4.250%	11/21/49	1,025	883
Wells Fargo & Co.	4.540%	8/15/26	275	269	Adventist Health System	2.952%	3/1/29	100	87
Wells Fargo & Co.	3.000%	10/23/26	675	627	Adventist Health System	3.630%	3/1/49	100	74
Wells Fargo & Co.	4.300%	7/22/27	475	456	Advocate Health & Hospitals Corp.	3.829%	8/15/28	50	48
Wells Fargo & Co.	3.584%	5/22/28	500	466	Advocate Health & Hospitals Corp.	2.211%	6/15/30	25	21
Wells Fargo & Co.	4.808%	7/25/28	975	953	Advocate Health & Hospitals Corp.	4.272%	8/15/48	100	88
Wells Fargo & Co.	4.150%	1/24/29	200	190	Advocate Health & Hospitals Corp.	3.387%	10/15/49	75	56
Wells Fargo & Co.	2.879%	10/30/30	1,300	1,124	Advocate Health & Hospitals Corp.	3.008%	6/15/50	75	52
Wells Fargo & Co.	4.478%	4/4/31	1,250	1,189	Aetna Inc.	3.500%	11/15/24	125	121
Wells Fargo & Co.	4.897%	7/25/33	975	935	Aetna Inc.	6.625%	6/15/36	130	143
Wells Fargo & Co.	5.389%	4/24/34	525	522	Aetna Inc.	6.750%	12/15/37	100	110
Wells Fargo & Co.	3.068%	4/30/41	600	440	Aetna Inc.	4.500%	5/15/42	75	64
Wells Fargo & Co.	5.375%	11/2/43	1,000	941	Aetna Inc.	4.125%	11/15/42	75	62
Wells Fargo & Co.	4.650%	11/4/44	325	277	Aetna Inc.	3.875%	8/15/47	300	234
Wells Fargo & Co.	3.900%	5/1/45	250	201	Agilent Technologies Inc.	3.050%	9/22/26	75	69
Wells Fargo & Co.	4.900%	11/17/45	250	220	Agilent Technologies Inc.	2.750%	9/15/29	100	87
Wells Fargo & Co.	4.400%	6/14/46	300	244	Agilent Technologies Inc.	2.100%	6/4/30	100	82
Wells Fargo & Co.	4.750%	12/7/46	350	298	AHS Hospital Corp.	5.024%	7/1/45	75	73
Wells Fargo & Co.	5.013%	4/4/51	1,750	1,625	AHS Hospital Corp.	2.780%	7/1/51	150	99
Wells Fargo & Co.	4.611%	4/25/53	400	351	Allina Health System	3.887%	4/15/49	75	60
Wells Fargo Bank NA	5.950%	8/26/36	200	201	AmerisourceBergen Corp.	3.250%	3/1/25	50	48
Wells Fargo Bank NA	5.850%	2/1/37	300	304	AmerisourceBergen Corp.	3.450%	12/15/27	275	257
Wells Fargo Bank NA	6.600%	1/15/38	225	244	AmerisourceBergen Corp.	2.700%	3/15/31	300	256
Westpac Banking Corp.	1.019%	11/18/24	275	259	AmerisourceBergen Corp.	4.300%	12/15/47	175	149
Westpac Banking Corp.	2.350%	2/19/25	200	190	Amgen Inc.	1.900%	2/21/25	180	170
Westpac Banking Corp.	2.850%	5/13/26	200	188	Amgen Inc.	5.250%	3/2/25	200	199
Westpac Banking Corp.	1.150%	6/3/26	218	194	Amgen Inc.	5.507%	3/2/26	350	349
Westpac Banking Corp.	2.700%	8/19/26	175	163	Amgen Inc.	2.200%	2/21/27	150	136
Westpac Banking Corp.	3.350%	3/8/27	250	236	Amgen Inc.	5.150%	3/2/28	500	499
Westpac Banking Corp.	1.953%	11/20/28	275	236	Amgen Inc.	1.650%	8/15/28	200	171
Westpac Banking Corp.	2.650%	1/16/30	150	132	Amgen Inc.	4.050%	8/18/29	200	189
Westpac Banking Corp.	2.894%	2/4/30	425	397	Amgen Inc.	5.250%	3/2/30	250	251
Westpac Banking Corp.	4.322%	11/23/31	500	463	Amgen Inc.	2.000%	1/15/32	450	358
Westpac Banking Corp.	5.405%	8/10/33	200	189	Amgen Inc.	3.350%	2/22/32	500	441
Westpac Banking Corp.	4.110%	7/24/34	25	22	Amgen Inc.	4.200%	3/1/33	200	187
Westpac Banking Corp.	2.668%	11/15/35	315	241	Amgen Inc.	5.250%	3/2/33	950	951
Westpac Banking Corp.	3.020%	11/18/36	500	383	Amgen Inc.	3.150%	2/21/40	575	440
Westpac Banking Corp.	4.421%	7/24/39	200	165	Amgen Inc.	2.800%	8/15/41	450	318
Westpac Banking Corp.	2.963%	11/16/40	200	134	Amgen Inc.	4.950%	10/1/41	240	223
Willis North America Inc.	4.500%	9/15/28	100	95	Amgen Inc.	5.150%	11/15/41	126	122
					Amgen Inc.	5.600%	3/2/43	300	301

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amgen Inc.	4.400%	5/1/45	450	390	Bristol-Myers Squibb Co.	4.250%	10/26/49	700	621
Amgen Inc.	3.375%	2/21/50	725	532	Bristol-Myers Squibb Co.	2.550%	11/13/50	500	326
Amgen Inc.	4.663%	6/15/51	250	224	Bristol-Myers Squibb Co.	3.700%	3/15/52	720	584
Amgen Inc.	3.000%	1/15/52	806	538	Bristol-Myers Squibb Co.	3.900%	3/15/62	200	161
Amgen Inc.	4.200%	2/22/52	500	414	Cardinal Health Inc.	3.750%	9/15/25	100	96
Amgen Inc.	5.650%	3/2/53	500	507	Cardinal Health Inc.	4.600%	3/15/43	75	63
Amgen Inc.	2.770%	9/1/53	422	263	Cardinal Health Inc.	4.500%	11/15/44	50	41
Amgen Inc.	5.750%	3/2/63	500	508	Cardinal Health Inc.	4.368%	6/15/47	125	103
Ascension Health	2.532%	11/15/29	350	301	Centene Corp.	4.250%	12/15/27	474	444
Ascension Health	3.106%	11/15/39	100	78	Centene Corp.	2.450%	7/15/28	467	400
Ascension Health	3.945%	11/15/46	175	147	Centene Corp.	4.625%	12/15/29	386	356
Ascension Health	4.847%	11/15/53	75	74	Centene Corp.	3.375%	2/15/30	110	95
Astrazeneca Finance LLC	1.200%	5/28/26	200	180	Centene Corp.	3.000%	10/15/30	407	339
Astrazeneca Finance LLC	4.875%	3/3/28	200	200	Centene Corp.	2.500%	3/1/31	395	315
Astrazeneca Finance LLC	1.750%	5/28/28	200	173	Centene Corp.	2.625%	8/1/31	254	202
Astrazeneca Finance LLC	4.900%	3/3/30	200	200	Children's Health System of Texas	2.511%	8/15/50	100	62
Astrazeneca Finance LLC	2.250%	5/28/31	200	169	Children's Hospital Corp.	4.115%	1/1/47	75	65
Astrazeneca Finance LLC	4.875%	3/3/33	200	203	Children's Hospital Corp.	2.585%	2/1/50	50	32
AstraZeneca plc	3.375%	11/16/25	400	384	Children's Hospital Medical Center	4.268%	5/15/44	50	44
AstraZeneca plc	0.700%	4/8/26	500	447	CHRISTUS Health	4.341%	7/1/28	125	119
AstraZeneca plc	4.000%	1/17/29	200	193	Cigna Group	3.250%	4/15/25	250	240
AstraZeneca plc	1.375%	8/6/30	300	241	Cigna Group	4.125%	11/15/25	467	455
AstraZeneca plc	6.450%	9/15/37	450	517	Cigna Group	4.500%	2/25/26	390	382
AstraZeneca plc	4.000%	9/18/42	290	258	Cigna Group	3.400%	3/1/27	275	259
AstraZeneca plc	4.375%	11/16/45	200	186	Cigna Group	7.875%	5/15/27	41	45
AstraZeneca plc	3.000%	5/28/51	335	249	Cigna Group	4.375%	10/15/28	610	590
Banner Health	2.338%	1/1/30	125	107	Cigna Group	2.400%	3/15/30	265	225
Banner Health	3.181%	1/1/50	75	54	Cigna Group	2.375%	3/15/31	250	210
Baptist Healthcare System Obligated Group	3.540%	8/15/50	250	185	Cigna Group	4.800%	8/15/38	415	392
Baxalta Inc.	4.000%	6/23/25	97	94	Cigna Group	3.200%	3/15/40	150	115
Baxalta Inc.	5.250%	6/23/45	73	72	Cigna Group	6.125%	11/15/41	92	98
Baxter International Inc.	1.322%	11/29/24	200	188	Cigna Group	4.800%	7/15/46	400	367
Baxter International Inc.	1.915%	2/1/27	750	666	Cigna Group	3.875%	10/15/47	170	135
Baxter International Inc.	2.272%	12/1/28	250	214	Cigna Group	4.900%	12/15/48	545	507
Baxter International Inc.	2.539%	2/1/32	500	405	Cigna Group	3.400%	3/15/50	375	274
Baxter International Inc.	3.500%	8/15/46	100	70	City of Hope	5.623%	11/15/43	75	74
Baxter International Inc.	3.132%	12/1/51	200	132	City of Hope	4.378%	8/15/48	100	84
Baylor Scott & White Holdings	1.777%	11/15/30	100	80	Cleveland Clinic Foundation	4.858%	1/1/14	100	90
Baylor Scott & White Holdings	4.185%	11/15/45	100	86	CommonSpirit Health	2.760%	10/1/24	100	96
Baylor Scott & White Holdings	2.839%	11/15/50	350	237	CommonSpirit Health	2.782%	10/1/30	500	421
Becton Dickinson & Co.	3.734%	12/15/24	75	73	CommonSpirit Health	4.350%	11/1/42	225	193
Becton Dickinson & Co.	3.700%	6/6/27	375	356	CommonSpirit Health	3.817%	10/1/49	50	38
Becton Dickinson & Co.	4.693%	2/13/28	250	247	CommonSpirit Health	4.187%	10/1/49	200	164
Becton Dickinson & Co.	1.957%	2/11/31	500	405	Community Health Network Inc.	3.099%	5/1/50	250	162
Becton Dickinson & Co.	4.685%	12/15/44	172	157	Corewell Health Obligated Group	3.487%	7/15/49	75	55
Becton Dickinson & Co.	4.669%	6/6/47	300	275	Cottage Health Obligated Group	3.304%	11/1/49	100	74
Biogen Inc.	4.050%	9/15/25	350	339	CVS Health Corp.	3.375%	8/12/24	275	268
Biogen Inc.	2.250%	5/1/30	400	334	CVS Health Corp.	3.875%	7/20/25	573	557
Biogen Inc.	3.150%	5/1/50	300	205	CVS Health Corp.	2.875%	6/1/26	416	391
Bio-Rad Laboratories Inc.	3.700%	3/15/32	250	220	CVS Health Corp.	3.000%	8/15/26	450	422
Bon Secours Mercy Health Inc.	4.302%	7/1/28	25	24	CVS Health Corp.	1.300%	8/21/27	400	345
Bon Secours Mercy Health Inc.	3.464%	6/1/30	100	90	CVS Health Corp.	4.300%	3/25/28	677	653
Bon Secours Mercy Health Inc.	3.205%	6/1/50	250	174	CVS Health Corp.	5.000%	1/30/29	470	466
Boston Scientific Corp.	1.900%	6/1/25	550	516	CVS Health Corp.	3.250%	8/15/29	360	323
Boston Scientific Corp.	2.650%	6/1/30	150	131	CVS Health Corp.	5.125%	2/21/30	250	248
Boston Scientific Corp.	4.550%	3/1/39	131	122	CVS Health Corp.	1.750%	8/21/30	225	180
Boston Scientific Corp.	7.375%	1/15/40	50	60	CVS Health Corp.	5.250%	1/30/31	100	100
Boston Scientific Corp.	4.700%	3/1/49	133	125	CVS Health Corp.	1.875%	2/28/31	350	278
Bristol-Myers Squibb Co.	2.900%	7/26/24	675	657	CVS Health Corp.	5.250%	2/21/33	250	249
Bristol-Myers Squibb Co.	3.200%	6/15/26	302	289	CVS Health Corp.	5.300%	6/1/33	400	399
Bristol-Myers Squibb Co.	1.125%	11/13/27	500	435	CVS Health Corp.	4.875%	7/20/35	125	119
Bristol-Myers Squibb Co.	3.450%	11/15/27	210	201	CVS Health Corp.	4.780%	3/25/38	1,000	922
Bristol-Myers Squibb Co.	3.900%	2/20/28	275	267	CVS Health Corp.	6.125%	9/15/39	75	78
Bristol-Myers Squibb Co.	3.400%	7/26/29	155	144	CVS Health Corp.	4.125%	4/1/40	200	168
Bristol-Myers Squibb Co.	1.450%	11/13/30	200	161	CVS Health Corp.	5.300%	12/5/43	150	143
Bristol-Myers Squibb Co.	2.950%	3/15/32	300	265	CVS Health Corp.	5.125%	7/20/45	525	485
Bristol-Myers Squibb Co.	3.250%	8/1/42	100	78	CVS Health Corp.	5.050%	3/25/48	1,502	1,385
Bristol-Myers Squibb Co.	4.625%	5/15/44	175	166	CVS Health Corp.	4.250%	4/1/50	300	248
Bristol-Myers Squibb Co.	4.350%	11/15/47	250	227	CVS Health Corp.	5.625%	2/21/53	250	248
Bristol-Myers Squibb Co.	4.550%	2/20/48	233	217	CVS Health Corp.	5.875%	6/1/53	118	121
					CVS Health Corp.	6.000%	6/1/63	135	139

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	Danaher Corp.	3.350%	9/15/25	100	96				
	Danaher Corp.	4.375%	9/15/45	75	68				
	Danaher Corp.	2.600%	10/1/50	500	337				
	Dartmouth-Hitchcock Health	4.178%	8/1/48	100	79				
	DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	130				
	DH Europe Finance II Sarl	2.200%	11/15/24	250	239				
	DH Europe Finance II Sarl	2.600%	11/15/29	150	132				
	DH Europe Finance II Sarl	3.250%	11/15/39	175	143				
	Dignity Health	3.812%	11/1/24	100	97				
	Dignity Health	4.500%	11/1/42	100	87				
	Dignity Health	5.267%	11/1/64	50	46				
	Duke University Health System Inc.	3.920%	6/1/47	100	84				
	Edwards Lifesciences Corp.	4.300%	6/15/28	100	97				
	Elevance Health Inc.	3.500%	8/15/24	475	463				
	Elevance Health Inc.	2.375%	1/15/25	100	95				
	Elevance Health Inc.	2.250%	5/15/30	530	444				
	Elevance Health Inc.	2.550%	3/15/31	650	547				
	Elevance Health Inc.	4.100%	5/15/32	200	187				
	Elevance Health Inc.	5.500%	10/15/32	250	257				
	Elevance Health Inc.	4.750%	2/15/33	200	194				
	Elevance Health Inc.	5.950%	12/15/34	1	1				
	Elevance Health Inc.	5.850%	1/15/36	75	77				
	Elevance Health Inc.	6.375%	6/15/37	50	54				
	Elevance Health Inc.	4.625%	5/15/42	175	158				
	Elevance Health Inc.	4.650%	1/15/43	775	708				
	Elevance Health Inc.	5.100%	1/15/44	100	95				
	Elevance Health Inc.	4.375%	12/1/47	261	228				
	Elevance Health Inc.	4.550%	3/1/48	155	136				
	Elevance Health Inc.	4.550%	5/15/52	200	178				
	Elevance Health Inc.	5.125%	2/15/53	200	194				
	Elevance Health Inc.	4.850%	8/15/54	30	26				
	Eli Lilly & Co.	2.750%	6/1/25	71	68				
	Eli Lilly & Co.	3.375%	3/15/29	92	87				
	Eli Lilly & Co.	2.500%	9/15/60	250	157				
	Eli Lilly & Co.	4.950%	2/27/63	250	255				
	GE HealthCare Technologies Inc.	5.550%	11/15/24	200	199				
	GE HealthCare Technologies Inc.	5.600%	11/15/25	250	250				
	GE HealthCare Technologies Inc.	5.650%	11/15/27	200	202				
	GE HealthCare Technologies Inc.	5.905%	11/22/32	250	261				
	GE HealthCare Technologies Inc.	6.377%	11/22/52	150	167				
	Gilead Sciences Inc.	3.650%	3/1/26	575	553				
	Gilead Sciences Inc.	2.950%	3/1/27	525	493				
	Gilead Sciences Inc.	4.600%	9/1/35	575	555				
	Gilead Sciences Inc.	4.000%	9/1/36	350	316				
	Gilead Sciences Inc.	5.650%	12/1/41	175	184				
	Gilead Sciences Inc.	4.800%	4/1/44	400	382				
	Gilead Sciences Inc.	4.750%	3/1/46	455	429				
	Gilead Sciences Inc.	2.800%	10/1/50	475	322				
	GlaxoSmithKline Capital Inc.	3.625%	5/15/25	604	587				
	GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	361				
	GlaxoSmithKline Capital Inc.	5.375%	4/15/34	85	90				
	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	627				
	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	90				
	GlaxoSmithKline Capital plc	3.375%	6/1/29	25	23				
	Hackensack Meridian Health Inc.	2.675%	9/1/41	250	176				
	Hackensack Meridian Health Inc.	4.211%	7/1/48	125	109				
	Hackensack Meridian Health Inc.	4.500%	7/1/57	50	44				
2	Hartford HealthCare Corp.	3.447%	7/1/54	75	54				
	HCA Inc.	5.375%	2/1/25	250	248				
	HCA Inc.	5.250%	4/15/25	320	316				
	HCA Inc.	5.250%	6/15/26	325	322				
	HCA Inc.	4.500%	2/15/27	125	121				
	HCA Inc.	5.200%	6/1/28	177	176				
	HCA Inc.	5.625%	9/1/28	275	276				
	HCA Inc.	4.125%	6/15/29	405	375				
	HCA Inc.	3.500%	9/1/30	500	438				
	HCA Inc.	2.375%	7/15/31	400	320				
5	HCA Inc.	3.625%	3/15/32	250	217				
	HCA Inc.	5.500%	6/1/33	221	221				
	HCA Inc.	5.125%	6/15/39	200	186				
5	HCA Inc.	4.375%	3/15/42	250	206				
	HCA Inc.	5.500%	6/15/47	425	399				
	HCA Inc.	5.250%	6/15/49	400	362				
	HCA Inc.	3.500%	7/15/51	200	138				
5	HCA Inc.	4.625%	3/15/52	300	246				
	HCA Inc.	5.900%	6/1/53	177	175				
	Humana Inc.	3.850%	10/1/24	326	319				
	Humana Inc.	1.350%	2/3/27	200	174				
	Humana Inc.	3.950%	3/15/27	150	144				
	Humana Inc.	4.875%	4/1/30	135	132				
	Humana Inc.	2.150%	2/3/32	200	158				
	Humana Inc.	4.625%	12/1/42	110	97				
	Humana Inc.	4.950%	10/1/44	270	247				
	Humana Inc.	3.950%	8/15/49	40	32				
	Humana Inc.	5.500%	3/15/53	200	199				
	IHC Health Services Inc.	4.131%	5/15/48	100	94				
	illumina Inc.	2.550%	3/23/31	250	207				
	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	125	106				
	Iowa Health System	3.665%	2/15/50	125	96				
	Johns Hopkins Health System Corp.	3.837%	5/15/46	125	103				
	Johnson & Johnson	2.625%	1/15/25	250	242				
	Johnson & Johnson	2.450%	3/1/26	350	331				
	Johnson & Johnson	2.950%	3/3/27	200	191				
	Johnson & Johnson	0.950%	9/1/27	300	262				
	Johnson & Johnson	2.900%	1/15/28	100	94				
	Johnson & Johnson	1.300%	9/1/30	375	308				
	Johnson & Johnson	4.950%	5/15/33	150	158				
	Johnson & Johnson	4.375%	12/5/33	175	176				
	Johnson & Johnson	3.550%	3/1/36	175	158				
	Johnson & Johnson	3.625%	3/3/37	300	270				
	Johnson & Johnson	5.950%	8/15/37	200	226				
	Johnson & Johnson	2.100%	9/1/40	250	176				
	Johnson & Johnson	4.500%	9/1/40	150	148				
	Johnson & Johnson	4.850%	5/15/41	75	75				
	Johnson & Johnson	4.500%	12/5/43	200	198				
	Johnson & Johnson	3.700%	3/1/46	400	352				
	Johnson & Johnson	3.750%	3/3/47	250	220				
	Johnson & Johnson	2.250%	9/1/50	400	265				
	Kaiser Foundation Hospitals	3.150%	5/1/27	100	94				
	Kaiser Foundation Hospitals	2.810%	6/1/41	250	184				
	Kaiser Foundation Hospitals	4.875%	4/1/42	235	228				
	Kaiser Foundation Hospitals	4.150%	5/1/47	150	132				
	Kaiser Foundation Hospitals	3.266%	11/1/49	225	167				
	Kaiser Foundation Hospitals	3.002%	6/1/51	250	175				
	Koninklijke KPN NV	6.875%	3/11/38	100	111				
	Koninklijke Philips NV	5.000%	3/15/42	150	137				
	Laboratory Corp. of America Holdings	3.250%	9/1/24	150	145				
	Laboratory Corp. of America Holdings	2.300%	12/1/24	100	95				
	Laboratory Corp. of America Holdings	3.600%	2/1/25	200	194				
	Laboratory Corp. of America Holdings	1.550%	6/1/26	200	178				
	Laboratory Corp. of America Holdings	3.600%	9/1/27	100	95				
	Laboratory Corp. of America Holdings	2.950%	12/1/29	125	110				
	Laboratory Corp. of America Holdings	2.700%	6/1/31	200	169				
	Laboratory Corp. of America Holdings	4.700%	2/1/45	195	169				
	Mass General Brigham Inc.	3.192%	7/1/49	150	109				
	Mass General Brigham Inc.	3.342%	7/1/60	250	175				
	Mayo Clinic	3.774%	11/15/43	75	63				
	Mayo Clinic	4.128%	11/15/52	50	43				
	Mayo Clinic	3.196%	11/15/61	250	170				
	McKesson Corp.	0.900%	12/3/25	500	448				
	McKesson Corp.	4.900%	7/15/28	24	24				
	McKesson Corp.	5.100%	7/15/33	100	100				
2	MedStar Health Inc.	3.626%	8/15/49	75	56				

