

Annual Report | December 31, 2020

Vanguard Variable Insurance Funds

Global Bond Index Portfolio
(with underlying Total Bond Market Index Portfolio)

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Global Bond Index Portfolio

Your Portfolio's Performance at a Glance

- For the 12 months ended December 31, 2020, the Global Bond Index Portfolio returned 6.67%. It performed in line with the 6.85% return of its benchmark, the Global Bond Composite Index, after factoring in expenses.
- The emergence of COVID-19 in early 2020 turned into a global health crisis, and aggressive attempts to contain it resulted in a sharp downturn in economic activity. Unemployment spiked, and sectors where social distancing isn't possible were hit hard. Policymakers were quick to provide robust fiscal and monetary stimulus to blunt the pandemic's economic impact. Many central banks slashed short-term interest rates and expanded or extended asset-purchase programs. Bond prices rose and yields declined.
- U.S. bonds, which make up about 70% of the benchmark, returned almost 8%. Japanese bonds returned less than 1%, French bonds about 5%, and German bonds about 4%, and both U.K. and Italian bonds returned about 9%. Lower-quality bonds outperformed their higher-quality counterparts.
- Please note that the portfolio's returns are different from those in Vanguard Variable Annuity (and other plans that invest in the portfolio), which take into account insurance-related expenses.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2020		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	20.96%	14.82%	15.60%
Russell 2000 Index (Small-caps)	19.96	10.25	13.26
Russell 3000 Index (Broad U.S. market)	20.89	14.49	15.43
FTSE All-World ex US Index (International)	11.22	5.18	9.16
Bonds			
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	7.51%	5.34%	4.44%
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	5.21	4.64	3.91
FTSE Three-Month U.S. Treasury Bill Index	0.58	1.56	1.16
CPI			
Consumer Price Index	1.36%	1.85%	1.95%

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 typical 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 expenses of 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 figure 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. For additional information on operating expenses and other shareholder costs, please refer to the prospectus.

Six Months Ended December 31, 2020

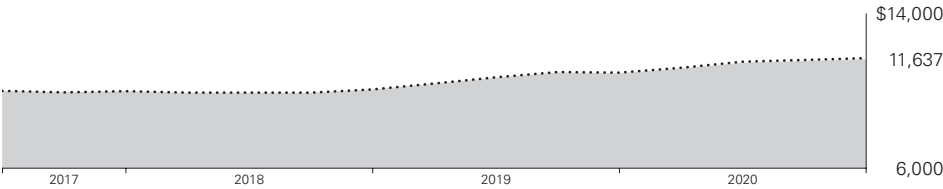
	Beginning Account Value 6/30/2020	Ending Account Value 12/31/2020	Expenses Paid During Period
Global Bond Index Portfolio			
Based on Actual Portfolio Return	\$1,000.00	\$1,015.41	\$0.66
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.48	0.66

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 0.13%. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/366).

Performance Summary

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

Cumulative Performance: September 7, 2017–December 31, 2020
Initial Investment of \$10,000



Average Annual Total Returns Periods Ended December 31, 2020			
	One Year	Since Inception (9/7/2017)	Final Value of a \$10,000 Investment
Global Bond Index Portfolio	6.67%	4.68%	\$11,637
Global Bond Composite Index	6.85	4.83	11,692

Global Bond Composite Index: Weighted 70% Bloomberg Barclays U.S. Aggregate Float Adjusted Index and 30% Bloomberg Barclays Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged).
“Since Inception” performance is calculated from the portfolio’s inception date for both the portfolio and its comparative standard(s).

Underlying Vanguard Funds

As of December 31, 2020

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

Schedule of Investments

As of December 31, 2020

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

	Shares	Market Value* (\$000)
Investment Companies (100.1%)		
U.S. Bond Fund (70.1%)		
Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	23,940,955	306,684
International Bond Fund (30.0%)		
Vanguard Total International Bond Index Fund Admiral Shares	5,614,927	131,333
Total Investment Companies (Cost \$418,800)		438,017
Temporary Cash Investment (0.1%)		
Money Market Fund (0.1%)		
¹ Vanguard Market Liquidity Fund, 0.111% (Cost \$323)	3,231	323
Total Investments (100.2%) (Cost \$419,123)		438,340
Other Assets and Liabilities—Net (-0.2%)		(693)
Net Assets (100%)		437,647

Cost is in \$000.

• See Note A in Notes to Financial Statements.

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

Statement of Assets and Liabilities

As of December 31, 2020

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value—Affiliated Funds (Cost \$419,123)	438,340
Receivables for Capital Shares Issued	106
Total Assets	438,446
Liabilities	
Payables for Investment Securities Purchased	323
Payables for Capital Shares Redeemed	476
Total Liabilities	799
Net Assets	437,647

At December 31, 2020, net assets consisted of:

Paid-in Capital	405,065
Total Distributable Earnings (Loss)	32,582
Net Assets	437,647
Net Assets	
Applicable to 19,537,245 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	437,647
Net Asset Value Per Share	\$22.40

See accompanying Notes, which are an integral part of the Financial Statements.

Statement of Operations

	Year Ended December 31, 2020
	(\$000)
Investment Income	
Income	
Income Distributions Received from Affiliated Funds	8,049
Net Investment Income—Note B	8,049
Realized Net Gain (Loss)	
Capital Gain Distributions Received from Affiliated Funds	200
Affiliated Funds Sold	5,667
Realized Net Gain (Loss)	5,867
Change in Unrealized Appreciation (Depreciation) from Affiliated Funds	10,779
Net Increase (Decrease) in Net Assets Resulting from Operations	24,695

Statement of Changes in Net Assets

	Year Ended December 31,	
	2020	2019
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	8,049	5,652
Realized Net Gain (Loss)	5,867	1,481
Change in Unrealized Appreciation (Depreciation)	10,779	9,127
Net Increase (Decrease) in Net Assets Resulting from Operations	24,695	16,260
Distributions¹		
Total Distributions	(7,540)	(3,058)
Capital Share Transactions		
Issued	267,805	90,552
Issued in Lieu of Cash Distributions	7,540	3,058
Redeemed	(86,908)	(37,595)
Net Increase (Decrease) from Capital Share Transactions	188,437	56,015
Total Increase (Decrease)	205,592	69,217
Net Assets		
Beginning of Period	232,055	162,838
End of Period	437,647	232,055

¹ Certain prior-period numbers have been reclassified to conform with the current-period presentation.

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended December 31,			Sept. 7, 2017 ¹ to Dec. 31, 2017
	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$21.41	\$20.07	\$19.97	\$20.00
Investment Operations				
Net Investment Income ²	.437	.571	.462	.164
Capital Gain Distributions Received ²	.011	—	.020	—
Net Realized and Unrealized Gain (Loss) on Investments	.962	1.100	(.327)	(.194)
Total from Investment Operations	1.410	1.671	.155	(.030)
Distributions				
Dividends from Net Investment Income	(.338)	(.306)	(.051)	—
Distributions from Realized Capital Gains	(.082)	(.025)	(.004)	—
Total Distributions	(.420)	(.331)	(.055)	—
Net Asset Value, End of Period	\$22.40	\$21.41	\$20.07	\$19.97
Total Return	6.67%	8.41%	0.78%	-0.15%
Ratios/Supplemental Data				
Net Assets, End of Period (Millions)	\$438	\$232	\$163	\$55
Ratio of Total Expenses to Average Net Assets	—	—	—	—
Acquired Fund Fees and Expenses	0.13%	0.13%	0.13%	0.14% ³
Ratio of Net Investment Income to Average Net Assets	1.98%	2.73%	2.34%	2.59% ³
Portfolio Turnover Rate	16%	12%	10%	8%

1 Inception.

2 Calculated based on average shares outstanding.

3 Annualized.

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.

Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the portfolio and thus portfolio performance.

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

1. **Security Valuation:** 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 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, subject to the portfolio's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility; these fees are allocated to the funds based on a method approved by the portfolio's board of trustees and borne by the funds in which the portfolio invests (see Note B). Any borrowings under either facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternative rate agreed to by the portfolio and Vanguard.

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

For the year ended December 31, 2020, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

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

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the portfolio, Vanguard furnishes to the portfolio investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the portfolio based on methods and guidelines approved by the board of trustees. The FSA provides that expenses otherwise allocable to Vanguard funds-of-funds may be reduced or eliminated to the extent of savings realized by the underlying Vanguard funds by virtue of being part of a fund-of-funds. Accordingly, all expenses for services provided by Vanguard to the portfolio and all other expenses incurred by the portfolio during the period ended December 31, 2020, were borne by the underlying Vanguard funds in which the portfolio invests. The portfolio's trustees and officers are also trustees and officers, respectively, of the underlying Vanguard funds, as well as directors and employees, respectively, of Vanguard.

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

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

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

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

At December 31, 2020, 100% of the market value of the portfolio's investments was determined based on Level 1 inputs.

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

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

	Amount (\$000)
Undistributed Ordinary Income	7,498
Undistributed Long-Term Gains	5,867
Capital Loss Carryforwards	—
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	19,217

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2020	2019
	Amount	Amount
	(\$000)	(\$000)
Ordinary Income*	6,476	2,939
Long-Term Capital Gains	1,064	119
Total	7,540	3,058

* Includes short-term capital gains, if any.

As of December 31, 2020, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	419,123
Gross Unrealized Appreciation	19,239
Gross Unrealized Depreciation	(22)
Net Unrealized Appreciation (Depreciation)	19,217

E. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2020 Shares (000)	2019 Shares (000)
Issued	12,283	4,355
Issued in Lieu of Cash Distributions	351	150
Redeemed	(3,935)	(1,781)
Net Increase (Decrease) in Shares Outstanding	8,699	2,724

At December 31, 2020, two shareholders (an insurance company separate account whose holdings in the portfolio represent the indirect investment of Vanguard Variable Annuity contract holders) were each the record or beneficial owner of 25% or more of the portfolio's net assets, with a combined ownership of 71%. If any of these shareholders were to redeem their 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.

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

	Current Period Transactions							
	Dec. 31, 2019 Market Value (\$000)	Purchases at Cost (\$000)	Proceeds from Securities Sold (\$000)	Realized Net Gain (Loss) (\$000)	Change in Unrealized App. (Dep.) Income (\$000)	Capital Gain Distributions Received (\$000)	Dec. 31, 2020 Market Value (\$000)	
Vanguard Market Liquidity Fund	12	NA ¹	NA ¹	—	—	2	—	323
Vanguard Total International Bond Index Fund	69,689	78,390	20,371	1,192	2,433	1,182	200	131,333
Vanguard Variable Insurance Funds— Total Bond Market Index Portfolio	162,411	174,948	43,496	4,475	8,346	6,865	—	306,684
Total	232,112	253,338	63,867	5,667	10,779	8,049	200	438,340

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

G. Management has determined that no events or transactions occurred subsequent to December 31, 2020, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Global Bond Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2020, the related statement of operations for the year ended December 31, 2020, the statement of changes in net assets for each of the two years in the period ended December 31, 2020, including the related notes, and the financial highlights for each of the three years in the period ended December 31, 2020 and for the period September 7, 2017 (inception) through December 31, 2017 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2020, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2020 and the financial highlights for each of the three years in the period ended December 31, 2020 and for the period September 7, 2017 (inception) through December 31, 2017 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2020 by correspondence with the transfer agent. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 18, 2021

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

Special 2020 tax information (unaudited) for corporate shareholders only for Global Bond Index Portfolio, a portfolio of Vanguard Variable Insurance Funds

This information for the fiscal year ended December 31, 2020, is included pursuant to provisions of the Internal Revenue Code for corporate shareholders only.

The portfolio distributed \$1,064,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

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Additionally, Vanguard may for itself execute transaction(s) with Barclays in or relating to the Indices in connection with the Global Bond Index Portfolio. Investors acquire the Global Bond Index Portfolio from Vanguard and investors neither acquire any interest in the Indices nor enter into any relationship of any kind whatsoever with Bloomberg or Barclays upon making an investment in the Global Bond Index Portfolio. The Global Bond Index Portfolio is not sponsored, endorsed, sold or promoted by Bloomberg or Barclays. Neither Bloomberg nor Barclays makes any representation or warranty, express or implied regarding the advisability of investing in the Global Bond Index Portfolio or the advisability of investing in securities generally or the ability of the Indices to track corresponding or relative market performance. Neither Bloomberg nor Barclays has passed on the legality or suitability of the Global Bond Index Portfolio with respect to any person or entity. Neither Bloomberg nor Barclays is responsible for and has not participated in the determination of the timing of, prices at, or quantities of the Global Bond Index Portfolio to be issued. Neither Bloomberg nor Barclays has any obligation to take the needs of the Issuer or the owners of the Global Bond Index Portfolio or any other third party into consideration in determining, composing or calculating the Indices. Neither Bloomberg nor Barclays has any obligation or liability in connection with administration, marketing or trading of the Global Bond Index Portfolio.

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Total Bond Market Index Portfolio

Your Portfolio's Performance at a Glance

- For the 12 months ended December 31, 2020, the Total Bond Market Index Portfolio returned 7.58%, in line with the 7.75% return of its benchmark index after taking into account the cost of running the portfolio.
- The year was defined by the COVID-19 pandemic and efforts to contain it. Travel restrictions, supply-chain disruptions, business closures, and a spike in unemployment led swiftly to deep recessions around the world. However, many governments were quick to provide fiscal stimulus in the form of spending, loans, loan guarantees, job retention programs, and extended unemployment benefits. Central banks in developed markets responded rapidly, cutting interest rates, restarting or expanding asset purchases, and providing additional liquidity—all in an effort to blunt the economic impact of the virus. They also pledged to remain vigilant and take more actions if needed.
- U.S. Treasuries, which account for about 40% of the portfolio's assets, posted a return of 8.00%. Mortgage-backed securities returned less than that, as low mortgage rates led to plenty of supply. Corporate bonds, on the other hand, fared even better than Treasuries, returning 9.89%. With the U.S. economy looking like it might recover faster than had been expected, the spread between yields of corporates and those of Treasuries tightened.
- By credit quality, lower-rated investment-grade bonds generally did better than higher-rated ones; by maturity, longer-dated bonds significantly outperformed.
- Please note that the portfolio's returns are different from those in Vanguard Variable Annuity (and other plans that invest in the portfolio), which take into account insurance-related expenses.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2020		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	20.96%	14.82%	15.60%
Russell 2000 Index (Small-caps)	19.96	10.25	13.26
Russell 3000 Index (Broad U.S. market)	20.89	14.49	15.43
FTSE All-World ex US Index (International)	11.22	5.18	9.16
Bonds			
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	7.51%	5.34%	4.44%
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	5.21	4.64	3.91
FTSE Three-Month U.S. Treasury Bill Index	0.58	1.56	1.16
CPI			
Consumer Price Index	1.36%	1.85%	1.95%

About Your Portfolio's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended December 31, 2020

	Beginning Account Value 6/30/2020	Ending Account Value 12/31/2020	Expenses Paid During Period
Total Bond Market Index Portfolio			
Based on Actual Portfolio Return	\$1,000.00	\$ 1,012.65	\$0.71
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.43	0.71

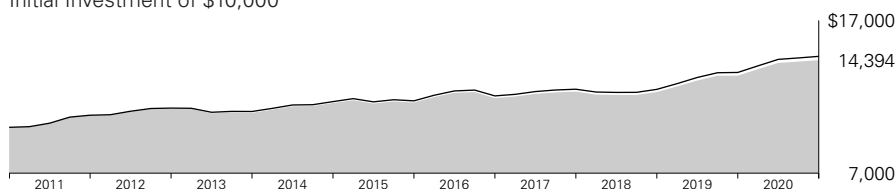
The calculations are based on expenses incurred in the most recent six-month period. The portfolio's annualized six-month expense ratio for that period is 0.14%. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/366).

Performance Summary

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

Cumulative Performance: December 31, 2010, Through December 31, 2020

Initial Investment of \$10,000



Average Annual Total Returns
Periods Ended December 31, 2020

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
■ Total Bond Market Index Portfolio	7.58%	4.36%	3.71%	\$14,394
— Bloomberg Barclays U.S. Aggregate Float Adjusted Index	7.75	4.53	3.89	14,644

Portfolio Allocation

As of December 31, 2020

Asset-Backed/Commercial Mortgage-Backed Securities	2.6%
Corporate Bonds	30.1
Sovereign Bonds	4.0
Taxable Municipal Bonds	0.8
U.S. Government and Agency Obligations	62.5

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

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

Financial Statements

Schedule of Investments

As of December 31, 2020

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 (62.0%)						U.S. Treasury Note/Bond	1.500%	3/31/23	7,005	7,217
U.S. Government Securities (39.8%)						U.S. Treasury Note/Bond	2.500%	3/31/23	6,770	7,128
U.S. Treasury Note/Bond	7.875%	2/15/21	1,180	1,190	U.S. Treasury Note/Bond	0.250%	4/15/23	8,425	8,446	
U.S. Treasury Note/Bond	8.000%	11/15/21	3,400	3,628	U.S. Treasury Note/Bond	1.625%	4/30/23	215	222	
U.S. Treasury Note/Bond	2.000%	12/31/21	6,670	6,794	U.S. Treasury Note/Bond	2.750%	4/30/23	3,500	3,712	
U.S. Treasury Note/Bond	2.125%	12/31/21	928	946	U.S. Treasury Note/Bond	0.125%	5/15/23	4,220	4,219	
U.S. Treasury Note/Bond	2.500%	1/15/22	7,601	7,787	U.S. Treasury Note/Bond	1.750%	5/15/23	7,400	7,680	
U.S. Treasury Note/Bond	1.375%	1/31/22	4,868	4,933	U.S. Treasury Note/Bond	1.625%	5/31/23	7,175	7,431	
U.S. Treasury Note/Bond	1.500%	1/31/22	2,384	2,419	U.S. Treasury Note/Bond	2.750%	5/31/23	5,850	6,216	
U.S. Treasury Note/Bond	1.875%	1/31/22	8,835	9,002	U.S. Treasury Note/Bond	0.250%	6/15/23	13,420	13,454	
U.S. Treasury Note/Bond	2.000%	2/15/22	135	138	U.S. Treasury Note/Bond	1.375%	6/30/23	5,050	5,204	
U.S. Treasury Note/Bond	2.500%	2/15/22	9,901	10,164	U.S. Treasury Note/Bond	2.625%	6/30/23	5,398	5,730	
U.S. Treasury Note/Bond	1.750%	2/28/22	6,330	6,449	U.S. Treasury Note/Bond	0.125%	7/15/23	25,859	25,843	
U.S. Treasury Note/Bond	1.875%	2/28/22	9,990	10,193	U.S. Treasury Note/Bond	1.250%	7/31/23	2,630	2,705	
U.S. Treasury Note/Bond	2.375%	3/15/22	10,896	11,189	U.S. Treasury Note/Bond	2.750%	7/31/23	3,555	3,793	
U.S. Treasury Note/Bond	0.375%	3/31/22	11,505	11,541	U.S. Treasury Note/Bond	0.125%	8/15/23	5,695	5,691	
U.S. Treasury Note/Bond	1.750%	3/31/22	9,889	10,088	U.S. Treasury Note/Bond	6.250%	8/15/23	6,565	7,607	
U.S. Treasury Note/Bond	1.875%	3/31/22	5,215	5,328	U.S. Treasury Note/Bond	1.375%	8/31/23	10,235	10,568	
U.S. Treasury Note/Bond	2.250%	4/15/22	10,050	10,325	U.S. Treasury Note/Bond	2.750%	8/31/23	4,860	5,194	
U.S. Treasury Note/Bond	0.125%	4/30/22	2,938	2,938	U.S. Treasury Note/Bond	0.125%	9/15/23	10,870	10,861	
U.S. Treasury Note/Bond	1.750%	4/30/22	4,977	5,084	U.S. Treasury Note/Bond	1.375%	9/30/23	2,315	2,392	
U.S. Treasury Note/Bond	1.875%	4/30/22	4,927	5,041	U.S. Treasury Note/Bond	2.875%	9/30/23	4,309	4,629	
U.S. Treasury Note/Bond	2.125%	5/15/22	221	227	U.S. Treasury Note/Bond	0.125%	10/15/23	3,605	3,602	
U.S. Treasury Note/Bond	0.125%	5/31/22	560	560	U.S. Treasury Note/Bond	1.625%	10/31/23	3,750	3,906	
U.S. Treasury Note/Bond	1.750%	5/31/22	5,115	5,232	U.S. Treasury Note/Bond	2.875%	10/31/23	9,503	10,231	
U.S. Treasury Note/Bond	1.875%	5/31/22	6,650	6,813	U.S. Treasury Note/Bond	0.250%	11/15/23	1,040	1,043	
U.S. Treasury Note/Bond	1.750%	6/15/22	6,281	6,428	U.S. Treasury Note/Bond	2.750%	11/15/23	4,261	4,578	
U.S. Treasury Note/Bond	0.125%	6/30/22	9,814	9,814	U.S. Treasury Note/Bond	2.125%	11/30/23	6,150	6,502	
U.S. Treasury Note/Bond	1.750%	6/30/22	5,500	5,633	U.S. Treasury Note/Bond	2.875%	11/30/23	344	371	
U.S. Treasury Note/Bond	2.125%	6/30/22	5,235	5,391	U.S. Treasury Note/Bond	0.125%	12/15/23	18,392	18,369	
U.S. Treasury Note/Bond	1.750%	7/15/22	6,092	6,243	U.S. Treasury Note/Bond	2.250%	12/31/23	2,267	2,408	
U.S. Treasury Note/Bond	0.125%	7/31/22	7,974	7,975	U.S. Treasury Note/Bond	2.625%	12/31/23	7,337	7,874	
U.S. Treasury Note/Bond	1.875%	7/31/22	6,417	6,593	U.S. Treasury Note/Bond	2.250%	1/31/24	3,215	3,420	
U.S. Treasury Note/Bond	2.000%	7/31/22	6,025	6,202	U.S. Treasury Note/Bond	2.500%	1/31/24	9,419	10,090	
U.S. Treasury Note/Bond	1.500%	8/15/22	10,098	10,322	U.S. Treasury Note/Bond	2.750%	2/15/24	10,710	11,570	
U.S. Treasury Note/Bond	1.625%	8/15/22	2,169	2,222	U.S. Treasury Note/Bond	2.125%	2/29/24	11,700	12,415	
U.S. Treasury Note/Bond	7.250%	8/15/22	875	975	U.S. Treasury Note/Bond	2.375%	2/29/24	6,712	7,176	
U.S. Treasury Note/Bond	0.125%	8/31/22	16,730	16,730	U.S. Treasury Note/Bond	2.125%	3/31/24	18,446	19,599	
U.S. Treasury Note/Bond	1.625%	8/31/22	9,570	9,806	U.S. Treasury Note/Bond	2.000%	4/30/24	1,260	1,335	
U.S. Treasury Note/Bond	1.875%	8/31/22	5,445	5,602	U.S. Treasury Note/Bond	2.250%	4/30/24	10,559	11,278	
U.S. Treasury Note/Bond	1.500%	9/15/22	778	796	U.S. Treasury Note/Bond	2.000%	5/31/24	11,547	12,253	
U.S. Treasury Note/Bond	0.125%	9/30/22	1,631	1,631	U.S. Treasury Note/Bond	1.750%	6/30/24	8,060	8,491	
U.S. Treasury Note/Bond	1.750%	9/30/22	9,437	9,702	U.S. Treasury Note/Bond	2.000%	6/30/24	10,955	11,636	
U.S. Treasury Note/Bond	1.875%	9/30/22	9,975	10,277	U.S. Treasury Note/Bond	1.750%	7/31/24	9,127	9,626	
U.S. Treasury Note/Bond	1.375%	10/15/22	4,386	4,483	U.S. Treasury Note/Bond	2.125%	7/31/24	9,736	10,399	
U.S. Treasury Note/Bond	1.875%	10/31/22	6,520	6,727	U.S. Treasury Note/Bond	2.375%	8/15/24	11,564	12,460	
U.S. Treasury Note/Bond	2.000%	10/31/22	7,947	8,217	U.S. Treasury Note/Bond	1.250%	8/31/24	10,125	10,502	
U.S. Treasury Note/Bond	1.625%	11/15/22	21,235	21,826	U.S. Treasury Note/Bond	1.875%	8/31/24	4,655	4,935	
U.S. Treasury Note/Bond	7.625%	11/15/22	40	46	U.S. Treasury Note/Bond	1.500%	9/30/24	785	822	
U.S. Treasury Note/Bond	0.125%	11/30/22	27,065	27,065	U.S. Treasury Note/Bond	2.125%	9/30/24	3,394	3,633	
U.S. Treasury Note/Bond	2.000%	11/30/22	20,733	21,469	U.S. Treasury Note/Bond	1.500%	10/31/24	9,070	9,505	
U.S. Treasury Note/Bond	1.625%	12/15/22	7,625	7,847	U.S. Treasury Note/Bond	2.250%	10/31/24	5,980	6,437	
U.S. Treasury Note/Bond	2.125%	12/31/22	12,951	13,465	U.S. Treasury Note/Bond	2.250%	11/15/24	12,681	13,660	
U.S. Treasury Note/Bond	1.500%	1/15/23	7,705	7,919	U.S. Treasury Note/Bond	7.500%	11/15/24	25	32	
U.S. Treasury Note/Bond	1.750%	1/31/23	7,020	7,255	U.S. Treasury Note/Bond	1.500%	11/30/24	7,847	8,228	
U.S. Treasury Note/Bond	2.000%	2/15/23	8,298	8,625	U.S. Treasury Note/Bond	2.125%	11/30/24	10,054	10,787	
U.S. Treasury Note/Bond	7.125%	2/15/23	1,690	1,938	U.S. Treasury Note/Bond	1.750%	12/31/24	14,765	15,637	
U.S. Treasury Note/Bond	1.500%	2/28/23	2,889	2,974	U.S. Treasury Note/Bond	2.250%	12/31/24	1,645	1,775	
U.S. Treasury Note/Bond	0.500%	3/15/23	12,726	12,829	U.S. Treasury Note/Bond	1.375%	1/31/25	4,905	5,126	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Treasury Note/Bond	2.500%	1/31/25	6,340	6,915	U.S. Treasury Note/Bond	1.750%	11/15/29	8,091	8,741
U.S. Treasury Note/Bond	2.000%	2/15/25	8,625	9,234	U.S. Treasury Note/Bond	1.500%	2/15/30	2,454	2,595
U.S. Treasury Note/Bond	1.125%	2/28/25	330	342	U.S. Treasury Note/Bond	0.625%	5/15/30	14,212	13,890
U.S. Treasury Note/Bond	2.750%	2/28/25	2,513	2,770	U.S. Treasury Note/Bond	6.250%	5/15/30	2,350	3,499
U.S. Treasury Note/Bond	0.500%	3/31/25	23,074	23,283	U.S. Treasury Note/Bond	0.625%	8/15/30	18,252	17,790
U.S. Treasury Note/Bond	2.625%	3/31/25	1,961	2,155	U.S. Treasury Note/Bond	0.875%	11/15/30	17,931	17,861
U.S. Treasury Note/Bond	0.375%	4/30/25	2,194	2,202	U.S. Treasury Note/Bond	5.375%	2/15/31	6,075	8,713
U.S. Treasury Note/Bond	2.875%	4/30/25	4,060	4,510	U.S. Treasury Note/Bond	4.500%	2/15/36	3,338	4,894
U.S. Treasury Note/Bond	2.125%	5/15/25	12,735	13,744	U.S. Treasury Note/Bond	4.750%	2/15/37	1,600	2,436
U.S. Treasury Note/Bond	0.250%	5/31/25	9,593	9,574	U.S. Treasury Note/Bond	5.000%	5/15/37	1,250	1,957
U.S. Treasury Note/Bond	2.875%	5/31/25	6,350	7,065	U.S. Treasury Note/Bond	4.375%	2/15/38	1,450	2,153
U.S. Treasury Note/Bond	0.250%	6/30/25	9,264	9,239	U.S. Treasury Note/Bond	4.500%	5/15/38	1,559	2,351
U.S. Treasury Note/Bond	2.750%	6/30/25	4,880	5,411	U.S. Treasury Note/Bond	3.500%	2/15/39	1,920	2,604
U.S. Treasury Note/Bond	0.250%	7/31/25	8,797	8,769	U.S. Treasury Note/Bond	4.250%	5/15/39	2,247	3,330
U.S. Treasury Note/Bond	2.875%	7/31/25	5,105	5,698	U.S. Treasury Note/Bond	4.500%	8/15/39	2,516	3,844
U.S. Treasury Note/Bond	2.000%	8/15/25	14,580	15,706	U.S. Treasury Note/Bond	4.375%	11/15/39	2,742	4,141
U.S. Treasury Note/Bond	6.875%	8/15/25	2,085	2,707	U.S. Treasury Note/Bond	4.625%	2/15/40	3,750	5,837
U.S. Treasury Note/Bond	0.250%	8/31/25	6,080	6,059	U.S. Treasury Note/Bond	1.125%	5/15/40	11,395	10,809
U.S. Treasury Note/Bond	2.750%	8/31/25	6,385	7,099	U.S. Treasury Note/Bond	4.375%	5/15/40	2,735	4,146
U.S. Treasury Note/Bond	0.250%	9/30/25	5,675	5,652	U.S. Treasury Note/Bond	1.125%	8/15/40	15,455	14,624
U.S. Treasury Note/Bond	0.250%	10/31/25	7,765	7,731	U.S. Treasury Note/Bond	3.875%	8/15/40	3,015	4,316
U.S. Treasury Note/Bond	3.000%	10/31/25	4,015	4,526	U.S. Treasury Note/Bond	1.375%	11/15/40	9,098	8,991
U.S. Treasury Note/Bond	2.250%	11/15/25	10,421	11,382	U.S. Treasury Note/Bond	4.250%	11/15/40	3,295	4,945
U.S. Treasury Note/Bond	0.375%	11/30/25	12,230	12,245	U.S. Treasury Note/Bond	4.750%	2/15/41	3,956	6,315
U.S. Treasury Note/Bond	2.875%	11/30/25	6,285	7,056	U.S. Treasury Note/Bond	4.375%	5/15/41	925	1,417
U.S. Treasury Note/Bond	0.250%	12/31/25	5,550	5,553	U.S. Treasury Note/Bond	3.750%	8/15/41	2,825	4,011
U.S. Treasury Note/Bond	2.625%	12/31/25	9,165	10,192	U.S. Treasury Note/Bond	3.125%	11/15/41	2,701	3,529
U.S. Treasury Note/Bond	1.625%	2/15/26	16,476	17,521	U.S. Treasury Note/Bond	3.125%	2/15/42	3,631	4,756
U.S. Treasury Note/Bond	2.250%	3/31/26	6,250	6,853	U.S. Treasury Note/Bond	3.000%	5/15/42	2,720	3,496
U.S. Treasury Note/Bond	2.375%	4/30/26	4,780	5,277	U.S. Treasury Note/Bond	2.750%	8/15/42	5,595	6,929
U.S. Treasury Note/Bond	1.625%	5/15/26	10,789	11,484	U.S. Treasury Note/Bond	2.750%	11/15/42	5,746	7,111
U.S. Treasury Note/Bond	2.125%	5/31/26	6,595	7,198	U.S. Treasury Note/Bond	3.125%	2/15/43	6,850	8,976
U.S. Treasury Note/Bond	1.875%	6/30/26	9,335	10,070	U.S. Treasury Note/Bond	3.625%	8/15/43	7,405	10,450
U.S. Treasury Note/Bond	1.875%	7/31/26	8,066	8,706	U.S. Treasury Note/Bond	3.625%	2/15/44	9,051	12,804
U.S. Treasury Note/Bond	1.500%	8/15/26	10,068	10,657	U.S. Treasury Note/Bond	3.375%	5/15/44	7,699	10,519
U.S. Treasury Note/Bond	6.750%	8/15/26	630	850	U.S. Treasury Note/Bond	3.125%	8/15/44	9,331	12,295
U.S. Treasury Note/Bond	1.625%	9/30/26	5,215	5,557	U.S. Treasury Note/Bond	3.000%	11/15/44	8,262	10,684
U.S. Treasury Note/Bond	1.625%	10/31/26	7,825	8,342	U.S. Treasury Note/Bond	2.500%	2/15/45	9,820	11,701
U.S. Treasury Note/Bond	2.000%	11/15/26	19,605	21,327	U.S. Treasury Note/Bond	3.000%	5/15/45	7,577	9,826
U.S. Treasury Note/Bond	6.500%	11/15/26	765	1,031	U.S. Treasury Note/Bond	2.875%	8/15/45	4,491	5,711
U.S. Treasury Note/Bond	1.625%	11/30/26	7,070	7,539	U.S. Treasury Note/Bond	3.000%	11/15/45	3,084	4,010
U.S. Treasury Note/Bond	1.750%	12/31/26	9,983	10,724	U.S. Treasury Note/Bond	2.500%	2/15/46	3,475	4,148
U.S. Treasury Note/Bond	1.500%	1/31/27	1,335	1,414	U.S. Treasury Note/Bond	2.500%	5/15/46	8,981	10,725
U.S. Treasury Note/Bond	2.250%	2/15/27	6,372	7,041	U.S. Treasury Note/Bond	2.250%	8/15/46	7,656	8,735
U.S. Treasury Note/Bond	6.625%	2/15/27	65	89	U.S. Treasury Note/Bond	2.875%	11/15/46	11,825	15,101
U.S. Treasury Note/Bond	1.125%	2/28/27	16,798	17,412	U.S. Treasury Note/Bond	3.000%	2/15/47	9,000	11,765
U.S. Treasury Note/Bond	0.625%	3/31/27	15,968	16,058	U.S. Treasury Note/Bond	3.000%	5/15/47	7,293	9,545
U.S. Treasury Note/Bond	0.500%	4/30/27	910	907	U.S. Treasury Note/Bond	2.750%	8/15/47	6,713	8,412
U.S. Treasury Note/Bond	2.375%	5/15/27	8,831	9,847	U.S. Treasury Note/Bond	2.750%	11/15/47	908	1,139
U.S. Treasury Note/Bond	0.500%	5/31/27	10,505	10,464	U.S. Treasury Note/Bond	3.000%	2/15/48	8,479	11,123
U.S. Treasury Note/Bond	0.500%	6/30/27	12,990	12,929	U.S. Treasury Note/Bond	3.125%	5/15/48	8,984	12,053
U.S. Treasury Note/Bond	0.375%	7/31/27	12,560	12,389	U.S. Treasury Note/Bond	3.000%	8/15/48	9,510	12,502
U.S. Treasury Note/Bond	2.250%	8/15/27	8,422	9,333	U.S. Treasury Note/Bond	3.375%	11/15/48	4,300	6,037
U.S. Treasury Note/Bond	6.375%	8/15/27	185	255	U.S. Treasury Note/Bond	3.000%	2/15/49	11,044	14,557
U.S. Treasury Note/Bond	0.500%	8/31/27	10,825	10,752	U.S. Treasury Note/Bond	2.250%	8/15/49	5,029	5,752
U.S. Treasury Note/Bond	0.375%	9/30/27	7,875	7,751	U.S. Treasury Note/Bond	2.375%	11/15/49	1,676	1,967
U.S. Treasury Note/Bond	0.500%	10/31/27	12,115	12,013	U.S. Treasury Note/Bond	2.000%	2/15/50	9,144	9,929
U.S. Treasury Note/Bond	2.250%	11/15/27	11,502	12,767	U.S. Treasury Note/Bond	1.250%	5/15/50	19,291	17,488
U.S. Treasury Note/Bond	6.125%	11/15/27	1,839	2,521	U.S. Treasury Note/Bond	1.375%	8/15/50	23,085	21,599
U.S. Treasury Note/Bond	0.625%	11/30/27	17,153	17,142	U.S. Treasury Note/Bond	1.625%	11/15/50	13,795	13,726
U.S. Treasury Note/Bond	0.625%	12/31/27	7,195	7,184					1,937,111
U.S. Treasury Note/Bond	2.750%	2/15/28	7,480	8,573	Agency Bonds and Notes (1.5%)				
U.S. Treasury Note/Bond	2.875%	5/15/28	12,080	13,992	Federal Farm Credit Banks Funding Corp.	3.050%	11/15/21	100	102
U.S. Treasury Note/Bond	2.875%	8/15/28	13,082	15,189	Federal Farm Credit Banks Funding Corp.	1.600%	12/28/21	225	228
U.S. Treasury Note/Bond	5.500%	8/15/28	2,745	3,720	Federal Farm Credit Banks Funding Corp.	0.375%	4/8/22	700	702
U.S. Treasury Note/Bond	3.125%	11/15/28	11,328	13,406					
U.S. Treasury Note/Bond	5.250%	11/15/28	1,655	2,228					
U.S. Treasury Note/Bond	2.375%	5/15/29	11,877	13,414					
U.S. Treasury Note/Bond	1.625%	8/15/29	11,565	12,367					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Federal Farm Credit Banks Funding Corp.	0.125%	11/23/22	750	750	1	Federal National Mortgage Association	0.250%	7/10/23	2,000	2,004
Federal Farm Credit Banks Funding Corp.	1.770%	6/26/23	150	156	1	Federal National Mortgage Association	2.875%	9/12/23	400	429
Federal Farm Credit Banks Funding Corp.	3.500%	12/20/23	75	82	1	Federal National Mortgage Association	0.250%	11/27/23	1,000	1,001
Federal Home Loan Banks	3.000%	10/12/21	1,500	1,533	1	Federal National Mortgage Association	2.500%	2/5/24	975	1,043
Federal Home Loan Banks	1.625%	11/19/21	760	770	1	Federal National Mortgage Association	1.750%	7/2/24	1,028	1,082
Federal Home Loan Banks	1.875%	11/29/21	500	508	1	Federal National Mortgage Association	2.625%	9/6/24	160	174
Federal Home Loan Banks	1.625%	12/20/21	1,300	1,319	1	Federal National Mortgage Association	1.625%	10/15/24	970	1,020
Federal Home Loan Banks	0.250%	6/3/22	2,000	2,003	1	Federal National Mortgage Association	1.625%	1/7/25	1,300	1,367
Federal Home Loan Banks	2.125%	6/10/22	175	180	1	Federal National Mortgage Association	0.625%	4/22/25	1,000	1,011
Federal Home Loan Banks	0.125%	8/12/22	1,000	1,000	1	Federal National Mortgage Association	0.500%	6/17/25	1,000	1,004
Federal Home Loan Banks	2.000%	9/9/22	250	258	1	Federal National Mortgage Association	0.375%	8/25/25	2,000	1,996
Federal Home Loan Banks	0.125%	10/21/22	500	500	1	Federal National Mortgage Association	0.500%	11/7/25	2,000	2,005
Federal Home Loan Banks	1.375%	2/17/23	800	821	1	Federal National Mortgage Association	2.125%	4/24/26	575	625
Federal Home Loan Banks	2.125%	3/10/23	970	1,012	1	Federal National Mortgage Association	1.875%	9/24/26	500	539
Federal Home Loan Banks	2.500%	2/13/24	535	573	1	Federal National Mortgage Association	0.750%	10/8/27	1,000	1,000
Federal Home Loan Banks	1.500%	8/15/24	330	345	1	Federal National Mortgage Association	6.250%	5/15/29	175	250
Federal Home Loan Banks	0.500%	4/14/25	1,000	1,005	1	Federal National Mortgage Association	7.125%	1/15/30	925	1,411
Federal Home Loan Banks	0.375%	9/4/25	500	499	1	Federal National Mortgage Association	7.250%	5/15/30	300	465
Federal Home Loan Banks	3.250%	11/16/28	315	375	1	Federal National Mortgage Association	0.875%	8/5/30	1,000	983
Federal Home Loan Banks	5.500%	7/15/36	1,400	2,162	1	Federal National Mortgage Association	6.625%	11/15/30	300	455
1 Federal Home Loan Mortgage Corp.	2.375%	1/13/22	800	818	1	Federal National Mortgage Association	5.625%	7/15/37	275	437
1 Federal Home Loan Mortgage Corp.	0.250%	6/8/22	600	601	1	Freddie Mac	0.125%	10/16/23	1,000	998
1 Federal Home Loan Mortgage Corp.	0.125%	7/25/22	800	800	1	Freddie Mac	0.250%	11/6/23	1,000	1,001
1 Federal Home Loan Mortgage Corp.	0.375%	4/20/23	200	201		Private Export Funding Corp.	4.300%	12/15/21	100	104
1 Federal Home Loan Mortgage Corp.	0.375%	5/5/23	600	603		Private Export Funding Corp.	2.800%	5/15/22	125	129
1 Federal Home Loan Mortgage Corp.	2.750%	6/19/23	500	532		Private Export Funding Corp.	2.050%	11/15/22	1,075	1,110
1 Federal Home Loan Mortgage Corp.	0.250%	6/26/23	2,000	2,004		Private Export Funding Corp.	3.550%	1/15/24	100	109
1 Federal Home Loan Mortgage Corp.	0.250%	8/24/23	1,650	1,653		Private Export Funding Corp.	2.450%	7/15/24	100	107
1 Federal Home Loan Mortgage Corp.	0.250%	9/8/23	1,800	1,802		Private Export Funding Corp.	3.250%	6/15/25	50	56
1 Federal Home Loan Mortgage Corp.	0.250%	12/4/23	1,500	1,502		Tennessee Valley Authority	1.875%	8/15/22	175	180
1 Federal Home Loan Mortgage Corp.	1.500%	2/12/25	1,200	1,256		Tennessee Valley Authority	2.875%	9/15/24	191	209
1 Federal Home Loan Mortgage Corp.	0.375%	7/21/25	1,500	1,498		Tennessee Valley Authority	0.750%	5/15/25	200	203
1 Federal Home Loan Mortgage Corp.	0.375%	9/23/25	2,000	1,995		Tennessee Valley Authority	6.750%	11/1/25	134	173
1 Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	189		Tennessee Valley Authority	7.125%	5/1/30	1,000	1,528
1 Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	2,358		Tennessee Valley Authority	4.650%	6/15/35	175	243
1 Federal Home Loan Mortgage Corp.	6.250%	7/15/32	502	777		Tennessee Valley Authority	5.880%	4/1/36	250	385
1 Federal National Mortgage Association	1.375%	10/7/21	1,200	1,212		Tennessee Valley Authority	5.500%	6/15/38	100	153
1 Federal National Mortgage Association	2.000%	1/5/22	500	509						
1 Federal National Mortgage Association	2.625%	1/11/22	216	221						
1 Federal National Mortgage Association	2.250%	4/12/22	476	489						
1 Federal National Mortgage Association	1.375%	9/6/22	350	357						
1 Federal National Mortgage Association	2.000%	10/5/22	850	878						
1 Federal National Mortgage Association	2.375%	1/19/23	2,394	2,503						
1 Federal National Mortgage Association	0.250%	5/22/23	1,200	1,203						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Tennessee Valley Authority	5.250%	9/15/39	412	621
Tennessee Valley Authority	4.875%	1/15/48	100	151
Tennessee Valley Authority	5.375%	4/1/56	50	85
Tennessee Valley Authority	4.625%	9/15/60	180	279
Tennessee Valley Authority	4.250%	9/15/65	200	295
				71,264