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Medtronic Inc.	4.375%	3/15/35	511	491	Pfizer Inc.	3.900%	3/15/39	125	112
Medtronic Inc.	4.625%	3/15/45	244	237	Pfizer Inc.	7.200%	3/15/39	425	529
Memorial Health Services	3.447%	11/1/49	150	111	Pfizer Inc.	2.550%	5/28/40	200	147
Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	69	Pfizer Inc.	4.300%	6/15/43	125	116
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	127	Pfizer Inc.	4.400%	5/15/44	200	190
Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	21	Pfizer Inc.	4.125%	12/15/46	250	225
Merck & Co. Inc.	2.750%	2/10/25	740	713	Pfizer Inc.	4.200%	9/15/48	350	322
Merck & Co. Inc.	1.700%	6/10/27	400	358	Pfizer Inc.	4.000%	3/15/49	175	157
Merck & Co. Inc.	4.050%	5/17/28	100	98	Pfizer Inc.	2.700%	5/28/50	450	317
Merck & Co. Inc.	3.400%	3/7/29	375	351	Pfizer Investment Enterprises Pte Ltd.	4.650%	5/19/25	531	526
Merck & Co. Inc.	4.300%	5/17/30	133	130	Pfizer Investment Enterprises Pte Ltd.	4.450%	5/19/26	531	525
Merck & Co. Inc.	1.450%	6/24/30	210	171	Pfizer Investment Enterprises Pte Ltd.	4.450%	5/19/28	707	695
Merck & Co. Inc.	2.150%	12/10/31	450	373	Pfizer Investment Enterprises Pte Ltd.	4.650%	5/19/30	527	521
Merck & Co. Inc.	4.500%	5/17/33	265	263	Pfizer Investment Enterprises Pte Ltd.	4.750%	5/19/33	884	881
Merck & Co. Inc.	6.500%	12/1/33	125	144	Pfizer Investment Enterprises Pte Ltd.	5.110%	5/19/43	525	525
Merck & Co. Inc.	3.900%	3/7/39	200	180	Pfizer Investment Enterprises Pte Ltd.	5.300%	5/19/53	1,061	1,105
Merck & Co. Inc.	3.600%	9/15/42	100	83	Pfizer Investment Enterprises Pte Ltd.	5.340%	5/19/63	707	715
Merck & Co. Inc.	4.150%	5/18/43	200	182	Pharmacia LLC	6.600%	12/1/28	175	189
Merck & Co. Inc.	4.900%	5/17/44	133	133	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	46
Merck & Co. Inc.	3.700%	2/10/45	525	446	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	150	126
Merck & Co. Inc.	4.000%	3/7/49	300	265	Providence St. Joseph Health Obligated Group	5.403%	10/1/33	200	199
Merck & Co. Inc.	2.750%	12/10/51	700	483	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	56
Merck & Co. Inc.	5.000%	5/17/53	265	268	Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	59
Merck & Co. Inc.	2.900%	12/10/61	375	249	Quest Diagnostics Inc.	3.500%	3/30/25	100	96
Merck & Co. Inc.	5.150%	5/17/63	177	181	Quest Diagnostics Inc.	3.450%	6/1/26	125	119
Methodist Hospital	2.705%	12/1/50	300	195	Quest Diagnostics Inc.	4.200%	6/30/29	140	135
2 Montefiore Obligated Group	5.246%	11/1/48	150	113	Quest Diagnostics Inc.	2.950%	6/30/30	160	141
Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	342	Quest Diagnostics Inc.	2.800%	6/30/31	125	108
MultiCare Health System	2.803%	8/15/50	250	151	Quest Diagnostics Inc.	5.750%	1/30/40	13	13
Mylan Inc.	5.400%	11/29/43	100	84	Quest Diagnostics Inc.	4.700%	3/30/45	25	22
Mylan Inc.	5.200%	4/15/48	175	136	Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	500	399
New York and Presbyterian Hospital	4.024%	8/1/45	130	110	Revvity Inc.	0.850%	9/15/24	250	235
New York and Presbyterian Hospital	4.063%	8/1/56	75	63	Revvity Inc.	1.900%	9/15/28	250	211
New York and Presbyterian Hospital	2.606%	8/1/60	100	59	Revvity Inc.	3.625%	3/15/51	150	108
New York and Presbyterian Hospital	3.954%	8/1/19	125	90	Royalty Pharma plc	1.200%	9/2/25	300	271
Northwell Healthcare Inc.	3.979%	11/1/46	100	78	Royalty Pharma plc	2.200%	9/2/30	300	241
Northwell Healthcare Inc.	4.260%	11/1/47	200	164	Royalty Pharma plc	3.550%	9/2/50	350	236
Northwell Healthcare Inc.	3.809%	11/1/49	100	75	Royalty Pharma plc	3.350%	9/2/51	250	161
Novant Health Inc.	2.637%	11/1/36	250	188	Rush Obligated Group	3.922%	11/15/29	75	69
Novartis Capital Corp.	3.400%	5/6/24	287	282	RWJ Barnabas Health Inc.	3.949%	7/1/46	100	82
Novartis Capital Corp.	1.750%	2/14/25	200	190	RWJ Barnabas Health Inc.	3.477%	7/1/49	25	19
Novartis Capital Corp.	2.000%	2/14/27	525	481	Sanofi	3.625%	6/19/28	225	217
Novartis Capital Corp.	3.100%	5/17/27	175	167	Seattle Children's Hospital	2.719%	10/1/50	200	133
Novartis Capital Corp.	2.200%	8/14/30	410	355	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	575	540
Novartis Capital Corp.	3.700%	9/21/42	100	86	Smith & Nephew plc	2.032%	10/14/30	300	243
Novartis Capital Corp.	4.400%	5/6/44	375	360	SSM Health Care Corp.	3.823%	6/1/27	100	93
Novartis Capital Corp.	4.000%	11/20/45	225	203	SSM Health Care Corp.	4.894%	6/1/28	200	196
Novartis Capital Corp.	2.750%	8/14/50	75	55	Stanford Health Care	3.795%	11/15/48	125	103
NY Society for Relief of Ruptured & Crippled Maintaining Hospital Special Surgery	2.667%	10/1/50	10	6	Stryker Corp.	1.150%	6/15/25	100	92
2 NYU Langone Hospitals	4.784%	7/1/44	100	93	Stryker Corp.	3.375%	11/1/25	140	134
2 NYU Langone Hospitals	4.368%	7/1/47	110	97	Stryker Corp.	3.500%	3/15/26	183	175
2 NYU Langone Hospitals	3.380%	7/1/55	200	141	Stryker Corp.	3.650%	3/7/28	50	48
OhioHealth Corp.	3.042%	11/15/50	100	72	Stryker Corp.	4.100%	4/1/43	75	64
Orlando Health Obligated Group	4.089%	10/1/48	50	41	Sutter Health	4.375%	5/15/44	50	44
PeaceHealth Obligated Group	4.787%	11/15/48	75	67	Sutter Health	1.321%	8/15/25	500	455
PeaceHealth Obligated Group	3.218%	11/15/50	200	135	Sutter Health	3.695%	8/15/28	75	70
Pfizer Inc.	3.600%	9/15/28	200	192	Sutter Health	5.164%	8/15/33	75	75
Pfizer Inc.	3.450%	3/15/29	375	353	Sutter Health	4.091%	8/15/48	75	62
Pfizer Inc.	2.625%	4/1/30	300	267	Sutter Health	3.361%	8/15/50	125	90
Pfizer Inc.	1.700%	5/28/30	225	187					
Pfizer Inc.	1.750%	8/18/31	200	163					
Pfizer Inc.	4.000%	12/15/36	250	233					
Pfizer Inc.	4.100%	9/15/38	150	136					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Boeing Co.	3.825%	3/1/59	200	143		CNH Industrial Capital LLC	1.450%	7/15/26	200	177
Boeing Co.	3.950%	8/1/59	75	55		CNH Industrial NV	3.850%	11/15/27	100	94
Boeing Co.	5.930%	5/1/60	735	728	2	Continental Airlines Class A Series				
Burlington Northern Santa Fe LLC	3.400%	9/1/24	150	146		2012-2 Pass Through Trust	4.000%	4/29/26	26	26
Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	96		CSX Corp.	3.400%	8/1/24	62	61
Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	73		CSX Corp.	3.350%	11/1/25	150	144
Burlington Northern Santa Fe LLC	3.250%	6/15/27	225	215		CSX Corp.	3.250%	6/1/27	150	141
Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	137		CSX Corp.	3.800%	3/1/28	350	334
Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	123		CSX Corp.	4.250%	3/15/29	200	194
Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	256		CSX Corp.	2.400%	2/15/30	172	148
Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	227		CSX Corp.	4.100%	11/15/32	87	82
Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	181		CSX Corp.	6.220%	4/30/40	152	165
Burlington Northern Santa Fe LLC	4.450%	3/15/43	175	159		CSX Corp.	5.500%	4/15/41	225	228
Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	124		CSX Corp.	4.750%	5/30/42	210	193
Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	97		CSX Corp.	4.100%	3/15/44	150	129
Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	138		CSX Corp.	4.300%	3/1/48	250	218
Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	109		CSX Corp.	4.500%	3/15/49	225	201
Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	70		CSX Corp.	3.350%	9/15/49	265	196
Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	124		CSX Corp.	4.500%	11/15/52	162	146
Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	109		CSX Corp.	4.500%	8/1/54	25	22
Burlington Northern Santa Fe LLC	4.050%	6/15/48	375	321		CSX Corp.	4.250%	11/1/66	150	124
Burlington Northern Santa Fe LLC	4.150%	12/15/48	200	174		CSX Corp.	4.650%	3/1/68	75	67
Burlington Northern Santa Fe LLC	3.550%	2/15/50	400	317		Cummins Inc.	0.750%	9/1/25	400	364
Burlington Northern Santa Fe LLC	3.050%	2/15/51	200	142		Cummins Inc.	2.600%	9/1/50	200	129
Burlington Northern Santa Fe LLC	2.875%	6/15/52	200	137		Deere & Co.	2.750%	4/15/25	100	96
Burlington Northern Santa Fe LLC	5.200%	4/15/54	325	332		Deere & Co.	5.375%	10/16/29	125	129
Canadian National Railway Co.	2.950%	11/21/24	233	225		Deere & Co.	7.125%	3/3/31	100	116
Canadian National Railway Co.	6.250%	8/1/34	75	83		Deere & Co.	3.900%	6/9/42	250	227
Canadian National Railway Co.	6.200%	6/1/36	75	83		Deere & Co.	2.875%	9/7/49	200	151
Canadian National Railway Co.	6.375%	11/15/37	100	111		Deere & Co.	3.750%	4/15/50	175	155
Canadian National Railway Co.	3.200%	8/2/46	100	74	2	Delta Air Lines Class AA Series				
Canadian National Railway Co.	2.450%	5/1/50	425	271		2020-1 Pass Through Trust	2.000%	12/10/29	123	109
Canadian Pacific Railway Co.	2.875%	11/15/29	100	89	2.5	Delta Air Lines Inc. / SkyMiles IP Ltd.	4.750%	10/20/28	200	194
Canadian Pacific Railway Co.	2.050%	3/5/30	200	168		Dover Corp.	3.150%	11/15/25	200	189
Canadian Pacific Railway Co.	7.125%	10/15/31	100	113		Dover Corp.	2.950%	11/4/29	75	66
Canadian Pacific Railway Co.	2.450%	12/2/31	250	220		Eaton Corp.	3.103%	9/15/27	128	120
Canadian Pacific Railway Co.	5.950%	5/15/37	80	84		Eaton Corp.	4.150%	3/15/33	236	224
Canadian Pacific Railway Co.	3.000%	12/2/41	178	146		Eaton Corp.	4.150%	11/2/42	150	133
Canadian Pacific Railway Co.	4.300%	5/15/43	75	66		Eaton Corp.	4.700%	8/23/52	228	219
Canadian Pacific Railway Co.	4.950%	8/15/45	125	117		Emerson Electric Co.	2.000%	12/21/28	200	173
Canadian Pacific Railway Co.	4.700%	5/1/48	225	204		Emerson Electric Co.	1.950%	10/15/30	100	83
Canadian Pacific Railway Co.	3.100%	12/2/51	500	355		Emerson Electric Co.	2.200%	12/21/31	200	166
Canadian Pacific Railway Co.	6.125%	9/15/15	120	125		Emerson Electric Co.	2.750%	10/15/50	150	100
Carrier Global Corp.	2.242%	2/15/25	400	379		Emerson Electric Co.	2.800%	12/21/51	200	136
Carrier Global Corp.	2.493%	2/15/27	250	228		FedEx Corp.	3.250%	4/1/26	100	96
Carrier Global Corp.	2.722%	2/15/30	355	306		FedEx Corp.	3.100%	8/5/29	200	180
Carrier Global Corp.	2.700%	2/15/31	85	72		FedEx Corp.	4.250%	5/15/30	100	96
Carrier Global Corp.	3.377%	4/5/40	300	230		FedEx Corp.	3.900%	2/1/35	200	176
Carrier Global Corp.	3.577%	4/5/50	400	296		FedEx Corp.	4.100%	4/15/43	75	61
Caterpillar Financial Services Corp.	0.600%	9/13/24	200	189		FedEx Corp.	4.100%	2/1/45	125	101
Caterpillar Financial Services Corp.	2.150%	11/8/24	300	288		FedEx Corp.	4.750%	11/15/45	250	223
Caterpillar Financial Services Corp.	3.250%	12/1/24	277	269		FedEx Corp.	4.550%	4/1/46	225	193
Caterpillar Financial Services Corp.	4.900%	1/17/25	200	199		FedEx Corp.	4.400%	1/15/47	125	106
Caterpillar Financial Services Corp.	1.450%	5/15/25	100	93		FedEx Corp.	4.050%	2/15/48	200	160
Caterpillar Financial Services Corp.	3.650%	8/12/25	300	291		FedEx Corp.	4.950%	10/17/48	250	229
Caterpillar Financial Services Corp.	0.800%	11/13/25	400	363		FedEx Corp.	5.250%	5/15/50	250	240
Caterpillar Financial Services Corp.	0.900%	3/2/26	300	270	2	FedEx Corp. Class AA Series				
Caterpillar Financial Services Corp.	4.350%	5/15/26	200	197		2020-1 Pass Through Trust	1.875%	8/20/35	433	354
Caterpillar Financial Services Corp.	2.400%	8/9/26	100	93		Fortive Corp.	3.150%	6/15/26	150	142
Caterpillar Financial Services Corp.	1.150%	9/14/26	200	178		Fortive Corp.	4.300%	6/15/46	100	80
Caterpillar Financial Services Corp.	1.700%	1/8/27	200	181		GE Capital Funding LLC	3.450%	5/15/25	445	425
Caterpillar Financial Services Corp.	3.600%	8/12/27	300	289		GE Capital Funding LLC	4.550%	5/15/32	200	194
Caterpillar Inc.	2.600%	9/19/29	200	180		General Dynamics Corp.	2.375%	11/15/24	320	307
Caterpillar Inc.	2.600%	4/9/30	120	107		General Dynamics Corp.	3.250%	4/1/25	150	145
Caterpillar Inc.	6.050%	8/15/36	100	110		General Dynamics Corp.	3.500%	5/15/25	200	194
Caterpillar Inc.	5.200%	5/27/41	150	156		General Dynamics Corp.	3.500%	4/1/27	100	96
Caterpillar Inc.	3.803%	8/15/42	243	213		General Dynamics Corp.	2.625%	11/15/27	200	183
Caterpillar Inc.	3.250%	9/19/49	200	157		General Dynamics Corp.	3.750%	5/15/28	200	192
Caterpillar Inc.	3.250%	4/9/50	200	158		General Dynamics Corp.	3.625%	4/1/30	200	188
Caterpillar Inc.	4.750%	5/15/64	100	95		General Dynamics Corp.	4.250%	4/1/40	150	138
Cintas Corp. No. 2	3.700%	4/1/27	175	169		General Dynamics Corp.	3.600%	11/15/42	100	83

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
General Electric Co.	5.875%	1/14/38	560	602	L3Harris Technologies Inc.	5.054%	4/27/45	100	92
GXO Logistics Inc.	2.650%	7/15/31	250	195	Legrand France SA	8.500%	2/15/25	68	71
Hexcel Corp.	4.200%	2/15/27	72	68	Lennox International Inc.	3.000%	11/15/23	100	99
Honeywell International Inc.	2.300%	8/15/24	425	411	Lennox International Inc.	1.700%	8/1/27	50	43
Honeywell International Inc.	1.350%	6/1/25	275	257	Lockheed Martin Corp.	3.550%	1/15/26	190	184
Honeywell International Inc.	2.500%	11/1/26	50	47	Lockheed Martin Corp.	5.100%	11/15/27	250	254
Honeywell International Inc.	1.100%	3/1/27	250	220	Lockheed Martin Corp.	4.450%	5/15/28	100	99
Honeywell International Inc.	4.950%	2/15/28	90	91	Lockheed Martin Corp.	3.900%	6/15/32	100	94
Honeywell International Inc.	4.250%	1/15/29	200	195	Lockheed Martin Corp.	5.250%	1/15/33	250	259
Honeywell International Inc.	2.700%	8/15/29	100	89	Lockheed Martin Corp.	3.600%	3/1/35	150	134
Honeywell International Inc.	1.950%	6/1/30	1,000	841	Lockheed Martin Corp.	4.500%	5/15/36	100	97
Honeywell International Inc.	1.750%	9/1/31	250	201	Lockheed Martin Corp.	6.150%	9/1/36	300	333
Honeywell International Inc.	5.000%	2/15/33	197	201	Lockheed Martin Corp.	4.070%	12/15/42	270	240
Honeywell International Inc.	4.500%	1/15/34	200	196	Lockheed Martin Corp.	3.800%	3/1/45	100	84
Honeywell International Inc.	5.700%	3/15/37	200	213	Lockheed Martin Corp.	4.700%	5/15/46	275	265
Honeywell International Inc.	5.375%	3/1/41	150	155	Lockheed Martin Corp.	2.800%	6/15/50	175	124
Hubbell Inc.	3.350%	3/1/26	75	71	Lockheed Martin Corp.	4.090%	9/15/52	331	291
Hubbell Inc.	3.150%	8/15/27	50	46	Lockheed Martin Corp.	4.150%	6/15/53	250	220
Hubbell Inc.	3.500%	2/15/28	175	164	Lockheed Martin Corp.	5.700%	11/15/54	250	278
Huntington Ingalls Industries Inc.	3.483%	12/1/27	100	92	Lockheed Martin Corp.	5.200%	2/15/55	115	119
Huntington Ingalls Industries Inc.	2.043%	8/16/28	200	168	Lockheed Martin Corp.	4.300%	6/15/62	125	111
Huntington Ingalls Industries Inc.	4.200%	5/1/30	200	185	Lockheed Martin Corp.	5.900%	11/15/63	134	153
IDEX Corp.	3.000%	5/1/30	75	66	5 Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.	6.500%	6/20/27	400	401
Illinois Tool Works Inc.	2.650%	11/15/26	300	281	Norfolk Southern Corp.	3.650%	8/1/25	50	48
Illinois Tool Works Inc.	4.875%	9/15/41	75	74	Norfolk Southern Corp.	2.900%	6/15/26	310	292
Illinois Tool Works Inc.	3.900%	9/1/42	250	221	Norfolk Southern Corp.	7.800%	5/15/27	60	66
JB Hunt Transport Services Inc.	3.875%	3/1/26	200	193	Norfolk Southern Corp.	3.150%	6/1/27	125	117
2 JetBlue Class A Series 2020-1 Pass Through Trust	4.000%	5/15/34	125	114	Norfolk Southern Corp.	3.800%	8/1/28	113	107
2 JetBlue Class AA Series 2019-1 Pass Through Trust	2.750%	11/15/33	126	107	Norfolk Southern Corp.	2.550%	11/1/29	200	173
John Deere Capital Corp.	0.625%	9/10/24	200	189	Norfolk Southern Corp.	3.000%	3/15/32	200	172
John Deere Capital Corp.	2.050%	1/9/25	350	334	Norfolk Southern Corp.	4.837%	10/1/41	113	104
John Deere Capital Corp.	1.250%	1/10/25	500	472	Norfolk Southern Corp.	4.450%	6/15/45	75	65
John Deere Capital Corp.	3.450%	3/13/25	300	291	Norfolk Southern Corp.	4.650%	1/15/46	75	67
John Deere Capital Corp.	3.400%	9/11/25	75	72	Norfolk Southern Corp.	4.150%	2/28/48	25	21
John Deere Capital Corp.	4.800%	1/9/26	200	199	Norfolk Southern Corp.	4.100%	5/15/49	73	61
John Deere Capital Corp.	0.700%	1/15/26	300	270	Norfolk Southern Corp.	3.400%	11/1/49	75	55
John Deere Capital Corp.	2.650%	6/10/26	100	94	Norfolk Southern Corp.	3.050%	5/15/50	350	243
John Deere Capital Corp.	1.050%	6/17/26	200	180	Norfolk Southern Corp.	4.050%	8/15/52	239	197
John Deere Capital Corp.	2.250%	9/14/26	125	115	Norfolk Southern Corp.	3.155%	5/15/55	438	300
John Deere Capital Corp.	2.350%	3/8/27	200	183	Norfolk Southern Corp.	4.100%	5/15/21	100	71
John Deere Capital Corp.	2.800%	9/8/27	150	139	Northrop Grumman Corp.	2.930%	1/15/25	275	264
John Deere Capital Corp.	4.150%	9/15/27	200	195	Northrop Grumman Corp.	3.200%	2/1/27	150	142
John Deere Capital Corp.	3.050%	1/6/28	100	94	Northrop Grumman Corp.	3.250%	1/15/28	100	94
John Deere Capital Corp.	4.750%	1/20/28	200	200	Northrop Grumman Corp.	4.400%	5/1/30	290	283
John Deere Capital Corp.	3.450%	3/7/29	50	47	Northrop Grumman Corp.	4.700%	3/15/33	100	98
John Deere Capital Corp.	2.800%	7/18/29	150	135	Northrop Grumman Corp.	5.150%	5/1/40	90	89
John Deere Capital Corp.	2.450%	1/9/30	325	285	Northrop Grumman Corp.	5.050%	11/15/40	150	145
Johnson Controls International plc	3.625%	7/2/24	126	123	Northrop Grumman Corp.	4.750%	6/1/43	275	257
Johnson Controls International plc	3.900%	2/14/26	37	36	Northrop Grumman Corp.	4.030%	10/15/47	380	326
Johnson Controls International plc	6.000%	1/15/36	39	40	Northrop Grumman Corp.	5.250%	5/1/50	310	316
Johnson Controls International plc	4.625%	7/2/44	175	157	Northrop Grumman Corp.	4.950%	3/15/53	100	98
Johnson Controls International plc	5.125%	9/14/45	14	13	Nvent Finance Sarl	4.550%	4/15/28	100	94
Johnson Controls International plc	4.500%	2/15/47	100	87	Oshkosh Corp.	4.600%	5/15/28	185	178
Johnson Controls International plc	4.950%	7/2/64	72	64	Oshkosh Corp.	3.100%	3/1/30	60	52
Johnson Controls International plc / Tyco Fire & Security Finance SCA	2.000%	9/16/31	200	160	Otis Worldwide Corp.	2.293%	4/5/27	200	182
Johnson Controls International plc / Tyco Fire & Security Finance SCA	4.900%	12/1/32	72	71	Otis Worldwide Corp.	2.565%	2/15/30	300	259
Kansas City Southern	3.500%	5/1/50	100	74	Otis Worldwide Corp.	3.112%	2/15/40	400	309
Kennametal Inc.	4.625%	6/15/28	120	114	Otis Worldwide Corp.	3.362%	2/15/50	150	110
Keysight Technologies Inc.	4.550%	10/30/24	195	192	PACCAR Financial Corp.	2.150%	8/15/24	75	72
Keysight Technologies Inc.	4.600%	4/6/27	125	123	PACCAR Financial Corp.	1.800%	2/6/25	60	57
Keysight Technologies Inc.	3.000%	10/30/29	100	88	Parker-Hannifin Corp.	3.300%	11/21/24	290	280
Kirby Corp.	4.200%	3/1/28	300	281	Parker-Hannifin Corp.	3.250%	3/1/27	125	118
L3Harris Technologies Inc.	3.832%	4/27/25	200	194	Parker-Hannifin Corp.	4.250%	9/15/27	215	209
L3Harris Technologies Inc.	3.850%	12/15/26	50	48	Parker-Hannifin Corp.	3.250%	6/14/29	75	68
L3Harris Technologies Inc.	4.400%	6/15/28	175	169	Parker-Hannifin Corp.	6.250%	5/15/38	150	161
L3Harris Technologies Inc.	4.854%	4/27/35	100	96	Parker-Hannifin Corp.	4.450%	11/21/44	200	178
					Parker-Hannifin Corp.	4.000%	6/14/49	215	179
					Precision Castparts Corp.	3.250%	6/15/25	175	169
					Precision Castparts Corp.	4.375%	6/15/45	200	179

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Quanta Services Inc.	2.900%	10/1/30	400	340		Trane Technologies Luxembourg Finance SA	4.500%	3/21/49	75	66
Raytheon Technologies Corp.	3.950%	8/16/25	400	392		Trimble Inc.	4.750%	12/1/24	93	91
Raytheon Technologies Corp.	3.500%	3/15/27	300	285		Trimble Inc.	4.900%	6/15/28	50	49
Raytheon Technologies Corp.	3.125%	5/4/27	225	211		Tyco Electronics Group SA	3.450%	8/1/24	125	122
Raytheon Technologies Corp.	7.200%	8/15/27	25	27		Tyco Electronics Group SA	3.125%	8/15/27	200	187
Raytheon Technologies Corp.	4.125%	11/16/28	537	517		Tyco Electronics Group SA	2.500%	2/4/32	200	168
Raytheon Technologies Corp.	2.250%	7/1/30	300	253		Tyco Electronics Group SA	7.125%	10/1/37	125	145
Raytheon Technologies Corp.	1.900%	9/1/31	200	160		Union Pacific Corp.	3.250%	1/15/25	206	200
Raytheon Technologies Corp.	2.375%	3/15/32	200	164		Union Pacific Corp.	3.750%	7/15/25	560	544
Raytheon Technologies Corp.	5.150%	2/27/33	200	203		Union Pacific Corp.	2.750%	3/1/26	75	71
Raytheon Technologies Corp.	5.400%	5/1/35	150	153		Union Pacific Corp.	2.150%	2/5/27	513	469
Raytheon Technologies Corp.	6.050%	6/1/36	100	107		Union Pacific Corp.	2.400%	2/5/30	200	174
Raytheon Technologies Corp.	6.125%	7/15/38	50	54		Union Pacific Corp.	2.800%	2/14/32	100	86
Raytheon Technologies Corp.	4.450%	11/16/38	175	161		Union Pacific Corp.	3.375%	2/1/35	100	86
Raytheon Technologies Corp.	4.700%	12/15/41	50	46		Union Pacific Corp.	2.891%	4/6/36	500	399
Raytheon Technologies Corp.	4.500%	6/1/42	675	622		Union Pacific Corp.	3.600%	9/15/37	90	77
Raytheon Technologies Corp.	4.800%	12/15/43	65	61		Union Pacific Corp.	3.250%	2/5/50	200	149
Raytheon Technologies Corp.	4.150%	5/15/45	200	171		Union Pacific Corp.	2.950%	3/10/52	250	174
Raytheon Technologies Corp.	3.750%	11/1/46	200	161		Union Pacific Corp.	4.950%	9/9/52	110	109
Raytheon Technologies Corp.	4.350%	4/15/47	250	222		Union Pacific Corp.	3.500%	2/14/53	600	464
Raytheon Technologies Corp.	4.050%	5/4/47	107	91		Union Pacific Corp.	3.875%	2/1/55	100	81
Raytheon Technologies Corp.	4.625%	11/16/48	350	326		Union Pacific Corp.	3.950%	8/15/59	100	81
Raytheon Technologies Corp.	3.125%	7/1/50	179	130		Union Pacific Corp.	3.839%	3/20/60	386	307
Raytheon Technologies Corp.	2.820%	9/1/51	200	134		Union Pacific Corp.	2.973%	9/16/62	325	212
Raytheon Technologies Corp.	3.030%	3/15/52	200	141		Union Pacific Corp.	3.799%	4/6/71	535	410
Raytheon Technologies Corp.	5.375%	2/27/53	200	208		2 United Airlines Class A Series 2013-1 Pass Through Trust	4.300%	2/15/27	43	42
5 Regal Rexnord Corp.	6.050%	2/15/26	100	100		2 United Airlines Class A Series 2014-1 Pass Through Trust	4.000%	10/11/27	56	53
5 Regal Rexnord Corp.	6.050%	4/15/28	250	248		2 United Airlines Class A Series 2016-1 Pass Through Trust	3.450%	1/7/30	36	31
5 Regal Rexnord Corp.	6.300%	2/15/30	200	199		2 United Airlines Class A Series 2016-2 Pass Through Trust	3.100%	4/7/30	35	30
5 Regal Rexnord Corp.	6.400%	4/15/33	225	225		2 United Airlines Class A Series 2020-1 Pass Through Trust	5.875%	4/15/29	496	492
Republic Services Inc.	2.500%	8/15/24	200	193		United Airlines Class A Series 2023-1 Pass Through Trust	5.800%	7/15/37	225	229
Republic Services Inc.	0.875%	11/15/25	500	450		2 United Airlines Class AA Series 2015-1 Pass Through Trust	3.450%	6/1/29	116	105
Republic Services Inc.	6.200%	3/1/40	175	190		2 United Airlines Class AA Series 2016-1 Pass Through Trust	3.100%	1/7/30	284	256
Republic Services Inc.	5.700%	5/15/41	100	104		2 United Airlines Class AA Series 2016-2 Pass Through Trust	2.875%	4/7/30	53	47
Rockwell Automation Inc.	3.500%	3/1/29	100	94		2 United Airlines Class AA Series 2019-1 Pass Through Trust	4.150%	2/25/33	150	137
Rockwell Automation Inc.	1.750%	8/15/31	200	161		2 United Airlines Class AA Series 2019-2 Pass Through Trust	2.700%	11/1/33	86	73
Rockwell Automation Inc.	4.200%	3/1/49	125	112		2 United Airlines Class B Series 2020-1 Pass Through Trust	4.875%	7/15/27	137	131
Rockwell Automation Inc.	2.800%	8/15/61	200	131		United Parcel Service Inc.	2.800%	11/15/24	186	180
Ryder System Inc.	2.500%	9/1/24	50	48		United Parcel Service Inc.	3.900%	4/1/25	300	294
Ryder System Inc.	4.625%	6/1/25	193	189		United Parcel Service Inc.	2.400%	11/15/26	399	372
Ryder System Inc.	2.900%	12/1/26	100	92		United Parcel Service Inc.	3.400%	3/15/29	100	94
Ryder System Inc.	5.650%	3/1/28	100	100		United Parcel Service Inc.	2.500%	9/1/29	100	89
Ryder System Inc.	5.250%	6/1/28	200	198		United Parcel Service Inc.	4.875%	3/3/33	200	202
Snap-on Inc.	3.250%	3/1/27	50	47		United Parcel Service Inc.	6.200%	1/15/38	173	194
Snap-on Inc.	4.100%	3/1/48	75	66		United Parcel Service Inc.	5.200%	4/1/40	255	261
Snap-on Inc.	3.100%	5/1/50	75	56		United Parcel Service Inc.	4.875%	11/15/40	75	74
Southwest Airlines Co.	5.250%	5/4/25	600	594		United Parcel Service Inc.	3.625%	10/1/42	100	83
Southwest Airlines Co.	3.000%	11/15/26	100	92		United Parcel Service Inc.	3.400%	11/15/46	110	85
Southwest Airlines Co.	5.125%	6/15/27	475	471		United Parcel Service Inc.	4.250%	3/15/49	125	113
Southwest Airlines Co.	3.450%	11/16/27	50	46		United Parcel Service Inc.	3.400%	9/1/49	200	158
Southwest Airlines Co.	2.625%	2/10/30	100	85		United Parcel Service Inc.	5.300%	4/1/50	300	315
2 Spirit Airlines Class A Series 2015-1 Pass Through Trust	4.100%	10/1/29	15	13		United Parcel Service Inc.	5.050%	3/3/53	200	203
Stanley Black & Decker Inc.	3.400%	3/1/26	100	95		Valmont Industries Inc.	5.000%	10/1/44	150	132
Stanley Black & Decker Inc.	5.200%	9/1/40	75	70		Valmont Industries Inc.	5.250%	10/1/54	75	67
Stanley Black & Decker Inc.	4.850%	11/15/48	90	78		Waste Connections Inc.	4.250%	12/1/28	51	49
Stanley Black & Decker Inc.	4.000%	3/15/60	400	305		Waste Connections Inc.	3.500%	5/1/29	200	184
Textron Inc.	4.000%	3/15/26	200	193		Waste Connections Inc.	2.600%	2/1/30	139	120
Textron Inc.	3.650%	3/15/27	250	235		Waste Connections Inc.	2.200%	1/15/32	200	162
Textron Inc.	3.900%	9/17/29	225	207		Waste Connections Inc.	4.200%	1/15/33	132	124
Timken Co.	3.875%	9/1/24	100	98		Waste Connections Inc.	3.050%	4/1/50	75	52
Timken Co.	4.500%	12/15/28	25	24						
Trane Technologies Financing Ltd.	5.250%	3/3/33	200	202						
Trane Technologies Global Holding Co Ltd.	5.750%	6/15/43	125	128						
Trane Technologies Luxembourg Finance SA	3.550%	11/1/24	375	364						
Trane Technologies Luxembourg Finance SA	3.500%	3/21/26	75	72						
Trane Technologies Luxembourg Finance SA	3.800%	3/21/29	225	212						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Waste Connections Inc.	2.950%	1/15/52	200	137	Dow Chemical Co.	9.400%	5/15/39	203	273
Waste Management Inc.	0.750%	11/15/25	100	90	Dow Chemical Co.	5.250%	11/15/41	100	97
Waste Management Inc.	3.150%	11/15/27	125	117	Dow Chemical Co.	4.625%	10/1/44	200	173
Waste Management Inc.	1.500%	3/15/31	200	159	Dow Chemical Co.	5.550%	11/30/48	100	97
Waste Management Inc.	4.625%	2/15/33	88	86	Dow Chemical Co.	6.900%	5/15/53	150	170
Waste Management Inc.	2.950%	6/1/41	200	148	DuPont de Nemours Inc.	4.493%	11/15/25	350	343
Waste Management Inc.	2.500%	11/15/50	200	128	DuPont de Nemours Inc.	4.725%	11/15/28	425	418
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	360	342	DuPont de Nemours Inc.	5.319%	11/15/38	300	297
Westinghouse Air Brake Technologies Corp.	4.950%	9/15/28	175	170	DuPont de Nemours Inc.	5.419%	11/15/48	375	371
WW Grainger Inc.	1.850%	2/15/25	75	71	Eastman Chemical Co.	3.800%	3/15/25	200	195
WW Grainger Inc.	3.750%	5/15/46	75	61	Eastman Chemical Co.	4.800%	9/1/42	225	196
WW Grainger Inc.	4.200%	5/15/47	75	66	Eastman Chemical Co.	4.650%	10/15/44	150	126
Xylem Inc.	3.250%	11/1/26	100	94	Ecobal Inc.	2.700%	11/1/26	200	188
Xylem Inc.	1.950%	1/30/28	100	88	Ecobal Inc.	1.650%	2/1/27	100	90
Xylem Inc.	2.250%	1/30/31	100	83	Ecobal Inc.	3.250%	12/1/27	100	94
Xylem Inc.	4.375%	11/1/46	100	85	Ecobal Inc.	5.250%	1/15/28	200	203
				80,392	Ecobal Inc.	1.300%	1/30/31	500	394
Materials (0.8%)					Ecobal Inc.	2.125%	2/1/32	100	82
Air Products and Chemicals Inc.	3.350%	7/31/24	200	195	Ecobal Inc.	2.700%	12/15/51	100	66
Air Products and Chemicals Inc.	2.050%	5/15/30	200	170	Ecobal Inc.	2.750%	8/18/55	100	64
Air Products and Chemicals Inc.	2.700%	5/15/40	200	149	EIDP Inc.	1.700%	7/15/25	100	93
Air Products and Chemicals Inc.	2.800%	5/15/50	200	143	EIDP Inc.	4.500%	5/15/26	100	98
Albemarle Corp.	5.450%	12/1/44	75	71	EIDP Inc.	2.300%	7/15/30	100	84
Albemarle Corp.	5.650%	6/1/52	300	286	EIDP Inc.	4.800%	5/15/33	100	98
Amcor Finance USA Inc.	5.625%	5/26/33	48	47	Fibria Overseas Finance Ltd.	4.000%	1/14/25	150	146
Amcor Flexibles North America Inc.	4.000%	5/17/25	91	88	FMC Corp.	5.150%	5/18/26	100	98
Amcor Flexibles North America Inc.	3.100%	9/15/26	50	45	FMC Corp.	3.200%	10/1/26	50	46
Amcor Flexibles North America Inc.	2.630%	6/19/30	125	104	FMC Corp.	3.450%	10/1/29	100	88
Amcor Flexibles North America Inc.	2.690%	5/25/31	200	164	FMC Corp.	5.650%	5/18/33	100	98
AngloGold Ashanti Holdings plc	3.375%	11/1/28	200	175	FMC Corp.	4.500%	10/1/49	100	77
AngloGold Ashanti Holdings plc	3.750%	10/1/30	200	171	FMC Corp.	6.375%	5/18/53	100	102
ArcelorMittal SA	4.550%	3/11/26	100	98	Freeport-McMoRan Inc.	4.550%	11/14/24	100	99
ArcelorMittal SA	6.550%	11/29/27	200	206	Freeport-McMoRan Inc.	5.000%	9/1/27	200	196
ArcelorMittal SA	4.250%	7/16/29	100	95	Freeport-McMoRan Inc.	4.125%	3/1/28	100	94
ArcelorMittal SA	6.800%	11/29/32	180	185	Freeport-McMoRan Inc.	4.375%	8/1/28	100	94
ArcelorMittal SA	7.000%	10/15/39	100	105	Freeport-McMoRan Inc.	5.250%	9/1/29	100	98
ArcelorMittal SA	6.750%	3/1/41	100	102	Freeport-McMoRan Inc.	4.250%	3/1/30	100	92
Avery Dennison Corp.	4.875%	12/6/28	75	74	Freeport-McMoRan Inc.	4.625%	8/1/30	200	189
Barrick Gold Corp.	6.450%	10/15/35	75	79	Freeport-McMoRan Inc.	5.400%	11/14/34	100	97
Barrick North America Finance LLC	5.700%	5/30/41	450	455	Freeport-McMoRan Inc.	5.450%	3/15/43	300	280
Barrick North America Finance LLC	5.750%	5/1/43	150	154	Georgia-Pacific LLC	7.375%	12/1/25	100	104
Berry Global Inc.	1.570%	1/15/26	400	361	Georgia-Pacific LLC	8.875%	5/15/31	250	308
Berry Global Inc.	5.500%	4/15/28	200	197	Huntsman International LLC	2.950%	6/15/31	100	80
BHP Billiton Finance USA Ltd.	4.875%	2/27/26	200	199	International Flavors & Fragrances Inc.	4.450%	9/26/28	50	47
BHP Billiton Finance USA Ltd.	4.750%	2/28/28	200	199	International Flavors & Fragrances Inc.	4.375%	6/1/47	90	69
BHP Billiton Finance USA Ltd.	4.900%	2/28/33	200	199	International Flavors & Fragrances Inc.	5.000%	9/26/48	100	85
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	135	International Paper Co.	5.000%	9/15/35	100	96
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	575	570	International Paper Co.	6.000%	11/15/41	100	103
Cabot Corp.	4.000%	7/1/29	55	51	International Paper Co.	4.800%	6/15/44	200	177
Carlisle Cos. Inc.	3.500%	12/1/24	50	48	International Paper Co.	4.400%	8/15/47	200	168
Carlisle Cos. Inc.	3.750%	12/1/27	125	119	Kinross Gold Corp.	4.500%	7/15/27	25	24
Carlisle Cos. Inc.	2.750%	3/1/30	150	128	Kinross Gold Corp.	6.250%	7/15/33	100	99
Celanese US Holdings LLC	5.900%	7/5/24	200	200	Linde Inc.	2.650%	2/5/25	147	141
Celanese US Holdings LLC	6.050%	3/15/25	300	299	Linde Inc.	4.700%	12/5/25	200	198
Celanese US Holdings LLC	6.165%	7/15/27	400	399	Linde Inc.	1.100%	8/10/30	300	239
Celanese US Holdings LLC	6.330%	7/15/29	200	199	Linde Inc.	3.550%	11/7/42	50	41
Celanese US Holdings LLC	6.379%	7/15/32	200	201	LYB International Finance BV	5.250%	7/15/43	200	182
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	276	LYB International Finance III LLC	1.250%	10/1/25	491	444
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	167	LYB International Finance III LLC	5.625%	5/15/33	52	52
CF Industries Inc.	5.150%	3/15/34	200	192	LYB International Finance III LLC	3.375%	10/1/40	200	148
CF Industries Inc.	4.950%	6/1/43	150	130	LYB International Finance III LLC	4.200%	10/15/49	135	103
CF Industries Inc.	5.375%	3/15/44	100	91	LYB International Finance III LLC	3.625%	4/1/51	280	194
Dow Chemical Co.	4.550%	11/30/25	10	10	LyondellBasell Industries NV	4.625%	2/26/55	425	347
Dow Chemical Co.	4.800%	11/30/28	225	223	Martin Marietta Materials Inc.	4.250%	7/2/24	100	99
Dow Chemical Co.	2.100%	11/15/30	400	330	Martin Marietta Materials Inc.	3.450%	6/1/27	50	47
Dow Chemical Co.	4.250%	10/1/34	106	96	Martin Marietta Materials Inc.	3.500%	12/15/27	100	93
					Martin Marietta Materials Inc.	2.500%	3/15/30	100	85
					Martin Marietta Materials Inc.	2.400%	7/15/31	150	122
					Martin Marietta Materials Inc.	4.250%	12/15/47	175	146