Conventional Mortgage-Backed Securities (20.3%)

1,2	Fannie Mae Pool	6.500%	9/1/32	16	17
1,2	Freddie Mac Gold Pool	2.000%	8/1/28–12/1/31	515	539
1,2	Freddie Mac Gold Pool	2.500%	4/1/27–2/1/43	9,934	10,409
1,2	Freddie Mac Gold Pool	3.000%	10/1/26–8/1/47	34,660	36,706
1,2	Freddie Mac Gold Pool	3.500%	9/1/25–11/1/48	41,600	44,600
1,2	Freddie Mac Gold Pool	4.000%	6/1/24–11/1/48	23,168	25,210
1,2	Freddie Mac Gold Pool	4.500%	4/1/21–10/1/48	11,448	12,622
1,2	Freddie Mac Gold Pool	5.000%	1/1/22–11/1/48	2,924	3,301
1,2	Freddie Mac Gold Pool	5.500%	7/1/22–6/1/41	2,108	2,421
1,2	Freddie Mac Gold Pool	6.000%	9/1/21–3/1/39	1,557	1,815
1,2	Freddie Mac Gold Pool	6.500%	8/1/23–4/1/39	474	547
1,2	Freddie Mac Gold Pool	7.000%	4/1/23–2/1/37	117	130
1,2	Freddie Mac Gold Pool	7.500%	1/1/23–4/1/28	8	11
1,2	Freddie Mac Gold Pool	8.000%	1/1/22–7/1/30	10	11
1,2	Freddie Mac Gold Pool	8.500%	7/1/24–11/1/30	9	10
1,2	Freddie Mac Gold Pool	9.000%	5/1/27–5/1/30	4	4
2	Ginnie Mae I Pool	3.000%	1/15/26–12/15/45	2,177	2,267
2	Ginnie Mae I Pool	3.500%	11/15/25–9/15/49	2,109	2,238
2	Ginnie Mae I Pool	4.000%	10/15/24–11/15/47	2,376	2,560
2	Ginnie Mae I Pool	4.500%	10/15/24–3/15/41	2,310	2,578
2	Ginnie Mae I Pool	5.000%	5/15/33–4/15/41	1,769	2,000
2	Ginnie Mae I Pool	5.500%	1/15/32–12/15/40	1,080	1,238
2	Ginnie Mae I Pool	6.000%	1/15/24–3/15/40	779	887
2	Ginnie Mae I Pool	6.500%	11/15/23–12/15/38	203	222
2	Ginnie Mae I Pool	7.000%	5/15/23–10/15/31	46	52
2	Ginnie Mae I Pool	7.500%	4/15/22–1/15/31	16	21
2	Ginnie Mae I Pool	8.000%	3/15/22–10/15/30	14	17
2	Ginnie Mae I Pool	8.500%	6/15/24–9/15/26	1	1
2	Ginnie Mae II Pool	2.000%	11/20/50	2,387	2,497
2	Ginnie Mae II Pool	2.500%	6/20/27–11/20/50	24,859	26,386
2	Ginnie Mae II Pool	3.000%	2/20/27–9/20/50	60,410	63,884
2	Ginnie Mae II Pool	3.500%	9/20/25–8/20/50	57,717	62,081
2	Ginnie Mae II Pool	4.000%	9/20/25–11/20/49	30,235	32,698
2	Ginnie Mae II Pool	4.500%	2/20/39–9/20/49	15,925	17,387
2	Ginnie Mae II Pool	5.000%	12/20/32–3/20/49	5,507	6,095
2	Ginnie Mae II Pool	5.500%	6/20/34–9/20/41	843	977
2	Ginnie Mae II Pool	6.000%	3/20/33–7/20/39	402	468
2	Ginnie Mae II Pool	6.500%	12/20/35–11/20/39	151	177
2	Ginnie Mae II Pool	7.000%	8/20/36–4/20/38	20	24
1,2,3	UMBS Pool	1.500%	1/16/36–1/14/51	25,543	26,016
1,2,3	UMBS Pool	2.000%	11/1/23–1/14/51	126,405	131,496
1,2,3	UMBS Pool	2.500%	1/1/27–1/14/51	110,571	116,410
1,2,3	UMBS Pool	3.000%	11/1/25–1/14/51	122,947	129,873
1,2,3	UMBS Pool	3.500%	9/1/25–1/14/51	86,329	92,448
1,2,3	UMBS Pool	4.000%	2/1/24–1/14/51	65,574	71,131
1,2	UMBS Pool	4.500%	11/1/22–7/1/50	30,588	33,766
1,2	UMBS Pool	5.000%	6/1/21–3/1/50	10,995	12,413
1,2	UMBS Pool	5.500%	6/1/21–6/1/49	4,256	4,936
1,2	UMBS Pool	6.000%	2/1/21–5/1/41	2,644	3,095
1,2	UMBS Pool	6.500%	12/1/23–10/1/39	701	813
1,2	UMBS Pool	7.000%	6/1/23–11/1/37	188	219
1,2	UMBS Pool	7.500%	11/1/22–2/1/32	23	25
1,2	UMBS Pool	8.000%	6/1/22–11/1/30	11	12
1,2	UMBS Pool	8.500%	7/1/22–4/1/31	4	4
1,2	UMBS Pool	9.500%	2/1/25	1	1
				987,766	

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Nonconventional Mortgage-Backed Securities (0.4%)				
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.290%	2.799%	12/1/41	19	20
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.310%	1.889%	9/1/37	40	42
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.392%	2.033%	10/1/37	16	17
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.432%	2.066%	7/1/36	4	4
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.474%	3.338%	3/1/43	49	50
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.553%	2.190%	9/1/43	6	6
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.560%	2.279%	7/1/43	97	100
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.601%	2.610%	6/1/43	26	26
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.613%	2.903%	8/1/39	20	20
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.623%	3.623%	2/1/36	4	4
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.625%	2.337%	8/1/35	40	43
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.625%	2.424%	10/1/37	9	9
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.627%	3.627%	3/1/38	4	5
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.635%	2.135%	11/1/36	4	4
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.643%	3.381%	1/1/37	6	6
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.657%	2.443%	10/1/42	16	16
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.660%	2.207%	9/1/40	4	5
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.665%	2.540%	6/1/36	1	1
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.684%	2.104%	12/1/33	5	5
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.690%	2.212%	10/1/39	9	9
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.690%	2.326%	9/1/42	36	37
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.149%	5/1/40	10	11
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.693%	2.364%	11/1/39	9	9
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.695%	2.445%	7/1/39	4	4
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.698%	2.453%	8/1/40	10	11
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.452%	1/1/42	21	22
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.678%	7/1/37	8	8
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.700%	3.128%	12/1/40	11	12
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.701%	2.245%	10/1/42	16	17
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.705%	2.108%	11/1/39	4	4
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.722%	3.567%	5/1/42	22	23
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.729%	2.229%	9/1/34	4	4
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.736%	2.537%	9/1/43	32	33
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.739%	2.614%	6/1/41	3	3
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.747%	2.604%	7/1/41	26	28
1,2,4 Fannie Mae Pool, 12M USD LIBOR + 1.750%	2.445%	10/1/40	6	6

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 + 1.771%	3.512%	5/1/42	7	7	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.487%	3.218%	3/1/37	1	1
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.780%	3.780%	2/1/41	6	7	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	2.389%	9/1/37	3	3
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.781%	3.098%	7/1/42	11	12	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	3.625%	1/1/38	2	2
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.792%	3.383%	8/1/42	37	37	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.135%	12/1/36	8	9
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.803%	3/1/42	15	16	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.647%	5/1/42	3	3
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.795%	3.795%	3/1/42	20	21	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	2.160%	10/1/37	8	9
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.805%	2.274%	11/1/41	20	22	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	3.695%	2/1/37	6	6
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.185%	11/1/39	6	6	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	3.727%	1/1/35	2	2
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.310%	11/1/33–10/1/40	18	20	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	2.118%	12/1/36	15	15
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.810%	3.810%	12/1/40	10	10	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	3.657%	12/1/40	14	15
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.213%	11/1/41	11	12	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	3.500%	5/1/38	1	1
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.573%	9/1/40	22	23	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	2.219%	12/1/36	4	4
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.937%	1/1/42	15	16	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.798%	2.040%	12/1/34	3	3
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.287%	12/1/41	14	15	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830%	2.773%	12/1/35	8	9
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.289%	12/1/40	8	9	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.861%	3.213%	2/1/42	7	8
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.315%	11/1/40	4	5	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.772%	6/1/40	6	6
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.082%	5/1/41	11	12	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.813%	6/1/41	5	5
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.815%	2/1/41	10	11	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.880%	6/1/40	12	12
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.819%	3.528%	3/1/41	21	22	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.044%	5/1/40	3	4
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.820%	2.609%	12/1/40	7	7	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.630%	5/1/40	2	2
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.823%	2.327%	12/1/39	10	11	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.880%	12/1/40–3/1/41	18	19
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.824%	3.824%	2/1/41	10	10	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	3.790%	2/1/42	8	8
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.825%	3.825%	3/1/41	9	10	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	2.532%	9/1/40	18	19
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.830%	6/1/41	14	15	1.2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.363%	11/1/40	14	14
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	3.496%	4/1/41	17	17					
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	3.526%	1/1/40	12	13					
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.840%	2.566%	8/1/39	10	10					
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.874%	3.610%	5/1/40	3	3					
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.880%	2.809%	11/1/34	7	7					
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.909%	3.659%	4/1/37	9	10					
1.2,4 Fannie Mae Pool, 12M USD LIBOR + 1.912%	2.787%	5/1/36	3	3					
1.2,4 Fannie Mae Pool, 1YR CMT + 2.155%	3.780%	12/1/37	15	16					
1.2,4 Fannie Mae Pool, 1YR CMT + 2.268%	2.393%	12/1/35	9	10					
1.2,4 Fannie Mae Pool, 1YR CMT + 2.313%	3.623%	1/1/35	13	14					
1.2,4 Fannie Mae Pool, 6M USD LIBOR + 1.146%	1.396%	4/1/37	10	11					
1.2,4 Fannie Mae Pool, 6M USD LIBOR + 1.840%	2.715%	8/1/37	10	11					

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 Non Gold Pool, 12M USD LIBOR + 1.900%	2.806%	6/1/40	9	9	2 Ally Auto Receivables Trust Class A4 Series 2019-4	1.920%	1/15/25	25	26
1,2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	3.644%	1/1/41	2	2	2 Ally Master Owner Trust Class A Series 2018-2	3.290%	5/15/23	100	101
1,2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	3.910%	2/1/41	12	12	2 Ally Master Owner Trust Class A2 Series 2018-1	2.700%	1/17/23	425	425
1,2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.006%	3.309%	5/1/37	14	15	2 American Express Credit Account Master Trust Class A Series 2017-7	2.350%	5/15/25	225	234
1,2,4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	4.085%	3/1/38	2	3	2 American Express Credit Account Master Trust Class A Series 2018-2	3.010%	10/15/25	250	265
1,2,4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.378%	11/1/34	18	19	2 American Express Credit Account Master Trust Class A Series 2018-4	2.990%	12/15/23	325	328
1,2,4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.934%	5/1/36	3	3	2 American Express Credit Account Master Trust Class A Series 2018-8	3.180%	4/15/24	100	102
1,2,4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	3.757%	2/1/36	6	6	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2018-1	3.070%	12/19/22	22	22
1,2,4 Freddie Mac Non Gold Pool, 1YR CMT + 2.410%	3.769%	10/1/36	9	10	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2019-1	2.970%	11/20/23	67	68
1,2,4 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	1.855%	6/1/37	7	7	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2020-1	1.110%	8/19/24	500	505
2,3 Ginnie Mae	2.000%	1/21/51	12,607	13,180	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2020-2	0.660%	12/18/24	25	25
2,3 Ginnie Mae	2.500%	1/21/51	3,828	4,052	2 AmeriCredit Automobile Receivables Trust Class A3 Series 2020-3	0.530%	6/18/25	25	25
2,4 Ginnie Mae II Pool, 1YR CMT + 1.500%	1.625%	7/20/38	3	2	2 AmeriCredit Automobile Receivables Trust Class B Series 2018-1	3.260%	1/18/24	56	57
2,4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.250%	7/20/41–8/20/41	30	31	2 AmeriCredit Automobile Receivables Trust Class B Series 2020-3	0.760%	12/18/25	25	25
2,4 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.875%	4/20/41–6/20/43	78	81	2 AmeriCredit Automobile Receivables Trust Class C Series 2018-1	3.500%	1/18/24	50	52
2,4 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.000%	1/20/41–3/20/43	78	82	2 BA Credit Card Trust Class A1 Series 2018-A1	2.700%	7/17/23	475	476
2,4 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.125%	10/20/38–12/20/42	112	116	2 BA Credit Card Trust Class A1 Series 2019-A1	1.740%	1/15/25	150	154
2,4 Ginnie Mae II Pool, 1YR CMT + 2.000%	2.375%	5/20/41	3	3	2 BA Credit Card Trust Class A2 Series 2018-A2	3.000%	9/15/23	400	403
2,4 Ginnie Mae II Pool, 1YR CMT + 2.000%	3.375%	5/20/41	5	6	2 BAMLL Commercial Mortgage Securities Trust Class A4 Series 2017-BNK3	3.574%	2/15/50	72	82
2,4 Ginnie Mae II Pool, 1YR CMT + 2.000%	3.625%	11/20/40	1	1	2 Banc of America Commercial Mortgage Trust Class A4 Series 2015-UBS7	3.705%	9/15/48	75	84
				18,904	2 Banc of America Commercial Mortgage Trust Class AS Series 2017-BNK3	3.748%	2/15/50	28	32
Total U.S. Government and Agency Obligations (Cost \$2,853,872)				3,015,045	2 Banc of America Commercial Mortgage Trust Class ASB Series 2015-UBS7	3.429%	9/15/48	48	51
Asset-Backed/Commercial Mortgage-Backed Securities (2.6%)					2 BANK Class A2 Series 2018-BN14	4.128%	9/15/60	50	54
2 Ally Auto Receivables Trust Class A3 Series 2018-1	2.350%	6/15/22	13	13	2 BANK Class A3 Series 2017-BNK9	3.279%	11/15/54	150	167
2 Ally Auto Receivables Trust Class A3 Series 2018-3	3.000%	1/17/23	10	10	2,4 BANK Class A3 Series 2018-BN11	4.046%	3/15/61	100	118
2 Ally Auto Receivables Trust Class A3 Series 2019-2	2.230%	1/16/24	275	279					
2 Ally Auto Receivables Trust Class A3 Series 2019-4	1.840%	6/17/24	230	233					
2 Ally Auto Receivables Trust Class A4 Series 2018-1	2.530%	2/15/23	25	25					
2 Ally Auto Receivables Trust Class A4 Series 2018-3	3.120%	7/17/23	50	52					
2 Ally Auto Receivables Trust Class A4 Series 2019-2	2.260%	8/15/24	50	52					

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	BANK Class A3 Series 2019-BN19	3.183%	8/15/61	275	311	^{2,4}	BANK Class AS Series 2019-BN18	3.826%	5/15/62	50	58
²	BANK Class A3 Series 2019-BN23	2.920%	12/15/52	180	200	²	BANK Class AS Series 2019-BN21	3.093%	10/17/52	75	83
²	BANK Class A3 Series 2019-BN24	2.960%	11/15/62	150	168	²	BANK Class AS Series 2019-BN23	3.203%	12/15/52	75	84
²	BANK Class A3 Series 2019-BNK20	3.011%	9/15/62	170	190	^{2,4}	BANK Class AS Series 2019-BN24	3.283%	11/15/62	75	84
²	BANK Class A4 Series 2017-BNK6	3.254%	7/15/60	50	56	²	BANK Class AS Series 2020-BN25	2.841%	1/15/63	65	70
²	BANK Class A4 Series 2017-BNK7	3.175%	9/15/60	100	111	²	BANK Class AS Series 2020-BN26	2.687%	3/15/63	55	59
²	BANK Class A4 Series 2017-BNK8	3.488%	11/15/50	150	171	²	BANK Class AS Series 2020-BN27	2.551%	4/15/63	50	53
²	BANK Class A4 Series 2017-BNK9	3.538%	11/15/54	150	172	²	BANK Class ASB Series 2018-BN10	3.641%	2/15/61	50	56
^{2,4}	BANK Class A4 Series 2018-BN12	4.255%	5/15/61	125	149	^{2,4}	BANK Class C Series 2019-BNK19	4.034%	8/15/61	35	36
²	BANK Class A4 Series 2018-BN13	3.953%	8/15/61	50	58	²	Barclays Commercial Mortgage Trust Class A4 Series 2019-C3	3.583%	5/15/52	700	814
^{2,4}	BANK Class A4 Series 2018-BN15	4.407%	11/15/61	110	133	²	Barclays Commercial Mortgage Trust Class A4 Series 2019-C5	3.063%	11/15/52	150	168
^{2,4}	BANK Class A4 Series 2018-BNK14	4.231%	9/15/60	100	119	²	Barclays Commercial Mortgage Trust Class A5 Series 2019-C4	2.919%	8/15/52	275	304
²	BANK Class A4 Series 2019-BN16	4.005%	2/15/52	125	148	²	Barclays Commercial Mortgage Trust Class AS Series 2019-C4	3.171%	8/15/52	25	28
²	BANK Class A4 Series 2019-BN18	3.584%	5/15/62	375	434	^{2,4}	Barclays Commercial Mortgage Trust Class AS Series 2019-C5	3.366%	11/15/52	100	112
²	BANK Class A4 Series 2019-BN22	2.978%	11/15/62	290	324	²	BBCMS Mortgage Trust Class A4 Series 2017-C1	3.674%	2/15/50	325	372
²	BANK Class A4 Series 2019-BNK17	3.714%	4/15/52	100	117	²	BBCMS Mortgage Trust Class A4 Series 2020-C6	2.639%	2/15/53	100	110
²	BANK Class A4 Series 2020-BN26	2.403%	3/15/63	175	187	²	BBCMS Mortgage Trust Class A5 Series 2018-C2	4.314%	12/15/51	125	150
²	BANK Class A4 Series 2020-BN29	1.997%	11/15/53	50	52	²	BBCMS Mortgage Trust Class A5 Series 2020-C7	2.037%	4/15/53	50	52
²	BANK Class A4 Series 2020-BNK28	1.844%	3/15/63	50	51	²	BBCMS Mortgage Trust Class A5 Series 2020-C8	2.040%	10/15/53	125	130
²	BANK Class A4 Series 2020-BNK30	1.925%	12/10/53	75	77	²	BBCMS Mortgage Trust Class AS Series 2017-C1	3.898%	2/15/50	100	113
²	BANK Class A5 Series 2017-BNK5	3.390%	6/15/60	150	170	²	BBCMS Mortgage Trust Class AS Series 2020-C6	2.840%	2/15/53	35	38
²	BANK Class A5 Series 2017-BNK6	3.518%	7/15/60	404	461	^{2,4}	Bear Stearns Commercial Mortgage Securities Trust Class AM Series 2007-T26	5.432%	1/12/45	27	27
²	BANK Class A5 Series 2017-BNK7	3.435%	9/15/60	75	85	²	Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	125	131
²	BANK Class A5 Series 2018-BN10	3.688%	2/15/61	250	288	²	Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	100	106
^{2,4}	BANK Class A5 Series 2018-BN13	4.217%	8/15/61	25	30	²	Benchmark Mortgage Trust Class A2 Series 2018-B6	4.203%	10/10/51	50	54
²	BANK Class A5 Series 2019-BN21	2.851%	10/17/52	375	415						
²	BANK Class A5 Series 2020-BN25	2.649%	1/15/63	200	218						
²	BANK Class A5 Series 2020-BN27	2.144%	4/15/63	150	158						
²	BANK Class AS Series 2017-BNK5	3.624%	6/15/60	100	111						
²	BANK Class AS Series 2017-BNK6	3.741%	7/15/60	404	453						
²	BANK Class AS Series 2017-BNK7	3.748%	9/15/60	75	85						
²	BANK Class AS Series 2017-BNK8	3.731%	11/15/50	25	29						
^{2,4}	BANK Class AS Series 2018-BN10	3.898%	2/15/61	50	57						
^{2,4}	BANK Class AS Series 2018-BN12	4.357%	5/15/61	50	59						
^{2,4}	BANK Class AS Series 2018-BN14	4.481%	9/15/60	25	30						
²	BANK Class AS Series 2019-BN17	3.976%	4/15/52	25	29						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	137
² Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	89
² Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	60
^{2,4} Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	213
² Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	93
² Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	311
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	115
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	378
² Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	264
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	414
² Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	150
² Benchmark Mortgage Trust Class A5 Series 2019-B11	3.542%	5/15/52	275	317
² Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	252
² Benchmark Mortgage Trust Class A5 Series 2019-B15	2.928%	12/15/72	230	256
² Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	125
² Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	110
² Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	106
² Benchmark Mortgage Trust Class A5 Series 2020-B19	1.850%	9/15/53	63	65
² Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	104
² Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	129
² Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	103
^{2,4} Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	57
^{2,4} Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	87
² Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	58

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	27
^{2,4} Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	173
² Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	30
^{2,4} Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	60
² Benchmark Mortgage Trust Class AS Series 2019-B11	3.784%	5/15/52	75	86
² Benchmark Mortgage Trust Class AS Series 2020-B17	2.583%	3/15/53	30	32
² Benchmark Mortgage Trust Class AS Series 2020-B19	2.148%	9/15/53	25	26
² Benchmark Mortgage Trust Class AS Series 2020-B20	2.375%	10/15/53	10	11
^{2,4} Benchmark Mortgage Trust Class AS Series 2020-IG1	2.909%	9/15/43	50	54
² BMW Vehicle Owner Trust Class A3 Series 2018-A	2.350%	4/25/22	17	17
² BMW Vehicle Owner Trust Class A3 Series 2020-A	0.480%	10/25/24	25	25
² BMW Vehicle Owner Trust Class A4 Series 2018-A	2.510%	6/25/24	50	51
² Cantor Commercial Real Estate Lending Class A4 Series 2019-CF3	3.006%	1/15/53	135	151
² Cantor Commercial Real Estate Lending Class A5 Series 2019-CF1	3.786%	5/15/52	125	147
² Cantor Commercial Real Estate Lending Class A5 Series 2019-CF2	2.874%	11/15/52	140	155
² Cantor Commercial Real Estate Lending Class AS Series 2019-CF3	3.298%	1/15/53	60	67
² Capital One Multi-Asset Execution Trust Class A1 Series 2018-A1	3.010%	2/15/24	125	126
² Capital One Multi-Asset Execution Trust Class A1 Series 2019-A1	2.840%	12/15/24	75	77
² Capital One Multi-Asset Execution Trust Class A6 Series 2017-A6	2.290%	7/15/25	225	233
² Capital One Prime Auto Receivables Trust Class A3 Series 2019-1	2.510%	11/15/23	100	102
² Capital One Prime Auto Receivables Trust Class A3 Series 2020-1	1.600%	11/15/24	50	51
² Capital One Prime Auto Receivables Trust Class A4 Series 2019-1	2.560%	10/15/24	35	36
² Capital One Prime Auto Receivables Trust Class A4 Series 2020-1	1.630%	8/15/25	15	15
² CarMax Auto Owner Trust Class A3 Series 2017-4	2.110%	10/17/22	17	17

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	CarMax Auto Owner Trust Class A3 Series 2018-1	2.480%	11/15/22	27	28	²	CFCRE Commercial Mortgage Trust Class A4 Series 2017-C8	3.572%	6/15/50	50	57
²	CarMax Auto Owner Trust Class A3 Series 2018-2	2.980%	1/17/23	38	39	²	CFCRE Commercial Mortgage Trust Class AM Series 2016-C4	3.691%	5/10/58	100	110
²	CarMax Auto Owner Trust Class A3 Series 2019-4	2.020%	11/15/24	180	185	²	CGMS Commercial Mortgage Trust Class A4 Series 2017-B1	3.458%	8/15/50	250	284
²	CarMax Auto Owner Trust Class A3 Series 2020-1	1.890%	12/16/24	90	92	^{2,4}	CGMS Commercial Mortgage Trust Class AS Series 2017-B1	3.711%	8/15/50	50	56
²	CarMax Auto Owner Trust Class A3 Series 2020-2	1.700%	11/15/24	25	25	²	Chase Issuance Trust Class A1 Series 2020-A1	1.530%	1/15/25	450	462
²	CarMax Auto Owner Trust Class A3 Series 2020-3	0.620%	3/17/25	75	75	²	Chase Issuance Trust Class A2 Series 2014-A2	2.770%	3/15/23	225	226
²	CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	475	475	²	Chase Issuance Trust Class A7 Series 2012-A7	2.160%	9/15/24	313	323
²	CarMax Auto Owner Trust Class A3 Series 2020-4	0.630%	6/15/26	25	25	²	Citibank Credit Card Issuance Trust Class A1 Series 2014-A1	2.880%	1/23/23	100	100
²	CarMax Auto Owner Trust Class A4 Series 2017-4	2.330%	5/15/23	50	51	²	Citibank Credit Card Issuance Trust Class A1 Series 2018-A1	2.490%	1/20/23	550	551
²	CarMax Auto Owner Trust Class A4 Series 2018-1	2.640%	6/15/23	50	51	²	Citibank Credit Card Issuance Trust Class A2 Series 2016-A2	2.190%	11/20/23	200	203
²	CarMax Auto Owner Trust Class A4 Series 2018-2	3.160%	7/17/23	50	52	²	Citibank Credit Card Issuance Trust Class A3 Series 2018-A3	3.290%	5/23/25	450	483
²	CarMax Auto Owner Trust Class A4 Series 2019-4	2.130%	7/15/25	25	26	²	Citibank Credit Card Issuance Trust Class A5 Series 2014-A5	2.680%	6/7/23	200	202
²	CarMax Auto Owner Trust Class A4 Series 2020-1	2.030%	6/16/25	15	16	²	Citigroup Commercial Mortgage Trust Class A2 Series 2018-B2	3.788%	3/10/51	50	53
²	CarMax Auto Owner Trust Class A4 Series 2020-3	0.770%	3/16/26	25	25	²	Citigroup Commercial Mortgage Trust Class A3 Series 2016-P4	2.646%	7/10/49	150	160
²	CD Commercial Mortgage Trust Class AAB Series 2017-CD3	3.453%	2/10/50	25	27	²	Citigroup Commercial Mortgage Trust Class A4 Series 2012-GC8	3.024%	9/10/45	69	71
²	CD Commercial Mortgage Trust Class ASB Series 2017-CD6	3.332%	11/13/50	50	55	²	Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC11	3.093%	4/10/46	100	105
²	CD Mortgage Trust Class A4 Series 2016-CD1	2.724%	8/10/49	150	163	^{2,4}	Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC15	4.371%	9/10/46	50	55
^{2,4}	CD Mortgage Trust Class A4 Series 2016-CD2	3.526%	11/10/49	100	113	²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/10/47	25	27
²	CD Mortgage Trust Class A4 Series 2017-CD3	3.631%	2/10/50	144	164	²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	100	109
²	CD Mortgage Trust Class A4 Series 2018-CD7	4.279%	8/15/51	75	89	²	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	175	192
²	CD Mortgage Trust Class A4 Series 2019-CD8	2.912%	8/15/57	450	497						
²	CD Mortgage Trust Class A5 Series 2017-CD6	3.456%	11/13/50	125	142						
^{2,4}	CD Mortgage Trust Class AM Series 2017-CD6	3.709%	11/13/50	75	84						
²	CD Mortgage Trust Class AS Series 2017-CD3	3.833%	2/10/50	31	34						
²	CenterPoint Energy Transition Bond Co. IV LLC Class A3 Series 2012-1	3.028%	10/15/25	315	332						
²	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C3	3.865%	1/10/48	125	142						
^{2,4}	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C6	3.217%	11/10/49	250	275						
²	CFCRE Commercial Mortgage Trust Class A4 Series 2016-C4	3.283%	5/10/58	150	164						

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC29	3.192%	4/10/48	175	191	²	Citigroup Commercial Mortgage Trust Class AS Series 2015-GC27	3.571%	2/10/48	100	108
²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	100	112	²	Citigroup Commercial Mortgage Trust Class AS Series 2017-C4	3.764%	10/12/50	50	56
²	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC33	3.778%	9/10/58	100	112	^{2,4}	Citigroup Commercial Mortgage Trust Class AS Series 2020-GC46	2.918%	2/15/53	45	49
²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-C1	3.209%	5/10/49	125	139	^{2,4}	Citigroup Commercial Mortgage Trust Class B Series 2014-GC21	4.328%	5/10/47	50	53
²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-GC37	3.314%	4/10/49	50	56	^{2,4}	Citigroup Commercial Mortgage Trust Class B Series 2015-GC29	3.758%	4/10/48	84	89
²	Citigroup Commercial Mortgage Trust Class A4 Series 2016-P4	2.902%	7/10/49	75	82	²	COMM Mortgage Trust Class A2 Series 2014-CR15	2.928%	2/10/47	26	26
²	Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.471%	10/12/50	250	284	²	COMM Mortgage Trust Class A2 Series 2014-UBS6	2.935%	12/10/47	21	21
²	Citigroup Commercial Mortgage Trust Class A4 Series 2018-B2	4.009%	3/10/51	275	321	²	COMM Mortgage Trust Class A2 Series 2015-CR22	2.856%	3/10/48	14	14
²	Citigroup Commercial Mortgage Trust Class A4 Series 2019-GC43	3.038%	11/10/52	275	307	²	COMM Mortgage Trust Class A3 Series 2012-CR4	2.853%	10/15/45	124	128
²	Citigroup Commercial Mortgage Trust Class A5 Series 2014-GC21	3.855%	5/10/47	50	55	²	COMM Mortgage Trust Class A3 Series 2013-CR11	3.983%	8/10/50	40	43
²	Citigroup Commercial Mortgage Trust Class A5 Series 2015-GC27	3.137%	2/10/48	225	244	²	COMM Mortgage Trust Class A3 Series 2013-CR12	3.765%	10/10/46	48	51
²	Citigroup Commercial Mortgage Trust Class A5 Series 2016-GC36	3.616%	2/10/49	475	534	²	COMM Mortgage Trust Class A3 Series 2014-CR21	3.528%	12/10/47	160	172
²	Citigroup Commercial Mortgage Trust Class A5 Series 2019-GC41	2.869%	8/10/56	225	248	²	COMM Mortgage Trust Class A3 Series 2017-COR2	3.510%	9/10/50	35	40
²	Citigroup Commercial Mortgage Trust Class A5 Series 2020-GC46	2.717%	2/15/53	110	120	²	COMM Mortgage Trust Class A3 Series 2018-COR3	4.228%	5/10/51	125	149
²	Citigroup Commercial Mortgage Trust Class AAB Series 2014-GC19	3.552%	3/10/47	16	17	²	COMM Mortgage Trust Class A4 Series 2012-CR2	3.147%	8/15/45	58	60
²	Citigroup Commercial Mortgage Trust Class AAB Series 2016-C1	3.003%	5/10/49	55	58	^{2,4}	COMM Mortgage Trust Class A4 Series 2013-CR10	4.210%	8/10/46	20	22
^{2,4}	Citigroup Commercial Mortgage Trust Class AS Series 2013-GC15	4.649%	9/10/46	75	81	²	COMM Mortgage Trust Class A4 Series 2013-CR11	4.258%	8/10/50	150	164
²	Citigroup Commercial Mortgage Trust Class AS Series 2014-GC19	4.345%	3/10/47	25	27	²	COMM Mortgage Trust Class A4 Series 2013-CR12	4.046%	10/10/46	50	54
						²	COMM Mortgage Trust Class A4 Series 2013-CR6	3.101%	3/10/46	515	537
						²	COMM Mortgage Trust Class A4 Series 2013-CR7	3.213%	3/10/46	31	32
						^{2,4}	COMM Mortgage Trust Class A4 Series 2013-CR9	4.219%	7/10/45	90	96
						²	COMM Mortgage Trust Class A4 Series 2013-LC6	2.941%	1/10/46	83	87
						^{2,4}	COMM Mortgage Trust Class A4 Series 2014-CR15	4.074%	2/10/47	56	62
						²	COMM Mortgage Trust Class A4 Series 2014-CR20	3.590%	11/10/47	50	55

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² COMM Mortgage Trust Class A4 Series 2014-LC15	4.006%	4/10/47	150	164	² COMM Mortgage Trust Class AM Series 2013-CR12	4.300%	10/10/46	25	26
² COMM Mortgage Trust Class A4 Series 2014-UBS3	3.819%	6/10/47	100	110	² COMM Mortgage Trust Class AM Series 2013-LC6	3.282%	1/10/46	58	60
² COMM Mortgage Trust Class A4 Series 2014-UBS5	3.838%	9/10/47	125	138	² COMM Mortgage Trust Class AM Series 2014-CCRE19	4.080%	8/10/47	50	55
² COMM Mortgage Trust Class A4 Series 2015-CCRE24	3.432%	8/10/48	242	266	² COMM Mortgage Trust Class AM Series 2014-CR16	4.278%	4/10/47	75	82
² COMM Mortgage Trust Class A4 Series 2015-CR23	3.497%	5/10/48	100	111	² COMM Mortgage Trust Class AM Series 2014-UBS2	4.199%	3/10/47	15	16
² COMM Mortgage Trust Class A4 Series 2015-CR25	3.759%	8/10/48	125	140	² COMM Mortgage Trust Class AM Series 2014-UBS4	3.968%	8/10/47	44	48
² COMM Mortgage Trust Class A4 Series 2015-CR26	3.630%	10/10/48	225	253	² COMM Mortgage Trust Class AM Series 2014-UBS6	4.048%	12/10/47	50	55
² COMM Mortgage Trust Class A4 Series 2015-CR27	3.612%	10/10/48	125	140	^{2,4} COMM Mortgage Trust Class AM Series 2015-CR22	3.603%	3/10/48	100	110
² COMM Mortgage Trust Class A4 Series 2015-LC19	3.183%	2/10/48	125	136	² COMM Mortgage Trust Class AM Series 2015-CR23	3.801%	5/10/48	50	55
² COMM Mortgage Trust Class A4 Series 2016-CR28	3.762%	2/10/49	150	169	² COMM Mortgage Trust Class AM Series 2015-LC19	3.527%	2/10/48	50	54
^{2,4} COMM Mortgage Trust Class A5 Series 2013-CR8	3.612%	6/10/46	71	75	² COMM Mortgage Trust Class ASB Series 2013-CCRE11	3.660%	8/10/50	18	19
² COMM Mortgage Trust Class A5 Series 2013-LC13	4.205%	8/10/46	40	43	² COMM Mortgage Trust Class ASB Series 2013-CR12	3.623%	10/10/46	30	31
² COMM Mortgage Trust Class A5 Series 2014-CR17	3.977%	5/10/47	50	55	² COMM Mortgage Trust Class ASB Series 2014-CCRE15	3.595%	2/10/47	20	21
² COMM Mortgage Trust Class A5 Series 2014-CR19	3.796%	8/10/47	175	193	² COMM Mortgage Trust Class ASB Series 2014-CCRE16	3.653%	4/10/47	35	36
² COMM Mortgage Trust Class A5 Series 2014-LC17	3.917%	10/10/47	50	55	² COMM Mortgage Trust Class ASB Series 2014-CCRE17	3.598%	5/10/47	17	18
² COMM Mortgage Trust Class A5 Series 2014-UBS2	3.961%	3/10/47	54	59	² COMM Mortgage Trust Class ASB Series 2014-CCRE18	3.452%	7/15/47	32	33
² COMM Mortgage Trust Class A5 Series 2014-UBS4	3.694%	8/10/47	125	137	² COMM Mortgage Trust Class ASB Series 2014-UBS2	3.472%	3/10/47	14	15
² COMM Mortgage Trust Class A5 Series 2014-UBS6	3.644%	12/10/47	225	248	² COMM Mortgage Trust Class ASB Series 2014-UBS6	3.387%	12/10/47	100	105
² COMM Mortgage Trust Class A5 Series 2015-CR22	3.309%	3/10/48	150	165	² COMM Mortgage Trust Class ASB Series 2015-CCRE23	3.257%	5/10/48	65	69
² COMM Mortgage Trust Class A5 Series 2015-DC1	3.350%	2/10/48	75	82	² COMM Mortgage Trust Class ASB Series 2015-CCRE27	3.404%	10/10/48	121	129
² COMM Mortgage Trust Class A5 Series 2019-GC44	2.950%	8/15/57	115	128	² COMM Mortgage Trust Class ASB Series 2015-LC19	3.040%	2/10/48	21	22
² COMM Mortgage Trust Class AM Series 2012-CR2	3.791%	8/15/45	65	67	² COMM Mortgage Trust Class ASB Series 2016-DC2	3.550%	2/10/49	125	134
^{2,5} COMM Mortgage Trust Class AM Series 2012-CR3	3.416%	10/15/45	78	80	^{2,4} COMM Mortgage Trust Class B Series 2013-CR12	4.762%	10/10/46	25	25
^{2,4} COMM Mortgage Trust Class AM Series 2013-CR11	4.715%	8/10/50	30	33	^{2,4} COMM Mortgage Trust Class B Series 2014-CCRE15	4.692%	2/10/47	28	30

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	COMM Mortgage Trust Class B Series 2014-CR17	4.377%	5/10/47	25	26	²	CSAIL Commercial Mortgage Trust Class ASB Series 2015-C4	3.617%	11/15/48	48	51
²	COMM Mortgage Trust Class B Series 2014-UBS2	4.701%	3/10/47	10	11	^{2,4}	CSAIL Commercial Mortgage Trust Class B Series 2015-C1	4.044%	4/15/50	50	53
^{2,4}	COMM Mortgage Trust Class C Series 2013-LC6	4.242%	1/10/46	25	25	^{2,4}	CSAIL Commercial Mortgage Trust Class B Series 2015-C3	4.126%	8/15/48	50	46
^{2,4}	COMM Mortgage Trust Class C Series 2014-CCRE15	4.742%	2/10/47	50	53	²	DBGS Mortgage Trust Class A4 Series 2018-C1	4.466%	10/15/51	100	122
²	CSAIL Commercial Mortgage Trust Class A3 Series 2019-C16	3.329%	6/15/52	275	313	²	DBJPM Mortgage Trust Class A4 Series 2016-C1	3.276%	5/10/49	75	83
²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C1	3.505%	4/15/50	100	110	²	DBJPM Mortgage Trust Class A5 Series 2016-C3	2.890%	8/10/49	100	109
²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C2	3.504%	6/15/57	150	166	²	DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	100	113
²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C3	3.718%	8/15/48	100	111	²	DBJPM Mortgage Trust Class A5 Series 2020-C9	1.926%	9/15/53	50	52
²	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C4	3.808%	11/15/48	200	226	^{2,4}	DBJPM Mortgage Trust Class AM Series 2017-C6	3.561%	6/10/50	50	55
²	CSAIL Commercial Mortgage Trust Class A4 Series 2017-C8	3.392%	6/15/50	150	168	²	Discover Card Execution Note Trust Class A Series 2015-A3	1.890%	10/15/24	275	283
^{2,4}	CSAIL Commercial Mortgage Trust Class A4 Series 2018-CX12	4.224%	8/15/51	25	30	²	Discover Card Execution Note Trust Class A1 Series 2015-A1	3.030%	8/15/25	225	238
²	CSAIL Commercial Mortgage Trust Class A4 Series 2019-C15	4.053%	3/15/52	225	263	²	Discover Card Execution Note Trust Class A2 Series 2017-A2	2.390%	7/15/24	150	153
²	CSAIL Commercial Mortgage Trust Class A5 Series 2016-C7	3.502%	11/15/49	200	223	²	Drive Auto Receivables Trust Class B Series 2020-1	2.080%	7/15/24	75	76
^{2,4}	CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX10	3.458%	11/15/50	150	170	²	Drive Auto Receivables Trust Class C Series 2018-2	3.630%	8/15/24	3	3
²	CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX9	3.446%	9/15/50	50	56	²	Drive Auto Receivables Trust Class C Series 2020-1	2.360%	3/16/26	50	51
^{2,4}	CSAIL Commercial Mortgage Trust Class A5 Series 2018-CX11	4.033%	4/15/51	275	316	^{1,2,4}	Fannie Mae Multifamily Remic Trust Class A2 Series 2015-M12	2.797%	5/25/25	225	240
^{2,4}	CSAIL Commercial Mortgage Trust Class AS Series 2015-C1	3.791%	4/15/50	75	82	^{1,2,4}	Fannie Mae-Aces Class 1A Series 2014-M7	3.234%	6/25/24	232	248
^{2,4}	CSAIL Commercial Mortgage Trust Class AS Series 2015-C2	3.849%	6/15/57	75	80	^{1,2}	Fannie Mae-Aces Class A Series 2015-M2	2.620%	12/25/24	166	177
²	CSAIL Commercial Mortgage Trust Class ASB Series 2015-C3	3.448%	8/15/48	78	82	^{1,2}	Fannie Mae-Aces Class A1 Series 2015-M8	2.344%	1/25/25	65	68
						^{1,2}	Fannie Mae-Aces Class A2 Series 2011-M4	3.726%	6/25/21	67	67
						^{1,2,4}	Fannie Mae-Aces Class A2 Series 2013-M14	3.329%	10/25/23	245	260
						^{1,2}	Fannie Mae-Aces Class A2 Series 2013-M7	2.280%	12/27/22	52	53
						^{1,2,4}	Fannie Mae-Aces Class A2 Series 2014-M1	3.128%	7/25/23	275	290
						^{1,2,4}	Fannie Mae-Aces Class A2 Series 2014-M13	3.021%	8/25/24	185	200
						^{1,2,4}	Fannie Mae-Aces Class A2 Series 2014-M2	3.513%	12/25/23	244	261