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Martin Marietta Materials Inc.	3.200%	7/15/51	220	153	Suzano Austria GmbH	6.000%	1/15/29	400	398
Mosaic Co.	4.050%	11/15/27	200	191	Suzano Austria GmbH	5.000%	1/15/30	200	187
Mosaic Co.	5.450%	11/15/33	100	98	Suzano Austria GmbH	3.750%	1/15/31	200	171
Mosaic Co.	4.875%	11/15/41	50	43	Suzano Austria GmbH	3.125%	1/15/32	125	100
Mosaic Co.	5.625%	11/15/43	100	94	Teck Resources Ltd.	3.900%	7/15/30	100	91
Newmont Corp.	2.800%	10/1/29	150	129	Teck Resources Ltd.	6.000%	8/15/40	48	47
Newmont Corp.	2.250%	10/1/30	200	164	Vale Overseas Ltd.	3.750%	7/8/30	100	88
Newmont Corp.	2.600%	7/15/32	200	163	Vale Overseas Ltd.	6.125%	6/12/33	200	200
Newmont Corp.	5.875%	4/1/35	100	102	Vale Overseas Ltd.	8.250%	1/17/34	50	58
Newmont Corp.	6.250%	10/1/39	225	238	Vale Overseas Ltd.	6.875%	11/21/36	310	325
Newmont Corp.	5.450%	6/9/44	200	196	Vale Overseas Ltd.	6.875%	11/10/39	325	341
Nucor Corp.	2.000%	6/1/25	100	94	Vale SA	5.625%	9/11/42	75	72
Nucor Corp.	3.950%	5/1/28	100	95	Vulcan Materials Co.	4.500%	4/1/25	200	196
Nucor Corp.	2.700%	6/1/30	100	87	Vulcan Materials Co.	3.500%	6/1/30	150	136
Nucor Corp.	3.125%	4/1/32	100	87	Vulcan Materials Co.	4.500%	6/15/47	125	109
Nucor Corp.	6.400%	12/1/37	100	110	Westlake Corp.	3.600%	8/15/26	100	94
Nucor Corp.	2.979%	12/15/55	300	192	Westlake Corp.	3.375%	6/15/30	100	87
Nutrien Ltd.	3.000%	4/1/25	250	238	Westlake Corp.	5.000%	8/15/46	200	173
Nutrien Ltd.	5.950%	11/7/25	200	201	Westlake Corp.	3.125%	8/15/51	100	63
Nutrien Ltd.	4.000%	12/15/26	50	48	Westlake Corp.	3.375%	8/15/61	100	61
Nutrien Ltd.	4.900%	3/27/28	200	197	WestRock MWV LLC	7.950%	2/15/31	250	284
Nutrien Ltd.	4.125%	3/15/35	250	219	WRKCo Inc.	3.000%	9/15/24	250	241
Nutrien Ltd.	5.625%	12/1/40	275	266	WRKCo Inc.	4.650%	3/15/26	100	97
Nutrien Ltd.	4.900%	6/1/43	50	45	WRKCo Inc.	3.375%	9/15/27	250	230
Nutrien Ltd.	5.250%	1/15/45	191	177	WRKCo Inc.	4.900%	3/15/29	200	193
Nutrien Ltd.	5.000%	4/1/49	100	90	WRKCo Inc.	3.000%	6/15/33	100	81
Nutrien Ltd.	5.800%	3/27/53	45	45					
Owens Corning	3.400%	8/15/26	200	189					33,193
Owens Corning	3.950%	8/15/29	100	93	Real Estate (1.0%)				
Owens Corning	3.875%	6/1/30	50	46	Alexandria Real Estate Equities Inc.	3.450%	4/30/25	254	243
Owens Corning	4.300%	7/15/47	200	164	Alexandria Real Estate Equities Inc.	2.750%	12/15/29	200	170
Owens Corning	4.400%	1/30/48	75	62	Alexandria Real Estate Equities Inc.	3.375%	8/15/31	150	129
Packaging Corp. of America	3.400%	12/15/27	100	93	Alexandria Real Estate Equities Inc.	1.875%	2/1/33	500	366
Packaging Corp. of America	3.000%	12/15/29	140	122	Alexandria Real Estate Equities Inc.	4.000%	2/1/50	125	93
Packaging Corp. of America	4.050%	12/15/49	90	72	Alexandria Real Estate Equities Inc.	3.000%	5/18/51	500	308
Packaging Corp. of America	3.050%	10/1/51	200	132	Alexandria Real Estate Equities Inc.	3.550%	3/15/52	200	137
PPG Industries Inc.	2.400%	8/15/24	200	192	American Homes 4 Rent LP	2.375%	7/15/31	200	159
PPG Industries Inc.	2.550%	6/15/30	300	256	American Homes 4 Rent LP	3.375%	7/15/51	200	131
Reliance Steel & Aluminum Co.	2.150%	8/15/30	200	163	American Tower Corp.	2.950%	1/15/25	100	96
Rio Tinto Alcan Inc.	6.125%	12/15/33	225	243	American Tower Corp.	4.000%	6/1/25	138	133
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	83	American Tower Corp.	1.600%	4/15/26	200	179
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	350	239	American Tower Corp.	1.450%	9/15/26	200	176
Rio Tinto Finance USA plc	5.000%	3/9/33	200	202	American Tower Corp.	3.375%	10/15/26	200	187
Rio Tinto Finance USA plc	4.750%	3/22/42	150	143	American Tower Corp.	2.750%	1/15/27	500	455
Rio Tinto Finance USA plc	4.125%	8/21/42	250	220	American Tower Corp.	3.125%	1/15/27	125	115
Rio Tinto Finance USA plc	5.125%	3/9/53	200	202	American Tower Corp.	3.650%	3/15/27	200	187
Rohm and Haas Co.	7.850%	7/15/29	125	139	American Tower Corp.	1.500%	1/31/28	500	420
RPM International Inc.	3.750%	3/15/27	50	47	American Tower Corp.	3.950%	3/15/29	140	129
RPM International Inc.	4.250%	1/15/48	200	154	American Tower Corp.	3.800%	8/15/29	475	434
Sherwin-Williams Co.	3.450%	8/1/25	225	216	American Tower Corp.	2.900%	1/15/30	145	125
Sherwin-Williams Co.	4.250%	8/8/25	200	196	American Tower Corp.	2.100%	6/15/30	150	122
Sherwin-Williams Co.	3.950%	1/15/26	200	194	American Tower Corp.	2.700%	4/15/31	200	166
Sherwin-Williams Co.	3.450%	6/1/27	100	94	American Tower Corp.	2.300%	9/15/31	200	159
Sherwin-Williams Co.	2.950%	8/15/29	200	177	American Tower Corp.	4.050%	3/15/32	200	182
Sherwin-Williams Co.	2.300%	5/15/30	100	84	American Tower Corp.	3.700%	10/15/49	200	144
Sherwin-Williams Co.	4.000%	12/15/42	100	81	American Tower Corp.	3.100%	6/15/50	150	98
Sherwin-Williams Co.	4.550%	8/1/45	90	77	AvalonBay Communities Inc.	3.450%	6/1/25	100	96
Sherwin-Williams Co.	4.500%	6/1/47	300	263	AvalonBay Communities Inc.	2.950%	5/11/26	150	141
Sherwin-Williams Co.	3.300%	5/15/50	100	71	AvalonBay Communities Inc.	2.900%	10/15/26	50	46
Sherwin-Williams Co.	2.900%	3/15/52	100	64	AvalonBay Communities Inc.	3.350%	5/15/27	75	70
Sonoco Products Co.	2.250%	2/1/27	500	446	AvalonBay Communities Inc.	3.200%	1/15/28	75	69
Sonoco Products Co.	3.125%	5/1/30	105	92	AvalonBay Communities Inc.	2.050%	1/15/32	300	241
Southern Copper Corp.	3.875%	4/23/25	50	49	AvalonBay Communities Inc.	3.900%	10/15/46	50	39
Southern Copper Corp.	7.500%	7/27/35	100	116	AvalonBay Communities Inc.	4.350%	4/15/48	60	51
Southern Copper Corp.	6.750%	4/16/40	325	358	Boston Properties LP	3.200%	1/15/25	111	105
Southern Copper Corp.	5.250%	11/8/42	300	287	Boston Properties LP	3.650%	2/1/26	100	93
Southern Copper Corp.	5.875%	4/23/45	200	205					
Steel Dynamics Inc.	2.400%	6/15/25	100	93					
Steel Dynamics Inc.	3.450%	4/15/30	125	111					
Steel Dynamics Inc.	3.250%	1/15/31	100	87					
Steel Dynamics Inc.	3.250%	10/15/50	100	66					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Boston Properties LP	2.750%	10/1/26	50	44	Essex Portfolio LP	4.000%	3/1/29	100	92
Boston Properties LP	3.400%	6/21/29	400	337	Essex Portfolio LP	3.000%	1/15/30	110	94
Boston Properties LP	2.900%	3/15/30	400	323	Essex Portfolio LP	2.650%	3/15/32	105	85
Boston Properties LP	2.450%	10/1/33	400	289	Essex Portfolio LP	4.500%	3/15/48	120	98
Boston Properties LP	6.500%	1/15/34	50	50	Extra Space Storage LP	5.700%	4/1/28	200	200
Brandywine Operating Partnership LP	3.950%	11/15/27	100	79	Extra Space Storage LP	5.500%	7/1/30	500	496
Brixmor Operating Partnership LP	3.850%	2/1/25	125	120	Federal Realty Investment Trust	3.250%	7/15/27	50	45
Brixmor Operating Partnership LP	4.125%	6/15/26	200	187	Federal Realty Investment Trust	3.200%	6/15/29	25	22
Brixmor Operating Partnership LP	3.900%	3/15/27	75	69	Federal Realty Investment Trust	4.500%	12/1/44	150	118
Brixmor Operating Partnership LP	4.125%	5/15/29	533	476	GLP Capital LP / GLP Financing II Inc.	3.350%	9/1/24	75	72
Brixmor Operating Partnership LP	4.050%	7/1/30	250	226	GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	200	196
Camden Property Trust	3.150%	7/1/29	50	44	GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	171
Camden Property Trust	2.800%	5/15/30	265	231	GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	24
Camden Property Trust	3.350%	11/1/49	120	87	GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	262
CBRE Services Inc.	4.875%	3/1/26	125	121	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	175	152
CBRE Services Inc.	2.500%	4/1/31	200	160	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/31	200	173
CBRE Services Inc.	5.950%	8/15/34	200	198	Healthcare Realty Holdings LP	3.500%	8/1/26	130	120
Corporate Office Properties LP	2.000%	1/15/29	350	267	Healthcare Realty Holdings LP	3.625%	1/15/28	100	89
Crown Castle Inc.	3.200%	9/1/24	250	242	Healthcare Realty Holdings LP	2.000%	3/15/31	500	384
Crown Castle Inc.	1.350%	7/15/25	100	92	Healthpeak OP LLC	3.400%	2/1/25	81	78
Crown Castle Inc.	4.450%	2/15/26	250	244	Healthpeak OP LLC	3.250%	7/15/26	25	23
Crown Castle Inc.	3.700%	6/15/26	175	166	Healthpeak OP LLC	3.500%	7/15/29	125	112
Crown Castle Inc.	2.900%	3/15/27	200	183	Healthpeak OP LLC	3.000%	1/15/30	200	174
Crown Castle Inc.	3.650%	9/1/27	325	304	Healthpeak OP LLC	5.250%	12/15/32	100	98
Crown Castle Inc.	3.800%	2/15/28	425	397	Healthpeak OP LLC	6.750%	2/1/41	100	106
Crown Castle Inc.	4.800%	9/1/28	200	194	Highwoods Realty LP	2.600%	2/1/31	250	183
Crown Castle Inc.	3.100%	11/15/29	100	87	Host Hotels & Resorts LP	2.900%	12/15/31	275	217
Crown Castle Inc.	3.300%	7/1/30	115	102	Hudson Pacific Properties LP	3.950%	11/1/27	100	73
Crown Castle Inc.	2.250%	1/15/31	200	163	Hudson Pacific Properties LP	4.650%	4/1/29	25	18
Crown Castle Inc.	2.500%	7/15/31	200	164	Hudson Pacific Properties LP	3.250%	1/15/30	60	38
Crown Castle Inc.	5.100%	5/1/33	200	197	Invitation Homes Operating Partnership LP	2.300%	11/15/28	200	170
Crown Castle Inc.	2.900%	4/1/41	500	350	Invitation Homes Operating Partnership LP	2.700%	1/15/34	200	152
Crown Castle Inc.	4.750%	5/15/47	95	81	Kilroy Realty LP	3.450%	12/15/24	50	47
Crown Castle Inc.	5.200%	2/15/49	75	69	Kilroy Realty LP	4.750%	12/15/28	50	44
Crown Castle Inc.	4.150%	7/1/50	100	79	Kilroy Realty LP	4.250%	8/15/29	104	88
Crown Castle Inc.	3.250%	1/15/51	200	137	Kilroy Realty LP	3.050%	2/15/30	200	157
CubeSmart LP	4.000%	11/15/25	50	47	Kilroy Realty LP	2.650%	11/15/33	250	170
CubeSmart LP	3.125%	9/1/26	100	92	Kimco Realty OP LLC	2.800%	10/1/26	125	114
CubeSmart LP	2.250%	12/15/28	200	169	Kimco Realty OP LLC	3.800%	4/1/27	75	70
CubeSmart LP	4.375%	2/15/29	50	47	Kimco Realty OP LLC	1.900%	3/1/28	500	421
CubeSmart LP	2.000%	2/15/31	75	59	Kimco Realty OP LLC	2.700%	10/1/30	100	83
CubeSmart LP	2.500%	2/15/32	200	159	Kimco Realty OP LLC	3.200%	4/1/32	200	166
Digital Realty Trust LP	4.450%	7/15/28	370	348	Kimco Realty OP LLC	4.600%	2/1/33	200	185
Digital Realty Trust LP	3.600%	7/1/29	175	156	Kimco Realty OP LLC	4.125%	12/1/46	50	37
EPR Properties	4.500%	6/1/27	141	127	Kimco Realty OP LLC	4.450%	9/1/47	50	41
EPR Properties	3.600%	11/15/31	375	293	Kite Realty Group LP	4.000%	10/1/26	200	182
Equinix Inc.	2.625%	11/18/24	200	191	Life Storage LP	3.500%	7/1/26	125	118
Equinix Inc.	1.250%	7/15/25	100	91	Life Storage LP	3.875%	12/15/27	150	139
Equinix Inc.	1.000%	9/15/25	500	452	Life Storage LP	4.000%	6/15/29	25	23
Equinix Inc.	1.450%	5/15/26	200	179	Life Storage LP	2.400%	10/15/31	200	158
Equinix Inc.	2.900%	11/18/26	100	92	LXP Industrial Trust	2.375%	10/1/31	200	152
Equinix Inc.	1.800%	7/15/27	100	87	Mid-America Apartments LP	3.600%	6/1/27	250	237
Equinix Inc.	1.550%	3/15/28	500	419	Mid-America Apartments LP	2.750%	3/15/30	150	131
Equinix Inc.	3.200%	11/18/29	450	396	Mid-America Apartments LP	1.700%	2/15/31	150	119
Equinix Inc.	2.150%	7/15/30	250	202	NNN REIT Inc.	3.500%	10/15/27	350	321
Equinix Inc.	2.500%	5/15/31	200	163	NNN REIT Inc.	4.300%	10/15/28	25	23
Equinix Inc.	3.000%	7/15/50	100	65	NNN REIT Inc.	2.500%	4/15/30	75	62
ERP Operating LP	3.375%	6/1/25	125	120	NNN REIT Inc.	4.800%	10/15/48	50	41
ERP Operating LP	2.850%	11/1/26	50	46	NNN REIT Inc.	3.100%	4/15/50	50	31
ERP Operating LP	3.500%	3/1/28	100	93	Omega Healthcare Investors Inc.	3.625%	10/1/29	250	205
ERP Operating LP	4.150%	12/1/28	70	67	Omega Healthcare Investors Inc.	3.375%	2/1/31	250	198
ERP Operating LP	3.000%	7/1/29	75	66	Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	250	186
ERP Operating LP	2.500%	2/15/30	150	128	Physicians Realty LP	4.300%	3/15/27	100	94
ERP Operating LP	4.500%	7/1/44	150	131					
ERP Operating LP	4.500%	6/1/45	25	21					
ERP Operating LP	4.000%	8/1/47	100	78					
Essex Portfolio LP	3.875%	5/1/24	50	49					
Essex Portfolio LP	3.500%	4/1/25	166	160					
Essex Portfolio LP	3.375%	4/15/26	345	327					
Essex Portfolio LP	3.625%	5/1/27	100	93					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Physicians Realty LP	3.950%	1/15/28	100	91	UDR Inc.	3.200%	1/15/30	60	53
Physicians Realty LP	2.625%	11/1/31	500	389	UDR Inc.	3.000%	8/15/31	65	55
Prologis LP	3.250%	6/30/26	175	166	UDR Inc.	1.900%	3/15/33	200	148
Prologis LP	2.125%	4/15/27	105	95	UDR Inc.	3.100%	11/1/34	65	52
Prologis LP	3.375%	12/15/27	160	149	Ventas Realty LP	2.650%	1/15/25	75	71
Prologis LP	4.875%	6/15/28	100	99	Ventas Realty LP	4.125%	1/15/26	75	72
Prologis LP	3.875%	9/15/28	100	95	Ventas Realty LP	3.250%	10/15/26	75	69
Prologis LP	4.000%	9/15/28	50	48	Ventas Realty LP	3.850%	4/1/27	50	47
Prologis LP	4.375%	2/1/29	200	192	Ventas Realty LP	4.000%	3/1/28	125	116
Prologis LP	2.875%	11/15/29	70	61	Ventas Realty LP	3.000%	1/15/30	100	86
Prologis LP	2.250%	4/15/30	155	132	Ventas Realty LP	4.750%	11/15/30	200	190
Prologis LP	1.750%	7/1/30	200	161	Ventas Realty LP	4.875%	4/15/49	80	68
Prologis LP	1.250%	10/15/30	350	272	VICI Properties LP	4.750%	2/15/28	200	190
Prologis LP	2.250%	1/15/32	100	81	VICI Properties LP	4.950%	2/15/30	200	188
Prologis LP	4.750%	6/15/33	100	98	VICI Properties LP	5.125%	5/15/32	200	187
Prologis LP	4.375%	9/15/48	75	64	VICI Properties LP	5.625%	5/15/52	100	91
Prologis LP	3.000%	4/15/50	140	95	Vornado Realty LP	3.500%	1/15/25	100	94
Prologis LP	5.250%	6/15/53	200	196	Welltower OP LLC	3.625%	3/15/24	195	192
Public Storage	1.500%	11/9/26	225	202	Welltower OP LLC	4.000%	6/1/25	380	367
Public Storage	3.094%	9/15/27	100	93	Welltower OP LLC	4.250%	4/1/26	150	145
Public Storage	1.950%	11/9/28	225	193	Welltower OP LLC	2.700%	2/15/27	300	273
Public Storage	3.385%	5/1/29	100	92	Welltower OP LLC	4.250%	4/15/28	125	118
Public Storage	2.250%	11/9/31	225	185	Welltower OP LLC	4.125%	3/15/29	250	232
Realty Income Corp.	3.875%	7/15/24	50	49	Welltower OP LLC	2.750%	1/15/31	250	206
Realty Income Corp.	3.875%	4/15/25	225	218	Welltower OP LLC	2.750%	1/15/32	200	162
Realty Income Corp.	4.625%	11/1/25	75	74	Welltower OP LLC	6.500%	3/15/41	25	26
Realty Income Corp.	4.125%	10/15/26	125	120	Welltower OP LLC	4.950%	9/1/48	75	67
Realty Income Corp.	3.000%	1/15/27	150	139	Weyerhaeuser Co.	4.750%	5/15/26	51	50
Realty Income Corp.	3.950%	8/15/27	450	428	Weyerhaeuser Co.	4.000%	11/15/29	150	139
Realty Income Corp.	3.650%	1/15/28	190	177	Weyerhaeuser Co.	4.000%	4/15/30	200	184
Realty Income Corp.	3.100%	12/15/29	150	131	Weyerhaeuser Co.	7.375%	3/15/32	29	32
Realty Income Corp.	1.800%	3/15/33	500	364	Weyerhaeuser Co.	3.375%	3/9/33	100	86
Realty Income Corp.	4.650%	3/15/47	175	157	WP Carey Inc.	4.000%	2/1/25	50	49
Regency Centers LP	3.600%	2/1/27	25	24	WP Carey Inc.	4.250%	10/1/26	75	72
Regency Centers LP	4.125%	3/15/28	75	70	WP Carey Inc.	2.250%	4/1/33	500	377
Regency Centers LP	2.950%	9/15/29	100	86					
Regency Centers LP	4.400%	2/1/47	200	161					41,299
Regency Centers LP	4.650%	3/15/49	75	63	Technology (2.5%)				
Rexford Industrial Realty LP	2.150%	9/1/31	200	156	Adobe Inc.	1.900%	2/1/25	20	19
Sabra Health Care LP	5.125%	8/15/26	25	24	Adobe Inc.	3.250%	2/1/25	175	170
Sabra Health Care LP	3.900%	10/15/29	150	123	Adobe Inc.	2.150%	2/1/27	180	165
Sabra Health Care LP	3.200%	12/1/31	100	74	Adobe Inc.	2.300%	2/1/30	225	197
Safehold Operating Partnership LP	2.850%	1/15/32	200	153	Amdocs Ltd.	2.538%	6/15/30	200	167
Simon Property Group LP	2.000%	9/13/24	145	138	Analog Devices Inc.	2.950%	4/1/25	85	82
Simon Property Group LP	3.500%	9/1/25	300	288	Analog Devices Inc.	3.500%	12/5/26	200	193
Simon Property Group LP	3.300%	1/15/26	195	186	Analog Devices Inc.	3.450%	6/15/27	100	95
Simon Property Group LP	1.375%	1/15/27	500	438	Analog Devices Inc.	1.700%	10/1/28	200	172
Simon Property Group LP	1.750%	2/1/28	250	214	Analog Devices Inc.	2.800%	10/1/41	200	149
Simon Property Group LP	2.650%	7/15/30	200	170	Analog Devices Inc.	2.950%	10/1/51	400	283
Simon Property Group LP	2.200%	2/1/31	250	201	Apple Inc.	1.800%	9/11/24	150	144
Simon Property Group LP	2.250%	1/15/32	500	391	Apple Inc.	2.750%	1/13/25	275	265
Simon Property Group LP	2.650%	2/1/32	100	81	Apple Inc.	1.125%	5/11/25	900	839
Simon Property Group LP	4.250%	11/30/46	100	79	Apple Inc.	0.550%	8/20/25	500	457
Simon Property Group LP	3.250%	9/13/49	200	134	Apple Inc.	0.700%	2/8/26	500	451
Simon Property Group LP	3.800%	7/15/50	200	148	Apple Inc.	3.250%	2/23/26	705	679
Simon Property Group LP	5.850%	3/8/53	89	88	Apple Inc.	2.450%	8/4/26	450	422
SITE Centers Corp.	3.900%	8/15/24	100	96	Apple Inc.	3.350%	2/9/27	500	480
SITE Centers Corp.	4.250%	2/1/26	70	66	Apple Inc.	3.200%	5/11/27	775	740
Spirit Realty LP	3.200%	1/15/27	80	72	Apple Inc.	2.900%	9/12/27	555	521
Spirit Realty LP	2.100%	3/15/28	300	252	Apple Inc.	1.200%	2/8/28	500	433
Spirit Realty LP	4.000%	7/15/29	60	53	Apple Inc.	4.000%	5/10/28	1,000	983
Spirit Realty LP	3.400%	1/15/30	80	68	Apple Inc.	1.400%	8/5/28	475	410
STORE Capital Corp.	4.500%	3/15/28	75	66	Apple Inc.	2.200%	9/11/29	430	377
STORE Capital Corp.	4.625%	3/15/29	100	84	Apple Inc.	4.150%	5/10/30	88	87
Sun Communities Operating LP	2.300%	11/1/28	200	168	Apple Inc.	1.250%	8/20/30	500	406
Sun Communities Operating LP	4.200%	4/15/32	200	175	Apple Inc.	1.650%	2/8/31	500	414
Tanger Properties LP	3.125%	9/1/26	175	155	Apple Inc.	1.700%	8/5/31	200	165
Tanger Properties LP	3.875%	7/15/27	50	45	Apple Inc.	4.300%	5/10/33	177	176
UDR Inc.	2.950%	9/1/26	150	137	Apple Inc.	4.500%	2/23/36	225	229
UDR Inc.	3.500%	7/1/27	150	140	Apple Inc.	2.375%	2/8/41	500	369
UDR Inc.	3.500%	1/15/28	250	228	Apple Inc.	3.850%	5/4/43	450	401
					Apple Inc.	4.450%	5/6/44	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)	
Apple Inc.	3.450%	2/9/45	225	189		Dell International LLC / EMC Corp.	4.900%	10/1/26	250	248
Apple Inc.	4.375%	5/13/45	400	379		Dell International LLC / EMC Corp.	6.100%	7/15/27	100	103
Apple Inc.	4.650%	2/23/46	910	896		Dell International LLC / EMC Corp.	5.250%	2/1/28	200	200
Apple Inc.	3.850%	8/4/46	375	330		Dell International LLC / EMC Corp.	5.300%	10/1/29	325	322
Apple Inc.	3.750%	11/13/47	450	389		Dell International LLC / EMC Corp.	6.200%	7/15/30	150	156
Apple Inc.	2.650%	5/11/50	515	359		Dell International LLC / EMC Corp.	5.750%	2/1/33	250	253
Apple Inc.	2.650%	2/8/51	600	414		Dell International LLC / EMC Corp.	8.100%	7/15/36	173	201
Apple Inc.	4.850%	5/10/53	221	226	5	Dell International LLC / EMC Corp.	3.375%	12/15/41	200	141
Apple Inc.	2.550%	8/20/60	300	198		Dell International LLC / EMC Corp.	8.350%	7/15/46	105	129
Apple Inc.	2.800%	2/8/61	600	405	5	Dell International LLC / EMC Corp.	3.450%	12/15/51	300	200
Apple Inc.	2.850%	8/5/61	275	187		DXC Technology Co.	1.800%	9/15/26	200	174
Applied Materials Inc.	3.900%	10/1/25	145	142		DXC Technology Co.	2.375%	9/15/28	200	167
Applied Materials Inc.	3.300%	4/1/27	225	215		Equifax Inc.	2.600%	12/1/24	75	71
Applied Materials Inc.	1.750%	6/1/30	200	167		Equifax Inc.	2.600%	12/15/25	100	93
Applied Materials Inc.	5.100%	10/1/35	100	102		Equifax Inc.	5.100%	6/1/28	400	395
Applied Materials Inc.	5.850%	6/15/41	125	137		Equifax Inc.	3.100%	5/15/30	120	104
Applied Materials Inc.	4.350%	4/1/47	175	164		Equifax Inc.	2.350%	9/15/31	200	160
Applied Materials Inc.	2.750%	6/1/50	200	141		FactSet Research Systems Inc.	3.450%	3/1/32	100	85
Arrow Electronics Inc.	3.250%	9/8/24	171	165		Fidelity National Information Services Inc.	1.150%	3/1/26	500	446
Arrow Electronics Inc.	4.000%	4/1/25	50	48		Fidelity National Information Services Inc.	1.650%	3/1/28	200	169
Arrow Electronics Inc.	3.875%	1/12/28	100	93		Fidelity National Information Services Inc.	3.750%	5/21/29	100	91
Autodesk Inc.	4.375%	6/15/25	100	98		Fidelity National Information Services Inc.	2.250%	3/1/31	300	240
Autodesk Inc.	3.500%	6/15/27	75	71		Fidelity National Information Services Inc.	3.100%	3/1/41	200	138
Autodesk Inc.	2.850%	1/15/30	75	66		Fiserv Inc.	3.200%	7/1/26	700	657
Autodesk Inc.	2.400%	12/15/31	200	164		Fiserv Inc.	2.250%	6/1/27	300	270
Automatic Data Processing Inc.	3.375%	9/15/25	200	193		Fiserv Inc.	4.200%	10/1/28	200	192
Automatic Data Processing Inc.	1.700%	5/15/28	200	176		Fiserv Inc.	3.500%	7/1/29	600	549
Automatic Data Processing Inc.	1.250%	9/1/30	400	324		Fiserv Inc.	2.650%	6/1/30	200	170
Avnet Inc.	4.625%	4/15/26	100	97		Fiserv Inc.	4.400%	7/1/49	415	349
Avnet Inc.	6.250%	3/15/28	100	101		Flex Ltd.	4.750%	6/15/25	26	25
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	725	692		Flex Ltd.	4.875%	6/15/29	50	48
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	150	139		Global Payments Inc.	1.500%	11/15/24	200	188
Broadcom Inc.	2.250%	11/15/23	200	197		Global Payments Inc.	2.650%	2/15/25	337	320
Broadcom Inc.	3.150%	11/15/25	278	264	5	Global Payments Inc.	4.800%	4/1/26	150	147
Broadcom Inc.	1.950%	2/15/28	157	136		Global Payments Inc.	2.150%	1/15/27	200	178
Broadcom Inc.	4.110%	9/15/28	428	405	5	Global Payments Inc.	3.200%	8/15/29	310	269
Broadcom Inc.	4.000%	4/15/29	200	185		Global Payments Inc.	2.900%	5/15/30	200	169
Broadcom Inc.	4.750%	4/15/29	300	290		Global Payments Inc.	2.900%	11/15/31	200	163
Broadcom Inc.	5.000%	4/15/30	250	245		Global Payments Inc.	5.400%	8/15/32	200	195
Broadcom Inc.	4.150%	11/15/30	600	551		Global Payments Inc.	4.150%	8/15/49	200	149
Broadcom Inc.	2.450%	2/15/31	500	406	5	Global Payments Inc.	5.950%	8/15/52	175	168
Broadcom Inc.	4.300%	11/15/32	400	366		Hewlett Packard Enterprise Co.	5.900%	10/1/24	100	100
Broadcom Inc.	3.419%	4/15/33	652	546	5	Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	493
Broadcom Inc.	3.469%	4/15/34	436	357		Hewlett Packard Enterprise Co.	1.750%	4/1/26	150	137
Broadcom Inc.	3.187%	11/15/36	50	38	5	Hewlett Packard Enterprise Co.	5.250%	7/1/28	200	198
Broadcom Inc.	4.926%	5/15/37	550	497		Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	157
Broadcom Inc.	3.500%	2/15/41	700	524	5	Hewlett Packard Enterprise Co.	6.350%	10/15/45	275	286
Broadcom Inc.	3.750%	2/15/51	500	369		HP Inc.	2.200%	6/17/25	300	282
Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	94		HP Inc.	1.450%	6/17/26	200	180
Broadridge Financial Solutions Inc.	2.900%	12/1/29	75	64		HP Inc.	3.000%	6/17/27	350	323
Broadridge Financial Solutions Inc.	2.600%	5/1/31	200	164		HP Inc.	4.750%	1/15/28	200	195
Cadence Design Systems Inc.	4.375%	10/15/24	100	98		HP Inc.	4.000%	4/15/29	200	187
CDW LLC / CDW Finance Corp.	4.125%	5/1/25	100	97		HP Inc.	3.400%	6/17/30	500	439
CDW LLC / CDW Finance Corp.	4.250%	4/1/28	100	92		HP Inc.	2.650%	6/17/31	200	161
CDW LLC / CDW Finance Corp.	3.250%	2/15/29	100	86		HP Inc.	4.200%	4/15/32	200	179
CGI Inc.	1.450%	9/14/26	100	88		HP Inc.	5.500%	1/15/33	200	196
CGI Inc.	2.300%	9/14/31	100	78		HP Inc.	6.000%	9/15/41	100	101
Cisco Systems Inc.	2.950%	2/28/26	100	96		Intel Corp.	3.400%	3/25/25	300	291
Cisco Systems Inc.	2.500%	9/20/26	225	211		Intel Corp.	3.700%	7/29/25	450	437
Cisco Systems Inc.	5.900%	2/15/39	400	443		Intel Corp.	2.600%	5/19/26	210	198
Corning Inc.	5.750%	8/15/40	195	198		Intel Corp.	3.750%	8/5/27	200	191
Corning Inc.	3.900%	11/15/49	100	75		Intel Corp.	4.875%	2/10/28	310	309
Corning Inc.	4.375%	11/15/57	300	244		Intel Corp.	1.600%	8/12/28	200	172
Corning Inc.	5.450%	11/15/79	200	182		Intel Corp.	2.450%	11/15/29	375	325
Dell Inc.	7.100%	4/15/28	30	32		Intel Corp.	3.900%	3/25/30	345	325
Dell Inc.	6.500%	4/15/38	100	103		Intel Corp.	2.000%	8/12/31	250	204
Dell International LLC / EMC Corp.	4.000%	7/15/24	100	98		Intel Corp.	4.150%	8/5/32	200	191
Dell International LLC / EMC Corp.	5.850%	7/15/25	200	201						
Dell International LLC / EMC Corp.	6.020%	6/15/26	1,075	1,090						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Intel Corp.	4.000%	12/15/32	150	141	Lam Research Corp.	3.800%	3/15/25	145	142
Intel Corp.	5.200%	2/10/33	396	400	Lam Research Corp.	3.750%	3/15/26	150	146
Intel Corp.	4.600%	3/25/40	150	140	Lam Research Corp.	4.000%	3/15/29	150	145
Intel Corp.	2.800%	8/12/41	200	143	Lam Research Corp.	1.900%	6/15/30	295	246
Intel Corp.	4.800%	10/1/41	162	151	Lam Research Corp.	4.875%	3/15/49	125	121
Intel Corp.	4.250%	12/15/42	150	130	Lam Research Corp.	2.875%	6/15/50	150	105
Intel Corp.	4.100%	5/19/46	250	210	Lam Research Corp.	3.125%	6/15/60	100	68
Intel Corp.	4.100%	5/11/47	200	169	Leidos Inc.	3.625%	5/15/25	100	96
Intel Corp.	3.734%	12/8/47	674	524	Leidos Inc.	4.375%	5/15/30	150	138
Intel Corp.	3.250%	11/15/49	300	211	Leidos Inc.	2.300%	2/15/31	200	158
Intel Corp.	4.750%	3/25/50	400	362	Marvell Technology Inc.	2.450%	4/15/28	100	87
Intel Corp.	3.050%	8/12/51	250	168	Marvell Technology Inc.	4.875%	6/22/28	100	97
Intel Corp.	5.700%	2/10/53	481	490	Marvell Technology Inc.	2.950%	4/15/31	100	84
Intel Corp.	3.100%	2/15/60	300	192	Mastercard Inc.	2.000%	3/3/25	400	380
Intel Corp.	3.200%	8/12/61	200	130	Mastercard Inc.	2.950%	11/21/26	100	95
Intel Corp.	5.050%	8/5/62	355	327	Mastercard Inc.	3.300%	3/26/27	200	191
Intel Corp.	5.900%	2/10/63	200	206	Mastercard Inc.	4.875%	3/9/28	200	202
International Business Machines Corp.	7.000%	10/30/25	300	312	Mastercard Inc.	2.950%	6/1/29	275	250
International Business Machines Corp.	4.500%	2/6/26	200	197	Mastercard Inc.	3.350%	3/26/30	300	280
International Business Machines Corp.	3.450%	2/19/26	285	273	Mastercard Inc.	2.000%	11/18/31	200	166
International Business Machines Corp.	3.300%	5/15/26	700	667	Mastercard Inc.	3.950%	2/26/48	100	89
International Business Machines Corp.	1.700%	5/15/27	265	235	Mastercard Inc.	3.650%	6/1/49	250	209
International Business Machines Corp.	6.220%	8/1/27	75	79	Mastercard Inc.	3.850%	3/26/50	200	173
International Business Machines Corp.	6.500%	1/15/28	75	80	Microchip Technology Inc.	4.250%	9/1/25	200	194
International Business Machines Corp.	4.500%	2/6/28	200	196	Micron Technology Inc.	4.975%	2/6/26	100	98
International Business Machines Corp.	3.500%	5/15/29	750	693	Micron Technology Inc.	4.185%	2/15/27	200	192
International Business Machines Corp.	1.950%	5/15/30	265	220	Micron Technology Inc.	5.375%	4/15/28	200	198
International Business Machines Corp.	4.750%	2/6/33	200	196	Micron Technology Inc.	5.327%	2/6/29	150	148
International Business Machines Corp.	4.150%	5/15/39	400	351	Micron Technology Inc.	6.750%	11/1/29	75	78
International Business Machines Corp.	5.600%	11/30/39	48	49	Micron Technology Inc.	4.663%	2/15/30	100	94
International Business Machines Corp.	2.850%	5/15/40	165	121	Micron Technology Inc.	5.875%	2/9/33	235	234
International Business Machines Corp.	4.000%	6/20/42	358	302	Micron Technology Inc.	5.875%	9/15/33	200	198
International Business Machines Corp.	4.250%	5/15/49	500	426	Micron Technology Inc.	3.366%	11/1/41	100	70
International Business Machines Corp.	2.950%	5/15/50	165	111	Micron Technology Inc.	3.477%	11/1/51	100	67
International Business Machines Corp.	3.430%	2/9/52	100	73	Microsoft Corp.	3.125%	11/3/25	632	608
International Business Machines Corp.	5.100%	2/6/53	400	385	Microsoft Corp.	2.400%	8/8/26	805	755
Intuit Inc.	0.950%	7/15/25	100	91	Microsoft Corp.	3.300%	2/6/27	675	649
Intuit Inc.	1.350%	7/15/27	100	88	Microsoft Corp.	3.500%	2/12/35	325	304
Intuit Inc.	1.650%	7/15/30	100	81	Microsoft Corp.	3.450%	8/8/36	425	387
Jabil Inc.	3.950%	1/12/28	100	93	Microsoft Corp.	4.100%	2/6/37	250	243
Jabil Inc.	3.600%	1/15/30	100	90	Microsoft Corp.	3.700%	8/8/46	1,226	1,073
Jabil Inc.	3.000%	1/15/31	150	127	Microsoft Corp.	2.525%	6/1/50	1,478	1,022
Juniper Networks Inc.	3.750%	8/15/29	200	180	Microsoft Corp.	2.921%	3/17/52	1,364	1,014
Juniper Networks Inc.	5.950%	3/15/41	25	24	Microsoft Corp.	2.675%	6/1/60	594	398
KLA Corp.	4.650%	11/1/24	73	72	Microsoft Corp.	3.041%	3/17/62	656	479
KLA Corp.	4.100%	3/15/29	150	144	Moody's Corp.	3.250%	1/15/28	200	187
KLA Corp.	4.650%	7/15/32	200	199	Moody's Corp.	2.000%	8/19/31	200	161
KLA Corp.	5.000%	3/15/49	75	73	Moody's Corp.	2.750%	8/19/41	200	140
KLA Corp.	3.300%	3/1/50	150	113	Moody's Corp.	4.875%	12/17/48	125	117
KLA Corp.	4.950%	7/15/52	200	197	Moody's Corp.	3.250%	5/20/50	100	71
KLA Corp.	5.250%	7/15/62	200	203	Moody's Corp.	3.750%	2/25/52	100	79
Kyndryl Holdings Inc.	2.050%	10/15/26	100	87	Moody's Corp.	3.100%	11/29/61	200	131
Kyndryl Holdings Inc.	2.700%	10/15/28	100	81	Motorola Solutions Inc.	4.000%	9/1/24	26	25
Kyndryl Holdings Inc.	3.150%	10/15/31	100	75	Motorola Solutions Inc.	4.600%	2/23/28	125	121
Kyndryl Holdings Inc.	4.100%	10/15/41	100	67	Motorola Solutions Inc.	5.500%	9/1/44	75	71
					NetApp Inc.	3.300%	9/29/24	75	73
					NetApp Inc.	1.875%	6/22/25	150	139
					NetApp Inc.	2.375%	6/22/27	100	91
					NetApp Inc.	2.700%	6/22/30	200	168
					Nokia OYJ	6.625%	5/15/39	90	86
					NVIDIA Corp.	3.200%	9/16/26	200	193
					NVIDIA Corp.	1.550%	6/15/28	250	218
					NVIDIA Corp.	2.850%	4/1/30	300	272
					NVIDIA Corp.	2.000%	6/15/31	250	210
					NVIDIA Corp.	3.500%	4/1/40	200	171
					NVIDIA Corp.	3.500%	4/1/50	405	329
					NVIDIA Corp.	3.700%	4/1/60	113	93
					NXP BV / NXP Funding LLC	5.350%	3/1/26	100	99
					NXP BV / NXP Funding LLC	5.550%	12/1/28	75	76
					NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	450	424

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	200	177	Roper Technologies Inc.	1.400%	9/15/27	500	431
NXP BV / NXP Funding LLC / NXP USA Inc.	2.500%	5/11/31	200	163	Roper Technologies Inc.	4.200%	9/15/28	175	168
NXP BV / NXP Funding LLC / NXP USA Inc.	2.650%	2/15/32	412	333	Roper Technologies Inc.	2.950%	9/15/29	125	111
NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	5/11/41	200	145	Roper Technologies Inc.	2.000%	6/30/30	125	102
NXP BV / NXP Funding LLC / NXP USA Inc.	3.125%	2/15/42	100	70	S&P Global Inc.	2.450%	3/1/27	250	231
NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	11/30/51	100	67	S&P Global Inc.	4.750%	8/1/28	140	139
Oracle Corp.	3.400%	7/8/24	450	440	S&P Global Inc.	2.700%	3/1/29	250	226
Oracle Corp.	2.950%	11/15/24	425	410	S&P Global Inc.	4.250%	5/1/29	100	98
Oracle Corp.	2.500%	4/1/25	919	872	S&P Global Inc.	2.500%	12/1/29	125	109
Oracle Corp.	1.650%	3/25/26	725	658	S&P Global Inc.	1.250%	8/15/30	200	158
Oracle Corp.	2.650%	7/15/26	561	519	S&P Global Inc.	2.900%	3/1/32	300	260
Oracle Corp.	2.800%	4/1/27	500	460	S&P Global Inc.	3.250%	12/1/49	150	113
Oracle Corp.	2.300%	3/25/28	500	441	S&P Global Inc.	3.700%	3/1/52	200	164
Oracle Corp.	4.500%	5/6/28	35	34	S&P Global Inc.	2.300%	8/15/60	100	58
Oracle Corp.	6.150%	11/9/29	225	234	S&P Global Inc.	3.900%	3/1/62	100	83
Oracle Corp.	2.950%	4/1/30	550	480	Salesforce Inc.	3.700%	4/11/28	325	313
Oracle Corp.	4.650%	5/6/30	100	97	Salesforce Inc.	1.500%	7/15/28	200	172
Oracle Corp.	2.875%	3/25/31	900	767	Salesforce Inc.	1.950%	7/15/31	300	248
Oracle Corp.	6.250%	11/9/32	225	239	Salesforce Inc.	2.700%	7/15/41	250	183
Oracle Corp.	4.900%	2/6/33	300	291	Salesforce Inc.	2.900%	7/15/51	400	282
Oracle Corp.	4.300%	7/8/34	325	295	Salesforce Inc.	3.050%	7/15/61	250	170
Oracle Corp.	3.900%	5/15/35	150	129	ServiceNow Inc.	1.400%	9/1/30	400	317
Oracle Corp.	3.850%	7/15/36	250	209	Skyworks Solutions Inc.	1.800%	6/1/26	200	179
Oracle Corp.	3.800%	11/15/37	525	429	Teledyne FLIR LLC	2.500%	8/1/30	100	83
Oracle Corp.	6.125%	7/8/39	250	257	Teledyne Technologies Inc.	2.750%	4/1/31	300	251
Oracle Corp.	3.600%	4/1/40	605	468	Texas Instruments Inc.	1.375%	3/12/25	200	188
Oracle Corp.	5.375%	7/15/40	400	382	Texas Instruments Inc.	1.125%	9/15/26	200	179
Oracle Corp.	3.650%	3/25/41	300	231	Texas Instruments Inc.	2.900%	11/3/27	94	88
Oracle Corp.	4.500%	7/8/44	250	209	Texas Instruments Inc.	2.250%	9/4/29	100	87
Oracle Corp.	4.125%	5/15/45	425	334	Texas Instruments Inc.	1.750%	5/4/30	210	176
Oracle Corp.	4.000%	7/15/46	575	442	Texas Instruments Inc.	1.900%	9/15/31	150	123
Oracle Corp.	4.000%	11/15/47	475	366	Texas Instruments Inc.	4.900%	3/14/33	200	205
Oracle Corp.	3.600%	4/1/50	920	657	Texas Instruments Inc.	3.875%	3/15/39	142	127
Oracle Corp.	3.950%	3/25/51	600	453	Texas Instruments Inc.	4.150%	5/15/48	300	272
Oracle Corp.	6.900%	11/9/52	355	398	Texas Instruments Inc.	5.000%	3/14/53	200	203
Oracle Corp.	5.550%	2/6/53	400	388	Texas Instruments Inc.	5.050%	5/18/63	212	212
Oracle Corp.	4.375%	5/15/55	150	121	Thomson Reuters Corp.	5.500%	8/15/35	75	74
Oracle Corp.	3.850%	4/1/60	500	351	Thomson Reuters Corp.	5.850%	4/15/40	100	99
Oracle Corp.	4.100%	3/25/61	300	221	Thomson Reuters Corp.	5.650%	11/23/43	100	95
PayPal Holdings Inc.	2.400%	10/1/24	100	96	TSMC Arizona Corp.	1.750%	10/25/26	400	356
PayPal Holdings Inc.	1.650%	6/1/25	200	187	TSMC Arizona Corp.	3.875%	4/22/27	200	192
PayPal Holdings Inc.	2.650%	10/1/26	300	279	TSMC Arizona Corp.	2.500%	10/25/31	200	167
PayPal Holdings Inc.	2.850%	10/1/29	400	355	TSMC Arizona Corp.	4.250%	4/22/32	200	193
PayPal Holdings Inc.	2.300%	6/1/30	200	170	TSMC Arizona Corp.	3.125%	10/25/41	200	160
PayPal Holdings Inc.	4.400%	6/1/32	200	193	TSMC Arizona Corp.	3.250%	10/25/51	200	154
PayPal Holdings Inc.	3.250%	6/1/50	310	224	TSMC Arizona Corp.	4.500%	4/22/52	200	193
5 Qorvo Inc.	1.750%	12/15/24	100	93	Verisk Analytics Inc.	4.000%	6/15/25	150	146
Qorvo Inc.	4.375%	10/15/29	200	181	Verisk Analytics Inc.	4.125%	3/15/29	400	382
QUALCOMM Inc.	3.450%	5/20/25	200	194	Verisk Analytics Inc.	5.500%	6/15/45	50	48
QUALCOMM Inc.	3.250%	5/20/27	400	379	Verisk Analytics Inc.	3.625%	5/15/50	100	74
QUALCOMM Inc.	1.300%	5/20/28	378	322	Visa Inc.	3.150%	12/14/25	925	887
QUALCOMM Inc.	1.650%	5/20/32	414	326	Visa Inc.	1.900%	4/15/27	200	182
QUALCOMM Inc.	5.400%	5/20/33	200	211	Visa Inc.	0.750%	8/15/27	500	433
QUALCOMM Inc.	4.650%	5/20/35	200	200	Visa Inc.	2.750%	9/15/27	150	139
QUALCOMM Inc.	4.800%	5/20/45	275	266	Visa Inc.	1.100%	2/15/31	400	316
QUALCOMM Inc.	4.300%	5/20/47	350	317	Visa Inc.	4.150%	12/14/35	325	309
QUALCOMM Inc.	3.250%	5/20/50	200	150	Visa Inc.	2.700%	4/15/40	200	153
QUALCOMM Inc.	4.500%	5/20/52	200	182	Visa Inc.	4.300%	12/14/45	725	673
QUALCOMM Inc.	6.000%	5/20/53	200	224	Visa Inc.	3.650%	9/15/47	100	85
RELX Capital Inc.	4.000%	3/18/29	100	96	Visa Inc.	2.000%	8/15/50	300	184
RELX Capital Inc.	3.000%	5/22/30	150	134	VMware Inc.	4.500%	5/15/25	200	196
RELX Capital Inc.	4.750%	5/20/32	100	98	VMware Inc.	4.650%	5/15/27	100	97
Roper Technologies Inc.	2.350%	9/15/24	125	120	VMware Inc.	3.900%	8/21/27	300	285
Roper Technologies Inc.	1.000%	9/15/25	500	455	VMware Inc.	1.800%	8/15/28	200	168
Roper Technologies Inc.	3.850%	12/15/25	100	96	VMware Inc.	4.700%	5/15/30	500	478
Roper Technologies Inc.	3.800%	12/15/26	145	139	VMware Inc.	2.200%	8/15/31	300	236
					Western Digital Corp.	4.750%	2/15/26	500	476
					Western Digital Corp.	2.850%	2/1/29	200	160
					Western Union Co.	2.850%	1/10/25	108	103
					Western Union Co.	1.350%	3/15/26	200	177
					Western Union Co.	6.200%	11/17/36	100	101