Total Bond Market Index Portfolio

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1,2,4 Fannie Mae-Aces Class A2 Series 2014-M3	3.495%	1/25/24	117	126	1,2,4 Fannie Mae-Aces Class A2 Series 2017-M5	3.171%	4/25/29	75	86
1,2,4 Fannie Mae-Aces Class A2 Series 2014-M4	3.346%	3/25/24	167	179	1,2,4 Fannie Mae-Aces Class A2 Series 2017-M7	2.961%	2/25/27	250	280
1,2,4 Fannie Mae-Aces Class A2 Series 2014-M6	2.679%	5/25/21	76	76	1,2,4 Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27	514	578
1,2,4 Fannie Mae-Aces Class A2 Series 2014-M8	3.056%	6/25/24	143	153	1,2,4 Fannie Mae-Aces Class A2 Series 2018-M10	3.370%	7/25/28	125	145
1,2,4 Fannie Mae-Aces Class A2 Series 2014-M9	3.103%	7/25/24	189	205	1,2 Fannie Mae-Aces Class A2 Series 2018-M10	3.610%	2/25/31	300	358
1,2 Fannie Mae-Aces Class A2 Series 2015-M1	2.532%	9/25/24	282	299	1,2,4 Fannie Mae-Aces Class A2 Series 2018-M12	3.639%	8/25/30	50	60
1,2,4 Fannie Mae-Aces Class A2 Series 2015-M10	3.092%	4/25/27	100	111	1,2,4 Fannie Mae-Aces Class A2 Series 2018-M13	3.697%	9/25/30	200	242
1,2,4 Fannie Mae-Aces Class A2 Series 2015-M15	2.923%	10/25/25	275	302	1,2,4 Fannie Mae-Aces Class A2 Series 2018-M14	3.578%	8/25/28	100	118
1,2 Fannie Mae-Aces Class A2 Series 2015-M3	2.723%	10/25/24	92	98	1,2,4 Fannie Mae-Aces Class A2 Series 2018-M4	3.045%	3/25/28	165	188
1,2 Fannie Mae-Aces Class A2 Series 2015-M7	2.590%	12/25/24	171	182	1,2,4 Fannie Mae-Aces Class A2 Series 2018-M7	3.052%	3/25/28	100	114
1,2,4 Fannie Mae-Aces Class A2 Series 2015-M8	2.900%	1/25/25	100	108	1,2,4 Fannie Mae-Aces Class A2 Series 2019-M1	3.555%	9/25/28	200	236
1,2,4 Fannie Mae-Aces Class A2 Series 2016-M11	2.369%	7/25/26	250	269	1,2 Fannie Mae-Aces Class A2 Series 2019-M18	2.469%	8/25/29	250	272
1,2,4 Fannie Mae-Aces Class A2 Series 2016-M12	2.444%	9/25/26	250	269	1,2,4 Fannie Mae-Aces Class A2 Series 2019-M2	3.631%	11/25/28	200	234
1,2,4 Fannie Mae-Aces Class A2 Series 2016-M13	2.483%	9/25/26	75	82	1,2 Fannie Mae-Aces Class A2 Series 2019-M5	3.273%	2/25/29	200	222
1,2 Fannie Mae-Aces Class A2 Series 2016-M3	2.702%	2/25/26	98	107	1,2 Fannie Mae-Aces Class A2 Series 2019-M7	3.143%	4/25/29	230	264
1,2 Fannie Mae-Aces Class A2 Series 2016-M4	2.576%	3/25/26	100	108	1,2 Fannie Mae-Aces Class A2 Series 2019-M9	2.937%	4/25/29	325	365
1,2 Fannie Mae-Aces Class A2 Series 2016-M42	1.270%	7/25/30	10	10	1,2 Fannie Mae-Aces Class A2 Series 2020-M1	2.444%	10/25/29	950	1,043
1,2 Fannie Mae-Aces Class A2 Series 2016-M5	2.469%	4/25/26	200	216	1,2 Fannie Mae-Aces Class A2 Series 2020-M14	1.784%	5/25/30	150	155
1,2 Fannie Mae-Aces Class A2 Series 2016-M7	2.499%	9/25/26	75	80	1,2 Fannie Mae-Aces Class A2 Series 2020-M22	2.522%	8/25/29	375	413
1,2 Fannie Mae-Aces Class A2 Series 2016-M9	2.292%	6/25/26	300	320	1,2,4 Fannie Mae-Aces Class A2 Series 2020-M29	1.492%	5/25/30	100	101
1,2,4 Fannie Mae-Aces Class A2 Series 2017-M1	2.417%	10/25/26	200	218	1,2 Fannie Mae-Aces Class A2 Series 2020-M46	1.323%	5/25/30	250	254
1,2,4 Fannie Mae-Aces Class A2 Series 2017-M12	3.079%	6/25/27	300	338	1,2 Fannie Mae-Aces Class A2 Series 2020-M5	2.210%	1/25/30	125	133
1,2,4 Fannie Mae-Aces Class A2 Series 2017-M2	2.801%	2/25/27	200	222	1,2,4 Fannie Mae-Aces Class A2 Series 2020-M52	1.320%	10/25/30	175	178
1,2,4 Fannie Mae-Aces Class A2 Series 2017-M4	2.584%	12/25/26	200	219	1,2 Fannie Mae-Aces Class A3 Series 2011-M2	3.764%	4/25/21	34	35

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1,2,4 Fannie Mae-Aces Class APT Series 2013-M12	2.411%	3/25/23	170	176	2 Ford Credit Floorplan Master Owner Trust Class A1 Series 2018-1	2.950%	5/15/23	225	227
1,2,4 Fannie Mae-Aces Class APT Series 2013-M14	2.548%	4/25/23	44	44	2 Ford Credit Floorplan Master Owner Trust Class A1 Series 2020-1	0.700%	9/15/25	275	276
1,2,4 Fannie Mae-Aces Class ASV2 Series 2014-M12	2.614%	10/25/21	135	136	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K030	2.779%	9/25/22	78	80
1,2,4 Fannie Mae-Aces Class ATS2 Series 2013-M4	2.608%	3/25/22	1	1	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K032	3.016%	2/25/23	102	105
1,2,4 Fannie Mae-Aces Class ATS2 Series 2018-M2	2.902%	1/25/28	425	464	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K033	2.871%	2/25/23	130	134
1,2,4 Fannie Mae-Aces Class AV2 Series 2015-M4	2.509%	7/25/22	115	117	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K038	2.604%	10/25/23	34	35
1,2 Fannie Mae-Aces Class AV2 Series 2016-M2	2.152%	1/25/23	118	121	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K039	2.683%	12/25/23	28	29
1,2 Fannie Mae-Aces Class AV2 Series 2016-M7	2.157%	10/25/23	47	48	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K040	2.768%	4/25/24	59	61
1,2,4 Fannie Mae-Aces Class AV2 Series 2017-M10	2.555%	7/25/24	110	117	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K042	2.267%	6/25/24	28	29
1,2,4 Fannie Mae-Aces Class AV2 Series 2017-M15	3.136%	11/25/27	275	304	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K043	2.532%	10/25/23	27	28
2 Fifth Third Auto Trust Class A3 Series 2019-1	2.640%	12/15/23	125	127	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K045	2.493%	11/25/24	79	82
2 Fifth Third Auto Trust Class A4 Series 2019-1	2.690%	11/16/26	50	52	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K047	2.827%	12/25/24	64	67
2 Ford Credit Auto Lease Trust Class A3 Series 2019-A	2.900%	5/15/22	30	30	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K080	3.736%	4/25/28	95	107
2 Ford Credit Auto Lease Trust Class A4 Series 2019-A	2.980%	6/15/22	25	25	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K087	3.591%	10/25/27	94	104
2 Ford Credit Auto Owner Trust Class A3 Series 2017-C	2.010%	3/15/22	23	23	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K121	0.995%	8/25/30	25	25
2 Ford Credit Auto Owner Trust Class A3 Series 2019-A	2.780%	9/15/23	150	153	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K122	0.863%	5/25/30	15	15
2 Ford Credit Auto Owner Trust Class A3 Series 2020-A	1.040%	8/15/24	25	25	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K718	2.375%	9/25/21	30	30
2 Ford Credit Auto Owner Trust Class A3 Series 2020-B	0.560%	10/15/24	150	151	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K730	3.452%	9/25/24	22	23
2 Ford Credit Auto Owner Trust Class A3 Series 2020-C	0.410%	7/15/25	75	75	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K014	3.871%	4/25/21	96	96
2 Ford Credit Auto Owner Trust Class A4 Series 2019-A	2.850%	8/15/24	50	52					
2 Ford Credit Auto Owner Trust Class A4 Series 2020-B	0.790%	11/15/25	35	35					
2 Ford Credit Auto Owner Trust Class A4 Series 2020-C	0.510%	8/15/26	25	25					
2 Ford Credit Floorplan Master Owner Trust Class A Series 2017-3	2.480%	9/15/24	170	176					
2 Ford Credit Floorplan Master Owner Trust Class A Series 2018-2	3.170%	3/15/25	200	212					
2 Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	50	51					

Total Bond Market Index Portfolio

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1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K017	2.873%	12/25/21	311	316	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	275	302
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K019	2.272%	3/25/22	143	146	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	27
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K020	2.373%	5/25/22	350	358	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K043	3.062%	12/25/24	150	164
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K021	2.396%	6/25/22	225	231	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K045	3.023%	1/25/25	175	192
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K026	2.510%	11/25/22	325	336	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K046	3.205%	3/25/25	175	194
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K027	2.637%	1/25/23	325	337	1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	195
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K028	3.111%	2/25/23	475	500	1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	225	250
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K029	3.320%	2/25/23	325	344	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	138
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K030	3.250%	4/25/23	325	344	1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	224
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K031	3.300%	4/25/23	1,215	1,291	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	139
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K032	3.310%	5/25/23	340	362	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	83
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K033	3.060%	7/25/23	325	345	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K054	2.745%	1/25/26	200	220
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K034	3.531%	7/25/23	288	309	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	164
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K035	3.458%	8/25/23	400	429	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	110
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K036	3.527%	10/25/23	325	351	1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K063	3.430%	1/25/27	475	545
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K038	3.389%	3/25/24	400	435	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	342
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	225	246	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	495
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	302	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	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 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	572	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K087	3.771%	12/25/28	400	479
1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	144	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K088	3.690%	1/25/29	275	328
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K069	3.187%	9/25/27	200	229	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K089	3.563%	1/25/29	25	30
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K070	3.303%	11/25/27	75	87	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K090	3.422%	2/25/29	200	235
1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K071	3.286%	11/25/27	100	115	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K091	3.505%	3/25/29	450	532
1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K072	3.444%	12/25/27	100	116	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K092	3.298%	4/25/29	225	263
1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K073	3.350%	1/25/28	125	145	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K093	2.982%	5/25/29	400	457
1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K074	3.600%	1/25/28	225	264	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K094	2.903%	6/25/29	275	313
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K075	3.650%	2/25/28	150	177	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K095	2.785%	6/25/29	275	310
1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K076	3.900%	4/25/28	350	418	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K096	2.519%	7/25/29	225	249
1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K078	3.854%	6/25/28	100	119	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K098	2.425%	8/25/29	450	496
1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K079	3.926%	6/25/28	25	30	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	234
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K080	3.926%	7/25/28	175	210	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	412
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K081	3.900%	8/25/28	100	120	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	390
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K082	3.920%	9/25/28	75	90	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	337
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K083	4.050%	9/25/28	1,700	2,059	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K104	2.253%	1/25/30	445	485
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K084	3.780%	10/25/28	275	324	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	1/25/30	95	101
1,2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K085	4.060%	10/25/28	225	272	1,2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,400

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	104
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	155
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	440
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K110	1.477%	4/25/30	25	26
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	25
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	127
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	326
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K117	1.406%	8/25/30	25	26
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	411
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	308
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	10/25/30	175	181
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	180
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1510	3.718%	1/25/31	75	90
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1511	3.470%	3/25/31	100	116
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1514	2.859%	10/25/34	225	257
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1515	1.940%	2/25/35	150	156
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1516	1.721%	5/25/35	225	227
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1517	1.716%	7/25/35	25	25

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1518	1.860%	10/25/35	100	103
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	115
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	121
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	92
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K715	2.856%	1/25/21	13	13
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K716	3.130%	6/25/21	344	345
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K717	2.991%	9/25/21	221	223
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K718	2.791%	1/25/22	225	229
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K720	2.716%	6/25/22	150	154
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K723	2.454%	8/25/23	125	131
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K724	3.062%	11/25/23	100	107
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	181	193
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	200	215
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	1,550	1,678
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	275	305
^{1,2,4} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	225	247
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	418
^{1,2} Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	500	552

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 K737	2.525%	10/25/26	400	438	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	175	176
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	100	104	2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	115	115
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K739	1.336%	9/25/27	25	26	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2018-2	3.020%	12/18/23	75	77
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	175	189	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-1	1.900%	3/17/25	30	31
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KVV01	2.853%	1/25/26	200	218	2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-3	0.580%	1/16/26	25	25
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1510	3.794%	1/25/34	125	154	2	GS Mortgage Securities Corp II Class A5 Series 2013-GC10	2.943%	2/10/46	92	95
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1511	3.542%	3/25/34	225	273	2	GS Mortgage Securities Corp II Class AS Series 2013-GC10	3.279%	2/10/46	35	36
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1513	2.797%	8/25/34	335	380	2	GS Mortgage Securities Trust Class A3 Series 2012-GC6	3.482%	1/10/45	299	304
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K154	3.459%	11/25/32	50	60	2	GS Mortgage Securities Trust Class A3 Series 2012-GCJ9	2.773%	11/10/45	122	126
1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	244	2	GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	150	169
1,2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	94	2	GS Mortgage Securities Trust Class A4 Series 2011-GC5	3.707%	8/10/44	77	78
2	GM Financial Automobile Leasing Trust Class A3 Series 2019-2	2.670%	3/21/22	52	53	2	GS Mortgage Securities Trust Class A4 Series 2012-GCJ7	3.377%	5/10/45	107	109
2	GM Financial Automobile Leasing Trust Class A3 Series 2020-1	1.670%	12/20/22	25	25	2	GS Mortgage Securities Trust Class A4 Series 2013-GC12	3.135%	6/10/46	90	95
2	GM Financial Automobile Leasing Trust Class A3 Series 2020-2	0.800%	7/20/23	25	25	2	GS Mortgage Securities Trust Class A4 Series 2014-GC18	4.074%	1/10/47	200	217
2	GM Financial Automobile Leasing Trust Class A3 Series 2020-3	0.450%	8/21/23	50	50	2	GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	150	165
2	GM Financial Automobile Leasing Trust Class A4 Series 2019-2	2.720%	3/20/23	50	51	2	GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	50	56
2	GM Financial Automobile Leasing Trust Class A4 Series 2020-1	1.700%	12/20/23	10	10	2	GS Mortgage Securities Trust Class A4 Series 2015-GC34	3.506%	10/10/48	100	111
2	GM Financial Automobile Leasing Trust Class A4 Series 2020-3	0.510%	10/21/24	25	25	2	GS Mortgage Securities Trust Class A4 Series 2016-GS2	3.050%	5/10/49	75	82
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2018-2	2.810%	12/16/22	47	47	2,4	GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	200	218
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-1	1.840%	9/16/24	90	92	2	GS Mortgage Securities Trust Class A4 Series 2016-GS4	3.442%	11/10/49	75	84
						2	GS Mortgage Securities Trust Class A4 Series 2017-GS5	3.674%	3/10/50	150	170
						2	GS Mortgage Securities Trust Class A4 Series 2017-GS7	3.430%	8/10/50	261	295
						2	GS Mortgage Securities Trust Class A4 Series 2019-GC39	3.567%	5/10/52	100	115

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	150	169	²	GS Mortgage Securities Trust Class AS Series 2020-GSA2	2.224%	12/12/53	25	26
²	GS Mortgage Securities Trust Class A4 Series 2019-GC42	3.001%	9/1/52	275	307	^{2,4}	GS Mortgage Securities Trust Class B Series 2014-GC24	4.511%	9/10/47	25	24
²	GS Mortgage Securities Trust Class A4 Series 2019-GSA1	3.048%	11/10/52	125	140	^{2,4}	GS Mortgage Securities Trust Class B Series 2014-GC26	4.215%	11/10/47	50	52
^{2,4}	GS Mortgage Securities Trust Class A5 Series 2013-GC13	4.051%	7/10/46	20	22	^{2,4}	GS Mortgage Securities Trust Class C Series 2017-GS6	4.322%	5/10/50	10	11
²	GS Mortgage Securities Trust Class A5 Series 2013-GC14	4.243%	8/10/46	150	163	²	Honda Auto Receivables Owner Trust Class A3 Series 2017-4	2.050%	11/22/21	3	3
²	GS Mortgage Securities Trust Class A5 Series 2014-GC22	3.862%	6/10/47	50	55	²	Honda Auto Receivables Owner Trust Class A3 Series 2018-11	2.600%	2/15/22	49	50
²	GS Mortgage Securities Trust Class A5 Series 2014-GC24	3.931%	9/10/47	125	138	²	Honda Auto Receivables Owner Trust Class A3 Series 2018-2	3.010%	5/18/22	28	28
²	GS Mortgage Securities Trust Class A5 Series 2014-GC26	3.629%	11/10/47	225	248	²	Honda Auto Receivables Owner Trust Class A3 Series 2019-2	2.520%	6/21/23	150	153
²	GS Mortgage Securities Trust Class A5 Series 2015-GC28	3.396%	2/10/48	150	164	²	Honda Auto Receivables Owner Trust Class A3 Series 2020-1	1.610%	4/22/24	110	112
²	GS Mortgage Securities Trust Class A5 Series 2020-GC45	2.911%	2/13/53	125	139	²	Honda Auto Receivables Owner Trust Class A3 Series 2020-3	0.370%	10/18/24	100	100
²	GS Mortgage Securities Trust Class A5 Series 2020-GC47	2.377%	5/12/53	75	80	²	Honda Auto Receivables Owner Trust Class A4 Series 2018-11	2.780%	5/15/24	75	76
²	GS Mortgage Securities Trust Class A5 Series 2020-GSA2	2.012%	12/12/53	125	129	²	Honda Auto Receivables Owner Trust Class A4 Series 2018-2	3.160%	8/19/24	50	51
²	GS Mortgage Securities Trust Class AAB Series 2013-GC14	3.817%	8/10/46	16	16	²	Honda Auto Receivables Owner Trust Class A4 Series 2019-2	2.540%	3/21/25	30	31
²	GS Mortgage Securities Trust Class AAB Series 2014-GC22	3.467%	6/10/47	33	34	²	Honda Auto Receivables Owner Trust Class A4 Series 2020-1	1.630%	10/21/26	20	21
²	GS Mortgage Securities Trust Class AAB Series 2014-GC26	3.365%	11/10/47	59	62	²	Honda Auto Receivables Owner Trust Class A4 Series 2020-3	0.460%	4/19/27	25	25
²	GS Mortgage Securities Trust Class AAB Series 2015-GC32	3.513%	7/10/48	115	122	²	Hyundai Auto Receivables Trust Class A3 Series 2018-A	2.790%	7/15/22	18	18
²	GS Mortgage Securities Trust Class AB Series 2015-GC34	3.278%	10/10/48	121	129	²	Hyundai Auto Receivables Trust Class A3 Series 2020-A	1.410%	11/15/24	10	10
²	GS Mortgage Securities Trust Class AS Series 2013-GCJ2	3.375%	6/10/46	39	41	²	Hyundai Auto Receivables Trust Class A3 Series 2020-B	0.480%	12/16/24	50	50
²	GS Mortgage Securities Trust Class AS Series 2014-GC26	3.964%	11/10/47	50	55	²	Hyundai Auto Receivables Trust Class A3 Series 2020-C	0.380%	5/15/25	50	50
^{2,4}	GS Mortgage Securities Trust Class AS Series 2016-GS4	3.645%	11/10/49	50	55	²	Hyundai Auto Receivables Trust Class A4 Series 2018-A	2.940%	6/17/24	75	77
^{2,4}	GS Mortgage Securities Trust Class AS Series 2017-GS5	3.826%	3/10/50	50	56	²	Hyundai Auto Receivables Trust Class A4 Series 2020-B	0.620%	12/15/25	25	25
²	GS Mortgage Securities Trust Class AS Series 2017-GS7	3.663%	8/10/50	70	79	²	JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2012-C6	3.507%	5/15/45	149	153
²	GS Mortgage Securities Trust Class AS Series 2019-GC42	3.212%	9/1/52	50	56	²	JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2012-C8	2.829%	10/15/45	109	112
^{2,4}	GS Mortgage Securities Trust Class AS Series 2020-GC45	3.173%	2/13/53	35	39						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2012-CBX	3.483%	6/15/45	163	166	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	192
² JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2013-C16	4.166%	12/15/46	100	109	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	192
^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	114	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C27	3.179%	2/15/48	59	64
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-C10	3.143%	12/15/47	51	54	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C28	3.227%	10/15/48	125	136
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-LC11	2.960%	4/15/46	208	218	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C29	3.611%	5/15/48	100	111
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	82	² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C33	3.770%	12/15/48	82	93
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	85	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C12	3.664%	7/15/45	39	42
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	273	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2013-C15	4.131%	11/15/45	65	71
² JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2013-C10	3.372%	12/15/47	39	41	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C18	4.079%	2/15/47	127	139
^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2016-JP4	3.870%	12/15/49	75	84	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C21	3.775%	8/15/47	25	27
² JP Morgan Chase Commercial Mortgage Securities Trust Class B Series 2013-LC11	3.499%	4/15/46	50	49	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C23	3.934%	9/15/47	85	94
² JPMBB Commercial Mortgage Securities Trust Class A2 Series 2014-C24	2.940%	11/15/47	11	11	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C24	3.639%	11/15/47	50	55
² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2014-C19	3.669%	4/15/47	50	50	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C25	3.672%	11/15/47	200	220
² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	107	120	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C30	3.822%	7/15/48	100	112
^{2,4} JPMBB Commercial Mortgage Securities Trust Class A4 Series 2013-C14	4.133%	8/15/46	100	106	² JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C32	3.598%	11/15/48	125	140
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	95	104	^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C12	4.038%	7/15/45	26	28
					^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C14	4.409%	8/15/46	30	32
					² JPMBB Commercial Mortgage Securities Trust Class AS Series 2013-C15	4.420%	11/15/45	35	38

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C18	4.439%	2/15/47	25	27
^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C19	4.243%	4/15/47	50	55
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C22	4.110%	9/15/47	50	55
^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C23	4.202%	9/15/47	50	55
^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C24	3.914%	11/15/47	75	81
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C25	4.065%	11/15/47	50	55
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	3.800%	1/15/48	50	55
² JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C28	3.532%	10/15/48	50	54
^{2,4} JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C30	4.226%	7/15/48	50	56
^{2,4} JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C14	3.761%	8/15/46	22	23
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2013-C15	3.659%	11/15/45	6	6
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2014-C21	3.428%	8/15/47	22	23
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C27	3.017%	2/15/48	92	96
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C29	3.304%	5/15/48	50	53
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C30	3.559%	7/15/48	111	116
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C31	3.540%	8/15/48	49	52
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C32	3.358%	11/15/48	111	118
² JPMBB Commercial Mortgage Securities Trust Class ASB Series 2016-C1	3.316%	3/15/49	73	78

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{2,4} JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C18	4.794%	2/15/47	30	32
² JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C26	3.951%	1/15/48	50	53
² JPMCC Commercial Mortgage Securities Trust Class A2 Series 2017-JP6	3.050%	7/15/50	31	32
² JPMCC Commercial Mortgage Securities Trust Class A4 Series 2019-COR5	3.386%	6/13/52	200	228
² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP5	3.723%	3/15/50	400	458
² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP6	3.490%	7/15/50	100	113
² JPMCC Commercial Mortgage Securities Trust Class A5 Series 2019-COR4	4.029%	3/10/52	300	356
² JPMCC Commercial Mortgage Securities Trust Class AS Series 2017-JP6	3.744%	7/15/50	100	112
² JPMCC Commercial Mortgage Securities Trust Class AS Series 2019-COR5	3.669%	6/13/52	25	28
² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2016-C2	3.144%	6/15/49	75	83
² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2018-C8	4.211%	6/15/51	225	267
² JPMDB Commercial Mortgage Securities Trust Class A4 Series 2019-COR6	3.057%	11/13/52	175	196
² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2017-C7	3.409%	10/15/50	75	85
² JPMDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	52
² JPMDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	54
^{2,4} JPMDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	57
² JPMDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	29
² Mercedes-Benz Auto Lease Trust Class A3 Series 2020-A	1.840%	12/15/22	50	51
² Mercedes-Benz Auto Lease Trust Class A4 Series 2020-A	1.880%	9/15/25	25	26

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	Mercedes-Benz Auto Lease Trust Class A4 Series 2020-B	0.500%	6/15/26	10	10	²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C16	3.892%	6/15/47	100	109
²	Mercedes-Benz Auto Receivables Trust Class A3 Series 2020-1	0.550%	2/18/25	50	50	²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C25	3.635%	10/15/48	75	84
²	Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	10	10	²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C26	3.531%	10/15/48	75	84
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	137	²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C30	2.860%	9/15/49	200	219
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2012-C5	3.176%	8/15/45	100	103	²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C31	3.102%	11/15/49	250	276
^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C11	4.152%	8/15/46	40	43	²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2017-C33	3.599%	5/15/50	150	170
^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C12	4.259%	10/15/46	100	109	^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C11	4.352%	8/15/46	20	19
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C7	2.918%	2/15/46	68	71	²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C7	3.214%	2/15/46	14	14
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C8	3.134%	12/15/48	100	105	²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C8	3.376%	12/15/48	50	52
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C9	3.102%	5/15/46	50	53	²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2013-C9	3.456%	5/15/46	50	52
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	82	²	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2017-C33	3.852%	5/15/50	100	112
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	217	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C16	3.477%	6/15/47	17	18
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	82	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C19	3.326%	12/15/47	41	43
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	140	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C20	3.069%	2/15/48	42	44
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C24	3.732%	5/15/48	75	84	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C22	3.040%	4/15/48	89	94
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	84	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C23	3.398%	7/15/50	46	48
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	252	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C25	3.383%	10/15/48	120	127
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	170	²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C26	3.323%	10/15/48	72	77
²	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C14	4.064%	2/15/47	100	108						

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C27	3.557%	12/15/47	49	52	²	Nissan Auto Receivables Owner Trust Class A3 Series 2018-A	2.650%	5/16/22	28	29
²	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2016-C28	3.288%	1/15/49	100	105	²	Nissan Auto Receivables Owner Trust Class A3 Series 2019-B	2.500%	11/15/23	125	127
^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C14	4.860%	2/15/47	100	107	²	Nissan Auto Receivables Owner Trust Class A3 Series 2019-C	1.930%	7/15/24	150	153
^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C16	4.335%	6/15/47	50	51	²	Nissan Auto Receivables Owner Trust Class A3 Series 2020-A	0.550%	7/15/24	50	50
^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C18	4.481%	10/15/47	50	54	²	Nissan Auto Receivables Owner Trust Class A3 Series 2020-A	1.380%	12/16/24	50	51
^{2,4}	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2015-C22	3.883%	4/15/48	50	52	²	Nissan Auto Receivables Owner Trust Class A4 Series 2017-B	1.950%	10/16/23	99	99
²	Morgan Stanley Capital I Trust Class A3 Series 2019-L2	3.806%	3/15/52	50	58	²	Nissan Auto Receivables Owner Trust Class A4 Series 2018-A	2.890%	6/17/24	100	102
²	Morgan Stanley Capital I Trust Class A3 Series 2020-L4	2.698%	2/15/53	175	190	²	Nissan Auto Receivables Owner Trust Class A4 Series 2019-B	2.540%	12/15/25	30	31
²	Morgan Stanley Capital I Trust Class A4 Series 2012-C4	3.244%	3/15/45	350	356	²	Nissan Auto Receivables Owner Trust Class A4 Series 2019-C	1.950%	5/15/26	35	36
²	Morgan Stanley Capital I Trust Class A4 Series 2015-UBS8	3.809%	12/15/48	75	84	²	Santander Drive Auto Receivables Trust Class B Series 2020-2	0.960%	11/15/24	25	25
²	Morgan Stanley Capital I Trust Class A4 Series 2016-BNK2	3.049%	11/15/49	100	110	²	Santander Drive Auto Receivables Trust Class B Series 2020-3	0.690%	3/17/25	25	25
²	Morgan Stanley Capital I Trust Class A4 Series 2016-UB11	2.782%	8/15/49	200	218	²	Santander Drive Auto Receivables Trust Class B Series 2020-4	0.730%	3/17/25	25	25
²	Morgan Stanley Capital I Trust Class A4 Series 2016-UBS12	3.596%	12/15/49	200	226	²	Santander Drive Auto Receivables Trust Class C Series 2018-2	3.350%	7/17/23	28	28
²	Morgan Stanley Capital I Trust Class A4 Series 2019-H6	3.417%	6/15/52	250	283	²	Santander Drive Auto Receivables Trust Class C Series 2018-3	3.510%	8/15/23	28	28
²	Morgan Stanley Capital I Trust Class A4 Series 2019-L2	4.071%	3/15/52	150	177	²	Santander Drive Auto Receivables Trust Class C Series 2020-2	1.460%	9/15/25	25	25
²	Morgan Stanley Capital I Trust Class A4 Series 2019-L3	3.127%	11/15/52	200	223	²	Santander Drive Auto Receivables Trust Class C Series 2020-3	1.120%	1/15/26	25	25
²	Morgan Stanley Capital I Trust Class A5 Series 2017-H1	3.530%	6/15/50	150	170	²	Santander Drive Auto Receivables Trust Class C Series 2020-4	1.010%	1/15/26	25	25
²	Morgan Stanley Capital I Trust Class AS Series 2012-C4	3.773%	3/15/45	75	76	²	Synchrony Card Issuance Trust Class A Series 2018-A1	3.380%	9/15/24	275	281
²	Morgan Stanley Capital I Trust Class AS Series 2016-BNK2	3.282%	11/15/49	83	91	²	Synchrony Credit Card Master Note Trust Class A Series 2016-2	2.210%	5/15/24	373	375
²	Morgan Stanley Capital I Trust Class AS Series 2019-H6	3.700%	6/15/52	25	28	²	Synchrony Credit Card Master Note Trust Class A Series 2017-2	2.620%	10/15/25	150	156
²	Morgan Stanley Capital I Trust Class AS Series 2020-L4	2.880%	2/15/53	25	27	²	Synchrony Credit Card Master Note Trust Class A Series 2018-1	2.970%	3/15/24	275	276
²	Nissan Auto Lease Trust Class A3 Series 2020-A	1.840%	1/17/23	50	51	²	Synchrony Credit Card Master Note Trust Class A Series 2018-2	3.470%	5/15/26	275	294
²	Nissan Auto Lease Trust Class A4 Series 2020-A	1.880%	4/15/25	25	26	²	Toyota Auto Receivables Owner Trust Class A3 Series 2017-D	1.930%	1/18/22	27	27
						²	Toyota Auto Receivables Owner Trust Class A3 Series 2018-A	2.350%	5/16/22	31	31

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Toyota Auto Receivables Owner Trust Class A3 Series 2018-B	2.960%	9/15/22	58	59	² UBS Commercial Mortgage Trust Class A4 Series 2019-C16	3.605%	4/15/52	100	115
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	1.660%	5/15/24	135	138	² UBS Commercial Mortgage Trust Class A4 Series 2019-C17	2.921%	10/15/52	125	137
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-B	1.360%	8/15/24	10	10	² UBS Commercial Mortgage Trust Class A4 Series 2019-C18	3.035%	12/15/52	75	83
² Toyota Auto Receivables Owner Trust Class A3 Series 2020-D	0.350%	1/15/25	75	75	² UBS Commercial Mortgage Trust Class A5 Series 2017-C5	3.474%	11/15/50	100	113
² Toyota Auto Receivables Owner Trust Class A4 Series 2018-A	2.520%	5/15/23	50	51	^{2,4} UBS Commercial Mortgage Trust Class A5 Series 2018-C11	4.241%	6/15/51	125	147
² Toyota Auto Receivables Owner Trust Class A4 Series 2018-B	3.110%	11/15/23	25	26	² UBS Commercial Mortgage Trust Class A5 Series 2018-C12	4.296%	8/15/51	100	119
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	1.680%	5/15/25	25	26	² UBS Commercial Mortgage Trust Class AS Series 2017-C1	3.724%	6/15/50	50	56
² Toyota Auto Receivables Owner Trust Class A4 Series 2020-D	0.470%	1/15/26	25	25	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C2	3.740%	8/15/50	50	56
² UBS Commercial Mortgage Trust Class A2 Series 2018-C13	4.208%	10/15/51	24	26	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C3	3.739%	8/15/50	75	84
² UBS Commercial Mortgage Trust Class A3 Series 2017-C4	3.301%	10/15/50	100	110	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C4	3.836%	10/15/50	62	70
² UBS Commercial Mortgage Trust Class A3 Series 2018-C8	3.720%	2/15/51	150	172	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2017-C7	4.061%	12/15/50	100	112
² UBS Commercial Mortgage Trust Class A4 Series 2017-C1	3.460%	6/15/50	100	112	^{2,4} UBS Commercial Mortgage Trust Class AS Series 2018-C8	4.215%	2/15/51	75	87
² UBS Commercial Mortgage Trust Class A4 Series 2017-C2	3.487%	8/15/50	150	171	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C5	3.185%	3/10/46	104	109
² UBS Commercial Mortgage Trust Class A4 Series 2017-C3	3.426%	8/15/50	175	198	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C6	3.244%	4/10/46	165	173
² UBS Commercial Mortgage Trust Class A4 Series 2017-C4	3.563%	10/15/50	150	169	² UBS-Barclays Commercial Mortgage Trust Class A4 Series 2018-C10	4.313%	5/15/51	175	207
² UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	173	^{2,4} UBS-Barclays Commercial Mortgage Trust Class A4 Series 2018-C9	4.117%	3/15/51	275	322
² UBS Commercial Mortgage Trust Class A4 Series 2018-C13	4.334%	10/15/51	75	90	² UBS-Barclays Commercial Mortgage Trust Class AS Series 2013-C6	3.469%	4/10/46	25	26
² UBS Commercial Mortgage Trust Class A4 Series 2018-C14	4.448%	12/15/51	225	271	² UBS-Barclays Commercial Mortgage Trust Class AS Series 2019-C16	3.887%	4/15/52	25	29
² UBS Commercial Mortgage Trust Class A4 Series 2018-C15	4.341%	12/15/51	125	149					
² UBS Commercial Mortgage Trust Class A4 Series 2018-C8	3.983%	2/15/51	275	322					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Wells Fargo Commercial Mortgage Trust Class A2 Series 2015-NXS1	2.632%	5/15/48	7	7	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C41	3.472%	11/15/50	250	283
² Wells Fargo Commercial Mortgage Trust Class A3 Series 2012-LC5	2.918%	10/15/45	62	64	^{2,4} Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C43	4.012%	3/15/51	275	322
² Wells Fargo Commercial Mortgage Trust Class A3 Series 2014-LC18	3.271%	12/15/47	42	43	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C45	4.184%	6/15/51	200	236
² Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-BNK1	2.652%	8/15/49	150	162	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C46	4.152%	8/15/51	75	88
² Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-C36	2.807%	11/15/59	50	54	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C47	4.442%	9/15/61	150	180
² Wells Fargo Commercial Mortgage Trust Class A3 Series 2017-C40	3.317%	10/15/50	100	110	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C51	3.311%	6/15/52	200	227
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C26	3.166%	2/15/48	75	82	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C53	3.040%	10/15/52	200	224
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	234	249	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C54	3.146%	12/15/52	100	113
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C28	3.540%	5/15/48	175	194	² Wells Fargo Commercial Mortgage Trust Class A4 Series 2020-C58	2.092%	7/15/53	50	52
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	175	195	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	75	82
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	75	85	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	125	137
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-P2	3.809%	12/15/48	50	57	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-LC20	3.184%	4/15/50	276	302
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-SG1	3.789%	9/15/48	209	232	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-NXS1	3.148%	5/15/48	50	55
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C32	3.560%	1/15/59	125	139	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2016-C37	3.794%	12/15/49	100	114
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C33	3.426%	3/15/59	325	364	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C38	3.453%	7/15/50	192	218
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C34	3.096%	6/15/49	75	81	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C39	3.418%	9/15/50	175	198
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-LC24	2.942%	10/15/49	162	178	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	175	206
² Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	150	171	² Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C49	4.023%	3/15/52	225	266

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C50	3.729%	5/15/52	125	145	² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-P2	3.656%	12/15/48	100	107
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C52	2.892%	8/15/52	270	298	² Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-C32	3.324%	1/15/59	58	62
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C55	2.725%	2/15/53	165	181	² Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-LC24	2.825%	10/15/49	100	105
² Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C56	2.448%	6/15/53	50	54	² Wells Fargo Commercial Mortgage Trust Class B Series 2015-LC20	3.719%	4/15/50	50	53
² Wells Fargo Commercial Mortgage Trust Class AS Series 2014-LC18	3.808%	12/15/47	75	83	² WFRBS Commercial Mortgage Trust Class A2 Series 2012-C7	3.431%	6/15/45	125	128
² Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C26	3.580%	2/15/48	50	54	² WFRBS Commercial Mortgage Trust Class A3 Series 2012-C8	3.001%	8/15/45	75	77
^{2.4} Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C28	3.872%	5/15/48	31	34	² WFRBS Commercial Mortgage Trust Class A3 Series 2012-C9	2.870%	11/15/45	122	126
^{2.4} Wells Fargo Commercial Mortgage Trust Class AS Series 2015-LC22	4.207%	9/15/58	75	84	² WFRBS Commercial Mortgage Trust Class A3 Series 2014-C19	3.660%	3/15/47	18	18
^{2.4} Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C38	3.665%	7/15/50	54	60	² WFRBS Commercial Mortgage Trust Class A3 Series 2014-C24	3.428%	11/15/47	38	39
² Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C39	3.702%	9/15/50	100	112	² WFRBS Commercial Mortgage Trust Class A4 Series 2012-C6	3.440%	4/15/45	166	168
^{2.4} Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C40	3.854%	10/15/50	25	28	² WFRBS Commercial Mortgage Trust Class A4 Series 2013-C12	3.198%	3/15/48	39	41
^{2.4} Wells Fargo Commercial Mortgage Trust Class AS Series 2018-C43	4.152%	3/15/51	50	58	^{2.4} WFRBS Commercial Mortgage Trust Class A4 Series 2013-C13	3.001%	5/15/45	76	80
² Wells Fargo Commercial Mortgage Trust Class AS Series 2019-C52	3.143%	8/15/52	100	111	² WFRBS Commercial Mortgage Trust Class A4 Series 2013-C15	4.153%	8/15/46	100	108
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C26	2.991%	2/15/48	107	112	² WFRBS Commercial Mortgage Trust Class A4 Series 2013-C17	4.023%	12/15/46	25	27
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C29	3.400%	6/15/48	111	117	² WFRBS Commercial Mortgage Trust Class A5 Series 2013-C11	3.071%	3/15/45	94	98
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC20	2.978%	4/15/50	25	27	² WFRBS Commercial Mortgage Trust Class A5 Series 2013-C14	3.337%	6/15/46	150	159
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC22	3.571%	9/15/58	47	50	² WFRBS Commercial Mortgage Trust Class A5 Series 2013-C16	4.415%	9/15/46	30	33
² Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-NXS1	2.934%	5/15/48	42	43	² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C19	4.101%	3/15/47	50	55
					² WFRBS Commercial Mortgage Trust Class A5 Series 2014-C20	3.995%	5/15/47	25	27