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Western Union Co.	6.200%	6/21/40	35	35	Atmos Energy Corp.	3.375%	9/15/49	400	295
Workday Inc.	3.500%	4/1/27	200	190	Atmos Energy Corp.	2.850%	2/15/52	200	135
Workday Inc.	3.700%	4/1/29	200	186	Avangrid Inc.	3.150%	12/1/24	230	221
Workday Inc.	3.800%	4/1/32	200	180	Avangrid Inc.	3.800%	6/1/29	195	178
Xilinx Inc.	2.375%	6/1/30	200	173	Avista Corp.	4.350%	6/1/48	75	65
					Avista Corp.	4.000%	4/1/52	72	57
				104,190	Baltimore Gas and Electric Co.	2.400%	8/15/26	334	307
Utilities (2.4%)					Baltimore Gas and Electric Co.	2.250%	6/15/31	100	83
AEP Texas Inc.	3.950%	6/1/28	100	94	Baltimore Gas and Electric Co.	3.500%	8/15/46	100	75
AEP Texas Inc.	2.100%	7/1/30	200	164	Baltimore Gas and Electric Co.	3.750%	8/15/47	250	196
AEP Texas Inc.	3.800%	10/1/47	50	38	Baltimore Gas and Electric Co.	4.250%	9/15/48	50	42
AEP Texas Inc.	3.450%	1/15/50	50	36	Baltimore Gas and Electric Co.	3.200%	9/15/49	80	58
AEP Texas Inc.	5.250%	5/15/52	89	85	Baltimore Gas and Electric Co.	2.900%	6/15/50	100	67
AEP Transmission Co. LLC	4.000%	12/1/46	75	63	Baltimore Gas and Electric Co.	5.400%	6/1/53	200	204
AEP Transmission Co. LLC	3.750%	12/1/47	100	80	Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	97
AEP Transmission Co. LLC	3.800%	6/15/49	70	56	Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	115
AEP Transmission Co. LLC	3.150%	9/15/49	70	50	Berkshire Hathaway Energy Co.	3.700%	7/15/30	700	642
AEP Transmission Co. LLC	4.500%	6/15/52	200	179	Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	104
AES Corp.	1.375%	1/15/26	300	268	Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	231
AES Corp.	5.450%	6/1/28	200	196	Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	139
AES Corp.	2.450%	1/15/31	300	243	Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	128
Alabama Power Co.	1.450%	9/15/30	500	396	Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	39
Alabama Power Co.	3.940%	9/1/32	331	306	Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	169
Alabama Power Co.	6.125%	5/15/38	50	54	Berkshire Hathaway Energy Co.	4.250%	10/15/50	200	162
Alabama Power Co.	3.850%	12/1/42	25	21	Berkshire Hathaway Energy Co.	4.600%	5/1/53	200	171
Alabama Power Co.	4.150%	8/15/44	75	62	Black Hills Corp.	1.037%	8/23/24	200	189
Alabama Power Co.	3.750%	3/1/45	150	118	Black Hills Corp.	3.950%	1/15/26	75	72
Alabama Power Co.	4.300%	1/2/46	250	210	Black Hills Corp.	3.150%	1/15/27	75	70
Alabama Power Co.	3.700%	12/1/47	100	78	Black Hills Corp.	3.050%	10/15/29	70	60
Alabama Power Co.	4.300%	7/15/48	100	85	Black Hills Corp.	4.350%	5/1/33	75	67
Alabama Power Co.	3.450%	10/1/49	108	79	Black Hills Corp.	4.200%	9/15/46	50	39
Alabama Power Co.	3.125%	7/15/51	107	74	Black Hills Corp.	3.875%	10/15/49	70	52
Alabama Power Co.	3.000%	3/15/52	200	135	CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	276
Ameren Corp.	2.500%	9/15/24	100	96	CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	57
Ameren Corp.	3.650%	2/15/26	80	76	CenterPoint Energy Houston Electric LLC	4.950%	4/1/33	106	106
Ameren Corp.	1.950%	3/15/27	200	178	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	62
Ameren Corp.	3.500%	1/15/31	100	89	CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	150	131
Ameren Illinois Co.	3.800%	5/15/28	75	72	CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	100	68
Ameren Illinois Co.	3.700%	12/1/47	150	121	CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	200	150
Ameren Illinois Co.	3.250%	3/15/50	60	44	CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	56	53
American Electric Power Co. Inc	5.625%	3/1/33	200	204	CenterPoint Energy Inc.	2.500%	9/1/24	100	96
American Electric Power Co. Inc.	3.200%	11/13/27	75	69	CenterPoint Energy Inc.	1.450%	6/1/26	200	179
American Electric Power Co. Inc.	4.300%	12/1/28	150	143	CenterPoint Energy Inc.	4.250%	11/1/28	21	20
American Electric Power Co. Inc.	3.250%	3/1/50	71	49	CenterPoint Energy Inc.	2.950%	3/1/30	80	70
American Electric Power Co. Inc.	3.875%	2/15/62	150	120	CenterPoint Energy Inc.	2.650%	6/1/31	200	167
American Water Capital Corp.	3.400%	3/1/25	125	121	CenterPoint Energy Inc.	3.700%	9/1/49	50	38
American Water Capital Corp.	2.950%	9/1/27	325	300	CenterPoint Energy Resources Corp.	4.000%	4/1/28	100	96
American Water Capital Corp.	3.450%	6/1/29	125	116	CenterPoint Energy Resources Corp.	1.750%	10/1/30	100	80
American Water Capital Corp.	2.800%	5/1/30	100	87	CenterPoint Energy Resources Corp.	5.400%	3/1/33	147	150
American Water Capital Corp.	4.450%	6/1/32	250	242	CenterPoint Energy Resources Corp.	5.850%	1/15/41	250	257
American Water Capital Corp.	6.593%	10/15/37	150	169	CenterPoint Energy Resources Corp.	4.100%	9/1/47	50	41
American Water Capital Corp.	4.300%	9/1/45	100	85	Cleco Corporate Holdings LLC	3.743%	5/1/26	100	94
American Water Capital Corp.	3.750%	9/1/47	100	79	Cleco Corporate Holdings LLC	4.973%	5/1/46	125	105
American Water Capital Corp.	4.200%	9/1/48	100	84	Cleveland Electric Illuminating Co.	5.500%	8/15/24	225	225
American Water Capital Corp.	4.150%	6/1/49	125	105	Cleveland Electric Illuminating Co.	5.950%	12/15/36	75	74
American Water Capital Corp.	3.450%	5/1/50	100	75	CMS Energy Corp.	3.000%	5/15/26	75	70
American Water Capital Corp.	3.250%	6/1/51	98	71	CMS Energy Corp.	3.450%	8/15/27	50	47
Appalachian Power Co.	3.300%	6/1/27	500	468	CMS Energy Corp.	4.875%	3/1/44	75	68
Appalachian Power Co.	4.500%	3/1/49	71	60	CMS Energy Corp.	4.750%	6/1/50	100	86
Appalachian Power Co.	3.700%	5/1/50	100	76	Commonwealth Edison Co.	2.550%	6/15/26	223	208
Arizona Public Service Co.	3.150%	5/15/25	100	96					
Arizona Public Service Co.	2.950%	9/15/27	50	45					
Arizona Public Service Co.	4.500%	4/1/42	225	191					
Arizona Public Service Co.	4.350%	11/15/45	125	101					
Arizona Public Service Co.	3.750%	5/15/46	125	92					
Arizona Public Service Co.	4.250%	3/1/49	100	79					
Arizona Public Service Co.	3.500%	12/1/49	60	42					
Atmos Energy Corp.	3.000%	6/15/27	100	94					
Atmos Energy Corp.	2.625%	9/15/29	50	44					
Atmos Energy Corp.	5.500%	6/15/41	200	199					
Atmos Energy Corp.	4.150%	1/15/43	100	86					
Atmos Energy Corp.	4.125%	10/15/44	50	42					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Commonwealth Edison Co.	2.950%	8/15/27	75	69	Dominion Energy Inc.	2.850%	8/15/26	379	351
Commonwealth Edison Co.	2.200%	3/1/30	50	42	Dominion Energy Inc.	4.250%	6/1/28	125	120
Commonwealth Edison Co.	5.900%	3/15/36	150	157	Dominion Energy Inc.	3.375%	4/1/30	125	112
Commonwealth Edison Co.	6.450%	1/15/38	175	194	Dominion Energy Inc.	2.250%	8/15/31	250	202
Commonwealth Edison Co.	4.600%	8/15/43	75	68	Dominion Energy Inc.	4.350%	8/15/32	56	52
Commonwealth Edison Co.	4.700%	1/15/44	175	161	Dominion Energy Inc.	5.375%	11/15/32	200	201
Commonwealth Edison Co.	3.700%	3/1/45	75	59	Dominion Energy Inc.	6.300%	3/15/33	75	80
Commonwealth Edison Co.	3.650%	6/15/46	175	137	Dominion Energy Inc.	5.950%	6/15/35	225	231
Commonwealth Edison Co.	3.750%	8/15/47	100	79	Dominion Energy Inc.	4.900%	8/1/41	280	251
Commonwealth Edison Co.	4.000%	3/1/48	150	126	Dominion Energy Inc.	4.050%	9/15/42	300	239
Commonwealth Edison Co.	4.000%	3/1/49	125	103	Dominion Energy Inc.	5.750%	10/1/54	100	95
Commonwealth Edison Co.	3.000%	3/1/50	200	138	Dominion Energy South Carolina Inc.	2.300%	12/1/31	100	81
Commonwealth Edison Co.	3.850%	3/15/52	200	160	Dominion Energy South Carolina Inc.	6.625%	2/1/32	50	55
Connecticut Light and Power Co.	0.750%	12/1/25	500	449	Dominion Energy South Carolina Inc.	6.050%	1/15/38	125	134
Connecticut Light and Power Co.	3.200%	3/15/27	50	47	Dominion Energy South Carolina Inc.	5.450%	2/1/41	75	75
Connecticut Light and Power Co.	4.300%	4/15/44	150	130	Dominion Energy South Carolina Inc.	4.600%	6/15/43	75	68
Connecticut Light and Power Co.	4.000%	4/1/48	160	135	DTE Electric Co.	3.375%	3/1/25	150	145
Connecticut Light and Power Co.	5.250%	1/15/53	200	204	DTE Electric Co.	2.250%	3/1/30	450	384
Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	600	500	DTE Electric Co.	2.625%	3/1/31	100	86
Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	76	77	DTE Electric Co.	4.000%	4/1/43	225	188
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	198	DTE Electric Co.	3.700%	6/1/46	50	39
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	281	DTE Electric Co.	3.750%	8/15/47	100	79
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	79	DTE Electric Co.	3.950%	3/1/49	128	105
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	102	DTE Electric Co.	2.950%	3/1/50	150	103
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	175	DTE Energy Co.	2.529%	10/1/24	100	96
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	327	DTE Energy Co.	4.220%	11/1/24	250	245
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	113	DTE Energy Co.	1.050%	6/1/25	500	458
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	59	DTE Energy Co.	2.850%	10/1/26	300	276
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	400	327	DTE Energy Co.	4.875%	6/1/28	200	196
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	250	204	DTE Energy Co.	3.400%	6/15/29	94	84
Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	200	220	DTE Energy Co.	2.950%	3/1/30	60	52
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	59	Duke Energy Carolinas LLC	2.950%	12/1/26	100	94
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	101	Duke Energy Carolinas LLC	3.950%	11/15/28	125	120
Constellation Energy Generation LLC	5.600%	3/1/28	46	46	Duke Energy Carolinas LLC	6.000%	12/1/28	125	131
Constellation Energy Generation LLC	5.800%	3/1/33	34	35	Duke Energy Carolinas LLC	2.450%	8/15/29	200	173
Constellation Energy Generation LLC	6.250%	10/1/39	360	373	Duke Energy Carolinas LLC	2.450%	2/1/30	100	86
Constellation Energy Generation LLC	5.750%	10/1/41	75	73	Duke Energy Carolinas LLC	2.550%	4/15/31	200	170
Constellation Energy Generation LLC	5.600%	6/15/42	155	150	Duke Energy Carolinas LLC	4.950%	1/15/33	175	174
Consumers Energy Co.	3.800%	11/15/28	75	71	Duke Energy Carolinas LLC	6.100%	6/1/37	100	105
Consumers Energy Co.	3.600%	8/15/32	19	17	Duke Energy Carolinas LLC	6.000%	1/15/38	25	26
Consumers Energy Co.	4.625%	5/15/33	200	195	Duke Energy Carolinas LLC	6.050%	4/15/38	25	26
Consumers Energy Co.	3.950%	5/15/43	75	63	Duke Energy Carolinas LLC	5.300%	2/15/40	150	150
Consumers Energy Co.	3.250%	8/15/46	50	37	Duke Energy Carolinas LLC	4.000%	9/30/42	175	145
Consumers Energy Co.	3.950%	7/15/47	50	41	Duke Energy Carolinas LLC	3.875%	3/15/46	100	80
Consumers Energy Co.	4.050%	5/15/48	125	105	Duke Energy Carolinas LLC	3.700%	12/1/47	100	78
Consumers Energy Co.	4.350%	4/15/49	80	71	Duke Energy Carolinas LLC	3.200%	8/15/49	400	288
Consumers Energy Co.	3.100%	8/15/50	80	57	Duke Energy Carolinas LLC	3.550%	3/15/52	200	153
Consumers Energy Co.	3.500%	8/1/51	400	306	Duke Energy Carolinas LLC	5.350%	1/15/53	160	162
Consumers Energy Co.	4.200%	9/1/52	84	72	Duke Energy Carolinas LLC	2.650%	9/1/26	80	74
Consumers Energy Co.	2.500%	5/1/60	59	34	Duke Energy Corp.	3.150%	8/15/27	140	129
Delmarva Power & Light Co.	4.150%	5/15/45	100	83	Duke Energy Corp.	4.300%	3/15/28	200	192
Dominion Energy Inc.	3.071%	8/15/24	75	72	Duke Energy Corp.	2.450%	6/1/30	100	84
Dominion Energy Inc.	3.900%	10/1/25	125	121	Duke Energy Corp.	2.550%	6/15/31	200	166
Dominion Energy Inc.	1.450%	4/15/26	200	180	Duke Energy Corp.	4.800%	12/15/45	125	112
					Duke Energy Corp.	3.750%	9/1/46	280	213
					Duke Energy Corp.	4.200%	6/15/49	115	93
					Duke Energy Corp.	3.500%	6/15/51	140	102
					Duke Energy Corp.	5.000%	8/15/52	250	229
					Duke Energy Corp.	3.250%	1/15/82	200	149
					Duke Energy Florida LLC	3.800%	7/15/28	100	95
					Duke Energy Florida LLC	2.500%	12/1/29	425	367
					Duke Energy Florida LLC	1.750%	6/15/30	100	81
					Duke Energy Florida LLC	2.400%	12/15/31	200	164
					Duke Energy Florida LLC	6.350%	9/15/37	225	243
					Duke Energy Florida LLC	6.400%	6/15/38	200	220
					Duke Energy Florida LLC	3.850%	11/15/42	200	163
					Duke Energy Florida LLC	3.400%	10/1/46	100	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	Duke Energy Florida LLC	4.200%	7/15/48	200	170	Exelon Corp.	2.750%	3/15/27	250	229	
	Duke Energy Florida Project Finance LLC	2.538%	9/1/31	92	84	Exelon Corp.	5.150%	3/15/28	200	199	
	Duke Energy Indiana LLC	6.350%	8/15/38	740	804	Exelon Corp.	4.050%	4/15/30	250	234	
	Duke Energy Indiana LLC	3.750%	5/15/46	225	174	Exelon Corp.	5.300%	3/15/33	159	159	
	Duke Energy Ohio Inc.	2.125%	6/1/30	100	83	Exelon Corp.	4.950%	6/15/35	225	215	
	Duke Energy Ohio Inc.	3.700%	6/15/46	25	19	Exelon Corp.	5.625%	6/15/35	20	20	
	Duke Energy Progress LLC	3.700%	9/1/28	175	165	Exelon Corp.	5.100%	6/15/45	145	136	
	Duke Energy Progress LLC	3.450%	3/15/29	125	115	Exelon Corp.	4.450%	4/15/46	175	149	
	Duke Energy Progress LLC	2.000%	8/15/31	200	161	Exelon Corp.	4.100%	3/15/52	250	202	
	Duke Energy Progress LLC	5.250%	3/15/33	200	203	Exelon Corp.	5.600%	3/15/53	200	202	
	Duke Energy Progress LLC	4.375%	3/30/44	300	260	Florida Power & Light Co.	2.850%	4/1/25	300	288	
	Duke Energy Progress LLC	4.150%	12/1/44	100	83	Florida Power & Light Co.	4.450%	5/15/26	200	198	
	Duke Energy Progress LLC	3.700%	10/15/46	50	39	Florida Power & Light Co.	4.400%	5/15/28	200	196	
	Duke Energy Progress LLC	3.600%	9/15/47	100	77	Florida Power & Light Co.	4.625%	5/15/30	200	197	
	Duke Energy Progress LLC	2.900%	8/15/51	434	290	Florida Power & Light Co.	2.450%	2/3/32	200	168	
	Duke Energy Progress LLC	5.350%	3/15/53	200	201	Florida Power & Light Co.	5.100%	4/1/33	200	203	
	Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/30	85	76	Florida Power & Light Co.	4.800%	5/15/33	200	199	
2	Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/39	100	79	Florida Power & Light Co.	5.625%	4/1/34	25	26	
	Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/43	100	70	Florida Power & Light Co.	5.960%	4/1/39	375	405	
	Eastern Energy Gas Holdings LLC	2.500%	11/15/24	100	96	Florida Power & Light Co.	4.125%	2/1/42	170	149	
	Eastern Energy Gas Holdings LLC	3.600%	12/15/24	134	129	Florida Power & Light Co.	4.050%	6/1/42	125	108	
	Edison International	5.750%	6/15/27	25	25	Florida Power & Light Co.	3.800%	12/15/42	75	63	
	El Paso Electric Co.	6.000%	5/15/35	50	50	Florida Power & Light Co.	3.700%	12/1/47	150	122	
	El Paso Electric Co.	5.000%	12/1/44	75	67	Florida Power & Light Co.	3.950%	3/1/48	325	274	
	Emera US Finance LP	3.550%	6/15/26	150	142	Florida Power & Light Co.	3.150%	10/1/49	555	405	
	Emera US Finance LP	4.750%	6/15/46	245	199	Florida Power & Light Co.	2.875%	12/4/51	500	345	
	Enel Chile SA	4.875%	6/12/28	125	120	Fortis Inc.	3.055%	10/4/26	295	272	
	Entergy Arkansas LLC	3.500%	4/1/26	50	48	Georgia Power Co.	2.200%	9/15/24	225	215	
	Entergy Arkansas LLC	2.650%	6/15/51	500	313	Georgia Power Co.	3.250%	4/1/26	100	95	
	Entergy Corp.	2.950%	9/1/26	200	185	Georgia Power Co.	4.650%	5/16/28	200	196	
	Entergy Corp.	2.800%	6/15/30	100	85	Georgia Power Co.	4.950%	5/17/33	200	197	
	Entergy Corp.	3.750%	6/15/50	300	221	Georgia Power Co.	4.750%	9/1/40	175	160	
	Entergy Louisiana LLC	0.950%	10/1/24	200	189	Georgia Power Co.	4.300%	3/15/43	100	84	
	Entergy Louisiana LLC	5.590%	10/1/24	223	223	Georgia Power Co.	5.125%	5/15/52	250	244	
	Entergy Louisiana LLC	5.400%	11/1/24	382	381	Gulf Power Co.	3.300%	5/30/27	50	47	
	Entergy Louisiana LLC	2.400%	10/1/26	75	69	Iberdrola International BV	6.750%	7/15/36	75	85	
	Entergy Louisiana LLC	3.120%	9/1/27	100	92	Indiana Michigan Power Co.	3.850%	5/15/28	250	237	
	Entergy Louisiana LLC	3.050%	6/1/31	100	87	Indiana Michigan Power Co.	3.750%	7/1/47	150	117	
	Entergy Louisiana LLC	4.000%	3/15/33	150	136	Indiana Michigan Power Co.	4.250%	8/15/48	100	84	
	Entergy Louisiana LLC	4.950%	1/15/45	150	138	Interstate Power and Light Co.	3.250%	12/1/24	202	195	
	Entergy Louisiana LLC	4.200%	9/1/48	167	140	Interstate Power and Light Co.	4.100%	9/26/28	125	118	
	Entergy Louisiana LLC	4.200%	4/1/50	100	83	Interstate Power and Light Co.	3.600%	4/1/29	60	55	
	Entergy Louisiana LLC	2.900%	3/15/51	121	80	Interstate Power and Light Co.	2.300%	6/1/30	100	83	
	Entergy Mississippi LLC	2.850%	6/1/28	125	112	Interstate Power and Light Co.	6.250%	7/15/39	50	53	
	Entergy Texas Inc.	1.750%	3/15/31	500	396	Interstate Power and Light Co.	3.700%	9/15/46	75	56	
	Essential Utilities Inc.	3.566%	5/1/29	75	68	ITC Holdings Corp.	3.350%	11/15/27	100	93	
	Essential Utilities Inc.	2.704%	4/15/30	100	85	ITC Holdings Corp.	5.300%	7/1/43	200	188	
	Essential Utilities Inc.	4.276%	5/1/49	85	69	2	John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	62	58
	Essential Utilities Inc.	3.351%	4/15/50	200	140	Kentucky Utilities Co.	5.125%	11/1/40	125	120	
	Energy Inc.	2.450%	9/15/24	200	192	Kentucky Utilities Co.	4.375%	10/1/45	100	84	
	Energy Inc.	2.900%	9/15/29	150	131	Kentucky Utilities Co.	3.300%	6/1/50	200	142	
	Energy Kansas Central Inc.	2.550%	7/1/26	150	139	Louisville Gas and Electric Co.	3.300%	10/1/25	75	72	
	Energy Kansas Central Inc.	3.100%	4/1/27	100	94	Louisville Gas and Electric Co.	4.250%	4/1/49	170	142	
	Energy Kansas Central Inc.	4.125%	3/1/42	200	168	MidAmerican Energy Co.	3.500%	10/15/24	179	174	
	Energy Kansas Central Inc.	4.100%	4/1/43	100	83	MidAmerican Energy Co.	3.100%	5/1/27	150	140	
	Energy Kansas Central Inc.	4.250%	12/1/45	25	21	MidAmerican Energy Co.	3.650%	4/15/29	200	186	
	Energy Kansas Central Inc.	3.250%	9/1/49	100	71	MidAmerican Energy Co.	6.750%	12/30/31	125	139	
	Energy Metro Inc.	2.250%	6/1/30	100	83	MidAmerican Energy Co.	5.750%	11/1/35	125	129	
	Energy Metro Inc.	5.300%	10/1/41	100	97	MidAmerican Energy Co.	4.800%	9/15/43	100	92	
	Energy Metro Inc.	4.200%	6/15/47	100	83	MidAmerican Energy Co.	3.950%	8/1/47	100	81	
	Eversource Energy	2.900%	10/1/24	50	48	MidAmerican Energy Co.	3.650%	8/1/48	125	96	
	Eversource Energy	3.150%	1/15/25	168	162	MidAmerican Energy Co.	4.250%	7/15/49	200	170	
	Eversource Energy	3.300%	1/15/28	100	92	Mississippi Power Co.	4.250%	3/15/42	100	83	
	Eversource Energy	4.250%	4/1/29	200	191	National Fuel Gas Co.	5.500%	1/15/26	50	49	
	Eversource Energy	3.375%	3/1/32	119	104	National Fuel Gas Co.	4.750%	9/1/28	50	47	
	Eversource Energy	3.450%	1/15/50	200	147	National Fuel Gas Co.	2.950%	3/1/31	100	80	
	Exelon Corp.	3.950%	6/15/25	200	194	National Grid plc	5.809%	6/12/33	200	204	
	Exelon Corp.	3.400%	4/15/26	200	191	National Grid USA	5.803%	4/1/35	50	51	
						National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	100	89	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	150	140	NSTAR Electric Co.	4.950%	9/15/52	74	72
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	100	94	Oglethorpe Power Corp.	5.950%	11/1/39	50	50
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	100	93	Oglethorpe Power Corp.	5.375%	11/1/40	175	163
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	100	85	Oglethorpe Power Corp.	3.750%	8/1/50	250	186
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	100	76	Ohio Edison Co.	6.875%	7/15/36	100	110
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	187	Ohio Power Co.	4.150%	4/1/48	100	82
National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	53	49	Ohio Power Co.	4.000%	6/1/49	240	194
National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	75	70	Oklahoma Gas and Electric Co.	3.800%	8/15/28	75	71
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	200	171	Oklahoma Gas and Electric Co.	3.250%	4/1/30	100	89
Nevada Power Co.	3.700%	5/1/29	200	186	Oklahoma Gas and Electric Co.	5.400%	1/15/33	80	81
Nevada Power Co.	2.400%	5/1/30	75	63	Oklahoma Gas and Electric Co.	4.150%	4/1/47	50	41
Nevada Power Co.	6.750%	7/1/37	75	82	Oklahoma Gas and Electric Co.	3.850%	8/15/47	75	58
Nevada Power Co.	3.125%	8/1/50	150	100	Oncor Electric Delivery Co. LLC	2.950%	4/1/25	75	72
NextEra Energy Capital Holdings Inc.	4.255%	9/1/24	275	270	Oncor Electric Delivery Co. LLC	3.700%	11/15/28	50	47
NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	150	147	Oncor Electric Delivery Co. LLC	2.750%	5/15/30	200	175
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	236	Oncor Electric Delivery Co. LLC	7.250%	1/15/33	50	58
NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	232	227	Oncor Electric Delivery Co. LLC	7.500%	9/1/38	125	151
NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	222	220	Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	125
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	300	257	Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	69
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	92	Oncor Electric Delivery Co. LLC	5.300%	6/1/42	37	38
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	87	Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	82
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	416	Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	40
NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	179	177	Oncor Electric Delivery Co. LLC	3.800%	6/1/49	200	162
NextEra Energy Capital Holdings Inc.	5.050%	2/28/33	64	63	Oncor Electric Delivery Co. LLC	3.100%	9/15/49	250	177
NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	204	197	Oncor Electric Delivery Co. LLC	2.700%	11/15/51	250	163
NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	110	Oncor Electric Delivery Co. LLC	5.350%	10/1/52	63	64
NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	100	93	ONE Gas Inc.	2.000%	5/15/30	100	83
NiSource Inc.	0.950%	8/15/25	223	204	ONE Gas Inc.	4.658%	2/1/44	125	113
NiSource Inc.	3.490%	5/15/27	250	236	ONE Gas Inc.	4.500%	11/1/48	75	65
NiSource Inc.	5.250%	3/30/28	200	200	Pacific Gas and Electric Co.	3.450%	7/1/25	200	189
NiSource Inc.	2.950%	9/1/29	200	175	Pacific Gas and Electric Co.	3.150%	1/1/26	300	279
NiSource Inc.	3.600%	5/1/30	200	180	Pacific Gas and Electric Co.	3.300%	12/1/27	800	705
NiSource Inc.	1.700%	2/15/31	300	235	Pacific Gas and Electric Co.	3.000%	6/15/28	200	173
NiSource Inc.	5.950%	6/15/41	77	79	Pacific Gas and Electric Co.	3.750%	7/1/28	300	269
NiSource Inc.	4.800%	2/15/44	125	114	Pacific Gas and Electric Co.	6.100%	1/15/29	100	98
NiSource Inc.	5.650%	2/1/45	100	100	Pacific Gas and Electric Co.	4.550%	7/1/30	700	634
NiSource Inc.	4.375%	5/15/47	250	214	Pacific Gas and Electric Co.	4.400%	3/1/32	81	70
NiSource Inc.	3.950%	3/30/48	200	161	Pacific Gas and Electric Co.	6.150%	1/15/33	200	196
NiSource Inc.	5.000%	6/15/52	63	58	Pacific Gas and Electric Co.	6.400%	6/15/33	46	46
Northern States Power Co.	6.250%	6/1/36	75	81	Pacific Gas and Electric Co.	4.500%	7/1/40	500	389
Northern States Power Co.	6.200%	7/1/37	50	54	Pacific Gas and Electric Co.	4.750%	2/15/44	500	388
Northern States Power Co.	5.350%	11/1/39	175	177	Pacific Gas and Electric Co.	4.300%	3/15/45	200	143
Northern States Power Co.	3.400%	8/15/42	105	82	Pacific Gas and Electric Co.	4.950%	7/1/50	575	452
Northern States Power Co.	4.000%	8/15/45	50	41	Pacific Gas and Electric Co.	3.500%	8/1/50	500	319
Northern States Power Co.	2.900%	3/1/50	250	172	Pacific Gas and Electric Co.	6.750%	1/15/53	200	197
Northern States Power Co.	2.600%	6/1/51	100	64	Pacific Gas and Electric Co.	6.700%	4/1/53	200	197
Northern States Power Co.	5.100%	5/15/53	200	197	PacifiCorp	3.500%	6/15/29	100	90
NSTAR Electric Co.	3.200%	5/15/27	125	117	PacifiCorp	2.700%	9/15/30	50	42
NSTAR Electric Co.	3.250%	5/15/29	50	46	PacifiCorp	7.700%	11/15/31	250	277
NSTAR Electric Co.	5.500%	3/15/40	75	76	PacifiCorp	5.250%	6/15/35	56	55
					PacifiCorp	6.100%	8/1/36	100	102
					PacifiCorp	6.250%	10/15/37	125	125
					PacifiCorp	6.350%	7/15/38	75	75
					PacifiCorp	6.000%	1/15/39	116	114
					PacifiCorp	4.100%	2/1/42	56	45
					PacifiCorp	4.125%	1/15/49	100	77
					PacifiCorp	4.150%	2/15/50	200	155
					PacifiCorp	3.300%	3/15/51	100	68
					PacifiCorp	5.350%	12/1/53	200	182
					PacifiCorp	5.500%	5/15/54	200	188
					PECO Energy Co.	4.900%	6/15/33	400	399
					PECO Energy Co.	3.900%	3/1/48	75	62
					PECO Energy Co.	2.800%	6/15/50	200	132
					PG&E Energy Recovery Funding LLC	2.280%	1/15/38	100	77
					PG&E Energy Recovery Funding LLC	2.822%	7/15/48	100	71
					PG&E Recovery Funding LLC	5.256%	1/15/40	280	287
					PG&E Recovery Funding LLC	5.536%	7/15/49	90	93
					PG&E Wildfire Recovery Funding LLC	3.594%	6/1/32	132	125

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PG&E Wildfire Recovery Funding LLC	4.022%	6/1/33	47	45	SCE Recovery Funding LLC	2.943%	11/15/44	50	40
2 PG&E Wildfire Recovery Funding LLC	4.263%	6/1/38	100	95	SCE Recovery Funding LLC	3.240%	11/15/48	50	37
PG&E Wildfire Recovery Funding LLC	4.722%	6/1/39	75	73	SCE Recovery Funding LLC	5.112%	12/14/49	50	49
PG&E Wildfire Recovery Funding LLC	5.081%	6/1/43	75	74	Sempra Energy	3.300%	4/1/25	200	192
2 PG&E Wildfire Recovery Funding LLC	4.451%	12/1/49	250	224	Sempra Energy	3.250%	6/15/27	150	139
PG&E Wildfire Recovery Funding LLC	5.212%	12/1/49	200	200	Sempra Energy	3.400%	2/1/28	200	184
2 PG&E Wildfire Recovery Funding LLC	4.674%	12/1/53	100	94	Sempra Energy	3.800%	2/1/38	200	166
PG&E Wildfire Recovery Funding LLC	5.099%	6/1/54	75	76	Sempra Energy	6.000%	10/15/39	150	153
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	110	100	Sempra Energy	4.000%	2/1/48	175	136
Piedmont Natural Gas Co. Inc.	5.400%	6/15/33	75	75	Sempra Energy	4.125%	4/1/52	200	162
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	50	44	Sierra Pacific Power Co.	2.600%	5/1/26	100	93
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	75	54	Southern California Edison Co.	3.700%	8/1/25	150	144
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	200	137	Southern California Edison Co.	3.650%	3/1/28	100	93
Pinnacle West Capital Corp.	1.300%	6/15/25	200	182	Southern California Edison Co.	5.300%	3/1/28	200	200
Potomac Electric Power Co.	6.500%	11/15/37	250	278	Southern California Edison Co.	4.200%	3/1/29	75	71
Potomac Electric Power Co.	4.150%	3/15/43	150	130	Southern California Edison Co.	6.650%	4/1/29	75	78
PPL Capital Funding Inc.	3.100%	5/15/26	100	94	Southern California Edison Co.	2.850%	8/1/29	275	241
PPL Electric Utilities Corp.	5.000%	5/15/33	200	201	Southern California Edison Co.	2.250%	6/1/30	300	251
PPL Electric Utilities Corp.	6.250%	5/15/39	100	110	Southern California Edison Co.	2.500%	6/1/31	200	166
PPL Electric Utilities Corp.	4.125%	6/15/44	50	42	Southern California Edison Co.	2.750%	2/1/32	130	109
PPL Electric Utilities Corp.	4.150%	10/1/45	155	132	Southern California Edison Co.	5.750%	4/1/35	75	76
PPL Electric Utilities Corp.	3.950%	6/1/47	75	63	Southern California Edison Co.	5.350%	7/15/35	200	196
PPL Electric Utilities Corp.	5.250%	5/15/53	200	204	Southern California Edison Co.	5.625%	2/1/36	125	124
Progress Energy Inc.	7.000%	10/30/31	119	130	Southern California Edison Co.	5.500%	3/15/40	100	98
Progress Energy Inc.	6.000%	12/1/39	125	126	Southern California Edison Co.	4.500%	9/1/40	275	240
Public Service Co. of Colorado	3.700%	6/15/28	75	71	Southern California Edison Co.	4.050%	3/15/42	208	168
Public Service Co. of Colorado	1.900%	1/15/31	100	81	Southern California Edison Co.	3.900%	3/15/43	100	79
Public Service Co. of Colorado	1.875%	6/15/31	200	160	Southern California Edison Co.	4.000%	4/1/47	335	267
Public Service Co. of Colorado	3.600%	9/15/42	175	138	Southern California Edison Co.	4.125%	3/1/48	350	285
Public Service Co. of Colorado	4.100%	6/15/48	75	61	Southern California Edison Co.	4.875%	3/1/49	100	90
Public Service Co. of Colorado	2.700%	1/15/51	100	64	Southern California Edison Co.	3.650%	6/1/51	200	149
Public Service Co. of Colorado	5.250%	4/1/53	200	192	Southern California Edison Co.	3.450%	2/1/52	200	143
Public Service Co. of New Hampshire	3.600%	7/1/49	75	59	Southern California Gas Co.	2.600%	6/15/26	405	378
Public Service Co. of New Hampshire	5.150%	1/15/53	54	54	Southern California Gas Co.	2.950%	4/15/27	200	187
Public Service Co. of Oklahoma	5.250%	1/15/33	85	85	Southern California Gas Co.	2.550%	2/1/30	150	129
Public Service Electric and Gas Co.	3.000%	5/15/25	80	77	Southern California Gas Co.	3.750%	9/15/42	75	59
Public Service Electric and Gas Co.	2.250%	9/15/26	250	230	Southern California Gas Co.	4.125%	6/1/48	75	60
Public Service Electric and Gas Co.	3.000%	5/15/27	75	70	Southern California Gas Co.	3.950%	2/15/50	70	55
Public Service Electric and Gas Co.	3.200%	5/15/29	70	63	Southern California Gas Co.	5.750%	6/1/53	100	101
Public Service Electric and Gas Co.	2.450%	1/15/30	50	43	Southern Co.	4.475%	8/1/24	200	196
Public Service Electric and Gas Co.	3.800%	3/1/46	250	202	Southern Co.	3.250%	7/1/26	350	330
Public Service Electric and Gas Co.	3.850%	5/1/49	200	164	Southern Co.	5.113%	8/1/27	200	198
Public Service Electric and Gas Co.	3.150%	1/1/50	200	145	Southern Co.	1.750%	3/15/28	300	256
Public Service Electric and Gas Co.	2.050%	8/1/50	500	295	Southern Co.	4.850%	6/15/28	200	196
Public Service Enterprise Group Inc.	1.600%	8/15/30	500	392	Southern Co.	5.700%	10/15/32	90	93
Puget Energy Inc.	3.650%	5/15/25	400	383	Southern Co.	5.200%	6/15/33	200	199
Puget Energy Inc.	4.100%	6/15/30	100	91	Southern Co.	4.250%	7/1/36	200	178
Puget Sound Energy Inc.	6.274%	3/15/37	125	133	Southern Co.	4.400%	7/1/46	360	309
Puget Sound Energy Inc.	5.757%	10/1/39	125	127	Southern Co.	4.000%	1/15/51	300	278
Puget Sound Energy Inc.	4.300%	5/20/45	100	84	Southern Co.	3.750%	9/15/51	200	170
Puget Sound Energy Inc.	4.223%	6/15/48	125	106	Southern Co. Gas Capital Corp.	3.250%	6/15/26	75	71
Puget Sound Energy Inc.	3.250%	9/15/49	90	64	Southern Co. Gas Capital Corp.	1.750%	1/15/31	89	70
San Diego Gas & Electric Co.	2.500%	5/15/26	250	233	Southern Co. Gas Capital Corp.	5.150%	9/15/32	90	89
San Diego Gas & Electric Co.	1.700%	10/1/30	500	401	Southern Co. Gas Capital Corp.	5.875%	3/15/41	75	75
San Diego Gas & Electric Co.	3.000%	3/15/32	100	86	Southern Co. Gas Capital Corp.	4.400%	6/1/43	50	41
San Diego Gas & Electric Co.	4.500%	8/15/40	100	92	Southern Co. Gas Capital Corp.	3.950%	10/1/46	100	77
San Diego Gas & Electric Co.	3.750%	6/1/47	75	59	Southern Power Co.	4.400%	5/30/47	100	83
San Diego Gas & Electric Co.	4.150%	5/15/48	75	63	Southern Power Co.	4.150%	12/1/25	100	98
San Diego Gas & Electric Co.	3.320%	4/15/50	100	72	Southern Power Co.	5.150%	9/15/41	100	94
San Diego Gas & Electric Co.	3.700%	3/15/52	100	77	Southern Power Co.	5.250%	7/15/43	50	46
San Diego Gas & Electric Co.	5.350%	4/1/53	200	199	Southern Power Co.	4.950%	12/15/46	75	66
SCE Recovery Funding LLC	4.697%	6/15/42	75	73	Southwest Gas Corp.	3.700%	4/1/28	50	46
					Southwest Gas Corp.	4.050%	3/15/32	200	180
					Southwest Gas Corp.	3.800%	9/29/46	75	55
					Southwest Gas Corp.	4.150%	6/1/49	25	19
					Southwestern Electric Power Co.	2.750%	10/1/26	445	410
					Southwestern Electric Power Co.	4.100%	9/15/28	100	95
					Southwestern Electric Power Co.	6.200%	3/15/40	75	77
					Southwestern Electric Power Co.	3.900%	4/1/45	100	76
					Southwestern Electric Power Co.	3.850%	2/1/48	325	244
					Southwestern Electric Power Co.	3.250%	11/1/51	200	134