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-C21	3.678%	8/15/47	75	82	2	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C20	3.638%	5/15/47	17	18
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	165	2	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	60	63
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	55	2	WFRBS Commercial Mortgage Trust Class ASB Series 2014-LC14	3.522%	3/15/47	38	39
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	71	2,4	WFRBS Commercial Mortgage Trust Class B Series 2013-C17	4.788%	12/15/46	25	27
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	140	153	2,4	WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	27
2,4	WFRBS Commercial Mortgage Trust Class AS Series 2012-C7	4.090%	6/15/45	100	101	2,4	WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	27
2	WFRBS Commercial Mortgage Trust Class AS Series 2013-C12	3.560%	3/15/48	18	19	2	World Financial Network Credit Card Master Note Trust Class A Series 2018-A	3.070%	12/16/24	200	201
2	WFRBS Commercial Mortgage Trust Class AS Series 2013-C13	3.345%	5/15/45	15	16	2	World Omni Auto Receivables Trust Class A3 Series 2019-C	1.960%	12/16/24	125	127
2	WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	75	78	2	World Omni Auto Receivables Trust Class A3 Series 2020-A	1.700%	1/17/23	50	51
2,4	WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	20	21	2	World Omni Auto Receivables Trust Class A3 Series 2020-A	1.100%	4/15/25	90	91
2,4	WFRBS Commercial Mortgage Trust Class AS Series 2013-C16	4.668%	9/15/46	50	54	2	World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	50	50
2	WFRBS Commercial Mortgage Trust Class AS Series 2013-C17	4.255%	12/15/46	25	27	2	World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	50	50
2	WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	27	2	World Omni Auto Receivables Trust Class A4 Series 2020-A	1.790%	6/16/25	25	26
2,4	WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	65	2	World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	10
2	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C15	3.720%	8/15/46	10	10	2	World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	25
2	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C16	3.963%	9/15/46	18	19	2	World Omni Automobile Lease Securitization Trust Class A3 Series 2020-B	0.450%	2/15/24	100	100
2	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C17	3.558%	12/15/46	15	16	2	World Omni Automobile Lease Securitization Trust Class A4 Series 2020-B	0.520%	2/17/26	25	25
2	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C19	3.618%	3/15/47	17	17	2	World Omni Select Auto Trust Class A3 Series 2020-A	0.550%	7/15/25	25	25
						Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$120,519)					
						128,762					
						Corporate Bonds (29.8%)					
						Communications (2.7%)					
						Activision Blizzard Inc.	3.400%	9/15/26	160	182	
						Activision Blizzard Inc.	1.350%	9/15/30	150	147	
						Activision Blizzard Inc.	4.500%	6/15/47	200	260	
						Activision Blizzard Inc.	2.500%	9/15/50	300	290	
						Alphabet Inc.	0.450%	8/15/25	500	500	
						Alphabet Inc.	0.800%	8/15/27	500	498	
						Alphabet Inc.	1.100%	8/15/30	500	492	
						Alphabet Inc.	1.900%	8/15/40	200	195	
						Alphabet Inc.	2.050%	8/15/50	500	477	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Alphabet Inc.	2.250%	8/15/60	500	479	Charter Communications				
America Movil SAB de CV	3.125%	7/16/22	300	312	Operating LLC / Charter				
America Movil SAB de CV	3.625%	4/22/29	200	226	Communications				
America Movil SAB de CV	2.875%	5/7/30	200	217	Operating Capital	4.464%	7/23/22	676	712
America Movil SAB de CV	6.375%	3/1/35	300	450	Charter Communications				
America Movil SAB de CV	6.125%	11/15/37	150	214	Operating LLC / Charter				
America Movil SAB de CV	6.125%	3/30/40	200	295	Communications				
America Movil SAB de CV	4.375%	7/16/42	250	312	Operating Capital	4.500%	2/1/24	175	194
America Movil SAB de CV	4.375%	4/22/49	400	514	Charter Communications				
AT&T Inc.	3.000%	6/30/22	767	793	Operating LLC / Charter				
AT&T Inc.	4.050%	12/15/23	100	110	Communications				
AT&T Inc.	4.450%	4/1/24	250	279	Operating Capital	4.908%	7/23/25	850	988
AT&T Inc.	3.950%	1/15/25	268	301	Charter Communications				
AT&T Inc.	3.400%	5/15/25	940	1,043	Operating LLC / Charter				
AT&T Inc.	3.600%	7/15/25	275	309	Communications				
AT&T Inc.	4.125%	2/17/26	515	595	Operating Capital	3.750%	2/15/28	730	818
AT&T Inc.	3.800%	2/15/27	700	804	Charter Communications				
AT&T Inc.	2.300%	6/1/27	450	480	Operating LLC / Charter				
AT&T Inc.	1.650%	2/1/28	500	509	Communications				
AT&T Inc.	4.100%	2/15/28	402	472	Operating Capital	5.050%	3/30/29	225	272
AT&T Inc.	4.350%	3/1/29	650	773	Charter Communications				
AT&T Inc.	4.300%	2/15/30	660	788	Operating LLC / Charter				
AT&T Inc.	2.750%	6/1/31	450	480	Communications				
AT&T Inc.	2.250%	2/1/32	600	608	Operating Capital	2.800%	4/1/31	330	348
AT&T Inc.	2.550%	12/1/33	472	485	Charter Communications				
AT&T Inc.	4.500%	5/15/35	200	242	Operating LLC / Charter				
AT&T Inc.	5.250%	3/1/37	500	645	Communications				
AT&T Inc.	4.900%	8/15/37	300	374	Operating Capital	6.384%	10/23/35	575	787
AT&T Inc.	4.850%	3/1/39	480	595	Charter Communications				
AT&T Inc.	3.500%	6/1/41	500	539	Operating LLC / Charter				
AT&T Inc.	5.550%	8/15/41	225	298	Communications				
AT&T Inc.	5.150%	3/15/42	375	478	Operating Capital	5.375%	4/1/38	150	187
AT&T Inc.	4.900%	6/15/42	525	655	Charter Communications				
AT&T Inc.	4.300%	12/15/42	271	316	Operating LLC / Charter				
AT&T Inc.	3.100%	2/1/43	500	507	Communications				
AT&T Inc.	4.350%	6/15/45	312	357	Operating Capital	6.484%	10/23/45	650	918
AT&T Inc.	4.750%	5/15/46	350	434	Charter Communications				
AT&T Inc.	5.150%	11/15/46	736	960	Operating LLC / Charter				
AT&T Inc.	5.450%	3/1/47	500	670	Communications				
AT&T Inc.	4.500%	3/9/48	400	474	Operating Capital	5.375%	5/1/47	450	560
AT&T Inc.	4.550%	3/9/49	362	435	Charter Communications				
AT&T Inc.	5.150%	2/15/50	332	429	Operating LLC / Charter				
AT&T Inc.	3.650%	6/1/51	600	628	Communications				
AT&T Inc.	3.500%	9/15/53	1,558	1,562	Operating Capital	5.750%	4/1/48	400	523
AT&T Inc.	3.550%	9/15/55	1,550	1,551	Charter Communications				
AT&T Inc.	3.800%	12/1/57	1,287	1,343	Operating LLC / Charter				
AT&T Inc.	3.650%	9/15/59	629	631	Communications				
AT&T Inc.	3.850%	6/1/60	300	315	Operating Capital	4.800%	3/1/50	550	655
AT&T Inc.	3.500%	2/1/61	400	396	Charter Communications				
Baidu Inc.	3.500%	11/28/22	275	288	Operating LLC / Charter				
Baidu Inc.	3.875%	9/29/23	200	216	Communications				
Baidu Inc.	4.375%	5/14/24	200	220	Operating Capital	3.700%	4/1/51	400	415
Baidu Inc.	3.075%	4/7/25	200	214	Charter Communications				
Baidu Inc.	3.625%	7/6/27	200	221	Operating LLC / Charter				
Baidu Inc.	4.375%	3/29/28	100	115	Communications				
Baidu Inc.	3.425%	4/7/30	200	222	Operating Capital	6.834%	10/23/55	75	114
Bell Canada	4.300%	7/29/49	100	130	Charter Communications				
Booking Holdings Inc.	2.750%	3/15/23	100	105	Operating, LLC / Charter				
Booking Holdings Inc.	3.650%	3/15/25	100	111	Communications				
Booking Holdings Inc.	4.100%	4/13/25	200	226	Operating Capital Corp.	3.850%	4/1/61	500	503
Booking Holdings Inc.	3.600%	6/1/26	225	255	Comcast Cable				
Booking Holdings Inc.	3.550%	3/15/28	100	114	Communications				
Booking Holdings Inc.	4.625%	4/13/30	400	496	Holdings Inc.	9.455%	11/15/22	139	163
British					Comcast Corp.	3.000%	2/1/24	710	764
Telecommunications plc	4.500%	12/4/23	200	221	Comcast Corp.	3.375%	2/15/25	264	292
British					Comcast Corp.	3.100%	4/1/25	395	433
Telecommunications plc	5.125%	12/4/28	100	123	Comcast Corp.	3.375%	8/15/25	951	1,057
British					Comcast Corp.	3.950%	10/15/25	625	716
Telecommunications plc	9.625%	12/15/30	516	854	Comcast Corp.	3.150%	3/1/26	400	444
					Comcast Corp.	2.350%	1/15/27	495	532

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Comcast Corp.	3.300%	4/1/27	150	170	Fox Corp.	4.030%	1/25/24	250	275
Comcast Corp.	3.150%	2/15/28	325	364	Fox Corp.	3.050%	4/7/25	100	109
Comcast Corp.	4.150%	10/15/28	950	1,137	Fox Corp.	4.709%	1/25/29	375	454
Comcast Corp.	2.650%	2/1/30	300	327	Fox Corp.	3.500%	4/8/30	150	170
Comcast Corp.	3.400%	4/1/30	350	402	Fox Corp.	5.476%	1/25/39	250	342
Comcast Corp.	4.250%	10/15/30	350	428	Fox Corp.	5.576%	1/25/49	425	617
Comcast Corp.	1.950%	1/15/31	500	513	Grupo Televisa SAB	6.625%	3/18/25	100	122
Comcast Corp.	1.500%	2/15/31	500	496	Grupo Televisa SAB	4.625%	1/30/26	100	112
Comcast Corp.	4.250%	1/15/33	275	343	Grupo Televisa SAB	6.625%	1/15/40	125	175
Comcast Corp.	4.200%	8/15/34	175	219	Grupo Televisa SAB	5.000%	5/13/45	425	514
Comcast Corp.	5.650%	6/15/35	1,065	1,510	Grupo Televisa SAB	5.250%	5/24/49	200	253
Comcast Corp.	4.400%	8/15/35	150	190	Interpublic Group of Cos. Inc.	3.750%	2/15/23	150	160
Comcast Corp.	3.200%	7/15/36	225	255	Interpublic Group of Cos. Inc.	4.200%	4/15/24	422	469
Comcast Corp.	6.450%	3/15/37	175	267	Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	120
Comcast Corp.	6.950%	8/15/37	250	399	Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	124
Comcast Corp.	3.900%	3/1/38	175	213	Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	239
Comcast Corp.	6.400%	5/15/38	100	154	Koninklijke KPN NV	8.375%	10/1/30	125	177
Comcast Corp.	4.600%	10/15/38	550	721	NBCUniversal Media LLC	6.400%	4/30/40	150	235
Comcast Corp.	3.250%	11/1/39	250	282	NBCUniversal Media LLC	5.950%	4/1/41	225	343
Comcast Corp.	6.400%	3/1/40	150	234	NBCUniversal Media LLC	4.450%	1/15/43	225	293
Comcast Corp.	3.750%	4/1/40	300	362	Omnicom Group Inc.	3.625%	5/1/22	250	261
Comcast Corp.	4.650%	7/15/42	370	499	Omnicom Group Inc.	3.650%	11/1/24	150	165
Comcast Corp.	4.500%	1/15/43	100	132	Omnicom Group Inc.	3.600%	4/15/26	250	285
Comcast Corp.	4.600%	8/15/45	250	334	Omnicom Group Inc.	2.450%	4/30/30	150	159
Comcast Corp.	3.400%	7/15/46	500	577	Omnicom Group Inc.	4.200%	6/1/30	100	120
Comcast Corp.	3.969%	11/1/47	1,086	1,354	Orange SA	9.000%	3/1/31	450	736
Comcast Corp.	4.700%	10/15/48	475	660	Orange SA	5.375%	1/13/42	325	462
Comcast Corp.	3.999%	11/1/49	268	337	Orange SA	5.500%	2/6/44	200	291
Comcast Corp.	3.450%	2/1/50	400	470	Rogers Communications Inc.	3.000%	3/15/23	205	215
Comcast Corp.	2.800%	1/15/51	500	521	Rogers Communications Inc.	4.100%	10/1/23	175	191
Comcast Corp.	2.450%	8/15/52	500	485	Rogers Communications Inc.	3.625%	12/15/25	125	141
Comcast Corp.	4.950%	10/15/58	475	719	Rogers Communications Inc.	2.900%	11/15/26	100	111
Comcast Corp.	2.650%	8/15/62	500	500	Rogers Communications Inc.	4.500%	3/15/43	265	336
Deutsche Telekom International Finance BV	8.750%	6/15/30	775	1,223	Rogers Communications Inc.	5.000%	3/15/44	190	259
Discovery Communications LLC	2.950%	3/20/23	100	105	Rogers Communications Inc.	4.350%	5/1/49	450	575
Discovery Communications LLC	3.800%	3/13/24	100	109	Rogers Communications Inc.	3.700%	11/15/49	150	174
Discovery Communications LLC	3.900%	11/15/24	150	166	Telefonica Emisiones SA	4.103%	3/8/27	250	289
Discovery Communications LLC	3.450%	3/15/25	380	417	Telefonica Emisiones SA	7.045%	6/20/36	475	711
Discovery Communications LLC	3.950%	6/15/25	303	340	Telefonica Emisiones SA	4.665%	3/6/38	200	241
Discovery Communications LLC	3.950%	3/20/28	400	457	Telefonica Emisiones SA	5.213%	3/8/47	550	706
Discovery Communications LLC	3.625%	5/15/30	230	263	Telefonica Emisiones SA	4.895%	3/6/48	250	312
Discovery Communications LLC	5.000%	9/20/37	325	411	Telefonica Emisiones SA	5.520%	3/1/49	335	451
Discovery Communications LLC	6.350%	6/1/40	150	213	Telefonica Europe BV	8.250%	9/15/30	250	381
Discovery Communications LLC	4.875%	4/1/43	300	369	TELUS Corp.	2.800%	2/16/27	100	109
Discovery Communications LLC	5.200%	9/20/47	225	292	TELUS Corp.	4.300%	6/15/49	200	250
Discovery Communications LLC	5.300%	5/15/49	75	98	Tencent Music Entertainment Group	2.000%	9/3/30	200	198
Discovery Communications LLC	4.650%	5/15/50	200	250	Time Warner Cable LLC	6.550%	5/1/37	200	273
Discovery Communications LLC	4.000%	9/15/55	269	300	Time Warner Cable LLC	7.300%	7/1/38	50	74
Electronic Arts Inc.	4.800%	3/1/26	100	119	Time Warner Cable LLC	6.750%	6/15/39	400	571
Expedia Group Inc.	3.600%	12/15/23	100	106	Time Warner Cable LLC	5.875%	11/15/40	425	563
Expedia Group Inc.	4.500%	8/15/24	100	109	Time Warner Cable LLC	5.500%	9/1/41	250	322
Expedia Group Inc.	5.000%	2/15/26	150	167	Time Warner Cable LLC	4.500%	9/15/42	250	291
Expedia Group Inc.	4.625%	8/1/27	150	167	Time Warner Entertainment Co. LP	8.375%	3/15/23	200	234
Expedia Group Inc.	3.250%	2/15/30	250	259	Time Warner Entertainment Co. LP	8.375%	7/15/33	200	309
Fox Corp.	3.666%	1/25/22	50	52	T-Mobile USA Inc.	3.500%	4/15/25	600	663

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	T-Mobile USA Inc.	1.500%	2/15/26	200	205		Verizon				
5	T-Mobile USA Inc.	3.750%	4/15/27	800	910		Communications Inc.	2.875%	11/20/50	500	503
5	T-Mobile USA Inc.	2.050%	2/15/28	250	260		Verizon				
5	T-Mobile USA Inc.	3.875%	4/15/30	1,520	1,759		Communications Inc.	4.672%	3/15/55	600	799
5	T-Mobile USA Inc.	2.550%	2/15/31	900	944	5	Verizon				
5	T-Mobile USA Inc.	2.250%	11/15/31	500	513		Communications Inc.	2.987%	10/30/56	900	904
5	T-Mobile USA Inc.	4.375%	4/15/40	400	486		Verizon				
5	T-Mobile USA Inc.	4.500%	4/15/50	600	744		Communications Inc.	3.000%	11/20/60	500	502
5	T-Mobile USA Inc.	3.300%	2/15/51	1,000	1,030		ViacomCBS Inc.	4.250%	9/1/23	225	245
	TWDC Enterprises 18 Corp.	2.550%	2/15/22	75	77		ViacomCBS Inc.	3.875%	4/1/24	124	135
	TWDC Enterprises 18 Corp.	2.450%	3/4/22	75	77		ViacomCBS Inc.	3.700%	8/15/24	175	192
	TWDC Enterprises 18 Corp.	3.150%	9/17/25	150	166		ViacomCBS Inc.	3.500%	1/15/25	150	164
	TWDC Enterprises 18 Corp.	1.850%	7/30/26	1,070	1,124		ViacomCBS Inc.	4.750%	5/15/25	300	348
	TWDC Enterprises 18 Corp.	4.375%	8/16/41	75	95		ViacomCBS Inc.	2.900%	1/15/27	279	306
	TWDC Enterprises 18 Corp.	4.125%	12/1/41	205	255		ViacomCBS Inc.	3.375%	2/15/28	100	112
	TWDC Enterprises 18 Corp.	3.700%	12/1/42	125	148		ViacomCBS Inc.	3.700%	6/1/28	100	114
	TWDC Enterprises 18 Corp.	3.000%	7/30/46	300	328		ViacomCBS Inc.	4.950%	1/15/31	250	314
	Verizon Communications Inc.	5.150%	9/15/23	830	934		ViacomCBS Inc.	4.200%	5/19/32	200	241
	Verizon Communications Inc.	3.500%	11/1/24	400	441		ViacomCBS Inc.	5.500%	5/15/33	75	96
	Verizon Communications Inc.	3.376%	2/15/25	534	593		ViacomCBS Inc.	6.875%	4/30/36	240	348
	Verizon Communications Inc.	0.850%	11/20/25	500	503		ViacomCBS Inc.	5.900%	10/15/40	225	298
	Verizon Communications Inc.	2.625%	8/15/26	475	520		ViacomCBS Inc.	4.850%	7/1/42	225	274
	Verizon Communications Inc.	4.125%	3/16/27	700	825		ViacomCBS Inc.	4.375%	3/15/43	406	479
	Verizon Communications Inc.	3.000%	3/22/27	150	166		ViacomCBS Inc.	5.850%	9/1/43	225	309
	Verizon Communications Inc.	4.329%	9/21/28	1,229	1,476		ViacomCBS Inc.	4.900%	8/15/44	100	123
	Verizon Communications Inc.	4.016%	12/3/29	927	1,099		ViacomCBS Inc.	4.950%	5/19/50	250	321
	Verizon Communications Inc.	3.150%	3/22/30	310	347		Vodafone Group plc	3.750%	1/16/24	650	710
5	Verizon Communications Inc.	1.680%	10/30/30	527	523		Vodafone Group plc	4.125%	5/30/25	500	571
	Verizon Communications Inc.	4.500%	8/10/33	575	725		Vodafone Group plc	4.375%	5/30/28	650	778
	Verizon Communications Inc.	4.400%	11/1/34	725	905		Vodafone Group plc	7.875%	2/15/30	150	222
	Verizon Communications Inc.	4.272%	1/15/36	513	634		Vodafone Group plc	6.250%	11/30/32	100	138
	Verizon Communications Inc.	5.250%	3/16/37	300	407		Vodafone Group plc	6.150%	2/27/37	200	288
	Verizon Communications Inc.	4.812%	3/15/39	350	454		Vodafone Group plc	5.000%	5/30/38	325	423
	Verizon Communications Inc.	2.650%	11/20/40	500	506		Vodafone Group plc	4.375%	2/19/43	275	340
	Verizon Communications Inc.	4.750%	11/1/41	175	230		Vodafone Group plc	5.250%	5/30/48	700	971
	Verizon Communications Inc.	3.850%	11/1/42	425	503		Vodafone Group plc	4.875%	6/19/49	350	466
	Verizon Communications Inc.	4.125%	8/15/46	250	305		Vodafone Group plc	4.250%	9/17/50	450	554
	Verizon Communications Inc.	4.862%	8/21/46	1,279	1,716		Vodafone Group plc	5.125%	6/19/59	100	137
	Verizon Communications Inc.	4.522%	9/15/48	747	969		Walt Disney Co.	1.650%	9/1/22	100	102
	Verizon Communications Inc.	5.012%	4/15/49	385	533		Walt Disney Co.	3.000%	9/15/22	275	287
	Verizon Communications Inc.	4.000%	3/22/50	250	302		Walt Disney Co.	1.750%	8/30/24	100	104
							Walt Disney Co.	3.700%	9/15/24	200	222
							Walt Disney Co.	3.350%	3/24/25	345	382
							Walt Disney Co.	3.700%	10/15/25	125	141
							Walt Disney Co.	1.750%	1/13/26	300	314
							Walt Disney Co.	2.200%	1/13/28	200	214
							Walt Disney Co.	2.000%	9/1/29	400	417
							Walt Disney Co.	3.800%	3/22/30	240	286
							Walt Disney Co.	2.650%	1/13/31	700	768
							Walt Disney Co.	6.200%	12/15/34	400	600
							Walt Disney Co.	6.400%	12/15/35	365	566
							Walt Disney Co.	6.650%	11/15/37	200	315
							Walt Disney Co.	4.625%	3/23/40	75	100
							Walt Disney Co.	3.500%	5/13/40	400	469
							Walt Disney Co.	5.400%	10/1/43	100	146
							Walt Disney Co.	4.750%	9/15/44	175	240
							Walt Disney Co.	2.750%	9/1/49	400	423
							Walt Disney Co.	4.700%	3/23/50	395	557
							Walt Disney Co.	3.600%	1/13/51	600	728
							Walt Disney Co.	3.800%	5/13/60	300	377
							Weibo Corp.	3.500%	7/5/24	200	209
							Weibo Corp.	3.375%	7/8/30	200	204
							WPP Finance 2010	3.625%	9/7/22	200	210
							WPP Finance 2010	3.750%	9/19/24	100	111
											130,957
							Consumer Discretionary (1.7%)				
							Advance Auto Parts Inc.	3.900%	4/15/30	250	286
							Alibaba Group Holding Ltd.	2.800%	6/6/23	200	210

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Alibaba Group Holding Ltd.	3.600%	11/28/24	400	440		AutoZone Inc.	3.125%	7/15/23	125	133
Alibaba Group Holding Ltd.	3.400%	12/6/27	400	447		AutoZone Inc.	3.125%	4/18/24	130	140
Alibaba Group Holding Ltd.	4.500%	11/28/34	280	346		AutoZone Inc.	3.250%	4/15/25	132	144
Alibaba Group Holding Ltd.	4.000%	12/6/37	200	235		AutoZone Inc.	3.625%	4/15/25	153	171
Alibaba Group Holding Ltd.	4.200%	12/6/47	425	535		AutoZone Inc.	3.125%	4/21/26	100	110
Alibaba Group Holding Ltd.	4.400%	12/6/57	100	133		AutoZone Inc.	3.750%	6/1/27	100	114
Amazon.com Inc.	3.300%	12/5/21	200	204		AutoZone Inc.	3.750%	4/18/29	100	115
Amazon.com Inc.	2.500%	11/29/22	150	156		AutoZone Inc.	4.000%	4/15/30	250	294
Amazon.com Inc.	2.400%	2/22/23	450	470	2	AutoZone Inc.	1.650%	1/15/31	500	496
Amazon.com Inc.	0.400%	6/3/23	200	201		Best Buy Co. Inc.	4.450%	10/1/28	200	240
Amazon.com Inc.	2.800%	8/22/24	250	270		BorgWarner Inc.	3.375%	3/15/25	75	83
Amazon.com Inc.	3.800%	12/5/24	120	135		BorgWarner Inc.	2.650%	7/1/27	200	215
Amazon.com Inc.	0.800%	6/3/25	285	289		BorgWarner Inc.	4.375%	3/15/45	100	117
Amazon.com Inc.	5.200%	12/3/25	225	273		Boston University	4.061%	10/1/48	50	63
Amazon.com Inc.	1.200%	6/3/27	285	291		California Institute of Technology	4.321%	8/1/45	70	95
Amazon.com Inc.	3.150%	8/22/27	725	824		California Institute of Technology	4.700%	11/1/11	50	69
Amazon.com Inc.	1.500%	6/3/30	505	513		California Institute of Technology	3.650%	9/1/19	100	113
Amazon.com Inc.	4.800%	12/5/34	225	308		Cleveland Clinic Foundation	4.858%	1/1/14	100	141
Amazon.com Inc.	3.875%	8/22/37	600	745		Daimler Finance North America LLC	8.500%	1/18/31	250	395
Amazon.com Inc.	4.950%	12/5/44	350	511		Darden Restaurants Inc.	3.850%	5/1/27	200	219
Amazon.com Inc.	4.050%	8/22/47	600	791		Darden Restaurants Inc.	4.550%	2/15/48	50	55
Amazon.com Inc.	2.500%	6/3/50	590	610		DR Horton Inc.	4.375%	9/15/22	100	105
Amazon.com Inc.	4.250%	8/22/57	500	706		DR Horton Inc.	4.750%	2/15/23	225	242
Amazon.com Inc.	2.700%	6/3/60	400	427		DR Horton Inc.	5.750%	8/15/23	75	84
American Honda Finance Corp.	3.375%	12/10/21	150	154	2	DR Horton Inc.	2.500%	10/15/24	100	107
American Honda Finance Corp.	2.200%	6/27/22	150	154	2	Duke University	2.682%	10/1/44	100	105
American Honda Finance Corp.	0.400%	10/21/22	500	500		Duke University	2.832%	10/1/55	300	325
American Honda Finance Corp.	2.600%	11/16/22	40	42		eBay Inc.	2.600%	7/15/22	300	308
American Honda Finance Corp.	1.950%	5/10/23	200	207		eBay Inc.	2.750%	1/30/23	175	183
American Honda Finance Corp.	0.875%	7/7/23	200	202		eBay Inc.	3.450%	8/1/24	125	136
American Honda Finance Corp.	3.450%	7/14/23	125	134		eBay Inc.	1.900%	3/11/25	180	189
American Honda Finance Corp.	3.625%	10/10/23	100	109		eBay Inc.	3.600%	6/5/27	300	341
American Honda Finance Corp.	2.900%	2/16/24	150	161		eBay Inc.	2.700%	3/11/30	200	215
American Honda Finance Corp.	2.400%	6/27/24	100	106		eBay Inc.	4.000%	7/15/42	200	227
American Honda Finance Corp.	2.150%	9/10/24	125	132		Emory University	2.143%	9/1/30	150	158
American Honda Finance Corp.	1.200%	7/8/25	200	204		Emory University	2.969%	9/1/50	50	53
American Honda Finance Corp.	2.300%	9/9/26	50	54		Ford Foundation	2.415%	6/1/50	60	61
American Honda Finance Corp.	2.350%	1/8/27	100	107		Ford Foundation	2.815%	6/1/70	150	160
American Honda Finance Corp.	3.500%	2/15/28	100	115		Fortune Brands Home & Security Inc.	4.000%	9/21/23	100	109
American University	3.672%	4/1/49	75	83		Fortune Brands Home & Security Inc.	4.000%	6/15/25	233	264
Aptiv Corp.	4.150%	3/15/24	125	137		Fortune Brands Home & Security Inc.	3.250%	9/15/29	50	55
Aptiv plc	4.250%	1/15/26	150	173		General Motors Co.	4.875%	10/2/23	625	693
Aptiv plc	4.350%	3/15/29	50	58		General Motors Co.	5.400%	10/2/23	250	281
Aptiv plc	4.400%	10/1/46	50	54		General Motors Co.	6.125%	10/1/25	600	727
Aptiv plc	5.400%	3/15/49	50	62		General Motors Co.	6.800%	10/1/27	100	128
AutoNation Inc.	3.500%	11/15/24	205	221		General Motors Co.	5.000%	4/1/35	165	198
AutoNation Inc.	4.500%	10/1/25	150	168		General Motors Co.	6.600%	4/1/36	250	341
AutoNation Inc.	3.800%	11/15/27	75	83		General Motors Co.	5.150%	4/1/38	225	271
AutoZone Inc.	3.700%	4/15/22	100	104		General Motors Co.	6.250%	10/2/43	210	282
AutoZone Inc.	2.875%	1/15/23	75	78		General Motors Co.	5.200%	4/1/45	230	279
						General Motors Co.	6.750%	4/1/46	130	186
						General Motors Co.	5.400%	4/1/48	200	251
						General Motors Co.	5.950%	4/1/49	175	235
						General Motors Financial Co. Inc.	3.450%	1/14/22	125	128
						General Motors Financial Co. Inc.	3.450%	4/10/22	355	365
						General Motors Financial Co. Inc.	3.150%	6/30/22	100	104
						General Motors Financial Co. Inc.	3.550%	7/8/22	200	209

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.	3.250%	1/5/23	275	288	2	Johns Hopkins University	4.083%	7/1/53	75	100
General Motors Financial Co. Inc.	5.200%	3/20/23	300	329		Kohl's Corp.	4.250%	7/17/25	300	326
General Motors Financial Co. Inc.	3.700%	5/9/23	200	212		Kohl's Corp.	5.550%	7/17/45	100	107
General Motors Financial Co. Inc.	4.250%	5/15/23	150	162		Las Vegas Sands Corp.	3.200%	8/8/24	365	386
General Motors Financial Co. Inc.	4.150%	6/19/23	200	215		Las Vegas Sands Corp.	2.900%	6/25/25	200	209
General Motors Financial Co. Inc.	1.700%	8/18/23	500	512		Las Vegas Sands Corp.	3.500%	8/18/26	145	155
General Motors Financial Co. Inc.	5.100%	1/17/24	100	112		Las Vegas Sands Corp.	3.900%	8/8/29	65	70
General Motors Financial Co. Inc.	3.950%	4/13/24	400	434		Lear Corp.	3.800%	9/15/27	100	111
General Motors Financial Co. Inc.	3.500%	11/7/24	200	216		Lear Corp.	4.250%	5/15/29	150	170
General Motors Financial Co. Inc.	4.000%	1/15/25	175	192		Lear Corp.	3.500%	5/30/30	100	108
General Motors Financial Co. Inc.	2.900%	2/26/25	958	1,022		Lear Corp.	5.250%	5/15/49	125	152
General Motors Financial Co. Inc.	4.350%	4/9/25	325	364		Leggett & Platt Inc.	3.800%	11/15/24	100	108
General Motors Financial Co. Inc.	2.750%	6/20/25	150	160		Leggett & Platt Inc.	3.500%	11/15/27	125	136
General Motors Financial Co. Inc.	5.250%	3/1/26	150	177		Leggett & Platt Inc.	4.400%	3/15/29	75	86
General Motors Financial Co. Inc.	4.350%	1/17/27	325	370		Leland Stanford Junior University	3.647%	5/1/48	500	640
General Motors Financial Co. Inc.	2.700%	8/20/27	500	527		Lennar Corp.	4.750%	11/15/22	200	212
General Motors Financial Co. Inc.	3.600%	6/21/30	800	889		Lennar Corp.	4.500%	4/30/24	300	333
George Washington University	4.126%	9/15/48	300	374		Lennar Corp.	5.250%	6/1/26	200	237
Georgetown University	4.315%	4/1/49	68	87		Lennar Corp.	4.750%	11/29/27	200	236
Georgetown University	2.943%	4/1/50	100	100		Lowe's Cos. Inc.	3.120%	4/15/22	150	154
Georgetown University	5.215%	10/1/18	59	85		Lowe's Cos. Inc.	3.875%	9/15/23	275	299
Harley-Davidson Inc.	3.500%	7/28/25	100	109		Lowe's Cos. Inc.	3.125%	9/15/24	100	109
Harley-Davidson Inc.	4.625%	7/28/45	125	142		Lowe's Cos. Inc.	3.375%	9/15/25	200	223
Hasbro Inc.	3.900%	11/19/29	350	396		Lowe's Cos. Inc.	2.500%	4/15/26	250	270
Hasbro Inc.	6.350%	3/15/40	125	161		Lowe's Cos. Inc.	3.100%	5/3/27	350	392
Hasbro Inc.	5.100%	5/15/44	50	56		Lowe's Cos. Inc.	1.300%	4/15/28	260	262
Home Depot Inc.	3.250%	3/1/22	150	155		Lowe's Cos. Inc.	6.500%	3/15/29	67	91
Home Depot Inc.	2.625%	6/1/22	265	273		Lowe's Cos. Inc.	3.650%	4/5/29	300	350
Home Depot Inc.	2.700%	4/1/23	25	26		Lowe's Cos. Inc.	4.500%	4/15/30	250	309
Home Depot Inc.	3.750%	2/15/24	200	219		Lowe's Cos. Inc.	1.700%	10/15/30	300	302
Home Depot Inc.	3.000%	4/1/26	275	306		Lowe's Cos. Inc.	4.250%	9/15/44	28	33
Home Depot Inc.	2.125%	9/15/26	100	108		Lowe's Cos. Inc.	3.700%	4/15/46	250	294
Home Depot Inc.	2.500%	4/15/27	395	432		Lowe's Cos. Inc.	4.050%	5/3/47	300	371
Home Depot Inc.	2.800%	9/14/27	200	223		Lowe's Cos. Inc.	4.550%	4/5/49	375	498
Home Depot Inc.	3.900%	12/6/28	100	120	2	Lowe's Cos. Inc.	3.000%	10/15/50	500	532
Home Depot Inc.	2.950%	6/15/29	600	681		Magna International Inc.	3.625%	6/15/24	170	186
Home Depot Inc.	2.700%	4/15/30	445	496		Magna International Inc.	4.150%	10/1/25	100	115
Home Depot Inc.	5.875%	12/16/36	825	1,249		Magna International Inc.	2.450%	6/15/30	100	107
Home Depot Inc.	3.300%	4/15/40	295	347		Marriott International Inc.	2.125%	10/3/22	200	203
Home Depot Inc.	5.950%	4/1/41	175	272		Marriott International Inc.	3.750%	3/15/25	175	189
Home Depot Inc.	4.200%	4/1/43	200	259		Marriott International Inc.	3.750%	10/1/25	65	70
Home Depot Inc.	4.875%	2/15/44	300	423		Marriott International Inc.	3.125%	6/15/26	1,083	1,153
Home Depot Inc.	4.400%	3/15/45	100	133		Marriott International Inc.	4.000%	4/15/28	50	55
Home Depot Inc.	4.250%	4/1/46	330	440		Marriott International Inc.	4.625%	6/15/30	200	234
Home Depot Inc.	3.900%	6/15/47	250	318		Masco Corp.	4.375%	4/1/26	100	117
Home Depot Inc.	4.500%	12/6/48	225	315		Masco Corp.	3.500%	11/15/27	100	113
Home Depot Inc.	3.125%	12/15/49	525	602		Masco Corp.	7.750%	8/1/29	24	33
Home Depot Inc.	3.350%	4/15/50	375	444		Masco Corp.	2.000%	10/1/30	500	508
Hyatt Hotels Corp.	3.375%	7/15/23	100	105		Masco Corp.	4.500%	5/15/47	100	125
Hyatt Hotels Corp.	4.850%	3/15/26	50	56	2	Massachusetts Institute of Technology	3.959%	7/1/38	125	156
Hyatt Hotels Corp.	4.375%	9/15/28	75	82		Massachusetts Institute of Technology	2.989%	7/1/50	85	98
JD.com Inc.	3.125%	4/29/21	200	202		Massachusetts Institute of Technology	5.600%	7/1/11	130	227
JD.com Inc.	3.375%	1/14/30	200	217		Massachusetts Institute of Technology	4.678%	7/1/14	275	412
						Massachusetts Institute of Technology	3.885%	7/1/16	100	127
						McDonald's Corp.	2.625%	1/15/22	275	282
						McDonald's Corp.	3.350%	4/1/23	200	213
						McDonald's Corp.	3.300%	7/1/25	497	553
						McDonald's Corp.	3.700%	1/30/26	300	341
						McDonald's Corp.	3.500%	3/1/27	200	228
						McDonald's Corp.	3.500%	7/1/27	315	361
						McDonald's Corp.	3.800%	4/1/28	350	409
						McDonald's Corp.	2.625%	9/1/29	200	219
						McDonald's Corp.	2.125%	3/1/30	200	211
						McDonald's Corp.	3.600%	7/1/30	200	234