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Southwestern Public Service Co.	4.500%	8/15/41	100	87	Asian Development Bank	1.500%	10/18/24	500	476
Southwestern Public Service Co.	3.400%	8/15/46	275	199	Asian Development Bank	2.000%	1/22/25	300	286
Southwestern Public Service Co.	3.700%	8/15/47	75	57	Asian Development Bank	0.625%	4/29/25	700	647
Southwestern Public Service Co.	4.400%	11/15/48	275	235	Asian Development Bank	2.875%	5/6/25	405	390
Southwestern Public Service Co.	3.750%	6/15/49	75	58	Asian Development Bank	4.625%	6/13/25	250	248
Southwestern Public Service Co.	3.150%	5/1/50	100	70	Asian Development Bank	0.375%	9/3/25	1,000	909
Tampa Electric Co.	4.100%	6/15/42	50	42	Asian Development Bank	4.250%	1/9/26	800	792
Tampa Electric Co.	4.350%	5/15/44	50	42	Asian Development Bank	0.500%	2/4/26	850	765
Tampa Electric Co.	4.300%	6/15/48	75	63	Asian Development Bank	2.000%	4/24/26	100	93
Tampa Electric Co.	4.450%	6/15/49	125	106	Asian Development Bank	2.625%	1/12/27	200	188
Tampa Electric Co.	3.625%	6/15/50	50	37	Asian Development Bank	1.500%	1/20/27	1,125	1,016
Tampa Electric Co.	5.000%	7/15/52	100	93	Asian Development Bank	2.375%	8/10/27	275	255
Toledo Edison Co.	6.150%	5/15/37	75	78	Asian Development Bank	6.220%	8/15/27	100	106
Tucson Electric Power Co.	3.050%	3/15/25	50	48	Asian Development Bank	3.125%	8/20/27	725	693
Tucson Electric Power Co.	5.500%	4/15/53	66	66	Asian Development Bank	2.500%	11/2/27	673	625
Union Electric Co.	2.950%	6/15/27	72	67	Asian Development Bank	3.750%	4/25/28	525	513
Union Electric Co.	2.950%	3/15/30	350	311	Asian Development Bank	1.250%	6/9/28	210	182
Union Electric Co.	2.150%	3/15/32	200	160	Asian Development Bank	5.820%	6/16/28	148	157
Union Electric Co.	8.450%	3/15/39	150	197	Asian Development Bank	3.125%	9/26/28	130	123
Union Electric Co.	3.650%	4/15/45	125	97	Asian Development Bank	1.750%	9/19/29	200	174
Union Electric Co.	4.000%	4/1/48	275	225	Asian Development Bank	1.875%	1/24/30	200	174
Union Electric Co.	3.250%	10/1/49	100	71	Asian Development Bank	0.750%	10/8/30	500	395
Union Electric Co.	3.900%	4/1/52	100	81	Asian Development Bank	1.500%	3/4/31	500	416
Virginia Electric and Power Co.	2.950%	11/15/26	276	256	Asian Development Bank	3.125%	4/27/32	400	374
Virginia Electric and Power Co.	3.500%	3/15/27	250	237	Asian Development Bank	3.875%	9/28/32	225	223
Virginia Electric and Power Co.	3.800%	4/1/28	150	142	Asian Development Bank	4.000%	1/12/33	380	380
Virginia Electric and Power Co.	2.875%	7/15/29	275	245	Asian Development Bank	3.875%	6/14/33	425	420
Virginia Electric and Power Co.	2.300%	11/15/31	200	163	Asian Infrastructure Investment Bank	0.500%	5/28/25	400	366
Virginia Electric and Power Co.	2.400%	3/30/32	200	164	Asian Infrastructure Investment Bank	3.375%	6/29/25	200	193
Virginia Electric and Power Co.	5.000%	4/1/33	200	198	Asian Infrastructure Investment Bank	0.500%	1/27/26	600	537
Virginia Electric and Power Co.	6.000%	1/15/36	125	130	Asian Infrastructure Investment Bank	4.000%	1/18/28	450	441
Virginia Electric and Power Co.	6.000%	5/15/37	150	156	Canada	1.625%	1/22/25	550	521
Virginia Electric and Power Co.	6.350%	11/30/37	50	53	Canada	2.875%	4/28/25	520	501
Virginia Electric and Power Co.	4.000%	1/15/43	90	74	Canada	0.750%	5/19/26	800	718
Virginia Electric and Power Co.	4.450%	2/15/44	475	408	Canada	3.750%	4/26/28	525	514
Virginia Electric and Power Co.	4.200%	5/15/45	75	62	Corp. Andina de Fomento	1.250%	10/26/24	300	282
Virginia Electric and Power Co.	4.000%	11/15/46	100	80	Corp. Andina de Fomento	5.250%	11/21/25	620	617
Virginia Electric and Power Co.	3.800%	9/15/47	100	78	Corp. Andina de Fomento	4.750%	4/1/26	130	128
Virginia Electric and Power Co.	4.600%	12/1/48	175	156	Corp. Andina de Fomento	2.250%	2/8/27	210	189
Virginia Electric and Power Co.	3.300%	12/1/49	98	70	Council of Europe Development Bank	1.375%	2/27/25	200	188
Virginia Electric and Power Co.	2.950%	11/15/51	200	134	Council of Europe Development Bank	3.000%	6/16/25	120	115
Virginia Electric and Power Co.	5.450%	4/1/53	200	201	Council of Europe Development Bank	3.750%	5/25/26	250	244
Washington Gas Light Co.	3.796%	9/15/46	100	77	Council of Europe Development Bank	0.875%	9/22/26	200	178
Washington Gas Light Co.	3.650%	9/15/49	30	22	Council of Europe Development Bank	3.625%	1/26/28	280	272
WEC Energy Group Inc.	3.550%	6/15/25	48	46	European Bank for Reconstruction & Development	1.625%	9/27/24	270	258
WEC Energy Group Inc.	1.375%	10/15/27	500	427	European Bank for Reconstruction & Development	1.500%	2/13/25	100	94
WEC Energy Group Inc.	4.750%	1/15/28	250	245	European Bank for Reconstruction & Development	0.500%	5/19/25	100	92
WEC Energy Group Inc.	2.200%	12/15/28	200	172	European Bank for Reconstruction & Development	0.500%	11/25/25	500	452
Wisconsin Electric Power Co.	2.050%	12/15/24	100	95	European Bank for Reconstruction & Development	0.500%	1/28/26	500	450
Wisconsin Electric Power Co.	4.750%	9/30/32	90	88	European Bank for Reconstruction & Development	4.375%	3/9/28	400	402
Wisconsin Electric Power Co.	4.300%	10/15/48	100	86	European Investment Bank	2.500%	10/15/24	276	266
Wisconsin Power and Light Co.	6.375%	8/15/37	100	107	European Investment Bank	1.625%	3/14/25	100	94
Wisconsin Power and Light Co.	3.650%	4/1/50	50	38	European Investment Bank	0.625%	7/25/25	1,600	1,469
Xcel Energy Inc.	3.300%	6/1/25	325	311	European Investment Bank	2.750%	8/15/25	800	766
Xcel Energy Inc.	3.350%	12/1/26	75	70	European Investment Bank	0.375%	12/15/25	2,000	1,802
Xcel Energy Inc.	1.750%	3/15/27	200	177	European Investment Bank	0.375%	3/26/26	1,000	892
Xcel Energy Inc.	4.000%	6/15/28	75	72	European Investment Bank	0.750%	10/26/26	450	398
Xcel Energy Inc.	2.600%	12/1/29	200	171	European Investment Bank	1.375%	3/15/27	600	538
Xcel Energy Inc.	3.400%	6/1/30	250	223					
Xcel Energy Inc.	4.600%	6/1/32	200	189					
Xcel Energy Inc.	3.500%	12/1/49	100	73					
			96,662						
Total Corporate Bonds (Cost \$1,246,516)				1,105,941					
Sovereign Bonds (3.5%)									
African Development Bank	0.875%	3/23/26	600	542					
African Development Bank	0.875%	7/22/26	400	357					
African Development Bank	4.375%	11/3/27	500	501					
African Development Bank	4.375%	3/14/28	375	376					
Asian Development Bank	4.125%	9/27/24	325	320					
Asian Development Bank	0.625%	10/8/24	700	660					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
European Investment Bank	2.375%	5/24/27	225	209					
European Investment Bank	0.625%	10/21/27	500	429					
European Investment Bank	3.250%	11/15/27	500	480					
European Investment Bank	3.875%	3/15/28	1,100	1,083					
European Investment Bank	1.625%	10/9/29	125	108					
European Investment Bank	0.875%	5/17/30	200	162					
European Investment Bank	3.625%	7/15/30	800	777					
European Investment Bank	0.750%	9/23/30	500	399					
European Investment Bank	3.750%	2/14/33	425	419					
European Investment Bank	4.875%	2/15/36	325	349					
6 Export Development Canada	3.375%	8/26/25	550	534					
Export Development Canada	4.375%	6/29/26	550	546					
Export Development Canada	3.000%	5/25/27	450	427					
Export Development Canada	3.875%	2/14/28	400	393					
Export-Import Bank of Korea	4.000%	9/15/24	750	736					
Export-Import Bank of Korea	2.625%	5/26/26	200	185					
Export-Import Bank of Korea	1.625%	1/18/27	200	179					
Export-Import Bank of Korea	4.250%	9/15/27	200	195					
Export-Import Bank of Korea	1.250%	9/21/30	500	397	7				
Export-Import Bank of Korea	2.125%	1/18/32	200	165	8				
Export-Import Bank of Korea	5.125%	1/11/33	200	207	8				
Export-Import Bank of Korea	2.500%	6/29/41	350	259	8				
Hydro-Quebec	8.050%	7/7/24	325	332	8				
Inter-American Development Bank	3.250%	7/1/24	600	587	8				
Inter-American Development Bank	0.500%	9/23/24	600	566	8				
Inter-American Development Bank	2.125%	1/15/25	1,100	1,051	8				
Inter-American Development Bank	1.750%	3/14/25	200	189	8				
Inter-American Development Bank	0.875%	4/3/25	500	465	8				
Inter-American Development Bank	7.000%	6/15/25	134	138	8				
Inter-American Development Bank	0.625%	7/15/25	1,300	1,194	8				
Inter-American Development Bank	0.875%	4/20/26	500	451	8				
Inter-American Development Bank	4.500%	5/15/26	475	473	8				
Inter-American Development Bank	2.000%	6/2/26	750	697	8				
Inter-American Development Bank	2.000%	7/23/26	100	93	8				
Inter-American Development Bank	2.375%	7/7/27	450	418	8				
Inter-American Development Bank	0.625%	9/16/27	800	688	8				
Inter-American Development Bank	4.000%	1/12/28	920	910	8				
Inter-American Development Bank	1.125%	7/20/28	300	257	8				
Inter-American Development Bank	3.125%	9/18/28	875	827	8				
Inter-American Development Bank	1.125%	1/13/31	350	283	8				
Inter-American Development Bank	3.500%	4/12/33	400	384	8				
Inter-American Development Bank	3.875%	10/28/41	200	188	8				
Inter-American Development Bank	3.200%	8/7/42	100	85	8				
Inter-American Investment Corp.	4.125%	2/15/28	250	246	8				
International Bank for Reconstruction & Development	1.500%	8/28/24	695	665	8				
International Bank for Reconstruction & Development	2.500%	11/25/24	750	722	8				
International Bank for Reconstruction & Development	1.625%	1/15/25	200	190	8				
International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,387	8				
International Bank for Reconstruction & Development	0.375%	7/28/25	1,500	1,369	8				
International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,097	8				
International Bank for Reconstruction & Development	0.500%	10/28/25	2,000	1,816	9				
International Bank for Reconstruction & Development	3.125%	11/20/25	470	453	9				
International Bank for Reconstruction & Development	0.875%	7/15/26	525	470	9				
International Bank for Reconstruction & Development	2.500%	11/22/27	350	325	9				
International Bank for Reconstruction & Development	0.750%	11/24/27	900	773	9				
International Bank for Reconstruction & Development	3.500%	7/12/28	875	845	9				
International Bank for Reconstruction & Development	1.125%	9/13/28	1,500	1,282	9				
International Bank for Reconstruction & Development	3.625%	9/21/29	775	753	9				
International Bank for Reconstruction & Development	1.750%	10/23/29	200	174					
International Bank for Reconstruction & Development	3.875%	2/14/30	650	640					
International Bank for Reconstruction & Development	0.875%	5/14/30	400	323					
International Bank for Reconstruction & Development	0.750%	8/26/30	800	634					
International Bank for Reconstruction & Development	1.250%	2/10/31	650	531					
International Bank for Reconstruction & Development	1.625%	11/3/31	1,500	1,255					
International Bank for Reconstruction & Development	2.500%	3/29/32	200	179					
International Bank for Reconstruction & Development	4.750%	2/15/35	250	262					
International Finance Corp.	1.375%	10/16/24	200	190					
International Finance Corp.	0.375%	7/16/25	400	366					
International Finance Corp.	2.125%	4/7/26	600	561					
7 Israel Government Aid Bond	5.500%	9/18/33	100	110					
8 Japan Bank for International Cooperation	3.250%	7/20/23	300	300					
8 Japan Bank for International Cooperation	3.375%	7/31/23	100	100					
8 Japan Bank for International Cooperation	1.750%	10/17/24	200	191					
8 Japan Bank for International Cooperation	2.125%	2/10/25	330	313					
8 Japan Bank for International Cooperation	0.625%	7/15/25	400	366					
8 Japan Bank for International Cooperation	2.750%	1/21/26	442	419					
8 Japan Bank for International Cooperation	4.250%	1/26/26	470	462					
8 Japan Bank for International Cooperation	2.375%	4/20/26	200	187					
8 Japan Bank for International Cooperation	4.250%	4/27/26	250	246					
8 Japan Bank for International Cooperation	2.250%	11/4/26	200	184					
8 Japan Bank for International Cooperation	2.875%	7/21/27	200	187					
8 Japan Bank for International Cooperation	2.750%	11/16/27	800	740					
8 Japan Bank for International Cooperation	3.250%	7/20/28	300	281					
8 Japan Bank for International Cooperation	3.500%	10/31/28	350	331					
8 Japan Bank for International Cooperation	2.125%	2/16/29	420	367					
8 Japan Bank for International Cooperation	1.250%	1/21/31	500	396					
8 Japan International Cooperation Agency	2.750%	4/27/27	300	278					
8 Japan International Cooperation Agency	3.250%	5/25/27	200	188					
8 Japan International Cooperation Agency	4.000%	5/23/28	150	146					
8 Japan International Cooperation Agency	1.750%	4/28/31	200	163					
9 KFW	1.375%	8/5/24	900	861					
9 KFW	0.500%	9/20/24	825	778					
9 KFW	1.250%	1/31/25	1,725	1,623					
9 KFW	2.000%	5/2/25	150	142					
9 KFW	0.375%	7/18/25	1,500	1,370					
9 KFW	0.625%	1/22/26	1,000	903					
9 KFW	3.625%	4/1/26	575	560					
9 KFW	1.000%	10/1/26	1,000	895					
9 KFW	3.000%	5/20/27	560	531					
9 KFW	3.750%	2/15/28	800	783					
9 KFW	2.875%	4/3/28	500	470					
9 KFW	3.875%	6/15/28	750	739					
9 KFW	1.750%	9/14/29	175	153					
9 KFW	0.000%	4/18/36	400	238					
9 KFW	0.000%	6/29/37	200	113					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
7	Kingdom of Jordan AID	3.000%	6/30/25	200	191	Republic of Hungary	7.625%	3/29/41	240	271	
	Korea Development Bank	2.125%	10/1/24	200	192	Republic of Indonesia	4.100%	4/24/28	200	193	
	Korea Development Bank	0.750%	1/25/25	200	186	Republic of Indonesia	4.750%	2/11/29	425	423	
	Korea Development Bank	1.375%	4/25/27	200	176	Republic of Indonesia	3.400%	9/18/29	200	185	
	Korea Development Bank	4.375%	2/15/28	450	441	Republic of Indonesia	2.850%	2/14/30	200	178	
	Korea Development Bank	1.625%	1/19/31	400	323	Republic of Indonesia	3.850%	10/15/30	200	188	
	Korea Development Bank	4.375%	2/15/33	450	438	Republic of Indonesia	4.350%	1/11/48	725	643	
9	Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	810	Republic of Indonesia	3.700%	10/30/49	200	160	
9	Landwirtschaftliche Rentenbank	0.500%	5/27/25	400	367	Republic of Indonesia	4.200%	10/15/50	430	367	
9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	451	Republic of Indonesia	3.050%	3/12/51	400	293	
9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	253	Republic of Indonesia	4.300%	3/31/52	200	173	
9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	232	Republic of Indonesia	5.450%	9/20/52	200	204	
	Landwirtschaftliche Rentenbank	3.875%	6/14/28	275	271	Republic of Indonesia	5.650%	1/11/53	200	210	
9	Landwirtschaftliche Rentenbank	0.875%	9/3/30	500	399	Republic of Indonesia	3.200%	9/23/61	200	136	
	Nordic Investment Bank	0.375%	9/11/25	600	545	Republic of Indonesia	4.450%	4/15/70	200	170	
	Nordic Investment Bank	0.500%	1/21/26	200	180	Republic of Italy	2.375%	10/17/24	475	454	
	Nordic Investment Bank	4.375%	3/14/28	450	452	Republic of Italy	1.250%	2/17/26	500	447	
10	Oesterreichische Kontrollbank AG	1.500%	2/12/25	100	94	Republic of Italy	2.875%	10/17/29	400	349	
10	Oesterreichische Kontrollbank AG	0.375%	9/17/25	500	454	Republic of Italy	5.375%	6/15/33	475	473	
10	Oesterreichische Kontrollbank AG	4.125%	1/20/26	140	138	Republic of Italy	4.000%	10/17/49	500	376	
10	Oesterreichische Kontrollbank AG	0.500%	2/2/26	500	449	Republic of Italy	3.875%	5/6/51	400	290	
10	Oesterreichische Kontrollbank AG	3.625%	9/9/27	400	389	Republic of Korea	5.625%	11/3/25	100	100	
10	Oesterreichische Kontrollbank AG	4.250%	3/1/28	250	249	Republic of Korea	2.750%	1/19/27	1,000	943	
2	Oriental Republic of Uruguay	4.375%	10/27/27	150	149	Republic of Korea	2.500%	6/19/29	200	180	
2	Oriental Republic of Uruguay	4.375%	1/23/31	468	461	Republic of Korea	1.750%	10/15/31	200	167	
	Oriental Republic of Uruguay	5.750%	10/28/34	214	231	Republic of Korea	3.875%	9/20/48	125	112	
2	Oriental Republic of Uruguay	7.625%	3/21/36	195	240	Republic of Panama	3.750%	3/16/25	207	200	
2	Oriental Republic of Uruguay	4.125%	11/20/45	200	182	Republic of Panama	7.125%	1/29/26	168	175	
2	Oriental Republic of Uruguay	5.100%	6/18/50	695	694	Republic of Panama	8.875%	9/30/27	238	273	
2	Oriental Republic of Uruguay	4.975%	4/20/55	370	361	Republic of Panama	3.875%	3/17/28	460	435	
	Province of Alberta	1.875%	11/13/24	450	429	Republic of Panama	9.375%	4/1/29	200	241	
	Province of Alberta	1.000%	5/20/25	485	449	Republic of Panama	3.160%	1/23/30	200	175	
	Province of Alberta	3.300%	3/15/28	250	237	Republic of Panama	2.252%	9/29/32	500	382	
	Province of Alberta	1.300%	7/22/30	500	406	Republic of Panama	6.400%	2/14/35	400	418	
	Province of British Columbia	1.750%	9/27/24	225	215	2	Republic of Panama	6.700%	1/26/36	292	312
	Province of British Columbia	2.250%	6/2/26	300	280	2	Republic of Panama	4.500%	4/16/50	560	434
	Province of British Columbia	0.900%	7/20/26	300	268	2	Republic of Panama	4.300%	4/29/53	400	298
	Province of British Columbia	4.200%	7/6/33	250	249	2	Republic of Panama	4.500%	4/1/56	500	375
	Province of Manitoba	2.125%	6/22/26	90	83	2	Republic of Panama	3.870%	7/23/60	750	496
	Province of Manitoba	1.500%	10/25/28	350	302		Republic of Panama	4.500%	1/19/63	200	146
	Province of New Brunswick	3.625%	2/24/28	105	101		Republic of Peru	7.350%	7/21/25	225	233
	Province of Ontario	2.500%	4/27/26	250	235		Republic of Peru	2.392%	1/23/26	200	186
	Province of Ontario	2.300%	6/15/26	900	840		Republic of Peru	2.783%	1/23/31	900	771
	Province of Ontario	3.100%	5/19/27	600	567		Republic of Peru	1.862%	12/1/32	350	270
	Province of Ontario	2.000%	10/2/29	585	511		Republic of Peru	8.750%	11/21/33	505	639
	Province of Ontario	1.125%	10/7/30	500	401		Republic of Peru	3.000%	1/15/34	550	456
	Province of Ontario	1.600%	2/25/31	600	494	2	Republic of Peru	6.550%	3/14/37	325	364
	Province of Ontario	1.800%	10/14/31	200	166		Republic of Peru	3.300%	3/11/41	200	154
	Province of Quebec	1.500%	2/11/25	441	416		Republic of Peru	5.625%	11/18/50	200	205
	Province of Quebec	0.600%	7/23/25	500	458		Republic of Peru	3.600%	1/15/72	175	119
	Province of Quebec	2.500%	4/20/26	200	188		Republic of Peru	3.230%	7/28/21	525	317
	Province of Quebec	2.750%	4/12/27	850	794		Republic of Philippines	9.500%	10/21/24	350	372
	Province of Quebec	3.625%	4/13/28	250	241		Republic of Philippines	10.625%	3/16/25	100	110
	Province of Quebec	7.500%	9/15/29	475	553		Republic of Philippines	5.500%	3/30/26	225	229
	Province of Quebec	1.350%	5/28/30	400	330		Republic of Philippines	5.170%	10/13/27	300	305
	Province of Quebec	1.900%	4/21/31	1,200	1,012		Republic of Philippines	3.000%	2/1/28	400	371
	Republic of Chile	3.125%	1/21/26	485	465		Republic of Philippines	3.750%	1/14/29	400	382
	Republic of Chile	2.750%	1/31/27	250	232		Republic of Philippines	9.500%	2/2/30	300	378
	Republic of Chile	3.240%	2/6/28	460	432		Republic of Philippines	2.457%	5/5/30	200	173
	Republic of Chile	2.450%	1/31/31	200	173		Republic of Philippines	7.750%	1/14/31	400	473
	Republic of Chile	2.550%	1/27/32	200	171		Republic of Philippines	1.648%	6/10/31	200	159
	Republic of Chile	2.550%	7/27/33	400	327		Republic of Philippines	1.950%	1/6/32	200	160
	Republic of Chile	3.500%	1/31/34	600	529		Republic of Philippines	6.375%	1/15/32	200	223
	Republic of Chile	4.949%	1/5/36	200	198		Republic of Philippines	5.609%	4/13/33	300	318
	Republic of Chile	3.100%	5/7/41	300	226		Republic of Philippines	5.000%	7/17/33	200	203
	Republic of Chile	4.340%	3/7/42	400	356		Republic of Philippines	6.375%	10/23/34	550	614
	Republic of Chile	3.500%	1/25/50	275	207		Republic of Philippines	3.950%	1/20/40	400	347
	Republic of Chile	4.000%	1/31/52	200	163		Republic of Philippines	3.700%	3/1/41	400	332
	Republic of Chile	5.330%	1/5/54	200	199		Republic of Philippines	3.700%	2/2/42	350	290
	Republic of Chile	3.100%	1/22/61	500	327		Republic of Philippines	2.950%	5/5/45	200	144
	Republic of Chile	3.250%	9/21/71	200	130		Republic of Philippines	2.650%	12/10/45	200	135