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
McDonald's Corp.	4.700%	12/9/35	200	260	TJX Cos. Inc.	3.500%	4/15/25	150	167
McDonald's Corp.	6.300%	10/15/37	150	225	TJX Cos. Inc.	2.250%	9/15/26	350	377
McDonald's Corp.	6.300%	3/1/38	100	151	TJX Cos. Inc.	3.750%	4/15/27	450	520
McDonald's Corp.	5.700%	2/1/39	100	143	TJX Cos. Inc.	1.600%	5/15/31	500	504
McDonald's Corp.	3.700%	2/15/42	25	29	Toyota Motor Corp.	2.157%	7/2/22	100	103
McDonald's Corp.	3.625%	5/1/43	100	115	Toyota Motor Corp.	3.419%	7/20/23	150	162
McDonald's Corp.	4.600%	5/26/45	210	273	Toyota Motor Corp.	2.358%	7/2/24	100	106
McDonald's Corp.	4.875%	12/9/45	300	405	Toyota Motor Corp.	2.760%	7/2/29	100	112
McDonald's Corp.	4.450%	3/1/47	250	324	Toyota Motor Credit Corp.	2.600%	1/11/22	200	205
McDonald's Corp.	4.450%	9/1/48	150	196	Toyota Motor Credit Corp.	3.300%	1/12/22	175	181
McDonald's Corp.	3.625%	9/1/49	350	408	Toyota Motor Credit Corp.	2.650%	4/12/22	500	515
McDonald's Corp.	4.200%	4/1/50	200	257	Toyota Motor Credit Corp.	1.150%	5/26/22	1,100	1,113
Mohawk Industries Inc.	3.850%	2/1/23	100	106	Toyota Motor Credit Corp.	2.800%	7/13/22	100	104
Mohawk Industries Inc.	3.625%	5/15/30	125	140	Toyota Motor Credit Corp.	2.150%	9/8/22	200	206
NIKE Inc.	2.400%	3/27/25	225	242	Toyota Motor Credit Corp.	2.625%	1/10/23	100	105
NIKE Inc.	2.375%	11/1/26	200	218	Toyota Motor Credit Corp.	0.500%	8/14/23	500	502
NIKE Inc.	2.750%	3/27/27	200	221	Toyota Motor Credit Corp.	1.350%	8/25/23	200	205
NIKE Inc.	2.850%	3/27/30	200	226	Toyota Motor Credit Corp.	2.250%	10/18/23	300	315
NIKE Inc.	3.250%	3/27/40	200	232	Toyota Motor Credit Corp.	2.900%	4/17/24	125	134
NIKE Inc.	3.625%	5/1/43	125	152	Toyota Motor Credit Corp.	1.800%	2/13/25	250	262
NIKE Inc.	3.875%	11/1/45	225	288	Toyota Motor Credit Corp.	3.400%	4/14/25	125	139
NIKE Inc.	3.375%	11/1/46	100	118	Toyota Motor Credit Corp.	3.200%	1/11/27	200	224
NIKE Inc.	3.375%	3/27/50	300	369	Toyota Motor Credit Corp.	1.150%	8/13/27	500	502
Northwestern University	4.643%	12/1/44	75	99	Toyota Motor Credit Corp.	3.050%	1/11/28	100	112
Northwestern University	2.640%	12/1/50	50	51	Toyota Motor Credit Corp.	3.650%	1/8/29	100	118
Northwestern University	3.662%	12/1/57	75	95	Toyota Motor Credit Corp.	2.150%	2/13/30	150	160
NVR Inc.	3.950%	9/15/22	100	105	Toyota Motor Credit Corp.	3.375%	4/1/30	400	468
NVR Inc.	3.000%	5/15/30	200	217	Tractor Supply Co.	1.750%	11/1/30	200	201
O'Reilly Automotive Inc.	3.800%	9/1/22	100	105	Trustees of Boston College	3.129%	7/1/52	100	109
O'Reilly Automotive Inc.	3.850%	6/15/23	75	80	Trustees of Princeton University	5.700%	3/1/39	200	303
O'Reilly Automotive Inc.	3.600%	9/1/27	325	371	Trustees of Princeton University	2.516%	7/1/50	150	159
O'Reilly Automotive Inc.	1.750%	3/15/31	500	500	Trustees of the University of Pennsylvania	2.396%	10/1/50	200	205
President and Fellows of Harvard College	4.875%	10/15/40	225	321	University of Chicago	2.547%	4/1/50	500	500
President and Fellows of Harvard College	3.150%	7/15/46	100	118	University of Chicago	4.003%	10/1/53	100	132
PulteGroup Inc.	5.500%	3/1/26	200	238	University of Notre Dame du Lac	3.438%	2/15/45	100	122
Pultegroup, Inc.	6.375%	5/15/33	300	411	University of Notre Dame du Lac	3.394%	2/15/48	125	154
Ralph Lauren Corp.	1.700%	6/15/22	100	102	University of Pennsylvania	4.674%	9/1/12	50	72
Ralph Lauren Corp.	3.750%	9/15/25	50	56	University of Southern California	3.028%	10/1/39	100	109
Ralph Lauren Corp.	2.950%	6/15/30	200	216	University of Southern California	3.841%	10/1/47	200	252
Rockefeller Foundation	2.492%	10/1/50	250	255	University of Southern California	5.250%	10/1/11	100	158
Ross Stores Inc.	4.600%	4/15/25	200	231	VF Corp.	2.050%	4/23/22	200	204
Ross Stores Inc.	1.875%	4/15/31	200	201	VF Corp.	2.400%	4/23/25	200	214
Sands China Ltd.	4.600%	8/8/23	400	428	VF Corp.	2.950%	4/23/30	200	220
Sands China Ltd.	5.125%	8/8/25	400	449	Whirlpool Corp.	4.700%	6/1/22	100	106
Sands China Ltd.	3.800%	1/8/26	200	213	Whirlpool Corp.	4.000%	3/1/24	50	55
Sands China Ltd.	5.400%	8/8/28	300	351	Whirlpool Corp.	3.700%	5/1/25	75	83
Sands China Ltd.	4.375%	6/18/30	200	222	Whirlpool Corp.	4.750%	2/26/29	150	183
Starbucks Corp.	1.300%	5/7/22	100	101	Whirlpool Corp.	4.500%	6/1/46	100	124
Starbucks Corp.	2.700%	6/15/22	75	77	Whirlpool Corp.	4.600%	5/15/50	75	97
Starbucks Corp.	3.100%	3/1/23	375	396	William Marsh Rice University	3.574%	5/15/45	150	182
Starbucks Corp.	3.850%	10/1/23	100	108	Yale University	0.873%	4/15/25	100	102
Starbucks Corp.	2.450%	6/15/26	200	216	Yale University	1.482%	4/15/30	100	102
Starbucks Corp.	3.500%	3/1/28	100	115	Yale University	2.402%	4/15/50	100	103
Starbucks Corp.	4.000%	11/15/28	200	237					83,626
Starbucks Corp.	3.550%	8/15/29	200	232	Consumer Staples (2.1%)				
Starbucks Corp.	2.250%	3/12/30	450	475	Ahold Finance USA LLC	6.875%	5/1/29	100	139
Starbucks Corp.	2.550%	11/15/30	300	324	Altria Group Inc.	3.490%	2/14/22	200	207
Starbucks Corp.	4.300%	6/15/45	50	61	Altria Group Inc.	2.850%	8/9/22	375	390
Starbucks Corp.	3.750%	12/1/47	125	146	Altria Group Inc.	2.950%	5/2/23	400	421
Starbucks Corp.	4.500%	11/15/48	200	257	Altria Group Inc.	4.000%	1/31/24	250	275
Starbucks Corp.	3.350%	3/12/50	100	111					
Starbucks Corp.	3.500%	11/15/50	300	344					
Steelcase Inc.	5.125%	1/18/29	125	147					
Tapestry Inc.	3.000%	7/15/22	125	128					
Tapestry Inc.	4.250%	4/1/25	97	105					
Tapestry Inc.	4.125%	7/15/27	100	108					
TJX Cos. Inc.	2.500%	5/15/23	100	104					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Altria Group Inc.	2.350%	5/6/25	150	159	Archer-Daniels-Midland Co.	4.500%	3/15/49	125	178
Altria Group Inc.	4.400%	2/14/26	275	319	BAT Capital Corp.	2.764%	8/15/22	325	336
Altria Group Inc.	2.625%	9/16/26	75	81	BAT Capital Corp.	3.222%	8/15/24	650	704
Altria Group Inc.	4.800%	2/14/29	575	686	BAT Capital Corp.	3.215%	9/6/26	200	220
Altria Group Inc.	5.800%	2/14/39	400	525	BAT Capital Corp.	4.700%	4/2/27	100	118
Altria Group Inc.	4.250%	8/9/42	275	307	BAT Capital Corp.	3.557%	8/15/27	675	752
Altria Group Inc.	4.500%	5/2/43	125	143	BAT Capital Corp.	2.259%	3/25/28	500	518
Altria Group Inc.	5.375%	1/31/44	350	448	BAT Capital Corp.	3.462%	9/6/29	125	137
Altria Group Inc.	3.875%	9/16/46	175	184	BAT Capital Corp.	2.726%	3/25/31	500	518
Altria Group Inc.	5.950%	2/14/49	500	699	BAT Capital Corp.	4.390%	8/15/37	525	588
Altria Group Inc.	4.450%	5/6/50	200	237	BAT Capital Corp.	4.540%	8/15/47	575	637
Altria Group Inc.	6.200%	2/14/59	175	245	BAT Capital Corp.	4.758%	9/6/49	250	286
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	1,045	1,181	BAT Capital Corp.	3.984%	9/25/50	500	520
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	1,195	1,512	BAT International Finance plc	1.668%	3/25/26	500	511
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	2,310	2,996	Beam Suntory Inc.	3.250%	5/15/22	50	52
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	100	126	Brown-Forman Corp.	3.500%	4/15/25	81	90
Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	300	341	Brown-Forman Corp.	4.500%	7/15/45	100	134
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	200	247	Bunge Ltd. Finance Corp.	3.000%	9/25/22	250	260
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	475	616	Bunge Ltd. Finance Corp.	4.350%	3/15/24	125	138
Anheuser-Busch InBev Worldwide Inc.	4.150%	1/23/25	882	1,004	Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	228
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	500	588	Campbell Soup Co.	3.650%	3/15/23	65	69
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	925	1,140	Campbell Soup Co.	3.950%	3/15/25	200	225
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	340	432	Campbell Soup Co.	3.300%	3/19/25	125	137
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	275	337	Campbell Soup Co.	4.150%	3/15/28	175	205
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	150	255	Campbell Soup Co.	2.375%	4/24/30	150	157
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	125	169	Campbell Soup Co.	4.800%	3/15/48	135	180
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	325	427	Campbell Soup Co.	3.125%	4/24/50	100	106
Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	325	366	Church & Dwight Co. Inc.	2.450%	8/1/22	25	26
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	700	886	Church & Dwight Co. Inc.	3.150%	8/1/27	100	111
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	601	744	Church & Dwight Co. Inc.	3.950%	8/1/47	75	94
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	600	852	Clorox Co.	3.050%	9/15/22	100	104
Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	400	503	Clorox Co.	3.500%	12/15/24	175	193
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	350	458	Clorox Co.	3.100%	10/1/27	50	56
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	155	235	Clorox Co.	3.900%	5/15/28	50	59
Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	375	482	Clorox Co.	1.800%	5/15/30	50	51
Archer-Daniels-Midland Co.	2.750%	3/27/25	100	109	Coca-Cola Co.	3.200%	11/1/23	225	244
Archer-Daniels-Midland Co.	2.500%	8/11/26	200	218	Coca-Cola Co.	1.750%	9/6/24	100	105
Archer-Daniels-Midland Co.	3.250%	3/27/30	200	230	Coca-Cola Co.	2.950%	3/25/25	220	242
Archer-Daniels-Midland Co.	5.935%	10/1/32	80	114	Coca-Cola Co.	2.875%	10/27/25	300	333
Archer-Daniels-Midland Co.	5.375%	9/15/35	95	136	Coca-Cola Co.	2.550%	6/1/26	100	109
Archer-Daniels-Midland Co.	3.750%	9/15/47	50	63	Coca-Cola Co.	2.250%	9/1/26	410	445
					Coca-Cola Co.	3.375%	3/25/27	200	229
					Coca-Cola Co.	2.900%	5/25/27	50	56
					Coca-Cola Co.	1.000%	3/15/28	500	501
					Coca-Cola Co.	2.125%	9/6/29	125	134
					Coca-Cola Co.	3.450%	3/25/30	250	293
					Coca-Cola Co.	1.375%	3/15/31	500	498
					Coca-Cola Co.	4.125%	3/25/40	100	129
					Coca-Cola Co.	2.500%	6/1/40	200	212
					Coca-Cola Co.	4.200%	3/25/50	175	240
					Coca-Cola Co.	2.600%	6/1/50	300	316
					Coca-Cola Co.	2.750%	6/1/60	325	350
					Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	139
					Coca-Cola Femsa SAB de CV	2.750%	1/22/30	200	216
					Coca-Cola Femsa SAB de CV	5.250%	11/26/43	150	210
					Colgate-Palmolive Co.	2.250%	11/15/22	75	78
					Colgate-Palmolive Co.	2.100%	5/1/23	280	291
					Colgate-Palmolive Co.	3.250%	3/15/24	100	109
					Colgate-Palmolive Co.	4.000%	8/15/45	150	201
					Colgate-Palmolive Co.	3.700%	8/1/47	100	130
					Conagra Brands Inc.	3.250%	9/15/22	75	78
					Conagra Brands Inc.	3.200%	1/25/23	79	83
					Conagra Brands Inc.	4.300%	5/1/24	200	223
					Conagra Brands Inc.	4.600%	11/1/25	150	177
					Conagra Brands Inc.	1.375%	11/1/27	200	201

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Conagra Brands Inc.	7.000%	10/1/28	75	101	Hershey Co.	2.625%	5/1/23	100	105
Conagra Brands Inc.	4.850%	11/1/28	250	310	Hershey Co.	3.375%	5/15/23	150	161
Conagra Brands Inc.	8.250%	9/15/30	50	75	Hershey Co.	2.050%	11/15/24	55	58
Conagra Brands Inc.	5.300%	11/1/38	200	266	Hershey Co.	3.200%	8/21/25	65	72
Conagra Brands Inc.	5.400%	11/1/48	200	282	Hershey Co.	2.300%	8/15/26	100	108
Constellation Brands Inc.	2.700%	5/9/22	50	51	Hershey Co.	2.450%	11/15/29	130	142
Constellation Brands Inc.	2.650%	11/7/22	250	260	Hershey Co.	1.700%	6/1/30	30	31
Constellation Brands Inc.	3.200%	2/15/23	250	264	Hershey Co.	3.125%	11/15/49	150	170
Constellation Brands Inc.	4.250%	5/1/23	200	218	Hershey Co.	2.650%	6/1/50	100	106
Constellation Brands Inc.	4.750%	11/15/24	175	201	Hormel Foods Corp.	1.800%	6/11/30	200	207
Constellation Brands Inc.	4.400%	11/15/25	100	116	Ingredion Inc.	3.200%	10/1/26	100	111
Constellation Brands Inc.	3.700%	12/6/26	100	114	Ingredion Inc.	2.900%	6/1/30	175	192
Constellation Brands Inc.	3.500%	5/9/27	150	170	Ingredion Inc.	3.900%	6/1/50	100	119
Constellation Brands Inc.	3.600%	2/15/28	175	200	JM Smucker Co.	3.000%	3/15/22	100	103
Constellation Brands Inc.	4.650%	11/15/28	75	91	JM Smucker Co.	3.500%	3/15/25	175	195
Constellation Brands Inc.	3.150%	8/1/29	225	250	JM Smucker Co.	3.375%	12/15/27	150	169
Constellation Brands Inc.	2.875%	5/1/30	356	390	JM Smucker Co.	2.375%	3/15/30	100	106
Constellation Brands Inc.	4.500%	5/9/47	75	95	JM Smucker Co.	4.250%	3/15/35	100	122
Constellation Brands Inc.	4.100%	2/15/48	100	121	JM Smucker Co.	4.375%	3/15/45	125	156
Constellation Brands Inc.	5.250%	11/15/48	225	316	JM Smucker Co.	3.550%	3/15/50	50	56
Constellation Brands Inc.	3.750%	5/1/50	125	147	Kellogg Co.	2.650%	12/1/23	126	134
Costco Wholesale Corp.	2.300%	5/18/22	150	154	Kellogg Co.	3.250%	4/1/26	125	140
Costco Wholesale Corp.	2.750%	5/18/24	275	295	Kellogg Co.	3.400%	11/15/27	125	142
Costco Wholesale Corp.	3.000%	5/18/27	100	112	Kellogg Co.	4.300%	5/15/28	100	119
Costco Wholesale Corp.	1.375%	6/20/27	250	257	Kellogg Co.	2.100%	6/1/30	100	105
Costco Wholesale Corp.	1.600%	4/20/30	400	409	Kellogg Co.	7.450%	4/1/31	125	189
Costco Wholesale Corp.	1.750%	4/20/32	200	208	Kellogg Co.	4.500%	4/1/46	210	271
Delhaize America LLC	9.000%	4/15/31	100	160	Keurig Dr Pepper Inc.	2.700%	11/15/22	50	52
Diageo Capital plc	2.625%	4/29/23	500	524	Keurig Dr Pepper Inc.	4.057%	5/25/23	375	407
Diageo Capital plc	2.125%	10/24/24	200	211	Keurig Dr Pepper Inc.	3.130%	12/15/23	100	107
Diageo Capital plc	1.375%	9/29/25	200	205	Keurig Dr Pepper Inc.	4.417%	5/25/25	275	316
Diageo Capital plc	2.375%	10/24/29	200	215	Keurig Dr Pepper Inc.	3.400%	11/15/25	100	112
Diageo Capital plc	2.000%	4/29/30	200	208	Keurig Dr Pepper Inc.	2.550%	9/15/26	75	82
Diageo Capital plc	2.125%	4/29/32	200	211	Keurig Dr Pepper Inc.	3.430%	6/15/27	100	113
Diageo Capital plc	5.875%	9/30/36	50	72	Keurig Dr Pepper Inc.	4.597%	5/25/28	395	479
Diageo Capital plc	3.875%	4/29/43	100	124	Keurig Dr Pepper Inc.	3.200%	5/1/30	150	170
Diageo Investment Corp.	2.875%	5/11/22	300	310	Keurig Dr Pepper Inc.	7.450%	5/1/38	16	25
Diageo Investment Corp.	4.250%	5/11/42	150	191	Keurig Dr Pepper Inc.	4.985%	5/25/38	100	134
Dollar General Corp.	3.250%	4/15/23	150	159	Keurig Dr Pepper Inc.	4.500%	11/15/45	200	255
Dollar General Corp.	4.150%	11/1/25	105	121	Keurig Dr Pepper Inc.	4.420%	12/15/46	125	157
Dollar General Corp.	3.875%	4/15/27	150	173	Keurig Dr Pepper Inc.	3.800%	5/1/50	150	179
Dollar General Corp.	4.125%	5/1/28	150	177	Kimberly-Clark Corp.	3.050%	8/15/25	50	56
Dollar General Corp.	3.500%	4/3/30	100	115	Kimberly-Clark Corp.	2.750%	2/15/26	100	111
Dollar General Corp.	4.125%	4/3/50	200	252	Kimberly-Clark Corp.	1.050%	9/15/27	500	505
Dollar Tree Inc.	3.700%	5/15/23	100	107	Kimberly-Clark Corp.	3.950%	11/1/28	50	60
Dollar Tree Inc.	4.000%	5/15/25	200	226	Kimberly-Clark Corp.	3.200%	4/25/29	150	173
Dollar Tree Inc.	4.200%	5/15/28	300	355	Kimberly-Clark Corp.	3.100%	3/26/30	155	178
Estee Lauder Cos. Inc.	3.150%	3/15/27	150	169	Kimberly-Clark Corp.	6.625%	8/1/37	250	409
Estee Lauder Cos. Inc.	2.375%	12/1/29	125	135	Kimberly-Clark Corp.	5.300%	3/1/41	25	36
Estee Lauder Cos. Inc.	6.000%	5/15/37	75	111	Kimberly-Clark Corp.	3.200%	7/30/46	175	207
Estee Lauder Cos. Inc.	4.375%	6/15/45	100	131	Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	54
Estee Lauder Cos. Inc.	4.150%	3/15/47	100	131	Kroger Co.	3.400%	4/15/22	75	77
Estee Lauder Cos. Inc.	3.125%	12/1/49	125	143	Kroger Co.	2.800%	8/1/22	100	104
Flowers Foods Inc.	4.375%	4/1/22	50	52	Kroger Co.	4.000%	2/1/24	100	110
Flowers Foods Inc.	3.500%	10/1/26	75	84	Kroger Co.	3.500%	2/1/26	160	179
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	125	Kroger Co.	2.650%	10/15/26	140	153
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	600	667	Kroger Co.	3.700%	8/1/27	100	115
General Mills Inc.	3.150%	12/15/21	25	25	Kroger Co.	7.700%	6/1/29	50	70
General Mills Inc.	2.600%	10/12/22	250	260	Kroger Co.	8.000%	9/15/29	125	181
General Mills Inc.	3.700%	10/17/23	575	626	Kroger Co.	2.200%	5/1/30	100	105
General Mills Inc.	3.650%	2/15/24	100	108	Kroger Co.	7.500%	4/1/31	100	146
General Mills Inc.	4.200%	4/17/28	225	269	Kroger Co.	5.400%	7/15/40	50	67
General Mills Inc.	2.875%	4/15/30	150	166	Kroger Co.	5.000%	4/15/42	125	165
General Mills Inc.	4.550%	4/17/38	75	96	Kroger Co.	5.150%	8/1/43	100	136
General Mills Inc.	5.400%	6/15/40	100	141	Kroger Co.	3.875%	10/15/46	100	117
General Mills Inc.	4.150%	2/15/43	100	126	Kroger Co.	4.450%	2/1/47	225	283
General Mills Inc.	4.700%	4/17/48	225	316	Kroger Co.	4.650%	1/15/48	75	97
					Kroger Co.	5.400%	1/15/49	25	36

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kroger Co.	3.950%	1/15/50	175	210	Philip Morris International Inc.	2.875%	5/1/24	220	237
McCormick & Co. Inc.	3.900%	7/15/21	50	51	Philip Morris International Inc.	3.250%	11/10/24	250	275
McCormick & Co. Inc.	3.150%	8/15/24	150	163	Philip Morris International Inc.	1.500%	5/1/25	125	129
McCormick & Co. Inc.	3.400%	8/15/27	150	168	Philip Morris International Inc.	3.375%	8/11/25	150	167
McCormick & Co. Inc.	2.500%	4/15/30	250	268	Philip Morris International Inc.	2.750%	2/25/26	180	196
Mead Johnson Nutrition Co.	4.125%	11/15/25	355	409	Philip Morris International Inc.	3.125%	3/2/28	100	112
Mead Johnson Nutrition Co.	5.900%	11/1/39	100	148	Philip Morris International Inc.	3.375%	8/15/29	250	286
Mead Johnson Nutrition Co.	4.600%	6/1/44	150	198	Philip Morris International Inc.	2.100%	5/1/30	150	155
Molson Coors Beverage Co.	3.500%	5/1/22	25	26	Philip Morris International Inc.	1.750%	11/1/30	500	506
Molson Coors Beverage Co.	3.000%	7/15/26	375	411	Philip Morris International Inc.	6.375%	5/16/38	200	302
Molson Coors Beverage Co.	5.000%	5/1/42	200	250	Philip Morris International Inc.	4.375%	11/15/41	500	623
Molson Coors Beverage Co.	4.200%	7/15/46	375	429	Philip Morris International Inc.	4.500%	3/20/42	125	158
5 Mondelez International Holdings Netherlands BV	2.125%	9/19/22	200	206	Philip Morris International Inc.	3.875%	8/21/42	25	29
Mondelez International Inc.	0.625%	7/1/22	200	201	Philip Morris International Inc.	4.875%	11/15/43	155	205
Mondelez International Inc.	2.125%	4/13/23	100	104	Philip Morris International Inc.	4.250%	11/10/44	200	251
Mondelez International Inc.	1.500%	5/4/25	100	104	2 Procter & Gamble Co.	9.360%	1/1/21	29	29
Mondelez International Inc.	2.750%	4/13/30	250	274	Procter & Gamble Co.	2.300%	2/6/22	425	434
Mondelez International Inc.	1.875%	10/15/32	500	507	Procter & Gamble Co.	3.100%	8/15/23	150	161
Mondelez International Inc.	2.625%	9/4/50	250	251	Procter & Gamble Co.	0.550%	10/29/25	500	501
PepsiCo Inc.	2.750%	3/5/22	375	386	Procter & Gamble Co.	2.450%	11/3/26	100	110
PepsiCo Inc.	2.250%	5/2/22	150	154	Procter & Gamble Co.	2.800%	3/25/27	500	556
PepsiCo Inc.	0.750%	5/1/23	125	127	Procter & Gamble Co.	3.000%	3/25/30	500	573
PepsiCo Inc.	3.600%	3/1/24	700	764	Procter & Gamble Co.	1.200%	10/29/30	500	498
PepsiCo Inc.	2.250%	3/19/25	265	283	Procter & Gamble Co.	5.550%	3/5/37	150	229
PepsiCo Inc.	2.750%	4/30/25	200	217	Procter & Gamble Co.	3.550%	3/25/40	188	234
PepsiCo Inc.	3.500%	7/17/25	452	507	Procter & Gamble Co.	3.500%	10/25/47	169	219
PepsiCo Inc.	2.375%	10/6/26	225	245	Procter & Gamble Co.	3.600%	3/25/50	173	232
PepsiCo Inc.	2.625%	3/19/27	100	110	Reynolds American Inc.	4.850%	9/15/23	125	139
PepsiCo Inc.	3.000%	10/15/27	325	366	Reynolds American Inc.	4.450%	6/12/25	525	597
PepsiCo Inc.	2.625%	7/29/29	200	220	Reynolds American Inc.	5.700%	8/15/35	175	221
PepsiCo Inc.	2.750%	3/19/30	345	384	Reynolds American Inc.	7.250%	6/15/37	100	137
PepsiCo Inc.	1.625%	5/1/30	200	205	Reynolds American Inc.	6.150%	9/15/43	75	97
PepsiCo Inc.	1.400%	2/25/31	500	502	Reynolds American Inc.	5.850%	8/15/45	450	574
PepsiCo Inc.	3.500%	3/19/40	175	210	Sysco Corp.	2.600%	6/12/22	125	129
PepsiCo Inc.	4.000%	3/5/42	175	225	Sysco Corp.	3.750%	10/1/25	75	84
PepsiCo Inc.	3.600%	8/13/42	100	121	Sysco Corp.	3.300%	7/15/26	250	277
PepsiCo Inc.	4.250%	10/22/44	225	294	Sysco Corp.	3.250%	7/15/27	175	195
PepsiCo Inc.	4.600%	7/17/45	75	105	Sysco Corp.	2.400%	2/15/30	100	104
PepsiCo Inc.	4.450%	4/14/46	500	697	Sysco Corp.	5.950%	4/1/30	250	328
PepsiCo Inc.	3.450%	10/6/46	300	360	Sysco Corp.	6.600%	4/1/40	175	255
PepsiCo Inc.	4.000%	5/2/47	100	131	Sysco Corp.	4.850%	10/1/45	50	62
PepsiCo Inc.	3.375%	7/29/49	200	242	Sysco Corp.	4.500%	4/1/46	200	242
PepsiCo Inc.	2.875%	10/15/49	325	363	Sysco Corp.	4.450%	3/15/48	100	120
PepsiCo Inc.	3.625%	3/19/50	290	366	Sysco Corp.	3.300%	2/15/50	105	110
PepsiCo Inc.	3.875%	3/19/60	150	200	Sysco Corp.	6.600%	4/1/50	250	384
Philip Morris International Inc.	2.500%	11/2/22	300	311	Target Corp.	2.900%	1/15/22	200	206
Philip Morris International Inc.	2.625%	3/6/23	100	105	Target Corp.	3.500%	7/1/24	325	360
Philip Morris International Inc.	1.125%	5/1/23	125	127	Target Corp.	2.250%	4/15/25	200	214
Philip Morris International Inc.	2.125%	5/10/23	95	99	Target Corp.	2.500%	4/15/26	175	193
Philip Morris International Inc.	3.600%	11/15/23	500	545	Target Corp.	3.375%	4/15/29	200	234
					Target Corp.	2.650%	9/15/30	250	280
					Target Corp.	6.500%	10/15/37	103	166
					Target Corp.	7.000%	1/15/38	125	208
					Target Corp.	3.900%	11/15/47	300	392
					Tyson Foods Inc.	4.500%	6/15/22	275	288
					Tyson Foods Inc.	3.900%	9/28/23	100	109

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Tyson Foods Inc.	3.950%	8/15/24	925	1,027	Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	275	312
Tyson Foods Inc.	4.000%	3/1/26	100	115	Boardwalk Pipelines LP	3.375%	2/1/23	100	104
Tyson Foods Inc.	3.550%	6/2/27	275	313	Boardwalk Pipelines LP	4.950%	12/15/24	150	167
Tyson Foods Inc.	4.350%	3/1/29	280	339	Boardwalk Pipelines LP	5.950%	6/1/26	200	236
Tyson Foods Inc.	4.875%	8/15/34	100	131	Boardwalk Pipelines LP	4.450%	7/15/27	100	112
Tyson Foods Inc.	5.150%	8/15/44	200	274	BP Capital Markets America Inc.	3.245%	5/6/22	250	260
Tyson Foods Inc.	4.550%	6/2/47	150	197	BP Capital Markets America Inc.	2.520%	9/19/22	50	52
Tyson Foods Inc.	5.100%	9/28/48	275	395	BP Capital Markets America Inc.	2.937%	4/6/23	100	106
Unilever Capital Corp.	3.000%	3/7/22	100	103	BP Capital Markets America Inc.	2.750%	5/10/23	300	316
Unilever Capital Corp.	3.250%	3/7/24	250	271	BP Capital Markets America Inc.	3.216%	11/28/23	1,082	1,162
Unilever Capital Corp.	2.600%	5/5/24	450	480	BP Capital Markets America Inc.	3.194%	4/6/25	230	253
Unilever Capital Corp.	3.375%	3/22/25	100	111	BP Capital Markets America Inc.	3.410%	2/11/26	100	112
Unilever Capital Corp.	3.100%	7/30/25	225	249	BP Capital Markets America Inc.	3.119%	5/4/26	550	608
Unilever Capital Corp.	2.000%	7/28/26	125	133	BP Capital Markets America Inc.	3.017%	1/16/27	400	441
Unilever Capital Corp.	1.375%	9/14/30	300	301	BP Capital Markets America Inc.	3.937%	9/21/28	175	206
Unilever Capital Corp.	5.900%	11/15/32	200	290	BP Capital Markets America Inc.	4.234%	11/6/28	225	268
Walgreen Co.	3.100%	9/15/22	250	261	BP Capital Markets America Inc.	3.633%	4/6/30	350	407
Walgreen Co.	4.400%	9/15/42	195	210	BP Capital Markets America Inc.	3.000%	2/24/50	450	461
Walgreens Boots Alliance Inc.	3.800%	11/18/24	375	413	BP Capital Markets America Inc.	2.772%	11/10/50	500	492
Walgreens Boots Alliance Inc.	3.450%	6/1/26	325	360	BP Capital Markets America Inc.	2.939%	6/4/51	500	507
Walgreens Boots Alliance Inc.	3.200%	4/15/30	150	163	BP Capital Markets plc	3.062%	3/17/22	25	26
Walgreens Boots Alliance Inc.	4.500%	11/18/34	125	143	BP Capital Markets plc	2.500%	11/6/22	450	467
Walgreens Boots Alliance Inc.	4.800%	11/18/44	275	311	BP Capital Markets plc	3.994%	9/26/23	200	219
Walgreens Boots Alliance Inc.	4.650%	6/1/46	115	126	BP Capital Markets plc	3.814%	2/10/24	400	439
Walgreens Boots Alliance Inc.	4.100%	4/15/50	150	159	BP Capital Markets plc	3.535%	11/4/24	68	75
Walmart Inc.	2.350%	12/15/22	800	832	BP Capital Markets plc	3.506%	3/17/25	200	223
Walmart Inc.	2.550%	4/11/23	150	157	BP Capital Markets plc	3.279%	9/19/27	200	225
Walmart Inc.	3.400%	6/26/23	250	268	BP Capital Markets plc	3.723%	11/28/28	175	203
Walmart Inc.	3.300%	4/22/24	250	272	Burlington Resources LLC	7.400%	12/1/31	175	260
Walmart Inc.	2.850%	7/8/24	275	297	Burlington Resources LLC	5.950%	10/15/36	200	282
Walmart Inc.	2.650%	12/15/24	200	216	Canadian Natural Resources Ltd.	2.950%	1/15/23	200	209
Walmart Inc.	3.550%	6/26/25	309	350	Canadian Natural Resources Ltd.	2.050%	7/15/25	100	105
Walmart Inc.	3.050%	7/8/26	250	281	Canadian Natural Resources Ltd.	3.850%	6/1/27	750	841
Walmart Inc.	5.875%	4/5/27	405	517	Canadian Natural Resources Ltd.	2.950%	7/15/30	100	106
Walmart Inc.	3.700%	6/26/28	450	529	Canadian Natural Resources Ltd.	7.200%	1/15/32	150	200
Walmart Inc.	3.250%	7/8/29	300	347	Canadian Natural Resources Ltd.	6.450%	6/30/33	125	164
Walmart Inc.	2.375%	9/24/29	175	191	Canadian Natural Resources Ltd.	5.850%	2/1/35	100	126
Walmart Inc.	7.550%	2/15/30	105	160	Canadian Natural Resources Ltd.	6.500%	2/15/37	50	66
Walmart Inc.	5.250%	9/1/35	385	559	Canadian Natural Resources Ltd.	6.250%	3/15/38	100	134
Walmart Inc.	6.200%	4/15/38	315	498	Canadian Natural Resources Ltd.	4.950%	6/1/47	140	177
Walmart Inc.	3.950%	6/28/38	275	349	Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	200	233
Walmart Inc.	5.000%	10/25/40	100	144	Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	225	261
Walmart Inc.	4.000%	4/11/43	274	350					
Walmart Inc.	4.300%	4/22/44	361	487					
Walmart Inc.	3.625%	12/15/47	265	336					
Walmart Inc.	4.050%	6/29/48	500	677					
Walmart Inc.	2.950%	9/24/49	400	459					
				103,691					
Energy (2.5%)									
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	2.773%	12/15/22	425	443					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	200	224					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	250	274					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.486%	5/1/30	200	241					
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	5.125%	9/15/40	175	231					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	525	619	Enbridge Inc.	2.900%	7/15/22	75	78
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	300	334	Enbridge Inc.	2.500%	1/15/25	100	107
Chevron Corp.	2.355%	12/5/22	1,130	1,169	Enbridge Inc.	3.700%	7/15/27	150	170
Chevron Corp.	1.141%	5/11/23	300	306	Enbridge Inc.	3.125%	11/15/29	200	219
Chevron Corp.	3.191%	6/24/23	225	239	Enbridge Inc.	4.500%	6/10/44	100	117
Chevron Corp.	1.554%	5/11/25	900	933	Enbridge Inc.	4.000%	11/15/49	100	114
Chevron Corp.	2.236%	5/11/30	500	534	Energy Transfer Operating LP	3.600%	2/1/23	450	471
Chevron Corp.	2.978%	5/11/40	100	110	Energy Transfer Operating LP	4.250%	3/15/23	400	420
Chevron USA Inc.	0.333%	8/12/22	500	501	Energy Transfer Operating LP	4.200%	9/15/23	80	86
Chevron USA Inc.	1.018%	8/12/27	500	500	Energy Transfer Operating LP	4.050%	3/15/25	1,000	1,092
Chevron USA Inc.	2.343%	8/12/50	500	483	Energy Transfer Operating LP	2.900%	5/15/25	100	106
Cimarex Energy Co.	4.375%	6/1/24	200	217	Energy Transfer Operating LP	4.750%	1/15/26	500	554
Cimarex Energy Co.	3.900%	5/15/27	350	383	Energy Transfer Operating LP	5.500%	6/1/27	300	351
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	250	247	Energy Transfer Operating LP	4.950%	6/15/28	350	404
CNOOC Finance 2014 ULC	4.250%	4/30/24	300	325	Energy Transfer Operating LP	5.250%	4/15/29	425	494
CNOOC Finance 2015 USA LLC	3.500%	5/5/25	500	539	Energy Transfer Operating LP	3.750%	5/15/30	450	487
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	300	343	Energy Transfer Operating LP	6.625%	10/15/36	150	180
CNOOC Petroleum North America ULC	7.875%	3/15/32	50	74	Energy Transfer Operating LP	5.800%	6/15/38	150	171
CNOOC Petroleum North America ULC	6.400%	5/15/37	450	627	Energy Transfer Operating LP	6.050%	6/1/41	100	115
Columbia Pipeline Group Inc.	4.500%	6/1/25	300	346	Energy Transfer Operating LP	6.500%	2/1/42	275	333
Columbia Pipeline Group Inc.	5.800%	6/1/45	100	137	Energy Transfer Operating LP	5.150%	3/15/45	150	162
Concho Resources Inc.	3.750%	10/1/27	400	453	Energy Transfer Operating LP	6.125%	12/15/45	200	234
Concho Resources Inc.	4.300%	8/15/28	100	118	Energy Transfer Operating LP	5.300%	4/15/47	200	220
Concho Resources Inc.	2.400%	2/15/31	500	522	Energy Transfer Operating LP	6.000%	6/15/48	100	119
Concho Resources Inc.	4.875%	10/1/47	200	269	Energy Transfer Operating LP	6.250%	4/15/49	320	386
ConocoPhillips	5.900%	10/15/32	450	613	Energy Transfer Operating LP	5.000%	5/15/50	500	546
ConocoPhillips	5.900%	5/15/38	450	644	Energy Transfer Partners LP	6.000%	6/15/48	200	237
ConocoPhillips	6.500%	2/1/39	200	306	Energy Transfer Partners LP / Regency Energy Finance Corp.	5.875%	3/1/22	175	183
ConocoPhillips Co.	3.350%	11/15/24	50	55	Energy Transfer Partners LP / Regency Energy Finance Corp.	5.000%	10/1/22	200	212
ConocoPhillips Co.	6.950%	4/15/29	350	488	Energy Transfer Partners LP / Regency Energy Finance Corp.	4.500%	11/1/23	100	108
ConocoPhillips Co.	4.300%	11/15/44	275	348	Enterprise Products Operating LLC	3.500%	2/1/22	100	103
Devon Energy Corp.	5.850%	12/15/25	100	118	Enterprise Products Operating LLC	3.350%	3/15/23	425	443
Devon Energy Corp.	7.875%	9/30/31	160	222	Enterprise Products Operating LLC	3.900%	2/15/24	175	192
Devon Energy Corp.	7.950%	4/15/32	163	229	Enterprise Products Operating LLC	3.750%	2/15/25	150	168
Devon Energy Corp.	5.600%	7/15/41	375	455	Enterprise Products Operating LLC	3.700%	2/15/26	150	170
Devon Energy Corp.	5.000%	6/15/45	150	177	Enterprise Products Operating LLC	3.950%	2/15/27	100	112
Diamondback Energy Inc.	3.250%	12/1/26	500	534	Enterprise Products Operating LLC	3.125%	7/31/29	550	609
Diamondback Energy Inc.	3.500%	12/1/29	500	532	Enterprise Products Operating LLC	2.800%	1/31/30	300	325
Ecopetrol SA	5.875%	9/18/23	225	251					
Ecopetrol SA	4.125%	1/16/25	200	218					
Ecopetrol SA	5.375%	6/26/26	750	862					
Ecopetrol SA	6.875%	4/29/30	400	515					
Ecopetrol SA	7.375%	9/18/43	100	136					
Ecopetrol SA	5.875%	5/28/45	400	483					
Enable Midstream Partners LP	3.900%	5/15/24	150	153					
Enable Midstream Partners LP	4.400%	3/15/27	150	150					
Enable Midstream Partners LP	4.950%	5/15/28	200	204					
Enable Midstream Partners LP	4.150%	9/15/29	200	198					
Enable Midstream Partners LP	5.000%	5/15/44	100	95					
Enbridge Energy Partners LP	5.875%	10/15/25	150	182					
Enbridge Energy Partners LP	7.500%	4/15/38	150	212					
Enbridge Energy Partners LP	5.500%	9/15/40	75	94					
Enbridge Energy Partners LP	7.375%	10/15/45	125	192					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enterprise Products Operating LLC	6.875%	3/1/33	175	244	Halliburton Co.	5.000%	11/15/45	500	591
Enterprise Products Operating LLC	7.550%	4/15/38	150	228	Helmerich & Payne Inc.	4.650%	3/15/25	50	55
Enterprise Products Operating LLC	6.125%	10/15/39	300	414	Hess Corp.	3.500%	7/15/24	100	106
Enterprise Products Operating LLC	5.950%	2/1/41	175	240	Hess Corp.	4.300%	4/1/27	250	277
Enterprise Products Operating LLC	4.450%	2/15/43	300	358	Hess Corp.	7.125%	3/15/33	100	130
Enterprise Products Operating LLC	4.850%	3/15/44	520	640	Hess Corp.	6.000%	1/15/40	250	304
Enterprise Products Operating LLC	4.900%	5/15/46	425	532	Hess Corp.	5.600%	2/15/41	300	364
Enterprise Products Operating LLC	4.250%	2/15/48	300	350	HollyFrontier Corp.	5.875%	4/1/26	200	218
Enterprise Products Operating LLC	4.200%	1/31/50	350	411	Husky Energy Inc.	4.000%	4/15/24	150	160
Enterprise Products Operating LLC	3.700%	1/31/51	300	329	Husky Energy Inc.	4.400%	4/15/29	250	276
Enterprise Products Operating LLC	3.200%	2/15/52	500	504	Husky Energy Inc.	6.800%	9/15/37	50	63
Enterprise Products Operating LLC	3.950%	1/31/60	200	219	Kinder Morgan Energy Partners LP	3.450%	2/15/23	25	26
Enterprise Products Operating LLC	4.875%	8/16/77	100	96	Kinder Morgan Energy Partners LP	3.500%	9/1/23	250	267
Enterprise Products Operating LLC	5.250%	8/16/77	100	101	Kinder Morgan Energy Partners LP	4.300%	5/1/24	625	691
Enterprise Products Operating LLC	5.375%	2/15/78	200	198	Kinder Morgan Energy Partners LP	7.300%	8/15/33	275	381
EOG Resources Inc.	2.625%	3/15/23	450	470	Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	63
EOG Resources Inc.	4.150%	1/15/26	150	172	Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	324
EOG Resources Inc.	4.375%	4/15/30	255	310	Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	69
EOG Resources Inc.	4.950%	4/15/50	200	271	Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	262
Equinor ASA	3.150%	1/23/22	150	153	Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	330
Equinor ASA	2.450%	1/17/23	450	470	Kinder Morgan Energy Partners LP	5.625%	9/1/41	50	61
Equinor ASA	2.650%	1/15/24	375	397	Kinder Morgan Energy Partners LP	5.000%	8/15/42	25	29
Equinor ASA	3.700%	3/1/24	150	165	Kinder Morgan Energy Partners LP	4.700%	11/1/42	475	542
Equinor ASA	3.250%	11/10/24	150	165	Kinder Morgan Inc.	3.150%	3/1/43	75	87
Equinor ASA	7.250%	9/23/27	250	339	Kinder Morgan Inc.	4.300%	1/15/23	200	210
Equinor ASA	3.625%	9/10/28	175	203	Kinder Morgan Inc.	4.300%	6/1/25	300	342
Equinor ASA	2.375%	5/22/30	200	212	Kinder Morgan Inc.	4.300%	3/1/28	500	586
Equinor ASA	5.100%	8/17/40	125	176	Kinder Morgan Inc.	7.800%	8/1/31	290	413
Equinor ASA	4.250%	11/23/41	175	220	Kinder Morgan Inc.	7.750%	1/15/32	265	382
Equinor ASA	3.950%	5/15/43	125	151	Kinder Morgan Inc.	5.300%	12/1/34	175	217
Equinor ASA	4.800%	11/8/43	175	235	Kinder Morgan Inc.	5.550%	6/1/45	200	256
Equinor ASA	3.250%	11/18/49	225	250	Kinder Morgan Inc.	5.050%	2/15/46	350	428
Equinor ASA	3.700%	4/6/50	405	486	Kinder Morgan Inc.	3.250%	8/1/50	400	401
Exxon Mobil Corp.	2.397%	3/6/22	400	407	Magellan Midstream Partners LP	3.250%	6/1/30	200	224
Exxon Mobil Corp.	1.902%	8/16/22	300	308	Magellan Midstream Partners LP	5.150%	10/15/43	125	158
Exxon Mobil Corp.	1.571%	4/15/23	950	968	Magellan Midstream Partners LP	4.250%	9/15/46	200	227
Exxon Mobil Corp.	2.019%	8/16/24	100	105	Magellan Midstream Partners LP	4.200%	10/3/47	150	171
Exxon Mobil Corp.	2.992%	3/19/25	850	929	Magellan Midstream Partners LP	4.850%	2/1/49	100	125
Exxon Mobil Corp.	3.043%	3/1/26	300	332	Magellan Midstream Partners LP	3.950%	3/1/50	50	56
Exxon Mobil Corp.	2.275%	8/16/26	200	215	Marathon Oil Corp.	2.800%	11/1/22	60	62
Exxon Mobil Corp.	2.440%	8/16/29	250	267	Marathon Oil Corp.	3.850%	6/1/25	100	107
Exxon Mobil Corp.	3.482%	3/19/30	375	434	Marathon Oil Corp.	4.400%	7/15/27	200	221
Exxon Mobil Corp.	2.610%	10/15/30	650	709	Marathon Oil Corp.	6.800%	3/15/32	400	492
Exxon Mobil Corp.	2.995%	8/16/39	300	325	Marathon Oil Corp.	5.200%	6/1/45	100	115
Exxon Mobil Corp.	4.227%	3/19/40	400	496	Marathon Petroleum Corp.	4.750%	12/15/23	500	553
Exxon Mobil Corp.	3.567%	3/6/45	235	268	Marathon Petroleum Corp.	4.700%	5/1/25	300	344
Exxon Mobil Corp.	4.114%	3/1/46	400	492	Marathon Petroleum Corp.	5.125%	12/15/26	200	238
Exxon Mobil Corp.	4.327%	3/19/50	825	1,075	Marathon Petroleum Corp.	6.500%	3/1/41	300	402
Exxon Mobil Corp.	3.452%	4/15/51	600	685					
Halliburton Co.	3.500%	8/1/23	112	119					
Halliburton Co.	3.800%	11/15/25	22	25					
Halliburton Co.	2.920%	3/1/30	300	317					
Halliburton Co.	4.850%	11/15/35	200	230					
Halliburton Co.	6.700%	9/15/38	345	456					
Halliburton Co.	4.500%	11/15/41	100	108					
Halliburton Co.	4.750%	8/1/43	150	167					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Marathon Petroleum Corp.	4.750%	9/15/44	275	315	Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	175	183
Marathon Petroleum Corp.	4.500%	4/1/48	100	112	Plains All American Pipeline LP / PAA Finance Corp.	3.800%	9/15/30	200	214
MPLX LP	3.500%	12/1/22	25	26	Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	100	121
MPLX LP	3.375%	3/15/23	100	106	Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	225	220
MPLX LP	4.500%	7/15/23	200	218	Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	208
MPLX LP	4.875%	12/1/24	513	587	Sabine Pass Liquefaction LLC	6.250%	3/15/22	325	342
MPLX LP	4.875%	6/1/25	283	327	Sabine Pass Liquefaction LLC	5.625%	4/15/23	350	383
MPLX LP	4.125%	3/1/27	300	345	Sabine Pass Liquefaction LLC	5.750%	5/15/24	600	684
MPLX LP	4.250%	12/1/27	400	466	Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	466
MPLX LP	4.000%	3/15/28	400	456	Sabine Pass Liquefaction LLC	5.875%	6/30/26	450	544
MPLX LP	2.650%	8/15/30	500	522	Sabine Pass Liquefaction LLC	5.000%	3/15/27	250	295
MPLX LP	4.500%	4/15/38	300	339	Sabine Pass Liquefaction LLC	4.200%	3/15/28	300	344
MPLX LP	5.200%	3/1/47	250	303	Sabine Pass Liquefaction LLC	4.500%	5/15/30	300	356
MPLX LP	4.700%	4/15/48	275	327	Schlumberger Investment SA	3.650%	12/1/23	325	352
MPLX LP	5.500%	2/15/49	455	590	Schlumberger Investment SA	2.650%	6/26/30	300	320
National Oilwell Varco Inc.	3.600%	12/1/29	200	209	Shell International Finance BV	3.400%	8/12/23	75	81
National Oilwell Varco Inc.	3.950%	12/1/42	125	126	Shell International Finance BV	0.375%	9/15/23	500	501
Noble Energy Inc.	3.850%	1/15/28	100	116	Shell International Finance BV	2.000%	11/7/24	200	210
Noble Energy Inc.	3.250%	10/15/29	200	228	Shell International Finance BV	2.375%	4/6/25	500	535
Noble Energy Inc.	6.000%	3/1/41	100	149	Shell International Finance BV	3.250%	5/11/25	200	221
Noble Energy Inc.	5.250%	11/15/43	175	247	Shell International Finance BV	2.875%	5/10/26	500	552
Noble Energy Inc.	5.050%	11/15/44	250	348	Shell International Finance BV	2.500%	9/12/26	900	987
Noble Energy Inc.	4.950%	8/15/47	100	140	Shell International Finance BV	3.875%	11/13/28	100	118
Noble Energy Inc.	4.200%	10/15/49	155	197	Shell International Finance BV	2.375%	11/7/29	1,050	1,125
ONEOK Inc.	7.500%	9/1/23	100	115	Shell International Finance BV	4.125%	5/11/35	300	373
ONEOK Inc.	2.750%	9/1/24	100	105	Shell International Finance BV	6.375%	12/15/38	475	734
ONEOK Inc.	2.200%	9/15/25	425	442	Shell International Finance BV	5.500%	3/25/40	175	251
ONEOK Inc.	4.550%	7/15/28	100	114	Shell International Finance BV	4.550%	8/12/43	300	399
ONEOK Inc.	4.350%	3/15/29	100	113	Shell International Finance BV	4.375%	5/11/45	630	829
ONEOK Inc.	3.400%	9/1/29	245	260	Shell International Finance BV	4.000%	5/10/46	700	877
ONEOK Inc.	3.100%	3/15/30	200	213	Shell International Finance BV	3.125%	11/7/49	650	721
ONEOK Inc.	4.950%	7/13/47	200	220	Spectra Energy Partners LP	4.750%	3/15/24	600	669
ONEOK Inc.	4.450%	9/1/49	150	157	Spectra Energy Partners LP	3.500%	3/15/25	138	151
ONEOK Inc.	4.500%	3/15/50	300	318	Spectra Energy Partners LP	3.375%	10/15/26	205	228
ONEOK Partners LP	3.375%	10/1/22	400	416					
ONEOK Partners LP	6.650%	10/1/36	300	376					
ONEOK Partners LP	6.850%	10/15/37	300	385					
ONEOK Partners LP	6.125%	2/1/41	150	179					
Petroleos Mexicanos	2.378%	4/15/25	22	23					
Phillips 66	4.300%	4/1/22	275	288					
Phillips 66	3.700%	4/6/23	100	107					
Phillips 66	3.850%	4/9/25	300	338					
Phillips 66	3.900%	3/15/28	300	344					
Phillips 66	2.150%	12/15/30	100	101					
Phillips 66	4.650%	11/15/34	500	610					
Phillips 66	4.875%	11/15/44	500	629					
Phillips 66 Partners LP	2.450%	12/15/24	50	52					
Phillips 66 Partners LP	3.605%	2/15/25	250	270					
Phillips 66 Partners LP	3.750%	3/1/28	50	54					
Phillips 66 Partners LP	3.150%	12/15/29	100	104					
Phillips 66 Partners LP	4.680%	2/15/45	245	263					
Pioneer Natural Resources Co.	4.450%	1/15/26	225	262					
Pioneer Natural Resources Co.	1.900%	8/15/30	300	297					
Plains All American Pipeline LP / PAA Finance Corp.	3.650%	6/1/22	100	103					
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	289	299					
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	600	639					
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	112					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Spectra Energy Partners LP	5.950%	9/25/43	40	52	Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	121
Spectra Energy Partners LP	4.500%	3/15/45	325	383	Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	200	225
Suncor Energy Inc.	2.800%	5/15/23	300	315	Valero Energy Corp.	2.700%	4/15/23	100	104
Suncor Energy Inc.	3.600%	12/1/24	100	110	Valero Energy Corp.	1.200%	3/15/24	500	502
Suncor Energy Inc.	3.100%	5/15/25	100	109	Valero Energy Corp.	3.650%	3/15/25	251	274
Suncor Energy Inc.	5.950%	12/1/34	125	163	Valero Energy Corp.	2.850%	4/15/25	100	106
Suncor Energy Inc.	6.800%	5/15/38	225	315	Valero Energy Corp.	4.350%	6/1/28	350	397
Suncor Energy Inc.	6.500%	6/15/38	525	732	Valero Energy Corp.	7.500%	4/15/32	650	898
Suncor Energy Inc.	4.000%	11/15/47	200	225	Valero Energy Corp.	4.900%	3/15/45	150	175
Sunoco Logistics Partners Operations LP	3.450%	1/15/23	50	52	Valero Energy Partners LP	4.375%	12/15/26	100	116
Sunoco Logistics Partners Operations LP	4.250%	4/1/24	225	243	Valero Energy Partners LP	4.500%	3/15/28	75	86
Sunoco Logistics Partners Operations LP	4.000%	10/1/27	150	164	Williams Cos. Inc.	3.600%	3/15/22	475	490
Sunoco Logistics Partners Operations LP	4.950%	1/15/43	175	180	Williams Cos. Inc.	3.350%	8/15/22	125	130
Sunoco Logistics Partners Operations LP	5.300%	4/1/44	325	347	Williams Cos. Inc.	3.700%	1/15/23	200	211
Sunoco Logistics Partners Operations LP	5.350%	5/15/45	50	56	Williams Cos. Inc.	4.550%	6/24/24	400	447
Sunoco Logistics Partners Operations LP	5.400%	10/1/47	275	303	Williams Cos. Inc.	3.900%	1/15/25	681	753
TC PipeLines LP	3.900%	5/25/27	50	56	Williams Cos. Inc.	3.750%	6/15/27	300	341
TechnipFMC plc	3.450%	10/1/22	75	77	Williams Cos. Inc.	3.500%	11/15/30	400	452
Total Capital Canada Ltd.	2.750%	7/15/23	125	132	Williams Cos. Inc.	6.300%	4/15/40	100	133
Total Capital International SA	2.875%	2/17/22	300	309	Williams Cos. Inc.	5.800%	11/15/43	100	127
Total Capital International SA	2.700%	1/25/23	50	52	Williams Cos. Inc.	5.400%	3/4/44	400	493
Total Capital International SA	3.700%	1/15/24	525	575	Williams Cos. Inc.	5.750%	6/24/44	100	131
Total Capital International SA	2.434%	1/10/25	175	187	Williams Cos. Inc.	5.100%	9/15/45	350	433
Total Capital International SA	3.455%	2/19/29	325	376	Williams Cos. Inc.	4.850%	3/1/48	150	183
Total Capital International SA	2.829%	1/10/30	300	335					122,803
Total Capital International SA	2.986%	6/29/41	200	218	Financials (7.8%)				
Total Capital International SA	3.461%	7/12/49	200	230	ACE Capital Trust II	9.700%	4/1/30	50	76
Total Capital International SA	3.127%	5/29/50	500	544	Aegon NV	5.500%	4/11/48	200	226
Total Capital SA	3.883%	10/11/28	100	118	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	12/16/21	70	72
TransCanada PipeLines Ltd.	2.500%	8/1/22	400	413	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.950%	2/1/22	125	128
TransCanada PipeLines Ltd.	4.250%	5/15/28	250	294	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	5/26/22	100	103
TransCanada PipeLines Ltd.	4.100%	4/15/30	500	586	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	7/1/22	175	184
TransCanada PipeLines Ltd.	4.625%	3/1/34	536	646	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	125	130
TransCanada PipeLines Ltd.	5.600%	3/31/34	150	193	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	9/15/23	150	162
TransCanada PipeLines Ltd.	5.850%	3/15/36	300	400	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	1/15/25	186	197
TransCanada PipeLines Ltd.	6.200%	10/15/37	425	590	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	250	298
TransCanada PipeLines Ltd.	4.750%	5/15/38	350	435	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	125	139
TransCanada PipeLines Ltd.	4.875%	5/15/48	400	515	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	300	326
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	115	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/15/27	500	569
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	200	223	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	300	323
					Affiliated Managers Group Inc.	4.250%	2/15/24	100	110
					Affiliated Managers Group Inc.	3.500%	8/1/25	125	139
					Affiliated Managers Group Inc.	3.300%	6/15/30	500	546

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Aflac Inc.	3.625%	6/15/23	125	135	American International Group Inc.	3.750%	7/10/25	85	95
Aflac Inc.	3.625%	11/15/24	125	140	American International Group Inc.	3.900%	4/1/26	406	463
Aflac Inc.	3.250%	3/17/25	125	138	American International Group Inc.	4.200%	4/1/28	200	237
Aflac Inc.	2.875%	10/15/26	75	83	American International Group Inc.	4.250%	3/15/29	50	60
Aflac Inc.	3.600%	4/1/30	225	264	American International Group Inc.	3.400%	6/30/30	240	274
Aflac Inc.	4.000%	10/15/46	50	61	American International Group Inc.	3.875%	1/15/35	200	240
Aflac Inc.	4.750%	1/15/49	235	326	American International Group Inc.	4.700%	7/10/35	75	96
Air Lease Corp.	3.750%	2/1/22	300	308	American International Group Inc.	6.250%	5/1/36	475	685
Air Lease Corp.	2.625%	7/1/22	100	103	American International Group Inc.	4.500%	7/16/44	500	640
Air Lease Corp.	2.250%	1/15/23	100	102	American International Group Inc.	4.750%	4/1/48	200	268
Air Lease Corp.	2.750%	1/15/23	100	103	American International Group Inc.	5.750%	4/1/48	125	145
Air Lease Corp.	3.875%	7/3/23	100	106	American International Group Inc.	4.375%	1/15/55	355	454
Air Lease Corp.	4.250%	2/1/24	200	216	American International Group Inc.	8.175%	5/15/68	95	139
Air Lease Corp.	4.250%	9/15/24	75	82	Ameriprise Financial Inc.	3.000%	3/22/22	50	52
Air Lease Corp.	2.300%	2/1/25	200	206	Ameriprise Financial Inc.	4.000%	10/15/23	250	275
Air Lease Corp.	3.250%	3/1/25	150	160	Ameriprise Financial Inc.	3.700%	10/15/24	187	208
Air Lease Corp.	3.375%	7/1/25	250	269	Ameriprise Financial Inc.	3.000%	4/2/25	20	22
Air Lease Corp.	3.625%	4/1/27	75	80	Ameriprise Financial Inc.	2.875%	9/15/26	100	111
Air Lease Corp.	3.625%	12/1/27	200	215	Aon Corp.	8.205%	1/1/27	25	33
Air Lease Corp.	4.625%	10/1/28	100	114	Aon Corp.	4.500%	12/15/28	100	121
Air Lease Corp.	3.250%	10/1/29	100	105	Aon Corp.	3.750%	5/2/29	90	105
Air Lease Corp.	3.000%	2/1/30	225	232	Aon Corp.	2.800%	5/15/30	405	442
Air Lease Corp.	3.125%	12/1/30	750	777	Aon Corp.	6.250%	9/30/40	100	149
Aircastle Ltd.	4.400%	9/25/23	125	133	Aon plc	3.500%	6/14/24	250	272
Aircastle Ltd.	4.125%	5/1/24	400	424	Aon plc	3.875%	12/15/25	125	143
Aircastle Ltd.	4.250%	6/15/26	100	106	Aon plc	4.600%	6/14/44	175	230
Alleghany Corp.	3.625%	5/15/30	100	113	Aon plc	4.750%	5/15/45	100	136
Alleghany Corp.	4.900%	9/15/44	100	129	Arch Capital Finance LLC	4.011%	12/15/26	100	116
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	82	Arch Capital Finance LLC	5.031%	12/15/46	100	136
Allstate Corp.	3.150%	6/15/23	100	107	Arch Capital Group Ltd.	7.350%	5/1/34	50	76
Allstate Corp.	1.450%	12/15/30	500	497	Arch Capital Group Ltd.	3.635%	6/30/50	200	232
Allstate Corp.	5.550%	5/9/35	75	111	Arch Capital Group US Inc.	5.144%	11/1/43	50	68
Allstate Corp.	4.500%	6/15/43	125	168	Ares Capital Corp.	3.500%	2/10/23	250	264
Allstate Corp.	4.200%	12/15/46	200	263	Ares Capital Corp.	4.200%	6/10/24	200	216
Allstate Corp.	3.850%	8/10/49	100	127	Ares Capital Corp.	4.250%	3/1/25	105	113
Allstate Corp.	5.750%	8/15/53	75	80	Ares Capital Corp.	3.250%	7/15/25	115	122
Allstate Corp.	6.500%	5/15/67	100	134	Aspen Insurance Holdings Ltd.	4.650%	11/15/23	175	187
Ally Financial Inc.	4.125%	2/13/22	125	130	Associated Bank NA	3.500%	8/13/21	50	51
Ally Financial Inc.	1.450%	10/2/23	1,000	1,019	Assurant Inc.	4.000%	3/15/23	50	53
Ally Financial Inc.	3.875%	5/21/24	150	164	Assurant Inc.	4.200%	9/27/23	100	109
Ally Financial Inc.	5.125%	9/30/24	135	155	Assurant Inc.	4.900%	3/27/28	100	116
Ally Financial Inc.	8.000%	11/1/31	400	584	Assurant Inc.	6.750%	2/15/34	9	12
American Express Co.	2.750%	5/20/22	300	309	Assured Guaranty US Holdings Inc.	5.000%	7/1/24	75	86
American Express Co.	2.500%	8/1/22	500	516	Athene Holding Ltd.	4.125%	1/12/28	200	223
American Express Co.	2.650%	12/2/22	225	235	Athene Holding Ltd.	6.150%	4/3/30	110	137
American Express Co.	3.400%	2/27/23	300	319	Athene Holding Ltd.	3.500%	1/15/31	500	531
American Express Co.	3.700%	8/3/23	325	351	Australia & New Zealand Banking Group Ltd.	2.625%	5/19/22	200	207
American Express Co.	3.400%	2/22/24	225	245	Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	200	209
American Express Co.	2.500%	7/30/24	215	229	Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	250	286
American Express Co.	3.000%	10/30/24	569	621	AXA SA	8.600%	12/15/30	225	350
American Express Co.	3.625%	12/5/24	241	267	AXIS Specialty Finance LLC	3.900%	7/15/29	50	56
American Express Co.	4.200%	11/6/25	150	174					
American Express Co.	3.125%	5/20/26	250	280					
American Express Co.	4.050%	12/3/42	67	86					
American Express Credit Corp.	2.700%	3/3/22	300	308					
American Express Credit Corp.	3.300%	5/3/27	350	398					
American Financial Group Inc.	3.500%	8/15/26	50	55					
American Financial Group Inc.	5.250%	4/2/30	150	186					
American Financial Group Inc.	4.500%	6/15/47	110	132					
American International Group Inc.	3.300%	3/1/21	275	275					
American International Group Inc.	4.125%	2/15/24	70	77					

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 LLC	4.900%	1/15/40	50	52	Bank of Montreal	3.803%	12/15/32	500	564
AXIS Specialty Finance plc	4.000%	12/6/27	550	608	Bank of New York Mellon Corp.	2.600%	2/7/22	675	690
Banco Santander SA	3.848%	4/12/23	200	214	Bank of New York Mellon Corp.	1.950%	8/23/22	250	257
Banco Santander SA	5.179%	11/19/25	250	292	Bank of New York Mellon Corp.	2.950%	1/29/23	195	205
Banco Santander SA	4.250%	4/11/27	600	691	Bank of New York Mellon Corp.	3.500%	4/28/23	225	241
Banco Santander SA	3.800%	2/23/28	200	226	Bank of New York Mellon Corp.	2.661%	5/16/23	225	232
Banco Santander SA	4.379%	4/12/28	200	233	Bank of New York Mellon Corp.	3.450%	8/11/23	125	135
Bancolumbia SA	3.000%	1/29/25	200	208	Bank of New York Mellon Corp.	2.200%	8/16/23	225	236
Bank of America Corp.	2.503%	10/21/22	1,100	1,119	Bank of New York Mellon Corp.	3.250%	9/11/24	150	164
Bank of America Corp.	3.300%	1/11/23	600	636	Bank of New York Mellon Corp.	2.100%	10/24/24	225	239
Bank of America Corp.	3.124%	1/20/23	145	149	Bank of New York Mellon Corp.	3.000%	2/24/25	547	600
Bank of America Corp.	2.881%	4/24/23	1,000	1,031	Bank of New York Mellon Corp.	2.800%	5/4/26	200	221
Bank of America Corp.	2.816%	7/21/23	1,300	1,351	Bank of New York Mellon Corp.	2.450%	8/17/26	125	136
Bank of America Corp.	4.100%	7/24/23	300	328	Bank of New York Mellon Corp.	3.250%	5/16/27	150	170
Bank of America Corp.	3.004%	12/20/23	2,846	2,995	Bank of New York Mellon Corp.	3.442%	2/7/28	150	171
Bank of America Corp.	3.550%	3/5/24	690	735	Bank of New York Mellon Corp.	3.000%	10/30/28	200	223
Bank of America Corp.	3.864%	7/23/24	125	136	Bank of Nova Scotia	1.875%	4/26/21	175	176
Bank of America Corp.	4.200%	8/26/24	650	724	Bank of Nova Scotia	2.700%	3/7/22	250	257
Bank of America Corp.	0.810%	10/24/24	500	504	Bank of Nova Scotia	2.375%	1/18/23	50	52
Bank of America Corp.	4.000%	1/22/25	755	845	Bank of Nova Scotia	1.950%	2/1/23	875	903
Bank of America Corp.	3.950%	4/21/25	500	563	Bank of Nova Scotia	3.400%	2/11/24	200	217
Bank of America Corp.	3.093%	10/1/25	350	378	Bank of Nova Scotia	2.200%	2/3/25	1,875	1,972
Bank of America Corp.	2.456%	10/22/25	300	319	Bank of Nova Scotia	4.500%	12/16/25	300	348
Bank of America Corp.	3.366%	1/23/26	300	329	Bank of Nova Scotia	2.700%	8/3/26	100	110
Bank of America Corp.	2.015%	2/13/26	1,000	1,046	Barclays plc	3.200%	8/10/21	150	152
Bank of America Corp.	4.450%	3/3/26	475	553	Barclays plc	3.684%	1/10/23	100	103
Bank of America Corp.	3.500%	4/19/26	320	362	Barclays plc	4.610%	2/15/23	200	208
Bank of America Corp.	1.319%	6/19/26	500	508	Barclays plc	4.338%	5/16/24	1,000	1,080
Bank of America Corp.	4.250%	10/22/26	725	842	Barclays plc	3.650%	3/16/25	350	386
Bank of America Corp.	1.197%	10/24/26	500	506	Barclays plc	3.932%	5/7/25	200	219
Bank of America Corp.	3.559%	4/23/27	750	845	Barclays plc	4.375%	1/12/26	300	344
Bank of America Corp.	3.248%	10/21/27	750	839	Barclays plc	2.852%	5/7/26	300	321
Bank of America Corp.	4.183%	11/25/27	560	648	Barclays plc	5.200%	5/12/26	610	709
Bank of America Corp.	3.824%	1/20/28	425	487	Barclays plc	4.337%	1/10/28	200	229
Bank of America Corp.	3.705%	4/24/28	350	397	Barclays plc	4.836%	5/9/28	400	463
Bank of America Corp.	3.593%	7/21/28	800	903	Barclays plc	4.972%	5/16/29	500	595
Bank of America Corp.	3.419%	12/20/28	1,334	1,505	Barclays plc	5.088%	6/20/30	345	413
Bank of America Corp.	3.970%	3/5/29	225	262	Barclays plc	2.645%	6/24/31	400	415
Bank of America Corp.	4.271%	7/23/29	575	684	Barclays plc	5.250%	8/17/45	250	342
Bank of America Corp.	3.974%	2/7/30	150	176	Barclays plc	4.950%	1/10/47	200	271
Bank of America Corp.	3.194%	7/23/30	1,125	1,255	BBVA USA	2.875%	6/29/22	250	258
Bank of America Corp.	2.884%	10/22/30	300	328	Berkshire Hathaway Finance Corp.	3.000%	5/15/22	150	156
Bank of America Corp.	2.496%	2/13/31	750	796	Berkshire Hathaway Finance Corp.	5.750%	1/15/40	140	214
Bank of America Corp.	2.592%	4/29/31	2,000	2,145	Berkshire Hathaway Finance Corp.	4.400%	5/15/42	195	258
Bank of America Corp.	6.110%	1/29/37	335	487	Berkshire Hathaway Finance Corp.	4.300%	5/15/43	300	395
Bank of America Corp.	4.244%	4/24/38	300	368	Berkshire Hathaway Finance Corp.	4.200%	8/15/48	700	918
Bank of America Corp.	7.750%	5/14/38	340	579	Berkshire Hathaway Finance Corp.	4.250%	1/15/49	230	304
Bank of America Corp.	4.078%	4/23/40	550	669	Berkshire Hathaway Finance Corp.	2.850%	10/15/50	675	723
Bank of America Corp.	2.676%	6/19/41	1,000	1,041					
Bank of America Corp.	5.875%	2/7/42	300	456					
Bank of America Corp.	5.000%	1/21/44	750	1,045					
Bank of America Corp.	4.875%	4/1/44	300	413					
Bank of America Corp.	4.750%	4/21/45	100	135					
Bank of America Corp.	4.443%	1/20/48	100	132					
Bank of America Corp.	4.330%	3/15/50	250	327					
Bank of America Corp.	4.083%	3/20/51	1,500	1,886					
Bank of America Corp.	2.831%	10/24/51	500	521					
Bank of America NA	6.000%	10/15/36	250	374					
Bank of Montreal	1.900%	8/27/21	325	329					
Bank of Montreal	2.900%	3/26/22	425	439					
Bank of Montreal	2.350%	9/11/22	46	48					
Bank of Montreal	2.550%	11/6/22	104	108					
Bank of Montreal	0.450%	12/8/23	500	500					
Bank of Montreal	3.300%	2/5/24	300	325					
Bank of Montreal	2.500%	6/28/24	200	213					
Bank of Montreal	1.850%	5/1/25	457	479					
Bank of Montreal	4.338%	10/5/28	100	109					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Berkshire Hathaway Inc.	2.200%	3/15/21	200	200	Charles Schwab Corp.	4.000%	2/1/29	125	149
	Berkshire Hathaway Inc.	3.000%	2/11/23	75	79	Charles Schwab Corp.	3.250%	5/22/29	100	115
	Berkshire Hathaway Inc.	2.750%	3/15/23	300	315	Charles Schwab Corp.	4.625%	3/22/30	50	63
	Berkshire Hathaway Inc.	3.125%	3/15/26	725	810	Chubb Corp.	6.000%	5/11/37	125	188
	BGC Partners Inc.	3.750%	10/1/24	105	110	Chubb Corp.	6.500%	5/15/38	95	151
	BlackRock Inc.	3.375%	6/1/22	175	183	Chubb INA Holdings Inc.	2.875%	11/3/22	475	495
	BlackRock Inc.	3.500%	3/18/24	175	192	Chubb INA Holdings Inc.	2.700%	3/13/23	125	131
	BlackRock Inc.	3.200%	3/15/27	100	113	Chubb INA Holdings Inc.	3.350%	5/15/24	100	109
	BlackRock Inc.	3.250%	4/30/29	90	103	Chubb INA Holdings Inc.	3.150%	3/15/25	250	276
	BlackRock Inc.	2.400%	4/30/30	630	687	Chubb INA Holdings Inc.	6.700%	5/15/36	200	311
	BlackRock Inc.	1.900%	1/28/31	145	151	Chubb INA Holdings Inc.	4.150%	3/13/43	100	129
5	BNP Paribas SA	3.052%	1/13/31	50	54	Chubb INA Holdings Inc.	4.350%	11/3/45	350	473
5	BPCE SA	2.750%	12/2/21	250	255	Cincinnati Financial Corp.	6.920%	5/15/28	100	132
	BPCE SA	3.000%	5/22/22	250	259	Cincinnati Financial Corp.	6.125%	11/1/34	75	104
	BPCE SA	4.000%	4/15/24	325	360	Citigroup Inc.	2.350%	8/2/21	150	152
	BPCE SA	3.375%	12/2/26	250	282	Citigroup Inc.	2.900%	12/8/21	200	204
	Brighthouse Financial Inc.	3.700%	6/22/27	141	153	Citigroup Inc.	4.500%	1/14/22	475	495
	Brighthouse Financial Inc.	4.700%	6/22/47	223	233	Citigroup Inc.	2.750%	4/25/22	425	438
	Brookfield Asset Management Inc.	4.000%	1/15/25	157	174	Citigroup Inc.	2.700%	10/27/22	375	390
	Brookfield Finance Inc.	4.000%	4/1/24	175	192	Citigroup Inc.	3.375%	3/1/23	150	159
	Brookfield Finance Inc.	4.250%	6/2/26	50	58	Citigroup Inc.	3.500%	5/15/23	675	722
	Brookfield Finance Inc.	3.900%	1/25/28	125	143	Citigroup Inc.	2.876%	7/24/23	450	467
	Brookfield Finance Inc.	4.850%	3/29/29	150	183	Citigroup Inc.	3.875%	10/25/23	738	811
	Brookfield Finance Inc.	4.350%	4/15/30	205	245	Citigroup Inc.	4.000%	8/5/24	125	139
	Brookfield Finance Inc.	4.700%	9/20/47	185	234	Citigroup Inc.	0.776%	10/30/24	500	501
	Brookfield Finance Inc.	3.450%	4/15/50	125	132	Citigroup Inc.	3.875%	3/26/25	350	390
	Brown & Brown Inc.	4.200%	9/15/24	75	84	Citigroup Inc.	3.352%	4/24/25	1,500	1,630
	Brown & Brown Inc.	4.500%	3/15/29	75	89	Citigroup Inc.	3.300%	4/27/25	125	138
	Brown & Brown Inc.	2.375%	3/15/31	500	520	Citigroup Inc.	4.400%	6/10/25	1,796	2,051
	Canadian Imperial Bank of Commerce	2.550%	6/16/22	350	362	Citigroup Inc.	5.500%	9/13/25	75	90
	Canadian Imperial Bank of Commerce	3.500%	9/13/23	200	217	Citigroup Inc.	3.700%	1/12/26	275	312
	Canadian Imperial Bank of Commerce	0.500%	12/14/23	500	500	Citigroup Inc.	4.600%	3/9/26	275	322
	Canadian Imperial Bank of Commerce	3.100%	4/2/24	200	216	Citigroup Inc.	3.200%	10/21/26	1,025	1,143
	Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	127	Citigroup Inc.	4.300%	11/20/26	75	87
	Capital One Bank USA NA	3.375%	2/15/23	235	248	Citigroup Inc.	4.450%	9/29/27	1,150	1,349
	Capital One Financial Corp.	3.050%	3/9/22	175	181	Citigroup Inc.	3.887%	1/10/28	475	542
	Capital One Financial Corp.	3.200%	1/30/23	350	368	Citigroup Inc.	3.668%	7/24/28	900	1,022
	Capital One Financial Corp.	3.500%	6/15/23	27	29	Citigroup Inc.	4.125%	7/25/28	100	116
	Capital One Financial Corp.	3.900%	1/29/24	250	273	Citigroup Inc.	3.520%	10/27/28	580	654
	Capital One Financial Corp.	3.750%	4/24/24	450	491	Citigroup Inc.	3.980%	3/20/30	475	557
	Capital One Financial Corp.	3.300%	10/30/24	1,013	1,109	Citigroup Inc.	2.976%	11/5/30	300	328
	Capital One Financial Corp.	4.200%	10/29/25	175	198	Citigroup Inc.	2.666%	1/29/31	500	533
	Capital One Financial Corp.	3.750%	7/28/26	500	564	Citigroup Inc.	4.412%	3/31/31	750	909
	Capital One Financial Corp.	3.750%	3/9/27	100	113	Citigroup Inc.	2.572%	6/3/31	500	532
	Capital One Financial Corp.	3.650%	5/11/27	800	915	Citigroup Inc.	6.625%	6/15/32	100	142
	Capital One Financial Corp.	3.800%	1/31/28	300	347	Citigroup Inc.	6.125%	8/25/36	75	105
	Cboe Global Markets Inc.	3.650%	1/12/27	110	126	Citigroup Inc.	3.878%	1/24/39	225	268
	Charles Schwab Corp.	3.225%	9/1/22	300	314	Citigroup Inc.	8.125%	7/15/39	562	1,003
	Charles Schwab Corp.	2.650%	1/25/23	100	105	Citigroup Inc.	5.316%	3/26/41	1,000	1,405
	Charles Schwab Corp.	3.550%	2/1/24	400	435	Citigroup Inc.	5.875%	1/30/42	100	152
	Charles Schwab Corp.	3.850%	5/21/25	25	28	Citigroup Inc.	5.300%	5/6/44	375	526
	Charles Schwab Corp.	0.900%	3/11/26	300	304	Citigroup Inc.	4.650%	7/30/45	200	268
	Charles Schwab Corp.	3.200%	3/2/27	250	278	Citigroup Inc.	4.750%	5/18/46	375	498
	Charles Schwab Corp.	3.200%	1/25/28	100	113	Citigroup Inc.	4.650%	7/23/48	450	619
						Citizens Bank NA	3.250%	2/14/22	250	257
						Citizens Bank NA	2.650%	5/26/22	125	129
						Citizens Financial Group Inc.	4.300%	12/3/25	357	411
						Citizens Financial Group Inc.	2.850%	7/27/26	175	195
						Citizens Financial Group Inc.	2.500%	2/6/30	200	212
						Citizens Financial Group Inc.	2.638%	9/30/32	125	132
						CME Group Inc.	3.000%	9/15/22	125	131
						CME Group Inc.	3.000%	3/15/25	214	234
						CME Group Inc.	5.300%	9/15/43	200	297
						CNA Financial Corp.	3.950%	5/15/24	150	166
						CNA Financial Corp.	4.500%	3/1/26	125	146

Total Bond Market Index Portfolio

			Face Amount (\$000)	Market Value* (\$000)				Face Amount (\$000)	Market Value* (\$000)	
	Coupon	Maturity Date				Coupon	Maturity Date			
5	CNA Financial Corp.	3.450%	8/15/27	100	113	Fairfax Financial Holdings Ltd.	4.625%	4/29/30	100	112
	CNA Financial Corp.	3.900%	5/1/29	100	118	Fidelity National Financial Inc.	3.400%	6/15/30	100	110
	Comerica Bank	4.000%	7/27/25	50	56	Fidelity National Financial Inc.	2.450%	3/15/31	500	507
	Comerica Inc.	3.700%	7/31/23	200	216	Fifth Third Bancorp	3.500%	3/15/22	125	129
	Commonwealth Bank of Australia	2.750%	3/10/22	500	514	Fifth Third Bancorp	4.300%	1/16/24	275	303
	Cooperatieve Rabobank UA	2.750%	1/10/22	250	256	Fifth Third Bancorp	3.650%	1/25/24	150	163
	Cooperatieve Rabobank UA	3.875%	2/8/22	525	545	Fifth Third Bancorp	2.375%	1/28/25	349	371
	Cooperatieve Rabobank UA	3.950%	11/9/22	125	133	Fifth Third Bancorp	2.550%	5/5/27	100	109
	Cooperatieve Rabobank UA	4.625%	12/1/23	175	195	Fifth Third Bancorp	3.950%	3/14/28	75	88
	Cooperatieve Rabobank UA	3.375%	5/21/25	666	746	Fifth Third Bancorp	8.250%	3/1/38	200	337
	Cooperatieve Rabobank UA	4.375%	8/4/25	600	682	Fifth Third Bank NA	3.950%	7/28/25	200	229
	Cooperatieve Rabobank UA	3.750%	7/21/26	475	536	Fifth Third Bank NA	3.850%	3/15/26	200	226
	Cooperatieve Rabobank UA	5.250%	5/24/41	100	148	Fifth Third Bank NA	2.250%	2/1/27	250	266
	Cooperatieve Rabobank UA	5.750%	12/1/43	250	370	First American Financial Corp.	4.600%	11/15/24	100	111
	Cooperatieve Rabobank UA	5.250%	8/4/45	350	490	First Republic Bank	2.500%	6/6/22	100	103
	Credit Suisse AG	3.000%	10/29/21	600	613	First Republic Bank	1.912%	2/12/24	250	257
	Credit Suisse AG	3.625%	9/9/24	575	638	First Republic Bank	4.375%	8/1/46	75	95
	Credit Suisse Group AG	3.574%	1/9/23	250	258	FirstMerit Bank NA	4.270%	11/25/26	150	172
	Credit Suisse Group AG	3.800%	6/9/23	825	887	Franklin Resources Inc.	2.800%	9/15/22	225	234
	Credit Suisse Group AG	3.750%	3/26/25	250	277	FS KKR Capital Corp.	4.750%	5/15/22	25	26
Credit Suisse Group AG	4.875%	5/15/45	875	1,222	FS KKR Capital Corp.	4.625%	7/15/24	25	26	
Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	750	791	FS KKR Capital Corp.	4.125%	2/1/25	100	104	
Deutsche Bank AG	4.250%	10/14/21	600	615	FS KKR Capital Corp.	3.400%	1/15/26	500	496	
Deutsche Bank AG	3.300%	11/16/22	500	522	GATX Corp.	3.250%	3/30/25	125	136	
Deutsche Bank AG	3.950%	2/27/23	300	318	GATX Corp.	3.250%	9/15/26	50	56	
Deutsche Bank AG	3.700%	5/30/24	548	588	GATX Corp.	3.850%	3/30/27	175	197	
Deutsche Bank AG	4.100%	1/13/26	100	111	GATX Corp.	3.500%	3/15/28	100	112	
Discover Bank	3.200%	8/9/21	100	101	GATX Corp.	4.550%	11/7/28	150	180	
Discover Bank	3.350%	2/6/23	150	158	GATX Corp.	4.700%	4/1/29	75	92	
Discover Bank	4.200%	8/8/23	300	328	GATX Corp.	4.500%	3/30/45	50	58	
Discover Bank	2.450%	9/12/24	150	158	5 GE Capital Funding LLC	3.450%	5/15/25	445	491	
Discover Bank	3.450%	7/27/26	100	112	5 GE Capital Funding LLC	4.050%	5/15/27	400	453	
Discover Bank	4.650%	9/13/28	250	299	5 GE Capital Funding LLC	4.400%	5/15/30	710	835	
Discover Bank	2.700%	2/6/30	100	106	5 GE Capital Funding LLC	4.550%	5/15/32	200	240	
Discover Financial Services	3.850%	11/21/22	200	213	GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	358	398	
Discover Financial Services	3.950%	11/6/24	450	498	GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	2,168	2,579	
Discover Financial Services	3.750%	3/4/25	183	201	Globe Life Inc.	3.800%	9/15/22	50	53	
Discover Financial Services	4.500%	1/30/26	200	231	Globe Life Inc.	4.550%	9/15/28	80	96	
Discover Financial Services	4.100%	2/9/27	250	288	Goldman Sachs Capital I	6.345%	2/15/34	225	315	
E*TRADE Financial Corp.	3.800%	8/24/27	75	86	Goldman Sachs Group Inc.	5.750%	1/24/22	675	713	
E*TRADE Financial Corp.	4.500%	6/20/28	65	78	Goldman Sachs Group Inc.	3.000%	4/26/22	545	550	
Eaton Vance Corp.	3.625%	6/15/23	50	54	Goldman Sachs Group Inc.	2.876%	10/31/22	555	565	
Eaton Vance Corp.	3.500%	4/6/27	100	111	Goldman Sachs Group Inc.	3.625%	1/22/23	400	426	
Enstar Group Ltd.	4.500%	3/10/22	50	52	Goldman Sachs Group Inc.	3.200%	2/23/23	450	475	
Enstar Group Ltd.	4.950%	6/1/29	395	451	Goldman Sachs Group Inc.	2.908%	6/5/23	350	362	
Equitable Holdings Inc.	3.900%	4/20/23	100	107	Goldman Sachs Group Inc.	2.905%	7/24/23	500	519	
Equitable Holdings Inc.	7.000%	4/1/28	75	97	Goldman Sachs Group Inc.	3.625%	2/20/24	300	326	
Equitable Holdings Inc.	4.350%	4/20/28	680	800	Goldman Sachs Group Inc.	4.000%	3/3/24	475	522	
Equitable Holdings Inc.	5.000%	4/20/48	350	461	Goldman Sachs Group Inc.	3.850%	7/8/24	586	641	
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	131	Goldman Sachs Group Inc.	3.500%	1/23/25	1,332	1,468	
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	56	Goldman Sachs Group Inc.	3.500%	4/1/25	50	56	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Goldman Sachs Group Inc.	3.750%	5/22/25	825	926	HSBC Holdings plc	7.625%	5/17/32	100	145
Goldman Sachs Group Inc.	3.272%	9/29/25	550	601	HSBC Holdings plc	7.350%	11/27/32	100	134
Goldman Sachs Group Inc.	4.250%	10/21/25	200	228	HSBC Holdings plc	6.500%	5/2/36	600	867
Goldman Sachs Group Inc.	3.750%	2/25/26	200	226	HSBC Holdings plc	6.500%	9/15/37	50	72
Goldman Sachs Group Inc.	3.500%	11/16/26	1,250	1,402	HSBC Holdings plc	6.800%	6/1/38	200	301
Goldman Sachs Group Inc.	1.093%	12/9/26	500	505	HSBC Holdings plc	5.250%	3/14/44	750	1,042
Goldman Sachs Group Inc.	5.950%	1/15/27	400	500	HSBC USA Inc.	3.500%	6/23/24	150	164
Goldman Sachs Group Inc.	3.850%	1/26/27	350	399	Huntington Bancshares Inc.	2.300%	1/14/22	92	94
Goldman Sachs Group Inc.	3.691%	6/5/28	625	720	Huntington Bancshares Inc.	2.550%	2/4/30	250	267
Goldman Sachs Group Inc.	3.814%	4/23/29	450	519	Huntington National Bank	2.500%	8/7/22	200	206
Goldman Sachs Group Inc.	4.223%	5/1/29	475	561	Huntington National Bank	1.800%	2/3/23	275	282
Goldman Sachs Group Inc.	3.800%	3/15/30	1,250	1,467	Huntington National Bank	3.550%	10/6/23	250	270
Goldman Sachs Group Inc.	6.450%	5/1/36	50	73	Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	250	259
Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,478	Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	276
Goldman Sachs Group Inc.	4.017%	10/31/38	405	493	ING Groep NV	3.150%	3/29/22	200	207
Goldman Sachs Group Inc.	4.411%	4/23/39	500	636	ING Groep NV	4.100%	10/2/23	300	329
Goldman Sachs Group Inc.	6.250%	2/1/41	675	1,053	ING Groep NV	3.550%	4/9/24	200	218
Goldman Sachs Group Inc.	4.800%	7/8/44	360	498	ING Groep NV	3.950%	3/29/27	300	347
Goldman Sachs Group Inc.	5.150%	5/22/45	475	655	ING Groep NV	4.550%	10/2/28	200	243
Goldman Sachs Group Inc.	4.750%	10/21/45	150	208	ING Groep NV	4.050%	4/9/29	200	237
Hanover Insurance Group Inc.	4.500%	4/15/26	100	117	Intercontinental Exchange Inc.	2.350%	9/15/22	100	103
Hartford Financial Services Group Inc.	2.800%	8/19/29	350	381	Intercontinental Exchange Inc.	4.000%	10/15/23	150	165
Hartford Financial Services Group Inc.	5.950%	10/15/36	50	70	Intercontinental Exchange Inc.	3.750%	12/1/25	300	341
Hartford Financial Services Group Inc.	6.100%	10/1/41	100	150	Intercontinental Exchange Inc.	3.100%	9/15/27	150	167
Hartford Financial Services Group Inc.	4.300%	4/15/43	175	219	Intercontinental Exchange Inc.	3.750%	9/21/28	75	87
Hartford Financial Services Group Inc.	3.600%	8/19/49	125	147	Intercontinental Exchange Inc.	2.100%	6/15/30	750	780
HSBC Bank USA NA	7.000%	1/15/39	250	396	Intercontinental Exchange Inc.	2.650%	9/15/40	500	513
HSBC Holdings plc	3.262%	3/13/23	560	578	Intercontinental Exchange Inc.	4.250%	9/21/48	175	222
HSBC Holdings plc	3.600%	5/25/23	200	215	Intercontinental Exchange Inc.	3.000%	6/15/50	285	302
HSBC Holdings plc	3.033%	11/22/23	200	209	Intercontinental Exchange Inc.	3.000%	9/15/60	300	313
HSBC Holdings plc	4.250%	3/14/24	250	276	International Finance Corp.	5.875%	8/15/22	160	172
HSBC Holdings plc	3.950%	5/18/24	1,300	1,401	Invesco Finance plc	3.125%	11/30/22	175	184
HSBC Holdings plc	3.803%	3/11/25	1,075	1,174	Invesco Finance plc	4.000%	1/30/24	450	494
HSBC Holdings plc	4.250%	8/18/25	150	169	Invesco Finance plc	3.750%	1/15/26	170	191
HSBC Holdings plc	2.633%	11/7/25	200	213	Invesco Finance plc	5.375%	11/30/43	75	97
HSBC Holdings plc	4.300%	3/8/26	1,100	1,268	Janus Capital Group Inc.	4.875%	8/1/25	75	86
HSBC Holdings plc	1.645%	4/18/26	2,000	2,041	Jefferies Financial Group Inc.	5.500%	10/18/23	150	165
HSBC Holdings plc	3.900%	5/25/26	450	513	Jefferies Group LLC	5.125%	1/20/23	100	109
HSBC Holdings plc	2.099%	6/4/26	1,700	1,765	Jefferies Group LLC	6.450%	6/8/27	50	63
HSBC Holdings plc	4.292%	9/12/26	500	568	Jefferies Group LLC	6.250%	1/15/36	75	99
HSBC Holdings plc	4.375%	11/23/26	350	404	Jefferies Group LLC	6.500%	1/20/43	75	103
HSBC Holdings plc	1.589%	5/24/27	500	507	Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.850%	1/15/27	200	236
HSBC Holdings plc	4.041%	3/13/28	400	454	Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	300	350
HSBC Holdings plc	4.583%	6/19/29	400	473	JPMorgan Chase & Co.	3.250%	9/23/22	750	788
HSBC Holdings plc	4.950%	3/31/30	550	683	JPMorgan Chase & Co.	2.972%	1/15/23	370	380
HSBC Holdings plc	3.973%	5/22/30	570	657	JPMorgan Chase & Co.	3.200%	1/25/23	750	794
					JPMorgan Chase & Co.	3.207%	4/1/23	500	517
					JPMorgan Chase & Co.	2.776%	4/25/23	350	361
					JPMorgan Chase & Co.	3.375%	5/1/23	300	320
					JPMorgan Chase & Co.	2.700%	5/18/23	250	263
					JPMorgan Chase & Co.	3.875%	2/1/24	445	489