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of Philippines	3.200%	7/6/46	500	371	Bay Area Toll Authority Highway Revenue	3.126%	4/1/55	100	71
Republic of Philippines	5.950%	10/13/47	200	219	California Earthquake Authority Miscellaneous Revenue	5.603%	7/1/27	60	60
Republic of Poland	3.250%	4/6/26	500	482	California GO	3.375%	4/1/25	100	97
Republic of Poland	5.500%	11/16/27	225	231	California GO	2.650%	4/1/26	75	71
Republic of Poland	5.750%	11/16/32	200	210	California GO	1.700%	2/1/28	100	88
Republic of Poland	4.875%	10/4/33	400	393	California GO	3.500%	4/1/28	150	142
Republic of Poland	5.500%	4/4/53	440	444	California GO	2.500%	10/1/29	70	62
State of Israel	2.875%	3/16/26	200	190	California GO	6.000%	3/1/33	100	110
State of Israel	3.250%	1/17/28	300	280	California GO	4.500%	4/1/33	190	187
State of Israel	2.500%	1/15/30	200	175	California GO	7.500%	4/1/34	350	426
State of Israel	2.750%	7/3/30	600	530	California GO	5.125%	3/1/38	100	100
State of Israel	4.500%	1/17/33	450	442	California GO	4.600%	4/1/38	300	288
State of Israel	4.500%	1/30/43	200	184	California GO	7.550%	4/1/39	630	794
State of Israel	4.125%	1/17/48	250	214	California GO	7.300%	10/1/39	75	91
State of Israel	3.375%	1/15/50	200	151	California GO	7.350%	11/1/39	375	456
State of Israel	3.875%	7/3/50	400	329	California GO	7.625%	3/1/40	205	258
State of Israel	4.500%	4/3/20	200	162	California GO	7.600%	11/1/40	200	255
Svensk Exportkredit AB	0.375%	7/30/24	500	473	California GO	5.200%	3/1/43	100	99
Svensk Exportkredit AB	0.625%	10/7/24	200	188	California State University College & University Revenue	3.899%	11/1/47	50	44
Svensk Exportkredit AB	0.625%	5/14/25	500	460	California State University College & University Revenue	2.975%	11/1/51	140	101
Svensk Exportkredit AB	4.000%	7/15/25	225	221	Central Puget Sound Regional Transit Authority Sales & Sales Tax Revenue Bonds	5.491%	11/1/39	50	52
Svensk Exportkredit AB	0.500%	8/26/25	800	728	Chicago O'Hare International Airport Port, Airport & Marina Revenue	6.395%	1/1/40	125	143
Svensk Exportkredit AB	4.625%	11/28/25	247	245	Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.472%	1/1/49	75	70
Svensk Exportkredit AB	4.375%	2/13/26	250	247	Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.572%	1/1/54	40	38
Svensk Exportkredit AB	2.250%	3/22/27	200	184	Chicago Transit Authority Sales & Transfer Tax Receipts Sales Tax Revenue	6.899%	12/1/40	120	136
Svensk Exportkredit AB	4.125%	6/14/28	250	247	Clark County Department of Aviation Port, Airport & Marina Revenue	6.820%	7/1/45	100	122
United Mexican States	3.900%	4/27/25	400	394	Commonwealth Financing Authority Appropriations Revenue	3.807%	6/1/41	105	90
United Mexican States	4.125%	1/21/26	445	437	Commonwealth Financing Authority Appropriations Revenue (Plancon Program)	3.864%	6/1/38	100	90
United Mexican States	4.150%	3/28/27	800	784	Commonwealth of Massachusetts GO	5.456%	12/1/39	150	158
United Mexican States	3.750%	1/11/28	675	642	Commonwealth of Massachusetts GO	2.514%	7/1/41	50	37
United Mexican States	4.500%	4/22/29	650	631	Commonwealth of Massachusetts GO	2.813%	9/1/43	225	168
United Mexican States	3.250%	4/16/30	385	343	Commonwealth of Massachusetts GO	2.900%	9/1/49	100	71
United Mexican States	2.659%	5/24/31	600	499	Commonwealth of Massachusetts Miscellaneous Taxes Revenue	4.110%	7/15/31	250	243
United Mexican States	8.300%	8/15/31	220	260	Commonwealth of Massachusetts Transportation Fund Fuel Sales Tax Revenue	5.731%	6/1/40	50	53
United Mexican States	4.750%	4/27/32	300	287	Connecticut GO	5.090%	10/1/30	175	173
United Mexican States	7.500%	4/8/33	100	114	Connecticut GO	5.850%	3/15/32	200	213
United Mexican States	6.350%	2/9/35	300	316	Cook County IL GO	6.229%	11/15/34	50	54
United Mexican States	6.050%	1/11/40	883	897	Dallas Area Rapid Transit Sales Tax Revenue	5.999%	12/1/44	100	114
United Mexican States	4.280%	8/14/41	665	550	Dallas Area Rapid Transit Sales Tax Revenue	5.022%	12/1/48	50	51
United Mexican States	4.750%	3/8/44	765	657	Dallas Convention Center Hotel Development Corp. Hotel Occupancy Tax Revenue	7.088%	1/1/42	75	85
United Mexican States	5.550%	1/21/45	200	191	Dallas Independent School District GO	6.450%	2/15/35	100	101
United Mexican States	4.600%	1/23/46	600	500	Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	2.994%	11/1/38	200	167
United Mexican States	4.350%	1/15/47	360	289					
United Mexican States	4.600%	2/10/48	255	210					
United Mexican States	4.500%	1/31/50	200	163					
United Mexican States	5.000%	4/27/51	600	521					
United Mexican States	4.400%	2/12/52	300	237					
United Mexican States	6.338%	5/4/53	600	613					
United Mexican States	3.771%	5/24/61	800	545					
United Mexican States	5.750%	10/12/10	342	306					
Total Sovereign Bonds (Cost \$158,241)				144,510					
Taxable Municipal Bonds (0.7%)									
Alabama Economic Settlement Authority Miscellaneous Revenue	3.163%	9/15/25	40	39					
American Municipal Power Inc. Electric Power & Light Revenue	5.939%	2/15/47	150	162					
American Municipal Power Inc. Electric Power & Light Revenue	7.499%	2/15/50	50	62					
American Municipal Power Inc. Electric Power & Light Revenue (Combination Hydroelectric Projects)	8.084%	2/15/50	175	237					
Bay Area Toll Authority Highway Revenue	6.918%	4/1/40	100	118					
Bay Area Toll Authority Highway Revenue	6.263%	4/1/49	250	296					
Bay Area Toll Authority Highway Revenue	7.043%	4/1/50	100	128					
Bay Area Toll Authority Highway Revenue	6.907%	10/1/50	100	128					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	3.144%	11/1/45	75	58	Louisiana Gasoline & Fuels Sales Tax Revenue	2.952%	5/1/41	50	39
Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	4.507%	11/1/51	100	93	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	3.615%	2/1/29	134	130
District of Columbia Income Tax Revenue	5.591%	12/1/34	50	52	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.081%	6/1/31	100	100
District of Columbia Water & Sewer Authority Water Revenue	4.814%	10/1/14	150	139	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.145%	2/1/33	100	97
East Bay Municipal Utility District Water System Water Revenue	5.874%	6/1/40	85	93	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.048%	12/1/34	100	101
Florida State Board of Administration Finance Corp. Miscellaneous Revenue	1.705%	7/1/27	250	221	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.475%	8/1/39	150	142
Foothill-Eastern Transportation Corridor Agency Highway Revenue	4.094%	1/15/49	140	116	Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.198%	12/1/39	200	204
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.637%	4/1/57	236	269	Maryland Health & Higher Educational Facilities Authority Health, Hospital, Nursing Home Revenue	3.197%	7/1/50	150	103
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.655%	4/1/57	143	164	Maryland State Transportation Authority Transit Revenue	5.888%	7/1/43	50	53
Georgia Municipal Electric Authority Electric Power & Light Revenue	7.055%	4/1/57	71	75	Massachusetts School Building Authority Sales Tax Revenue	5.715%	8/15/39	100	108
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.115%	6/1/38	100	78	Massachusetts School Building Authority Sales Tax Revenue	3.395%	10/15/40	50	41
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.000%	6/1/46	160	147	Massachusetts School Building Authority Sales Tax Revenue	2.950%	5/15/43	100	75
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	4.214%	6/1/50	200	149	Massachusetts Water Resources Authority Water Revenue	2.823%	8/1/41	100	78
Grand Parkway Transportation Corp. Texas System Highway Revenue	3.236%	10/1/52	395	290	Metropolitan Government of Nashville & Davidson County TN Hotel Occupancy Tax Revenue	6.731%	7/1/43	50	57
Great Lakes Water Authority Sewage Disposal System Sewer Revenue	3.056%	7/1/39	100	81	Metropolitan Transportation Authority Transit Revenue	5.871%	11/15/39	50	49
Houston TX GO	6.290%	3/1/32	100	105	Metropolitan Washington Airports Authority Dulles Toll Road Highway Revenue	7.462%	10/1/46	85	109
Illinois GO	5.100%	6/1/33	1,405	1,381	Metropolitan Water Reclamation District of Greater Chicago GO	5.720%	12/1/38	100	107
Illinois State Toll Highway Authority Highway Revenue	6.184%	1/1/34	50	54	Miami-Dade County FL Aviation Port, Airport & Marina Revenue	4.280%	10/1/41	125	112
Indiana Finance Authority Appropriations Revenue	3.051%	1/1/51	75	57	Miami-Dade County FL Water & Sewer Water Revenue	3.490%	10/1/42	75	61
JobsOhio Beverage System Miscellaneous Revenue	3.985%	1/1/29	150	147	Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.084%	12/1/34	75	65
JobsOhio Beverage System Miscellaneous Revenue	4.532%	1/1/35	100	98	Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.384%	12/1/40	200	162
JobsOhio Beverage System Miscellaneous Revenue	2.833%	1/1/38	75	60	Michigan State University College & University Revenue	4.496%	8/15/48	50	45
Los Angeles CA Unified School District GO	5.755%	7/1/29	200	206	Michigan State University College & University Revenue	4.165%	8/15/22	100	79
Los Angeles CA Unified School District GO	5.750%	7/1/34	125	133	Mississippi GO	5.245%	11/1/34	50	51
Los Angeles CA Unified School District GO	6.758%	7/1/34	200	226	Missouri Health & Educational Facilities Authority College & University Revenue	3.229%	5/15/50	100	76
Los Angeles Community College District GO	1.606%	8/1/28	100	87	Missouri Health & Educational Facilities Authority College & University Revenue	3.652%	8/15/57	100	81
Los Angeles Community College District GO	1.806%	8/1/30	150	125					
Los Angeles Community College District GO	2.106%	8/1/32	100	82					
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	81					
Los Angeles County Public Works Financing Authority Lease (Abatement) Revenue	7.618%	8/1/40	50	63					
Los Angeles Department of Water & Power System Electric Power & Light Revenue	6.574%	7/1/45	100	121					
Los Angeles Department of Water & Power System Water Revenue	6.603%	7/1/50	100	124					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
¹² New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	242		Ohio State University General Receipts College & University Revenue	3.798%	12/1/46	100	83
New Jersey Rutgers State University College & University Revenue	3.915%	5/1/19	75	54		Ohio Turnpike & Infrastructure Commission Highway Revenue	3.216%	2/15/48	75	55
New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	200	230		Oregon Department of Transportation Fuel Sales Tax Revenue	5.834%	11/15/34	150	165
New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	75	65	¹³	Oregon GO	5.892%	6/1/27	75	76
New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	125	¹⁴	Oregon School Boards Assn. GO	5.528%	6/30/28	50	50
New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	487		Oregon State University College & University Revenue	3.424%	3/1/60	150	111
New York City Municipal Water Finance Authority Revenue Water Revenue	5.750%	6/15/41	50	52		Pennsylvania State University College & University Revenue	2.790%	9/1/43	50	38
New York City Municipal Water Finance Authority Revenue Water Revenue	5.440%	6/15/43	100	107		Pennsylvania State University College & University Revenue	2.840%	9/1/50	100	72
New York City Municipal Water Finance Authority Water Revenue	5.952%	6/15/42	50	57		Pennsylvania Turnpike Commission Highway Revenue	5.511%	12/1/45	75	79
New York City Municipal Water Finance Authority Water Revenue	6.011%	6/15/42	50	57		Permanent University Fund - Texas A&M University System College & University Revenue	3.100%	7/1/49	75	57
New York City Municipal Water Finance Authority Water Revenue	5.882%	6/15/44	175	196		Permanent University Fund - University of Texas System College & University Revenue	3.376%	7/1/47	50	41
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	145	152		Philadelphia PA Water & Wastewater Water Revenue	2.926%	7/1/45	50	36
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	79		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	6.040%	12/1/29	75	80
New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	104		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.960%	8/1/46	250	244
New York Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	497		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	5.310%	8/1/46	100	100
New York Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	159		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.031%	9/1/48	30	26
New York NY GO	5.517%	10/1/37	50	52		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.139%	2/15/51	200	150
New York NY GO	6.271%	12/1/37	100	111		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.926%	10/1/51	100	100
New York State Dormitory Authority College & University Revenue	3.142%	7/1/43	260	211		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.175%	7/15/60	150	106
New York State Dormitory Authority Income Tax Revenue	3.110%	2/15/39	50	41		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.458%	10/1/62	275	251
New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	104		Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.810%	10/15/65	100	97
New York State Dormitory Authority Income Tax Revenue	3.190%	2/15/43	50	39		Port of Morrow OR Nuclear Revenue	3.287%	8/1/69	100	69
New York State Dormitory Authority Lease (Appropriation) Revenue	2.202%	3/15/34	200	157		Regional Transportation District Sales Tax Revenue	2.543%	9/1/40	100	74
New York State Thruway Authority Highway Revenue	2.900%	1/1/35	85	72		Riverside County CA Appropriations Revenue	5.844%	11/1/50	100	114
New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	42		Rutgers State University of New Jersey College & University Revenue	3.818%	2/15/38	50	45
New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	93		Rutgers State University of New Jersey College & University Revenue	5.665%	5/1/40	50	53
New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	157		Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.270%	5/1/43	25	20
North Texas Tollway Authority Highway Revenue	3.011%	1/1/43	50	38		Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.587%	1/1/43	75	63
North Texas Tollway Authority Highway Revenue	6.718%	1/1/49	150	186		Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.820%	1/1/48	50	40
Ohio State University College & University Revenue	4.910%	6/1/40	100	99		Sales Tax Securitization Corp. Illinois Sales Tax Revenue	4.787%	1/1/48	100	93
Ohio State University College & University Revenue	4.800%	6/1/11	100	92		Salt River Project Agricultural Improvement & Power District Electric Power & Light Revenue	4.839%	1/1/41	150	148

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.985%	2/1/39	125	136	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	4.563%	5/15/53	100	93
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.808%	2/1/41	125	136	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.706%	5/15/20	60	40
San Diego County Water Authority Water Revenue	6.138%	5/1/49	100	113	University of Michigan College & University Revenue	2.437%	4/1/40	100	75
San Francisco CA Public Utilities Commission Water Revenue	6.950%	11/1/50	100	123	University of Michigan College & University Revenue	2.562%	4/1/50	100	67
San Jose Redevelopment Agency Successor Agency Tax Allocation Revenue	3.375%	8/1/34	100	89	University of Michigan College & University Revenue	4.454%	4/1/22	225	195
Santa Clara Valley Transportation Authority Sales Tax Revenue	5.876%	4/1/32	185	193	University of Nebraska Facilities Corp. College & University Revenue	3.037%	10/1/49	65	50
South Carolina Public Service Authority Electric Power & Light Revenue	6.454%	1/1/50	100	112	University of Pittsburgh-of the Commonwealth System of Higher Education College & University Revenue	3.555%	9/15/19	100	69
State Board of Administration Finance Corp. Miscellaneous Revenue	1.258%	7/1/25	325	300	University of Texas System Regents College & University Revenue	4.794%	8/15/46	100	101
State Board of Administration Finance Corp. Miscellaneous Revenue	2.154%	7/1/30	250	208	University of Texas System Regents College & University Revenue	3.354%	8/15/47	50	40
State Public School Building Authority Miscellaneous Revenue	5.000%	9/15/27	50	50	University of Texas System Regents College & University Revenue	2.439%	8/15/49	50	33
Texas GO	5.517%	4/1/39	180	193	University of Virginia College & University Revenue	2.256%	9/1/50	335	208
Texas GO	4.681%	4/1/40	50	50	University of Virginia College & University Revenue	4.179%	9/1/17	50	41
Texas GO	3.211%	4/1/44	225	183	Utah GO	4.554%	7/1/24	10	10
Texas Natural Gas Securitization Finance Corp. Natural Gas Revenue	5.102%	4/1/35	250	251	Utah GO	3.539%	7/1/25	37	36
Texas Natural Gas Securitization Finance Corp. Natural Gas Revenue	5.169%	4/1/41	300	309	Washington GO	5.140%	8/1/40	150	153
Texas Private Activity Bond Surface Transportation Corp. Highway Revenue	3.922%	12/31/49	175	142	¹³ Westchester County Local Development Corp. Health, Hospital, Nursing Home Revenue	3.846%	11/1/50	50	36
Texas Transportation Commission GO	2.562%	4/1/42	100	76	¹³ Wisconsin Appropriations Revenue	5.700%	5/1/26	50	50
Texas Transportation Commission GO	2.472%	10/1/44	125	89	Wisconsin Appropriations Revenue	3.154%	5/1/27	100	94
Texas Transportation Commission State Highway Fund Fuel Sales Tax Revenue	5.178%	4/1/30	175	177	Wisconsin Appropriations Revenue	3.954%	5/1/36	250	232
Texas Transportation Commission State Highway Fund Miscellaneous Revenue	4.000%	10/1/33	100	95	Total Taxable Municipal Bonds (Cost \$30,552)				27,964
¹³ Tucson AZ COP	2.856%	7/1/47	50	37					
University of California College & University Revenue	0.883%	5/15/25	100	93					
University of California College & University Revenue	3.063%	7/1/25	100	96					
University of California College & University Revenue	1.316%	5/15/27	100	89					
University of California College & University Revenue	1.614%	5/15/30	125	103					
University of California College & University Revenue	5.946%	5/15/45	175	191					
University of California College & University Revenue	3.071%	5/15/51	100	71					
University of California College & University Revenue	4.858%	5/15/12	225	200					
University of California College & University Revenue	4.767%	5/15/15	100	87					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.548%	5/15/48	350	408					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.583%	5/15/49	50	58					
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.006%	5/15/50	130	91					

Total Bond Market Index Portfolio

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.8%)			
Money Market Fund (0.8%)			
¹⁵ Vanguard Market Liquidity Fund (Cost \$31,898)	5.150%	319,013	31,895
Total Investments (100.1%) (Cost \$4,604,093)			4,114,279
Other Assets and Liabilities—Net (-0.1%)			(3,763)
Net Assets (100%)			4,110,516

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, 2023.
- 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, 2023, the aggregate value was \$9,873,000, representing 0.2% of net assets.
- 6 Guaranteed by the Government of Canada.
- 7 U.S. government-guaranteed.
- 8 Guaranteed by the Government of Japan.
- 9 Guaranteed by the Federal Republic of Germany.
- 10 Guaranteed by the Republic of Austria.
- 11 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
- 12 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 13 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- 14 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- 15 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
 - 12M—12-month.
 - 1YR—1-year.
 - 6M—6-month.
 - CMT—Constant Maturing Treasury Rate.
 - COP—Certificate of Participation.
 - DAC—Designated Activity Company.
 - GO—General Obligation Bond.
 - LIBOR—London Interbank Offered Rate.
 - REIT—Real Estate Investment Trust.
 - UMBS—Uniform Mortgage-Backed Securities.
 - USD—U.S. dollar.

Statement of Assets and Liabilities

As of June 30, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$4,572,195)	4,082,384
Affiliated Issuers (Cost \$31,898)	31,895
Total Investments in Securities	4,114,279
Investment in Vanguard	145
Cash	612
Receivables for Investment Securities Sold	30,209
Receivables for Accrued Income	26,518
Receivables for Capital Shares Issued	1,682
Total Assets	4,173,445
Liabilities	
Payables for Investment Securities Purchased	62,128
Payables for Capital Shares Redeemed	563
Payables to Vanguard	238
Total Liabilities	62,929
Net Assets	4,110,516

At June 30, 2023, net assets consisted of:

Paid-in Capital	4,626,143
Total Distributable Earnings (Loss)	(515,627)
Net Assets	4,110,516

Net Assets	
Applicable to 399,473,690 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,110,516
Net Asset Value Per Share	\$10.29

Statement of Operations

	Six Months Ended June 30, 2023
	(\$000)
Investment Income	
Income	
Interest ¹	59,563
Total Income	59,563
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	44
Management and Administrative	2,559
Marketing and Distribution	126
Custodian Fees	23
Shareholders' Reports	75
Trustees' Fees and Expenses	1
Other Expenses	12
Total Expenses	2,840
Expenses Paid Indirectly	(4)
Net Expenses	2,836
Net Investment Income	56,727
Realized Net Gain (Loss)	
Investment Securities Sold ¹	(24,429)
Futures Contracts	6
Realized Net Gain (Loss)	(24,423)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	55,849
Net Increase (Decrease) in Net Assets Resulting from Operations	88,153

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$352,000, \$2,000, and (\$3,000), respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2023	Year Ended December 31, 2022
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	56,727	98,686
Realized Net Gain (Loss)	(24,423)	(47,018)
Change in Unrealized Appreciation (Depreciation)	55,849	(687,610)
Net Increase (Decrease) in Net Assets Resulting from Operations	88,153	(635,942)
Distributions		
Total Distributions	(99,185)	(120,844)
Capital Share Transactions		
Issued	290,018	515,314
Issued in Lieu of Cash Distributions	99,185	120,844
Redeemed	(240,151)	(778,104)
Net Increase (Decrease) from Capital Share Transactions	149,052	(141,946)
Total Increase (Decrease)	138,020	(898,732)
Net Assets		
Beginning of Period	3,972,496	4,871,228
End of Period	4,110,516	3,972,496

Financial Highlights

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$10.32	\$12.22	\$12.81	\$12.21	\$11.54	\$11.86
Investment Operations						
Net Investment Income ¹	.145	.250	.228	.277	.324	.313
Net Realized and Unrealized Gain (Loss) on Investments	.083	(1.844)	(.454)	.635	.657	(.343)
Total from Investment Operations	.228	(1.594)	(.226)	.912	.981	(.030)
Distributions						
Dividends from Net Investment Income	(.258)	(.226)	(.260)	(.312)	(.311)	(.267)
Distributions from Realized Capital Gains	—	(.080)	(.104)	—	—	(.023)
Total Distributions	(.258)	(.306)	(.364)	(.312)	(.311)	(.290)
Net Asset Value, End of Period	\$10.29	\$10.32	\$12.22	\$12.81	\$12.21	\$11.54
Total Return	2.20%	-13.21%	-1.72%	7.58%	8.67%	-0.21%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$4,111	\$3,972	\$4,871	\$4,867	\$4,300	\$3,535
Ratio of Total Expenses to Average Net Assets	0.14% ²	0.14% ²	0.14%	0.14%	0.14%	0.14%
Ratio of Net Investment Income to Average Net Assets	2.80%	2.30%	1.85%	2.20%	2.72%	2.74%
Portfolio Turnover Rate ³	21%	42%	69%	94%	80%	89%

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

1 Calculated based on average shares outstanding.

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

3 Includes 5%, 12%, 33%, 28%, 19%, and 26%, respectively, attributable to mortgage-dollar-roll activity.

Notes to Financial Statements

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

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

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

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

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

4. **Futures Contracts:** The portfolio uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the portfolio and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the portfolio

trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the portfolio's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

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

During the six months ended June 30, 2023, the portfolio's average investments in long and short futures contracts represented 0% of net assets, 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, 2023.

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

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

7. Credit Facilities and Interfund Lending Program: The portfolio and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes 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, 2023, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

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

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the portfolio, Vanguard furnishes to the portfolio investment advisory, corporate management,

Total Bond Market Index Portfolio

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, 2023, the portfolio had contributed to Vanguard capital in the amount of \$145,000, representing less than 0.01% of the portfolio's net assets and 0.06% of Vanguard's capital received pursuant to the FSA. The portfolio's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The portfolio's custodian bank has agreed to reduce its fees when the portfolio maintains cash on deposit in the non-interest-bearing custody account. For the six months ended June 30, 2023, custodian fee offset arrangements reduced the portfolio's expenses by \$4,000 (an annual rate of less than 0.01% of average net assets).

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

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

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

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

The following table summarizes the market value of the portfolio's investments as of June 30, 2023, 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	—	2,698,578	—	2,698,578
Asset-Backed/Commercial Mortgage-Backed Securities	—	105,391	—	105,391
Corporate Bonds	—	1,105,941	—	1,105,941
Sovereign Bonds	—	144,510	—	144,510
Taxable Municipal Bonds	—	27,964	—	27,964
Temporary Cash Investments	31,895	—	—	31,895
Total	31,895	4,082,384	—	4,114,279

E. As of June 30, 2023, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	4,611,704
Gross Unrealized Appreciation	5,528
Gross Unrealized Depreciation	(502,953)
Net Unrealized Appreciation (Depreciation)	(497,425)

The portfolio's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2022, the portfolio had available capital losses totaling \$46,022,000 that may be carried forward indefinitely to offset future net capital gains. The portfolio will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2023; should the portfolio realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

F. During the six months ended June 30, 2023, the portfolio purchased \$129,297,000 of investment securities and sold \$100,150,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$831,651,000 and \$754,308,000, respectively.

G. Capital shares issued and redeemed were:

	Six Months Ended June 30, 2023	Year Ended December 31, 2022
	Shares (000)	Shares (000)
Issued	27,792	47,186
Issued in Lieu of Cash Distributions	9,620	10,897
Redeemed	(22,987)	(71,707)
Net Increase (Decrease) in Shares Outstanding	14,425	(13,624)

H. 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.

To the extent the portfolio's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the portfolio may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

At June 30, 2023, 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 29% 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.

I. Management has determined that no events or transactions occurred subsequent to June 30, 2023, 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 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, 2022, through December 31, 2022 (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.

This page intentionally left blank.



Connect with Vanguard® > vanguard.com

Fund Information > 800-662-7447

Annuity and Insurance Services > 800-522-5555

Institutional Investor Services > 800-523-1036

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

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

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

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