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
JPMorgan Chase & Co.	3.559%	4/23/24	485	519	Lloyds Banking Group plc	4.450%	5/8/25	200	229
JPMorgan Chase & Co.	3.625%	5/13/24	526	581	Lloyds Banking Group plc	4.582%	12/10/25	700	799
JPMorgan Chase & Co.	1.514%	6/1/24	1,640	1,680	Lloyds Banking Group plc	4.650%	3/24/26	575	660
JPMorgan Chase & Co.	3.797%	7/23/24	175	189	Lloyds Banking Group plc	3.750%	1/11/27	200	227
JPMorgan Chase & Co.	3.875%	9/10/24	575	642	Lloyds Banking Group plc	4.375%	3/22/28	250	296
JPMorgan Chase & Co.	0.653%	9/16/24	1,100	1,102	Lloyds Banking Group plc	4.550%	8/16/28	200	241
JPMorgan Chase & Co.	4.023%	12/5/24	300	330	Lloyds Banking Group plc	3.574%	11/7/28	200	224
JPMorgan Chase & Co.	3.125%	1/23/25	400	437	Lloyds Banking Group plc	5.300%	12/1/45	450	616
JPMorgan Chase & Co.	3.220%	3/1/25	600	646	Lloyds Banking Group plc	4.344%	1/9/48	275	336
JPMorgan Chase & Co.	3.900%	7/15/25	362	408	Loews Corp.	2.625%	5/15/23	75	78
JPMorgan Chase & Co.	2.301%	10/15/25	700	743	Loews Corp.	6.000%	2/1/35	50	72
JPMorgan Chase & Co.	3.300%	4/1/26	685	765	Loews Corp.	4.125%	5/15/43	350	415
JPMorgan Chase & Co.	2.083%	4/22/26	500	528	M&T Bank Corp.	3.550%	7/26/23	200	216
JPMorgan Chase & Co.	3.200%	6/15/26	300	336	Manufacturers & Traders Trust Co.	2.900%	2/6/25	160	174
JPMorgan Chase & Co.	2.950%	10/1/26	875	970	Manulife Financial Corp.	4.150%	3/4/26	175	203
JPMorgan Chase & Co.	4.125%	12/15/26	450	522	Manulife Financial Corp.	4.061%	2/24/32	190	206
JPMorgan Chase & Co.	3.960%	1/29/27	500	575	Manulife Financial Corp.	5.375%	3/4/46	200	289
JPMorgan Chase & Co.	3.625%	12/1/27	1,000	1,126	Markel Corp.	4.900%	7/1/22	125	133
JPMorgan Chase & Co.	3.782%	2/1/28	625	718	Markel Corp.	3.500%	11/1/27	50	56
JPMorgan Chase & Co.	3.540%	5/1/28	350	397	Markel Corp.	3.350%	9/17/29	75	84
JPMorgan Chase & Co.	3.509%	1/23/29	575	655	Markel Corp.	4.300%	11/1/47	50	63
JPMorgan Chase & Co.	4.005%	4/23/29	300	350	Markel Corp.	5.000%	5/20/49	150	206
JPMorgan Chase & Co.	4.203%	7/23/29	250	298	Markel Corp.	4.150%	9/17/50	200	251
JPMorgan Chase & Co.	4.452%	12/5/29	300	365	Marsh & McLennan Cos. Inc.	3.300%	3/14/23	75	79
JPMorgan Chase & Co.	3.702%	5/6/30	300	346	Marsh & McLennan Cos. Inc.	3.500%	6/3/24	100	109
JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,626	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	111
JPMorgan Chase & Co.	4.493%	3/24/31	1,050	1,291	Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	113
JPMorgan Chase & Co.	2.522%	4/22/31	2,000	2,137	Marsh & McLennan Cos. Inc.	4.375%	3/15/29	325	395
JPMorgan Chase & Co.	1.764%	11/19/31	500	504	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	710	751
JPMorgan Chase & Co.	6.400%	5/15/38	450	697	Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	133
JPMorgan Chase & Co.	3.882%	7/24/38	500	604	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	200	261
JPMorgan Chase & Co.	5.500%	10/15/40	650	953	Marsh & McLennan Cos. Inc.	4.900%	3/15/49	450	649
JPMorgan Chase & Co.	3.109%	4/22/41	500	558	Mercury General Corp.	4.400%	3/15/27	75	83
JPMorgan Chase & Co.	5.600%	7/15/41	275	414	MetLife Inc.	3.048%	12/15/22	225	236
JPMorgan Chase & Co.	5.400%	1/6/42	150	222	MetLife Inc.	3.600%	4/10/24	175	193
JPMorgan Chase & Co.	5.625%	8/16/43	300	450	MetLife Inc.	3.000%	3/1/25	250	274
JPMorgan Chase & Co.	4.950%	6/1/45	100	141	MetLife Inc.	3.600%	11/13/25	400	453
JPMorgan Chase & Co.	4.260%	2/22/48	375	487	MetLife Inc.	4.550%	3/23/30	500	626
JPMorgan Chase & Co.	4.032%	7/24/48	500	632	MetLife Inc.	6.500%	12/15/32	175	266
JPMorgan Chase & Co.	3.964%	11/15/48	1,000	1,256	MetLife Inc.	6.375%	6/15/34	100	152
JPMorgan Chase & Co.	3.897%	1/23/49	400	503	MetLife Inc.	5.875%	2/6/41	590	901
JPMorgan Chase & Co.	3.109%	4/22/51	500	553	MetLife Inc.	4.125%	8/13/42	175	222
Kemper Corp.	4.350%	2/15/25	40	44	MetLife Inc.	4.875%	11/13/43	205	290
KeyBank NA	2.300%	9/14/22	200	207	MetLife Inc.	4.721%	12/15/44	63	86
KeyBank NA	3.375%	3/7/23	250	266	MetLife Inc.	4.600%	5/13/46	150	207
KeyBank NA	0.423%	1/3/24	500	500	MetLife Inc.	6.400%	12/15/66	210	268
KeyBank NA	3.300%	6/1/25	403	448	Mitsubishi UFJ Financial Group Inc.	2.998%	2/22/22	1,275	1,313
KeyCorp	5.100%	3/24/21	25	25	Mitsubishi UFJ Financial Group Inc.	3.218%	3/7/22	200	207
KeyCorp	4.150%	10/29/25	150	174	Mitsubishi UFJ Financial Group Inc.	2.623%	7/18/22	675	698
KeyCorp	4.100%	4/30/28	600	711	Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	300	310
KeyCorp	2.550%	10/1/29	150	162	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	300	319
Lazard Group LLC	3.750%	2/13/25	50	55	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	740	802
Lazard Group LLC	3.625%	3/1/27	100	109	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	100	105
Lazard Group LLC	4.500%	9/19/28	100	119					
Legg Mason Inc.	4.750%	3/15/26	100	119					
Legg Mason Inc.	5.625%	1/15/44	120	173					
Lincoln National Corp.	4.200%	3/15/22	50	52					
Lincoln National Corp.	4.000%	9/1/23	50	55					
Lincoln National Corp.	3.350%	3/9/25	13	14					
Lincoln National Corp.	3.625%	12/12/26	75	86					
Lincoln National Corp.	3.800%	3/1/28	100	115					
Lincoln National Corp.	3.050%	1/15/30	350	390					
Lincoln National Corp.	6.300%	10/9/37	75	103					
Lincoln National Corp.	7.000%	6/15/40	160	243					
Lloyds Banking Group plc	3.000%	1/11/22	300	308					
Lloyds Banking Group plc	2.858%	3/17/23	250	257					
Lloyds Banking Group plc	4.050%	8/16/23	900	978					
Lloyds Banking Group plc	2.907%	11/7/23	400	416					
Lloyds Banking Group plc	3.900%	3/12/24	200	220					

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.	3.407%	3/7/24	200	217	Morgan Stanley	4.431%	1/23/30	550	669
Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	200	214	Morgan Stanley	2.699%	1/22/31	1,750	1,903
Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	279	Morgan Stanley	3.622%	4/1/31	600	694
Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	2,000	2,041	Morgan Stanley	1.794%	2/13/32	500	502
Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	603	Morgan Stanley	7.250%	4/1/32	150	231
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	273	Morgan Stanley	3.971%	7/22/38	375	460
Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	568	Morgan Stanley	4.457%	4/22/39	250	322
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	283	Morgan Stanley	6.375%	7/24/42	600	976
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	234	Morgan Stanley	4.300%	1/27/45	650	865
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	238	Morgan Stanley	4.375%	1/22/47	175	237
Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	200	235	Morgan Stanley	5.597%	3/24/51	500	799
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	175	196	MUFG Americas Holdings Corp.	3.500%	6/18/22	475	497
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	50	54	MUFG Americas Holdings Corp.	3.000%	2/10/25	80	87
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	500	519	MUFG Union Bank NA	3.150%	4/1/22	1,200	1,239
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	64	Nasdaq Inc.	4.250%	6/1/24	125	138
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	200	242	Nasdaq Inc.	3.850%	6/30/26	100	115
Mizuho Financial Group Inc.	3.549%	3/5/23	200	213	Nasdaq Inc.	1.650%	1/15/31	500	495
Mizuho Financial Group Inc.	2.721%	7/16/23	300	309	Nasdaq Inc.	2.500%	12/21/40	200	197
Mizuho Financial Group Inc.	3.922%	9/11/24	200	217	Nasdaq Inc.	3.250%	4/28/50	35	38
Mizuho Financial Group Inc.	2.839%	7/16/25	375	399	National Australia Bank Ltd.	3.000%	1/20/23	250	263
Mizuho Financial Group Inc.	2.555%	9/13/25	100	106	National Australia Bank Ltd.	3.625%	6/20/23	250	270
Mizuho Financial Group Inc.	3.663%	2/28/27	250	283	National Australia Bank Ltd.	3.375%	1/14/26	100	113
Mizuho Financial Group Inc.	4.018%	3/5/28	325	380	National Australia Bank Ltd.	2.500%	7/12/26	200	218
Mizuho Financial Group Inc.	4.254%	9/11/29	400	474	National Bank of Canada	2.100%	2/1/23	200	206
Mizuho Financial Group Inc.	3.153%	7/16/30	500	552	Natwest Group plc	3.498%	5/15/23	500	519
Mizuho Financial Group Inc.	2.869%	9/13/30	100	108	Natwest Group plc	3.875%	9/12/23	600	651
Morgan Stanley	2.750%	5/19/22	600	619	Natwest Group plc	6.000%	12/19/23	100	114
Morgan Stanley	4.875%	11/1/22	425	458	Natwest Group plc	5.125%	5/28/24	500	557
Morgan Stanley	3.125%	1/23/23	250	264	Natwest Group plc	4.519%	6/25/24	300	327
Morgan Stanley	3.750%	2/25/23	675	723	Natwest Group plc	4.892%	5/18/29	1,000	1,199
Morgan Stanley	0.560%	11/10/23	500	501	Natwest Group plc	5.076%	1/27/30	200	245
Morgan Stanley	3.737%	4/24/24	750	804	Natwest Group plc	4.445%	5/8/30	700	830
Morgan Stanley	3.875%	4/29/24	545	602	Nippon Life Insurance Co.	3.375%	5/8/32	50	55
Morgan Stanley	3.700%	10/23/24	650	724	Nomura Holdings Inc.	2.648%	1/16/25	170	181
Morgan Stanley	4.000%	7/23/25	330	376	Nomura Holdings Inc.	1.851%	7/16/25	300	313
Morgan Stanley	5.000%	11/24/25	650	776	Nomura Holdings Inc.	3.103%	1/16/30	400	436
Morgan Stanley	3.875%	1/27/26	225	258	Nomura Holdings Inc.	2.679%	7/16/30	250	264
Morgan Stanley	2.188%	4/28/26	1,000	1,055	Northern Trust Corp.	3.375%	8/23/21	100	102
Morgan Stanley	3.125%	7/27/26	700	780	Northern Trust Corp.	3.950%	10/30/25	150	173
Morgan Stanley	6.250%	8/9/26	425	541	Northern Trust Corp.	3.650%	8/3/28	100	117
Morgan Stanley	4.350%	9/8/26	400	470	Oaktree Specialty Lending Corp.	3.500%	2/25/25	40	41
Morgan Stanley	0.985%	12/10/26	500	503	Old Republic International Corp.	4.875%	10/1/24	121	138
Morgan Stanley	3.625%	1/20/27	250	286	Old Republic International Corp.	3.875%	8/26/26	100	115
Morgan Stanley	3.950%	4/23/27	325	373	ORIX Corp.	2.900%	7/18/22	50	52
Morgan Stanley	3.591%	7/22/28	935	1,067	ORIX Corp.	3.250%	12/4/24	75	82
Morgan Stanley	3.772%	1/24/29	575	664	ORIX Corp.	3.700%	7/18/27	200	228
					Owl Rock Capital Corp.	5.250%	4/15/24	25	27
					Owl Rock Capital Corp.	4.000%	3/30/25	47	49
					Owl Rock Capital Corp.	3.750%	7/22/25	180	186
					PartnerRe Finance B LLC	3.700%	7/2/29	95	109
					People's United Bank NA	4.000%	7/15/24	100	108
					People's United Financial Inc.	3.650%	12/6/22	100	105
					PNC Bank NA	2.550%	12/9/21	100	102
					PNC Bank NA	2.625%	2/17/22	175	179
					PNC Bank NA	2.450%	7/28/22	100	103
					PNC Bank NA	2.700%	11/1/22	450	469
					PNC Bank NA	2.028%	12/9/22	145	147
					PNC Bank NA	3.300%	10/30/24	706	777
					PNC Bank NA	2.950%	2/23/25	293	321
					PNC Bank NA	3.250%	6/1/25	169	187

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PNC Bank NA	3.100%	10/25/27	250	280	Reinsurance Group of America Inc.	3.900%	5/15/29	50	57
PNC Bank NA	3.250%	1/22/28	150	171	RenaissanceRe Finance Inc.	3.700%	4/1/25	10	11
PNC Bank NA	4.050%	7/26/28	250	296	RenaissanceRe Finance Inc.	3.450%	7/1/27	75	82
PNC Bank NA	2.700%	10/22/29	150	163	RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	85
PNC Financial Services Group Inc.	3.300%	3/8/22	340	351	Royal Bank of Canada	2.300%	3/22/21	175	176
PNC Financial Services Group Inc.	3.500%	1/23/24	100	109	Royal Bank of Canada	2.750%	2/1/22	300	308
PNC Financial Services Group Inc.	3.900%	4/29/24	125	138	Royal Bank of Canada	2.800%	4/29/22	300	309
PNC Financial Services Group Inc.	3.150%	5/19/27	450	507	Royal Bank of Canada	1.950%	1/17/23	150	155
PNC Financial Services Group Inc.	3.450%	4/23/29	500	577	Royal Bank of Canada	1.600%	4/17/23	800	822
PNC Financial Services Group Inc.	2.550%	1/22/30	425	464	Royal Bank of Canada	3.700%	10/5/23	100	109
Primerica Inc.	4.750%	7/15/22	125	133	Royal Bank of Canada	2.550%	7/16/24	200	214
Principal Financial Group Inc.	3.300%	9/15/22	50	52	Royal Bank of Canada	2.250%	11/1/24	650	691
Principal Financial Group Inc.	3.125%	5/15/23	100	106	Royal Bank of Canada	4.650%	1/27/26	250	295
Principal Financial Group Inc.	3.400%	5/15/25	128	142	Santander Holdings USA Inc.	3.400%	1/18/23	115	121
Principal Financial Group Inc.	3.100%	11/15/26	100	111	Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,272
Principal Financial Group Inc.	4.625%	9/15/42	50	64	Santander Holdings USA Inc.	3.244%	10/5/26	900	979
Principal Financial Group Inc.	4.350%	5/15/43	50	63	Santander Holdings USA Inc.	4.400%	7/13/27	250	285
Principal Financial Group Inc.	4.300%	11/15/46	295	374	Santander UK Group Holdings plc	2.875%	8/5/21	225	228
Private Export Funding Corp.	1.750%	11/15/24	75	79	Santander UK Group Holdings plc	3.571%	1/10/23	200	206
Progressive Corp.	3.750%	8/23/21	75	77	Santander UK Group Holdings plc	1.532%	8/21/26	600	603
Progressive Corp.	2.450%	1/15/27	150	163	Santander UK Group Holdings plc	3.823%	11/3/28	200	225
Progressive Corp.	6.625%	3/1/29	125	170	Santander UK plc	2.100%	1/13/23	325	335
Progressive Corp.	4.350%	4/25/44	50	66	Santander UK plc	4.000%	3/13/24	200	221
Progressive Corp.	4.125%	4/15/47	290	382	Santander UK plc	2.875%	6/18/24	200	214
Progressive Corp.	4.200%	3/15/48	115	154	Selective Insurance Group Inc.	5.375%	3/1/49	50	63
Progressive Corp.	3.950%	3/26/50	180	235	Sixth Street Specialty Lending Inc.	3.875%	11/1/24	50	52
Prospect Capital Corp.	5.875%	3/15/23	8	8	Skandinaviska Enskilda Banken AB	2.625%	3/15/21	300	301
Prudential Financial Inc.	3.500%	5/15/24	125	138	Skandinaviska Enskilda Banken AB	2.800%	3/11/22	250	257
Prudential Financial Inc.	3.878%	3/27/28	250	296	Sompo International Holdings Ltd.	4.700%	10/15/22	100	107
Prudential Financial Inc.	5.750%	7/15/33	100	135	State Street Corp.	2.653%	5/15/23	300	308
Prudential Financial Inc.	5.700%	12/14/36	125	180	State Street Corp.	3.100%	5/15/23	400	425
Prudential Financial Inc.	6.625%	12/1/37	65	97	State Street Corp.	3.700%	11/20/23	83	91
Prudential Financial Inc.	3.000%	3/10/40	50	54	State Street Corp.	3.776%	12/3/24	200	219
Prudential Financial Inc.	6.625%	6/21/40	65	100	State Street Corp.	3.300%	12/16/24	227	252
Prudential Financial Inc.	5.875%	9/15/42	125	133	State Street Corp.	3.550%	8/18/25	464	524
Prudential Financial Inc.	5.625%	6/15/43	375	402	State Street Corp.	2.354%	11/1/25	125	133
Prudential Financial Inc.	5.100%	8/15/43	50	62	State Street Corp.	2.650%	5/19/26	125	137
Prudential Financial Inc.	5.200%	3/15/44	85	92	State Street Corp.	4.141%	12/3/29	200	241
Prudential Financial Inc.	4.600%	5/15/44	525	684	State Street Corp.	2.400%	1/24/30	150	163
Prudential Financial Inc.	5.375%	5/15/45	250	272	State Street Corp.	3.031%	11/1/34	125	136
Prudential Financial Inc.	3.905%	12/7/47	182	219	Stifel Financial Corp.	4.250%	7/18/24	150	168
Prudential Financial Inc.	5.700%	9/15/48	250	289	Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	250	260
Prudential Financial Inc.	3.935%	12/7/49	263	319	Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	100	109
Prudential Financial Inc.	4.350%	2/25/50	210	273	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	250	273
Prudential Financial Inc.	3.700%	10/1/50	200	210	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	250	272
Prudential plc	3.125%	4/14/30	200	227	Sumitomo Mitsui Financial Group Inc.	2.442%	10/19/21	475	482
Raymond James Financial Inc.	3.625%	9/15/26	75	86	Sumitomo Mitsui Financial Group Inc.	2.846%	1/11/22	250	256
Raymond James Financial Inc.	4.650%	4/1/30	55	67	Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	200	207
Raymond James Financial Inc.	4.950%	7/15/46	210	287					
Regions Bank	6.450%	6/26/37	250	352					
Regions Financial Corp.	3.800%	8/14/23	200	217					
Regions Financial Corp.	2.250%	5/18/25	100	106					
Reinsurance Group of America Inc.	4.700%	9/15/23	75	83					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	200	208	Truist Bank	1.250%	3/9/23	1,000	1,019
Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	250	264	Truist Bank	3.200%	4/1/24	500	543
Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	200	216	Truist Bank	3.689%	8/2/24	250	270
Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	200	219	Truist Bank	2.150%	12/6/24	250	265
Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	375	400	Truist Bank	3.625%	9/16/25	500	561
Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	320	339	Truist Bank	3.300%	5/15/26	200	223
Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	171	Truist Financial Corp.	2.900%	3/3/21	75	75
Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	136	Truist Financial Corp.	2.700%	1/27/22	125	128
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	194	Truist Financial Corp.	2.750%	4/1/22	175	180
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	200	224	Truist Financial Corp.	3.050%	6/20/22	500	519
Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	786	Truist Financial Corp.	3.750%	12/6/23	250	274
Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	341	Truist Financial Corp.	2.500%	8/1/24	75	80
Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	100	117	Truist Financial Corp.	2.850%	10/26/24	192	207
Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	475	527	Truist Financial Corp.	3.700%	6/5/25	175	197
Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	150	164	Truist Financial Corp.	1.200%	8/5/25	200	205
Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	370	403	Truist Financial Corp.	1.125%	8/3/27	500	503
SVB Financial Group	3.500%	1/29/25	100	109	Truist Financial Corp.	3.875%	3/19/29	200	233
SVB Financial Group	3.125%	6/5/30	50	56	Truist Financial Corp.	1.950%	6/5/30	100	104
Svenska Handelsbanken AB	2.450%	3/30/21	300	302	U.S. Bancorp	2.625%	1/24/22	200	205
Swiss Re America Holding Corp.	7.000%	2/15/26	75	95	U.S. Bancorp	3.000%	3/15/22	125	129
Synchrony Bank	3.000%	6/15/22	100	103	U.S. Bancorp	2.950%	7/15/22	400	415
Synchrony Financial	2.850%	7/25/22	75	77	U.S. Bancorp	3.700%	1/30/24	150	164
Synchrony Financial	4.250%	8/15/24	250	274	U.S. Bancorp	3.375%	2/5/24	500	543
Synchrony Financial	4.500%	7/23/25	426	478	U.S. Bancorp	2.400%	7/30/24	200	213
Synchrony Financial	3.700%	8/4/26	125	138	U.S. Bancorp	3.600%	9/11/24	50	55
Synchrony Financial	3.950%	12/1/27	300	335	U.S. Bancorp	3.950%	11/17/25	25	29
Synovus Financial Corp.	3.125%	11/1/22	50	52	U.S. Bancorp	3.100%	4/27/26	300	334
TD Ameritrade Holding Corp.	2.950%	4/1/22	125	128	U.S. Bancorp	2.375%	7/22/26	25	27
TD Ameritrade Holding Corp.	3.625%	4/1/25	384	426	U.S. Bancorp	3.150%	4/27/27	275	308
TD Ameritrade Holding Corp.	3.300%	4/1/27	125	140	U.S. Bancorp	3.900%	4/26/28	75	89
TD Ameritrade Holding Corp.	2.750%	10/1/29	50	55	U.S. Bancorp	3.000%	7/30/29	240	267
Toronto-Dominion Bank	2.250%	3/15/21	250	251	U.S. Bank NA	1.800%	1/21/22	175	178
Toronto-Dominion Bank	2.125%	4/7/21	175	176	U.S. Bank NA	2.650%	5/23/22	250	258
Toronto-Dominion Bank	1.900%	12/1/22	225	232	U.S. Bank NA	1.950%	1/9/23	300	310
Toronto-Dominion Bank	0.750%	6/12/23	1,500	1,511	U.S. Bank NA	2.850%	1/23/23	250	262
Toronto-Dominion Bank	3.250%	3/11/24	400	434	U.S. Bank NA	3.400%	7/24/23	250	269
Toronto-Dominion Bank	2.650%	6/12/24	500	536	U.S. Bank NA	2.050%	1/21/25	175	185
Toronto-Dominion Bank	1.150%	6/12/25	200	204	U.S. Bank NA	2.800%	1/27/25	625	678
Travelers Cos. Inc.	6.250%	6/15/37	150	229	UBS Group AG	3.126%	8/13/30	50	56
Travelers Cos. Inc.	4.600%	8/1/43	100	136	Unum Group	4.000%	3/15/24	125	136
Travelers Cos. Inc.	4.300%	8/25/45	150	199	Unum Group	4.000%	6/15/29	80	90
Travelers Cos. Inc.	4.000%	5/30/47	125	162	Unum Group	5.750%	8/15/42	75	91
Travelers Cos. Inc.	4.100%	3/4/49	200	266	Unum Group	4.500%	12/15/49	100	106
Travelers Cos. Inc.	2.550%	4/27/50	500	522	Voya Financial Inc.	3.125%	7/15/24	100	108
Trinity Acquisition plc	4.400%	3/15/26	100	116	Voya Financial Inc.	3.650%	6/15/26	250	285
Truist Bank	2.625%	1/15/22	250	256	Voya Financial Inc.	5.700%	7/15/43	75	102
Truist Bank	2.800%	5/17/22	400	413	Voya Financial Inc.	4.800%	6/15/46	40	51
Truist Bank	3.502%	8/2/22	250	254	Voya Financial Inc.	4.700%	1/23/48	100	104
Truist Bank	3.000%	2/2/23	75	79	Wachovia Corp.	6.605%	10/1/25	265	325
					Wells Fargo & Co.	3.500%	3/8/22	450	467
					Wells Fargo & Co.	2.625%	7/22/22	735	761
					Wells Fargo & Co.	3.069%	1/24/23	1,050	1,078
					Wells Fargo & Co.	3.450%	2/13/23	350	371
					Wells Fargo & Co.	3.750%	1/24/24	200	218
					Wells Fargo & Co.	1.654%	6/2/24	1,500	1,535
					Wells Fargo & Co.	3.000%	2/19/25	425	461
					Wells Fargo & Co.	2.406%	10/30/25	600	633
					Wells Fargo & Co.	2.164%	2/11/26	500	524
					Wells Fargo & Co.	3.000%	4/22/26	1,275	1,403
					Wells Fargo & Co.	4.100%	6/3/26	725	829
					Wells Fargo & Co.	3.000%	10/23/26	675	748
					Wells Fargo & Co.	4.300%	7/22/27	475	555
					Wells Fargo & Co.	3.584%	5/22/28	500	566
					Wells Fargo & Co.	4.150%	1/24/29	200	237
					Wells Fargo & Co.	2.879%	10/30/30	1,800	1,953
					Wells Fargo & Co.	4.478%	4/4/31	1,250	1,527
					Wells Fargo & Co.	5.375%	2/7/35	200	272
					Wells Fargo & Co.	3.068%	4/30/41	600	650
					Wells Fargo & Co.	5.375%	11/2/43	1,000	1,387

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Wells Fargo & Co.	5.606%	1/15/44	600	847	AbbVie Inc.	4.400%	11/6/42	501	628
Wells Fargo & Co.	4.650%	11/4/44	325	416	AbbVie Inc.	4.850%	6/15/44	230	299
Wells Fargo & Co.	3.900%	5/1/45	250	312	AbbVie Inc.	4.750%	3/15/45	200	259
Wells Fargo & Co.	4.900%	11/17/45	250	333	AbbVie Inc.	4.700%	5/14/45	602	784
Wells Fargo & Co.	4.400%	6/14/46	300	374	AbbVie Inc.	4.450%	5/14/46	455	578
Wells Fargo & Co.	4.750%	12/7/46	350	458	AbbVie Inc.	4.875%	11/14/48	550	744
Wells Fargo & Co.	5.013%	4/4/51	1,750	2,484	AbbVie Inc.	4.250%	11/21/49	1,025	1,277
Wells Fargo Bank NA	3.550%	8/14/23	750	810	Adventist Health System	2.952%	3/1/29	100	108
Wells Fargo Bank NA	5.950%	8/26/36	200	280	Adventist Health System	3.630%	3/1/49	100	111
Wells Fargo Bank NA	5.850%	2/1/37	300	422	Advocate Health & Hospitals Corp.	3.829%	8/15/28	50	57
Wells Fargo Bank NA	6.600%	1/15/38	225	341	Advocate Health & Hospitals Corp.	2.211%	6/15/30	25	26
Westpac Banking Corp.	2.500%	6/28/22	1,000	1,033	Advocate Health & Hospitals Corp.	4.272%	8/15/48	100	130
Westpac Banking Corp.	2.750%	1/11/23	200	210	Advocate Health & Hospitals Corp.	3.387%	10/15/49	75	85
Westpac Banking Corp.	2.000%	1/13/23	150	155	Advocate Health & Hospitals Corp.	3.008%	6/15/50	75	81
Westpac Banking Corp.	3.650%	5/15/23	75	81	Aetna Inc.	2.750%	11/15/22	200	207
Westpac Banking Corp.	3.300%	2/26/24	250	272	Aetna Inc.	2.800%	6/15/23	125	132
Westpac Banking Corp.	2.350%	2/19/25	200	214	Aetna Inc.	3.500%	11/15/24	125	137
Westpac Banking Corp.	2.850%	5/13/26	200	222	Aetna Inc.	6.625%	6/15/36	130	192
Westpac Banking Corp.	2.700%	8/19/26	175	193	Aetna Inc.	6.750%	12/15/37	100	152
Westpac Banking Corp.	3.350%	3/8/27	250	284	Aetna Inc.	4.500%	5/15/42	75	92
Westpac Banking Corp.	2.650%	1/16/30	150	168	Aetna Inc.	4.125%	11/15/42	75	89
Westpac Banking Corp.	2.894%	2/4/30	425	446	Aetna Inc.	3.875%	8/15/47	300	353
Westpac Banking Corp.	4.322%	11/23/31	500	570	Agilent Technologies Inc.	3.200%	10/1/22	57	59
Westpac Banking Corp.	4.110%	7/24/34	25	28	Agilent Technologies Inc.	3.875%	7/15/23	100	108
Westpac Banking Corp.	2.668%	11/15/35	315	324	Agilent Technologies Inc.	3.050%	9/22/26	75	83
Westpac Banking Corp.	4.421%	7/24/39	600	762	Agilent Technologies Inc.	2.750%	9/15/29	100	109
Westpac Banking Corp.	2.963%	11/16/40	200	213	Agilent Technologies Inc.	2.100%	6/4/30	100	104
Willis North America Inc.	3.600%	5/15/24	125	137	AHS Hospital Corp.	5.024%	7/1/45	75	104
Willis North America Inc.	4.500%	9/15/28	100	120	Allina Health System	3.887%	4/15/49	75	85
Willis North America Inc.	2.950%	9/15/29	940	1,027	AmerisourceBergen Corp.	3.400%	5/15/24	75	81
Willis North America Inc.	5.050%	9/15/48	50	70	AmerisourceBergen Corp.	3.250%	3/1/25	50	55
Willis North America Inc.	3.875%	9/15/49	90	110	AmerisourceBergen Corp.	3.450%	12/15/27	275	314
XLIT Ltd.	4.450%	3/31/25	189	216	AmerisourceBergen Corp.	2.800%	5/15/30	100	109
XLIT Ltd.	5.500%	3/31/45	100	140	AmerisourceBergen Corp.	4.250%	3/1/45	25	30
Zions Bancorp NA	3.250%	10/29/29	250	263	AmerisourceBergen Corp.	4.300%	12/15/47	175	214
				380,183	Amgen Inc.	2.700%	5/1/22	75	77
Health Care (3.4%)					Amgen Inc.	2.650%	5/11/22	275	283
Abbott Laboratories	2.550%	3/15/22	175	180	Amgen Inc.	3.625%	5/15/22	225	233
Abbott Laboratories	3.400%	11/30/23	316	342	Amgen Inc.	2.250%	8/19/23	150	157
Abbott Laboratories	2.950%	3/15/25	175	192	Amgen Inc.	3.625%	5/22/24	500	549
Abbott Laboratories	3.875%	9/15/25	75	86	Amgen Inc.	1.900%	2/21/25	100	105
Abbott Laboratories	3.750%	11/30/26	367	429	Amgen Inc.	3.125%	5/1/25	175	192
Abbott Laboratories	1.150%	1/30/28	100	101	Amgen Inc.	2.600%	8/19/26	455	496
Abbott Laboratories	1.400%	6/30/30	150	152	Amgen Inc.	2.200%	2/21/27	150	160
Abbott Laboratories	4.750%	11/30/36	375	516	Amgen Inc.	2.450%	2/21/30	300	321
Abbott Laboratories	5.300%	5/27/40	250	368	Amgen Inc.	3.150%	2/21/40	625	680
Abbott Laboratories	4.750%	4/15/43	175	245	Amgen Inc.	4.950%	10/1/41	240	318
Abbott Laboratories	4.900%	11/30/46	775	1,142	Amgen Inc.	5.150%	11/15/41	126	173
AbbVie Inc.	3.450%	3/15/22	507	523	Amgen Inc.	4.400%	5/1/45	450	568
AbbVie Inc.	3.250%	10/1/22	300	312	Amgen Inc.	4.563%	6/15/48	356	467
AbbVie Inc.	2.900%	11/6/22	800	836	Amgen Inc.	3.375%	2/21/50	725	804
AbbVie Inc.	3.200%	11/6/22	275	288	Amgen Inc.	4.663%	6/15/51	659	889
AbbVie Inc.	2.300%	11/21/22	625	647	Amgen Inc.	2.770%	9/1/53	172	174
AbbVie Inc.	2.800%	3/15/23	100	104	Amgen Inc.	3.125%	5/15/22	150	156
AbbVie Inc.	2.850%	5/14/23	200	210	Anthem Inc.	2.950%	12/1/22	150	157
AbbVie Inc.	3.750%	11/14/23	250	272	Anthem Inc.	3.300%	1/15/23	625	662
AbbVie Inc.	3.850%	6/15/24	200	220	Anthem Inc.	3.500%	8/15/24	475	521
AbbVie Inc.	2.600%	11/21/24	750	802	Anthem Inc.	3.350%	12/1/24	160	176
AbbVie Inc.	3.800%	3/15/25	590	658	Anthem Inc.	2.375%	1/15/25	100	107
AbbVie Inc.	3.600%	5/14/25	911	1,016	Anthem Inc.	3.650%	12/1/27	300	346
AbbVie Inc.	3.200%	5/14/26	350	388	Anthem Inc.	4.101%	3/1/28	400	473
AbbVie Inc.	2.950%	11/21/26	740	818	Anthem Inc.	2.875%	9/15/29	125	138
AbbVie Inc.	4.250%	11/14/28	350	419	Anthem Inc.	2.250%	5/15/30	105	111
AbbVie Inc.	3.200%	11/21/29	1,130	1,269	Anthem Inc.	5.950%	12/15/34	1	1
AbbVie Inc.	4.550%	3/15/35	350	442	Anthem Inc.	5.850%	1/15/36	75	104
AbbVie Inc.	4.500%	5/14/35	495	622					
AbbVie Inc.	4.300%	5/14/36	190	234					
AbbVie Inc.	4.050%	11/21/39	825	986					
AbbVie Inc.	4.625%	10/1/42	190	242					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
2	Anthem Inc.	6.375%	6/15/37	50	72	Bristol-Myers Squibb Co.	3.625%	5/15/24	175	192
	Anthem Inc.	4.625%	5/15/42	175	228	Bristol-Myers Squibb Co.	2.900%	7/26/24	675	730
	Anthem Inc.	4.650%	1/15/43	775	1,013	Bristol-Myers Squibb Co.	3.875%	8/15/25	799	911
	Anthem Inc.	5.100%	1/15/44	100	138	Bristol-Myers Squibb Co.	0.750%	11/13/25	500	501
	Anthem Inc.	4.375%	12/1/47	300	386	Bristol-Myers Squibb Co.	3.200%	6/15/26	460	518
	Anthem Inc.	4.550%	3/1/48	155	205	Bristol-Myers Squibb Co.	1.125%	11/13/27	500	501
	Anthem Inc.	4.850%	8/15/54	30	38	Bristol-Myers Squibb Co.	3.450%	11/15/27	210	241
	Ascension Health	2.532%	11/15/29	100	109	Bristol-Myers Squibb Co.	3.900%	2/20/28	275	324
	Ascension Health	3.106%	11/15/39	100	111	Bristol-Myers Squibb Co.	3.400%	7/26/29	500	577
	Ascension Health	3.945%	11/15/46	175	225	Bristol-Myers Squibb Co.	1.450%	11/13/30	500	497
	Ascension Health	4.847%	11/15/53	75	112	Bristol-Myers Squibb Co.	4.125%	6/15/39	380	481
	AstraZeneca plc	2.375%	6/12/22	225	231	Bristol-Myers Squibb Co.	5.700%	10/15/40	50	72
	AstraZeneca plc	3.500%	8/17/23	225	242	Bristol-Myers Squibb Co.	2.350%	11/13/40	500	510
	AstraZeneca plc	3.375%	11/16/25	400	450	Bristol-Myers Squibb Co.	3.250%	8/1/42	100	115
	AstraZeneca plc	0.700%	4/8/26	500	497	Bristol-Myers Squibb Co.	5.250%	8/15/43	150	212
	AstraZeneca plc	3.125%	6/12/27	175	195	Bristol-Myers Squibb Co.	4.500%	3/1/44	75	104
	AstraZeneca plc	4.000%	1/17/29	200	238	Bristol-Myers Squibb Co.	4.625%	5/15/44	175	235
	AstraZeneca plc	1.375%	8/6/30	500	494	Bristol-Myers Squibb Co.	5.000%	8/15/45	475	685
	AstraZeneca plc	6.450%	9/15/37	450	689	Bristol-Myers Squibb Co.	4.350%	11/15/47	250	337
	AstraZeneca plc	4.000%	9/18/42	290	358	Bristol-Myers Squibb Co.	4.550%	2/20/48	300	413
	AstraZeneca plc	4.375%	11/16/45	200	263	Bristol-Myers Squibb Co.	4.250%	10/26/49	500	670
AstraZeneca plc	4.375%	8/17/48	135	181	Bristol-Myers Squibb Co.	2.550%	11/13/50	500	513	
AstraZeneca plc	2.125%	8/6/50	250	234	Cardinal Health Inc.	2.616%	6/15/22	115	118	
Banner Health	2.338%	1/1/30	125	130	Cardinal Health Inc.	3.200%	3/15/23	150	159	
Banner Health	3.181%	1/1/50	75	80	Cardinal Health Inc.	3.079%	6/15/24	290	312	
Baptist Healthcare System Obligated Group					Cardinal Health Inc.	3.750%	9/15/25	100	113	
Baxalta Inc.	3.540%	8/15/50	250	278	Cardinal Health Inc.	4.600%	3/15/43	75	89	
Baxalta Inc.	3.600%	6/23/22	15	16	Cardinal Health Inc.	4.500%	11/15/44	50	58	
Baxalta Inc.	4.000%	6/23/25	97	109	Cardinal Health Inc.	4.900%	9/15/45	100	123	
Baxalta Inc.	5.250%	6/23/45	73	101	Cardinal Health Inc.	4.368%	6/15/47	125	147	
Baxter International Inc.	3.950%	4/1/30	95	113	Children's Health System of Texas	2.511%	8/15/50	100	97	
Baxter International Inc.	1.730%	4/1/31	500	502	Children's Hospital Corp.	4.115%	1/1/47	75	96	
Baxter International Inc.	3.500%	8/15/46	100	114	Children's Hospital Corp.	2.585%	2/1/50	50	50	
Baylor Scott & White Holdings	4.185%	11/15/45	100	122	Children's Hospital Medical Center					
Becton Dickinson and Co.	2.894%	6/6/22	299	309	CHRISTUS Health	4.268%	5/15/44	50	63	
Becton Dickinson and Co.	3.300%	3/1/23	50	52	CHRISTUS Health	4.341%	7/1/28	125	147	
Becton Dickinson and Co.	3.734%	12/15/24	272	301	Cigna Corp.	3.900%	2/15/22	200	207	
Becton Dickinson and Co.	3.700%	6/6/27	375	429	Cigna Corp.	3.050%	11/30/22	100	104	
Becton Dickinson and Co.	4.875%	5/15/44	26	32	Cigna Corp.	3.000%	7/15/23	700	739	
Becton Dickinson and Co.	4.685%	12/15/44	196	252	Cigna Corp.	3.750%	7/15/23	133	143	
Becton Dickinson and Co.	4.669%	6/6/47	300	392	Cigna Corp.	3.500%	6/15/24	175	191	
Biogen Inc.	3.625%	9/15/22	275	290	Cigna Corp.	3.250%	4/15/25	250	274	
Biogen Inc.	4.050%	9/15/25	350	401	Cigna Corp.	4.125%	11/15/25	467	537	
Biogen Inc.	2.250%	5/1/30	300	312	Cigna Corp.	4.500%	2/25/26	390	452	
Biogen Inc.	5.200%	9/15/45	350	470	Cigna Corp.	3.400%	3/1/27	275	309	
Biogen Inc.	3.150%	5/1/50	300	308	Cigna Corp.	7.875%	5/15/27	41	56	
Bon Secours Mercy Health Inc.					Cigna Corp.	4.375%	10/15/28	610	735	
Bon Secours Mercy Health Inc.	3.464%	6/1/30	100	113	Cigna Corp.	2.400%	3/15/30	765	812	
Bon Secours Mercy Health Inc.					Cigna Corp.	2.400%	3/15/30	765	812	
Bon Secours Mercy Health Inc.	3.205%	6/1/50	250	266	Cigna Corp.	4.800%	8/15/38	415	534	
Boston Scientific Corp.	3.375%	5/15/22	26	27	Cigna Corp.	3.200%	3/15/40	150	163	
Boston Scientific Corp.	3.450%	3/1/24	175	189	Cigna Corp.	6.125%	11/15/41	92	133	
Boston Scientific Corp.	3.850%	5/15/25	77	87	Cigna Corp.	4.800%	7/15/46	400	524	
Boston Scientific Corp.	1.900%	6/1/25	550	575	Cigna Corp.	3.875%	10/15/47	120	141	
Boston Scientific Corp.	3.750%	3/1/26	125	142	Cigna Corp.	4.900%	12/15/48	445	608	
Boston Scientific Corp.	4.000%	3/1/29	150	176	Cigna Corp.	3.400%	3/15/50	375	419	
Boston Scientific Corp.	2.650%	6/1/30	400	428	City of Hope	5.623%	11/15/43	75	107	
Boston Scientific Corp.	7.000%	11/15/35	100	146	City of Hope	4.378%	8/15/48	100	121	
Boston Scientific Corp.	4.550%	3/1/39	175	223	CommonSpirit Health	2.950%	11/1/22	75	78	
Boston Scientific Corp.	7.375%	1/15/40	50	79	CommonSpirit Health	2.760%	10/1/24	100	107	
Boston Scientific Corp.	4.700%	3/1/49	200	272	CommonSpirit Health	2.782%	10/1/30	500	529	
Bristol-Myers Squibb Co.	2.600%	5/16/22	300	309	CommonSpirit Health	4.350%	11/1/42	225	262	
Bristol-Myers Squibb Co.	2.000%	8/1/22	275	282	CommonSpirit Health	3.817%	10/1/49	50	57	
Bristol-Myers Squibb Co.	3.550%	8/15/22	325	342	CommonSpirit Health	4.187%	10/1/49	200	232	
Bristol-Myers Squibb Co.	3.250%	2/20/23	200	212	Community Health Network Inc.	3.099%	5/1/50	250	252	
Bristol-Myers Squibb Co.	7.150%	6/15/23	200	233	Cottage Health Obligated Group					
Bristol-Myers Squibb Co.	4.000%	8/15/23	125	137	CVS Health Corp.	3.304%	11/1/49	100	112	
Bristol-Myers Squibb Co.	0.537%	11/13/23	500	500	CVS Health Corp.	3.500%	7/20/22	350	365	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CVS Health Corp.	2.750%	12/1/22	150	156	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	868
CVS Health Corp.	4.750%	12/1/22	150	160	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	129
CVS Health Corp.	3.700%	3/9/23	934	998	GlaxoSmithKline Capital plc	2.850%	5/8/22	100	103
CVS Health Corp.	3.375%	8/12/24	275	300	GlaxoSmithKline Capital plc	2.875%	6/1/22	350	362
CVS Health Corp.	3.875%	7/20/25	573	648	GlaxoSmithKline Capital plc	0.534%	10/1/23	500	502
CVS Health Corp.	2.875%	6/1/26	425	467	GlaxoSmithKline Capital plc	3.000%	6/1/24	200	216
CVS Health Corp.	3.000%	8/15/26	450	496	GlaxoSmithKline Capital plc	3.375%	6/1/29	25	29
CVS Health Corp.	3.625%	4/1/27	100	114	Hackensack Meridian Health Inc.	2.675%	9/1/41	250	251
CVS Health Corp.	1.300%	8/21/27	400	403	Hackensack Meridian Health Inc.	4.211%	7/1/48	125	158
CVS Health Corp.	4.300%	3/25/28	1,742	2,072	Hackensack Meridian Health Inc.	4.500%	7/1/57	50	67
CVS Health Corp.	3.250%	8/15/29	360	405	Hartford HealthCare Corp.	3.447%	7/1/54	75	79
CVS Health Corp.	1.750%	8/21/30	225	225	HCA Inc.	4.750%	5/1/23	250	272
CVS Health Corp.	1.875%	2/28/31	500	505	HCA Inc.	5.000%	3/15/24	425	477
CVS Health Corp.	4.875%	7/20/35	125	162	HCA Inc.	5.250%	4/15/25	320	373
CVS Health Corp.	4.780%	3/25/38	1,000	1,264	HCA Inc.	5.250%	6/15/26	325	383
CVS Health Corp.	6.125%	9/15/39	75	108	HCA Inc.	4.500%	2/15/27	125	145
CVS Health Corp.	4.125%	4/1/40	200	238	HCA Inc.	4.125%	6/15/29	405	470
CVS Health Corp.	2.700%	8/21/40	275	278	HCA Inc.	5.125%	6/15/39	200	254
CVS Health Corp.	5.300%	12/5/43	150	203	HCA Inc.	5.500%	6/15/47	425	561
CVS Health Corp.	5.125%	7/20/45	775	1,039	HCA Inc.	5.250%	6/15/49	300	393
CVS Health Corp.	5.050%	3/25/48	1,650	2,229	Hospital Special Surgery	2.667%	10/1/50	10	10
CVS Health Corp.	4.250%	4/1/50	300	374	Humana Inc.	2.900%	12/15/22	150	157
Danaher Corp.	3.350%	9/15/25	100	112	Humana Inc.	3.850%	10/1/24	326	361
Danaher Corp.	4.375%	9/15/45	75	98	Humana Inc.	3.950%	3/15/27	150	173
Danaher Corp.	2.600%	10/1/50	500	517	Humana Inc.	4.875%	4/1/30	135	169
Dartmouth-Hitchcock Health	4.178%	8/1/48	100	118	Humana Inc.	4.625%	12/1/42	110	139
DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	167	Humana Inc.	4.950%	10/1/44	270	364
DH Europe Finance II Sarl	2.050%	11/15/22	250	258	Humana Inc.	3.950%	8/15/49	40	49
DH Europe Finance II Sarl	2.200%	11/15/24	250	263	IHC Health Services Inc.	4.131%	5/15/48	100	130
DH Europe Finance II Sarl	2.600%	11/15/29	150	163	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	125	158
DH Europe Finance II Sarl	3.250%	11/15/39	175	199	Iowa Health System	3.665%	2/15/50	125	143
Dignity Health	3.125%	11/1/22	50	52	Johns Hopkins Health System Corp.	3.837%	5/15/46	125	156
Dignity Health	3.812%	11/1/24	100	109	Johnson & Johnson	2.250%	3/3/22	325	332
Dignity Health	4.500%	11/1/42	100	112	Johnson & Johnson	2.050%	3/1/23	125	129
Dignity Health	5.267%	11/1/64	50	67	Johnson & Johnson	3.375%	12/5/23	200	218
Duke University Health System Inc.	3.920%	6/1/47	100	124	Johnson & Johnson	2.625%	1/15/25	250	271
Edwards Lifesciences Corp.	4.300%	6/15/28	100	118	Johnson & Johnson	0.550%	9/1/25	500	503
Eli Lilly and Co.	2.350%	5/15/22	50	51	Johnson & Johnson	2.450%	3/1/26	350	381
Eli Lilly and Co.	2.750%	6/1/25	71	77	Johnson & Johnson	2.950%	3/3/27	200	224
Eli Lilly and Co.	3.375%	3/15/29	225	261	Johnson & Johnson	0.950%	9/1/27	500	502
Eli Lilly and Co.	3.950%	3/15/49	300	391	Johnson & Johnson	2.900%	1/15/28	100	113
Eli Lilly and Co.	2.250%	5/15/50	500	491	Johnson & Johnson	6.950%	9/1/29	75	109
Eli Lilly and Co.	4.150%	3/15/59	350	478	Johnson & Johnson	1.300%	9/1/30	500	501
Eli Lilly and Co.	2.500%	9/15/60	250	253	Johnson & Johnson	4.950%	5/15/33	150	207
Gilead Sciences Inc.	3.250%	9/1/22	375	391	Johnson & Johnson	4.375%	12/5/33	175	231
Gilead Sciences Inc.	2.500%	9/1/23	300	316	Johnson & Johnson	3.550%	3/1/36	175	214
Gilead Sciences Inc.	3.700%	4/1/24	470	513	Johnson & Johnson	3.625%	3/3/37	300	368
Gilead Sciences Inc.	3.650%	3/1/26	575	652	Johnson & Johnson	5.950%	8/15/37	200	310
Gilead Sciences Inc.	2.950%	3/1/27	225	248	Johnson & Johnson	3.400%	1/15/38	200	239
Gilead Sciences Inc.	4.600%	9/1/35	275	355	Johnson & Johnson	2.100%	9/1/40	250	252
Gilead Sciences Inc.	4.000%	9/1/36	150	181	Johnson & Johnson	4.500%	9/1/40	150	206
Gilead Sciences Inc.	5.650%	12/1/41	175	252	Johnson & Johnson	4.850%	5/15/41	75	105
Gilead Sciences Inc.	4.800%	4/1/44	300	395	Johnson & Johnson	4.500%	12/5/43	200	278
Gilead Sciences Inc.	4.500%	2/1/45	325	413	Johnson & Johnson	3.700%	3/1/46	350	446
Gilead Sciences Inc.	4.750%	3/1/46	455	603	Johnson & Johnson	3.750%	3/3/47	250	321
Gilead Sciences Inc.	4.150%	3/1/47	475	583	Johnson & Johnson	3.500%	1/15/48	150	186
GlaxoSmithKline Capital Inc.	2.800%	3/18/23	50	53	Johnson & Johnson	2.250%	9/1/50	500	503
GlaxoSmithKline Capital Inc.	3.375%	5/15/23	225	241					
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	604	680					
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	446					
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	85	122					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kaiser Foundation Hospitals	3.500%	4/1/22	50	52	Mylan Inc.	5.200%	4/15/48	175	229
Kaiser Foundation Hospitals	3.150%	5/1/27	100	113	New York and Presbyterian Hospital	4.024%	8/1/45	130	163
Kaiser Foundation Hospitals	4.875%	4/1/42	235	321	New York and Presbyterian Hospital	4.063%	8/1/56	75	98
Kaiser Foundation Hospitals	4.150%	5/1/47	150	194	New York and Presbyterian Hospital	2.606%	8/1/60	300	290
Kaiser Foundation Hospitals	3.266%	11/1/49	225	256	New York and Presbyterian Hospital	3.954%	8/1/19	125	145
Koninklijke KPN NV	6.875%	3/11/38	100	156	Northwell Healthcare Inc.	3.979%	11/1/46	100	114
Koninklijke Philips NV	5.000%	3/15/42	150	201	Northwell Healthcare Inc.	4.260%	11/1/47	200	240
Laboratory Corp. of America Holdings	3.200%	2/1/22	500	515	Northwell Healthcare Inc.	3.809%	11/1/49	100	114
Laboratory Corp. of America Holdings	3.750%	8/23/22	25	26	Novartis Capital Corp.	2.400%	5/17/22	400	411
Laboratory Corp. of America Holdings	3.250%	9/1/24	150	163	Novartis Capital Corp.	2.400%	9/21/22	175	182
Laboratory Corp. of America Holdings	2.300%	12/1/24	100	106	Novartis Capital Corp.	3.400%	5/6/24	400	439
Laboratory Corp. of America Holdings	3.600%	2/1/25	200	221	Novartis Capital Corp.	1.750%	2/14/25	200	210
Laboratory Corp. of America Holdings	3.600%	9/1/27	100	114	Novartis Capital Corp.	3.000%	11/20/25	350	387
Laboratory Corp. of America Holdings	2.950%	12/1/29	125	138	Novartis Capital Corp.	2.000%	2/14/27	525	559
Laboratory Corp. of America Holdings	4.700%	2/1/45	195	255	Novartis Capital Corp.	3.100%	5/17/27	175	197
Mayo Clinic	3.774%	11/15/43	75	90	Novartis Capital Corp.	2.200%	8/14/30	410	440
Mayo Clinic	4.128%	11/15/52	50	66	Novartis Capital Corp.	3.700%	9/21/42	100	123
McKesson Corp.	3.796%	3/15/24	200	219	Novartis Capital Corp.	4.400%	5/6/44	375	515
McKesson Corp.	0.900%	12/3/25	500	501	Novartis Capital Corp.	4.000%	11/20/45	225	294
McKesson Corp.	3.950%	2/16/28	200	233	Novartis Capital Corp.	2.750%	8/14/50	75	82
2 MedStar Health Inc.	3.626%	8/15/49	75	87	2 NYU Langone Hospitals	4.784%	7/1/44	100	127
Medtronic Inc.	3.500%	3/15/25	279	312	2 NYU Langone Hospitals	4.368%	7/1/47	110	133
Medtronic Inc.	4.375%	3/15/35	411	553	2 NYU Langone Hospitals	3.380%	7/1/55	200	208
Medtronic Inc.	4.625%	3/15/45	344	487	2 OhioHealth Corp.	3.042%	11/15/50	100	109
Memorial Health Services	3.447%	11/1/49	150	161	Orlando Health Obligated Group	4.089%	10/1/48	50	61
Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	106	Partners Healthcare System Inc.	3.192%	7/1/49	150	165
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	195	Partners Healthcare System Inc.	4.117%	7/1/55	50	64
Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	33	Partners Healthcare System Inc.	3.342%	7/1/60	250	284
Merck & Co. Inc.	2.350%	2/10/22	250	256	PeaceHealth Obligated Group	4.787%	11/15/48	75	100
Merck & Co. Inc.	2.400%	9/15/22	250	258	PeaceHealth Obligated Group	3.218%	11/15/50	200	216
Merck & Co. Inc.	2.800%	5/18/23	325	344	PerkinElmer Inc.	3.300%	9/15/29	175	197
Merck & Co. Inc.	2.900%	3/7/24	25	27	Perrigo Finance Unlimited Co.	3.900%	12/15/24	200	220
Merck & Co. Inc.	2.750%	2/10/25	740	804	Perrigo Finance Unlimited Co.	4.375%	3/15/26	225	254
Merck & Co. Inc.	0.750%	2/24/26	150	151	Perrigo Finance Unlimited Co.	4.900%	12/15/44	80	89
Merck & Co. Inc.	3.400%	3/7/29	375	436	Pfizer Inc.	2.200%	12/15/21	100	102
Merck & Co. Inc.	1.450%	6/24/30	210	212	Pfizer Inc.	2.800%	3/11/22	200	206
Merck & Co. Inc.	6.500%	12/1/33	125	194	Pfizer Inc.	3.200%	9/15/23	125	135
Merck & Co. Inc.	3.900%	3/7/39	200	253	Pfizer Inc.	2.950%	3/15/24	150	162
Merck & Co. Inc.	2.350%	6/24/40	200	206	Pfizer Inc.	3.400%	5/15/24	100	110
Merck & Co. Inc.	3.600%	9/15/42	100	123	Pfizer Inc.	0.800%	5/28/25	125	127
Merck & Co. Inc.	4.150%	5/18/43	200	261	Pfizer Inc.	2.750%	6/3/26	290	320
Merck & Co. Inc.	3.700%	2/10/45	525	653	Pfizer Inc.	3.000%	12/15/26	300	338
Merck & Co. Inc.	4.000%	3/7/49	300	396	Pfizer Inc.	3.600%	9/15/28	200	236
Merck & Co. Inc.	2.450%	6/24/50	300	309	Pfizer Inc.	3.450%	3/15/29	375	437
Mercy Health	4.302%	7/1/28	25	29	Pfizer Inc.	2.625%	4/1/30	300	332
2 Methodist Hospital	2.705%	12/1/50	300	307	Pfizer Inc.	1.700%	5/28/30	225	232
Montefiore Obligated Group	5.246%	11/1/48	150	182	Pfizer Inc.	4.000%	12/15/36	300	380
Mount Sinai Hospitals Group Inc.	3.737%	7/1/49	100	113	Pfizer Inc.	4.100%	9/15/38	150	191
Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	544	Pfizer Inc.	3.900%	3/15/39	125	156
MultiCare Health System	2.803%	8/15/50	250	258	Pfizer Inc.	7.200%	3/15/39	425	729
Mylan Inc.	4.200%	11/29/23	100	109	Pfizer Inc.	2.550%	5/28/40	200	212
Mylan Inc.	5.400%	11/29/43	100	132	Pfizer Inc.	4.300%	6/15/43	125	165
					Pfizer Inc.	4.400%	5/15/44	200	268
					Pfizer Inc.	4.125%	12/15/46	250	329
					Pfizer Inc.	4.200%	9/15/48	350	467
					Pfizer Inc.	4.000%	3/15/49	175	229
					Pfizer Inc.	2.700%	5/28/50	350	374

Total Bond Market Index Portfolio

			Face Amount (\$000)	Market Value* (\$000)			Face Amount (\$000)	Market Value* (\$000)		
	Coupon	Maturity Date				Coupon	Maturity Date			
	Pharmacia LLC	6.600%	12/1/28	175	242	Thermo Fisher Scientific Inc.	2.950%	9/19/26	200	223
	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	54	Thermo Fisher Scientific Inc.	3.200%	8/15/27	50	56
2	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	150	161	Thermo Fisher Scientific Inc.	2.600%	10/1/29	225	246
2	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	88	Thermo Fisher Scientific Inc.	4.497%	3/25/30	85	105
	Quest Diagnostics Inc.	3.930%	10/1/48	75	90	Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	269
	Quest Diagnostics Inc.	4.250%	4/1/24	100	110	Toledo Hospital	5.325%	11/15/28	50	58
	Quest Diagnostics Inc.	3.500%	3/30/25	100	111	Toledo Hospital	6.015%	11/15/48	75	93
	Quest Diagnostics Inc.	3.450%	6/1/26	125	141	Trinity Health Corp.	4.125%	12/1/45	85	104
	Quest Diagnostics Inc.	4.200%	6/30/29	140	166	UnitedHealth Group Inc.	2.125%	3/15/21	225	226
	Quest Diagnostics Inc.	2.950%	6/30/30	160	176	UnitedHealth Group Inc.	2.875%	12/15/21	125	128
	Quest Diagnostics Inc.	2.800%	6/30/31	125	137	UnitedHealth Group Inc.	3.350%	7/15/22	180	189
	Quest Diagnostics Inc.	5.750%	1/30/40	13	17	UnitedHealth Group Inc.	2.375%	10/15/22	150	156
	Quest Diagnostics Inc.	4.700%	3/30/45	25	31	UnitedHealth Group Inc.	2.750%	2/15/23	175	183
	Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	500	491	UnitedHealth Group Inc.	2.875%	3/15/23	25	26
5	Royalty Pharma plc	0.750%	9/2/23	500	502	UnitedHealth Group Inc.	3.500%	6/15/23	100	107
5	Royalty Pharma plc	2.200%	9/2/30	500	510	UnitedHealth Group Inc.	3.500%	2/15/24	100	109
5	Royalty Pharma plc	3.550%	9/2/50	350	372	UnitedHealth Group Inc.	2.375%	8/15/24	300	320
	Rush Obligated Group	3.922%	11/15/29	75	89	UnitedHealth Group Inc.	3.750%	7/15/25	950	1,082
	RWJ Barnabas Health Inc.	3.949%	7/1/46	100	121	UnitedHealth Group Inc.	3.700%	12/15/25	75	86
	RWJ Barnabas Health Inc.	3.477%	7/1/49	25	28	UnitedHealth Group Inc.	3.100%	3/15/26	225	252
	Sanofi	3.375%	6/19/23	225	241	UnitedHealth Group Inc.	3.450%	1/15/27	175	200
	Sanofi	3.625%	6/19/28	225	262	UnitedHealth Group Inc.	3.375%	4/15/27	350	399
	Shire Acquisitions Investments Ireland DAC					UnitedHealth Group Inc.	2.950%	10/15/27	150	168
	Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	1,425	1,511	UnitedHealth Group Inc.	3.850%	6/15/28	400	474
	Shire Acquisitions Investments Ireland DAC					UnitedHealth Group Inc.	3.875%	12/15/28	150	179
	Smith & Nephew plc	3.200%	9/23/26	575	642	UnitedHealth Group Inc.	2.875%	8/15/29	150	170
	Spectrum Health System Obligated Group	2.032%	10/14/30	500	507	UnitedHealth Group Inc.	2.000%	5/15/30	755	800
	SSM Health Care Corp.	3.487%	7/15/49	75	86	UnitedHealth Group Inc.	4.625%	7/15/35	175	235
	SSM Health Care Corp.	3.688%	6/1/23	150	160	UnitedHealth Group Inc.	6.500%	6/15/37	50	79
	SSM Health Care Corp.	3.823%	6/1/27	100	113	UnitedHealth Group Inc.	6.625%	11/15/37	125	199
	Stanford Health Care	3.795%	11/15/48	125	156	UnitedHealth Group Inc.	6.875%	2/15/38	245	401
	Stryker Corp.	3.375%	5/15/24	213	232	UnitedHealth Group Inc.	3.500%	8/15/39	240	283
	Stryker Corp.	1.150%	6/15/25	100	102	UnitedHealth Group Inc.	2.750%	5/15/40	200	216
	Stryker Corp.	3.375%	11/1/25	140	157	UnitedHealth Group Inc.	5.950%	2/15/41	60	92
	Stryker Corp.	3.500%	3/15/26	183	207	UnitedHealth Group Inc.	4.625%	11/15/41	110	149
	Stryker Corp.	3.650%	3/7/28	50	58	UnitedHealth Group Inc.	4.375%	3/15/42	50	65
	Stryker Corp.	4.100%	4/1/43	75	91	UnitedHealth Group Inc.	3.950%	10/15/42	175	221
	Stryker Corp.	4.375%	5/15/44	50	62	UnitedHealth Group Inc.	4.250%	3/15/43	125	164
	Stryker Corp.	4.625%	3/15/46	175	233	UnitedHealth Group Inc.	4.750%	7/15/45	305	428
	Stryker Corp.	2.900%	6/15/50	100	106	UnitedHealth Group Inc.	4.200%	1/15/47	210	277
	Sutter Health	1.321%	8/15/25	500	507	UnitedHealth Group Inc.	4.250%	4/15/47	290	382
	Sutter Health	3.695%	8/15/28	75	85	UnitedHealth Group Inc.	4.250%	6/15/48	300	400
	Sutter Health	4.091%	8/15/48	75	91	UnitedHealth Group Inc.	4.450%	12/15/48	150	206
	Takeda Pharmaceutical Co. Ltd.					UnitedHealth Group Inc.	3.700%	8/15/49	310	386
	Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	200	222	UnitedHealth Group Inc.	2.900%	5/15/50	250	275
	Takeda Pharmaceutical Co. Ltd.					UnitedHealth Group Inc.	3.875%	8/15/59	420	542
	Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	405	503	UnitedHealth Group Inc.	3.125%	5/15/60	250	289
	Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	500	510	5 Universal Health Services Inc.				
	Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	400	419	UPMC	2.650%	10/15/30	500	517
	Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	410	437	Utah Acquisition Sub Inc.	3.600%	4/3/25	125	139
	Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	400	444	Utah Acquisition Sub Inc.	3.950%	6/15/26	375	429
	Texas Health Resources	2.328%	11/15/50	400	378	5 Viatrix Inc.	5.250%	6/15/46	225	295
	Thermo Fisher Scientific Inc.	3.000%	4/15/23	125	132	5 Viatrix Inc.	1.125%	6/22/22	200	202
	Thermo Fisher Scientific Inc.	4.133%	3/25/25	230	262	5 Viatrix Inc.	1.650%	6/22/25	175	181
	Thermo Fisher Scientific Inc.	3.650%	12/15/25	400	453	5 Viatrix Inc.	2.300%	6/22/27	175	186
						5 Viatrix Inc.	2.700%	6/22/30	525	554
						5 Viatrix Inc.	3.850%	6/22/40	325	366
						5 Viatrix Inc.	4.000%	6/22/50	400	457
						2 Willis-Knighton Medical Center				
							4.813%	9/1/48	50	66
						Wyeth LLC	7.250%	3/1/23	250	286
						Wyeth LLC	6.450%	2/1/24	300	354
						Wyeth LLC	6.500%	2/1/34	150	233
						Wyeth LLC	6.000%	2/15/36	85	127
						Wyeth LLC	5.950%	4/1/37	385	579

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Zeneca Wilmington Inc.	7.000%	11/15/23	25	29	Boeing Co.	4.508%	5/1/23	625	675
Zimmer Biomet Holdings Inc.	3.150%	4/1/22	175	180	Boeing Co.	1.875%	6/15/23	200	204
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	50	53	Boeing Co.	1.950%	2/1/24	500	515
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	350	387	Boeing Co.	2.800%	3/1/24	75	79
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	65	Boeing Co.	2.850%	10/30/24	100	105
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	150	175	Boeing Co.	2.500%	3/1/25	145	150
Zoetis Inc.	3.250%	2/1/23	350	368	Boeing Co.	4.875%	5/1/25	695	791
Zoetis Inc.	4.500%	11/13/25	100	117	Boeing Co.	3.100%	5/1/26	100	107
Zoetis Inc.	3.000%	9/12/27	150	168	Boeing Co.	2.250%	6/15/26	50	51
Zoetis Inc.	3.900%	8/20/28	100	118	Boeing Co.	2.700%	2/1/27	195	203
Zoetis Inc.	2.000%	5/15/30	150	155	Boeing Co.	2.800%	3/1/27	50	52
Zoetis Inc.	4.700%	2/1/43	175	239	Boeing Co.	5.040%	5/1/27	460	538
Zoetis Inc.	3.950%	9/12/47	150	187	Boeing Co.	3.250%	3/1/28	100	106
Zoetis Inc.	4.450%	8/20/48	75	100	Boeing Co.	3.450%	11/1/28	60	64
Zoetis Inc.	3.000%	5/15/50	125	137	Boeing Co.	3.200%	3/1/29	200	210
				166,705	Boeing Co.	2.950%	2/1/30	190	195
Industrials (2.5%)					Boeing Co.	5.150%	5/1/30	945	1,143
3M Co.	2.750%	3/1/22	100	103	Boeing Co.	3.625%	2/1/31	275	300
3M Co.	1.750%	2/14/23	200	206	Boeing Co.	6.125%	2/15/33	75	97
3M Co.	2.250%	3/15/23	175	182	Boeing Co.	3.600%	5/1/34	350	368
3M Co.	3.250%	2/14/24	100	108	Boeing Co.	3.250%	2/1/35	190	195
3M Co.	2.000%	2/14/25	150	159	Boeing Co.	6.625%	2/15/38	50	67
3M Co.	2.650%	4/15/25	100	109	Boeing Co.	3.550%	3/1/38	50	51
3M Co.	3.000%	8/7/25	100	111	Boeing Co.	3.500%	3/1/39	75	75
3M Co.	2.250%	9/19/26	150	162	Boeing Co.	6.875%	3/15/39	100	136
3M Co.	2.875%	10/15/27	125	139	Boeing Co.	5.875%	2/15/40	75	96
3M Co.	3.375%	3/1/29	150	173	Boeing Co.	5.705%	5/1/40	740	959
3M Co.	2.375%	8/26/29	250	270	Boeing Co.	3.375%	6/15/46	75	73
3M Co.	3.050%	4/15/30	115	130	Boeing Co.	3.650%	3/1/47	150	150
3M Co.	3.125%	9/19/46	75	83	Boeing Co.	3.625%	3/1/48	75	75
3M Co.	3.625%	10/15/47	100	119	Boeing Co.	3.850%	11/1/48	60	62
3M Co.	4.000%	9/14/48	250	321	Boeing Co.	3.900%	5/1/49	150	156
3M Co.	3.250%	8/26/49	375	426	Boeing Co.	3.750%	2/1/50	50	53
3M Co.	3.700%	4/15/50	125	153	Boeing Co.	5.805%	5/1/50	1,130	1,552
Allegion plc	3.500%	10/1/29	75	83	Boeing Co.	3.825%	3/1/59	200	202
Allegion US Holding Co. Inc.	3.550%	10/1/27	175	192	Boeing Co.	3.950%	8/1/59	75	79
² American Airlines Class A Series 2016-3 Pass Through Trust	3.250%	4/15/30	41	37	Boeing Co.	5.930%	5/1/60	735	1,041
² American Airlines Class AA Series 2015-2 Pass Through Trust	3.600%	3/22/29	43	42	Burlington Northern Santa Fe LLC	3.050%	3/15/22	150	154
² American Airlines Class AA Series 2016-1 Pass Through Trust	3.575%	7/15/29	121	119	Burlington Northern Santa Fe LLC	3.050%	9/1/22	150	156
² American Airlines Class AA Series 2016-3 Pass Through Trust	3.000%	4/15/30	123	121	Burlington Northern Santa Fe LLC	3.000%	3/15/23	175	184
² American Airlines Class AA Series 2017-1 Pass Through Trust	3.650%	8/15/30	41	41	Burlington Northern Santa Fe LLC	3.850%	9/1/23	75	81
² American Airlines Class AA Series 2019-1 Pass Through Trust	3.150%	8/15/33	48	46	Burlington Northern Santa Fe LLC	3.750%	4/1/24	200	219
Amphenol Corp.	3.200%	4/1/24	50	54	Burlington Northern Santa Fe LLC	3.400%	9/1/24	150	164
Amphenol Corp.	2.050%	3/1/25	40	42	Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	109
Amphenol Corp.	4.350%	6/1/29	100	122	Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	85
Amphenol Corp.	2.800%	2/15/30	275	301	Burlington Northern Santa Fe LLC	3.250%	6/15/27	225	255
Block Financial LLC	5.500%	11/1/22	100	106	Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	189
Block Financial LLC	5.250%	10/1/25	100	114	Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	172
Block Financial LLC	3.875%	8/15/30	300	324	Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	361
BNSF Funding Trust I	6.613%	12/15/55	65	75	Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	329
Boeing Co.	2.125%	3/1/22	50	51	Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	265
Boeing Co.	2.700%	5/1/22	75	77	Burlington Northern Santa Fe LLC	4.450%	3/15/43	175	235
Boeing Co.	2.800%	3/1/23	400	415	Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	179
					Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	141

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	202	Caterpillar Financial Services Corp.	3.250%	12/1/24	477	528
Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	163	Caterpillar Financial Services Corp.	1.450%	5/15/25	100	104
Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	105	Caterpillar Financial Services Corp.	0.800%	11/13/25	500	502
Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	190	Caterpillar Financial Services Corp.	2.400%	8/9/26	100	109
Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	164	Caterpillar Financial Services Corp.	3.250%	9/19/49	200	234
Burlington Northern Santa Fe LLC	4.050%	6/15/48	375	492	Caterpillar Inc.	2.600%	6/26/22	50	51
Burlington Northern Santa Fe LLC	4.150%	12/15/48	200	267	Caterpillar Inc.	3.400%	5/15/24	150	164
Burlington Northern Santa Fe LLC	3.550%	2/15/50	400	486	Caterpillar Inc.	2.600%	9/19/29	200	220
Burlington Northern Santa Fe LLC	3.050%	2/15/51	200	227	Caterpillar Inc.	2.600%	4/9/30	120	132
Canadian National Railway Co.	2.850%	12/15/21	75	76	Caterpillar Inc.	6.050%	8/15/36	100	148
Canadian National Railway Co.	2.950%	11/21/24	233	252	Caterpillar Inc.	5.200%	5/27/41	150	218
Canadian National Railway Co.	6.250%	8/1/34	75	115	Caterpillar Inc.	3.803%	8/15/42	243	307
Canadian National Railway Co.	6.200%	6/1/36	75	111	Caterpillar Inc.	3.250%	4/9/50	240	281
Canadian National Railway Co.	6.375%	11/15/37	100	155	Caterpillar Inc.	4.750%	5/15/64	100	149
Canadian National Railway Co.	3.200%	8/2/46	175	204	Cintas Corp. No. 2	2.900%	4/1/22	100	103
Canadian National Railway Co.	3.650%	2/3/48	125	153	Cintas Corp. No. 2	3.250%	6/1/22	75	77
Canadian National Railway Co.	2.450%	5/1/50	175	181	Cintas Corp. No. 2	3.700%	4/1/27	175	201
Canadian Pacific Railway Co.	4.450%	3/15/23	225	242	CNH Industrial Capital LLC	1.950%	7/2/23	75	77
Canadian Pacific Railway Co.	2.050%	3/5/30	200	210	CNH Industrial Capital LLC	4.200%	1/15/24	675	743
Canadian Pacific Railway Co.	7.125%	10/15/31	100	149	CNH Industrial NV	3.850%	11/15/27	100	113
Canadian Pacific Railway Co.	5.950%	5/15/37	450	659	2 Continental Airlines Class A Series 2007-1 Pass Through Trust	5.983%	10/19/23	39	39
Canadian Pacific Railway Co.	6.125%	9/15/15	120	199	2 Continental Airlines Class A Series 2012-2 Pass Through Trust	4.000%	4/29/26	33	33
Carrier Global Corp.	1.923%	2/15/23	400	412	Crane Co.	4.450%	12/15/23	50	55
Carrier Global Corp.	2.242%	2/15/25	400	421	Crane Co.	4.200%	3/15/48	125	131
Carrier Global Corp.	2.493%	2/15/27	250	269	CSX Corp.	3.400%	8/1/24	62	68
Carrier Global Corp.	2.722%	2/15/30	600	640	CSX Corp.	3.350%	11/1/25	150	168
Carrier Global Corp.	3.377%	4/5/40	300	328	CSX Corp.	3.250%	6/1/27	150	169
Carrier Global Corp.	3.577%	4/5/50	400	447	CSX Corp.	3.800%	3/1/28	350	407
Caterpillar Financial Services Corp.	2.950%	2/26/22	200	206	CSX Corp.	4.250%	3/15/29	200	241
Caterpillar Financial Services Corp.	0.950%	5/13/22	150	151	CSX Corp.	2.400%	2/15/30	172	185
Caterpillar Financial Services Corp.	2.400%	6/6/22	150	154	CSX Corp.	6.220%	4/30/40	152	229
Caterpillar Financial Services Corp.	1.950%	11/18/22	350	361	CSX Corp.	5.500%	4/15/41	225	314
Caterpillar Financial Services Corp.	2.550%	11/29/22	200	209	CSX Corp.	4.750%	5/30/42	210	275
Caterpillar Financial Services Corp.	3.450%	5/15/23	200	215	CSX Corp.	4.100%	3/15/44	150	185
Caterpillar Financial Services Corp.	0.650%	7/7/23	250	252	CSX Corp.	4.300%	3/1/48	250	322
Caterpillar Financial Services Corp.	3.650%	12/7/23	70	77	CSX Corp.	4.750%	11/15/48	200	274
Caterpillar Financial Services Corp.	2.850%	5/17/24	125	135	CSX Corp.	4.500%	3/15/49	225	301
Caterpillar Financial Services Corp.	3.300%	6/9/24	250	273	CSX Corp.	3.350%	9/15/49	125	142
Caterpillar Financial Services Corp.	2.150%	11/8/24	300	318	CSX Corp.	3.800%	4/15/50	200	247
					CSX Corp.	3.950%	5/1/50	125	155
					CSX Corp.	4.500%	8/1/54	25	34
					CSX Corp.	4.250%	11/1/66	150	199
					CSX Corp.	4.650%	3/1/68	75	104
					Cummins Inc.	0.750%	9/1/25	400	402
					Cummins Inc.	1.500%	9/1/30	400	402
					Cummins Inc.	2.600%	9/1/50	200	204
					Deere & Co.	2.600%	6/8/22	125	128
					Deere & Co.	2.750%	4/15/25	100	109
					Deere & Co.	5.375%	10/16/29	125	166
					Deere & Co.	3.100%	4/15/30	145	165
					Deere & Co.	7.125%	3/3/31	100	147
					Deere & Co.	3.900%	6/9/42	250	318
					Deere & Co.	2.875%	9/7/49	200	223
					Deere & Co.	3.750%	4/15/50	175	227
					2 Delta Air Lines Class A Series 2007-1 Pass Through Trust	6.821%	2/10/24	92	93
					2 Delta Air Lines Class AA Series 2015-1 Pass Through Trust	3.625%	1/30/29	39	39

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
2	Delta Air Lines Class AA Series 2019-1 Pass Through Trust	3.204%	10/25/25	75	77	Hexcel Corp.	4.700%	8/15/25	100	112
	Delta Air Lines Class AA Series 2020-1 Pass Through Trust	2.000%	12/10/29	146	144	Hexcel Corp.	3.950%	2/15/27	75	81
	Dover Corp.	3.150%	11/15/25	200	220	Honeywell International Inc.	2.150%	8/8/22	100	103
	Dover Corp.	2.950%	11/4/29	75	81	Honeywell International Inc.	0.483%	8/19/22	500	501
	Dover Corp.	6.600%	3/15/38	75	107	Honeywell International Inc.	2.300%	8/15/24	425	453
	Eaton Corp.	2.750%	11/2/22	300	313	Honeywell International Inc.	1.350%	6/1/25	275	285
	Eaton Corp.	3.103%	9/15/27	125	140	Honeywell International Inc.	2.500%	11/1/26	50	55
	Eaton Corp.	4.000%	11/2/32	150	181	Honeywell International Inc.	2.700%	8/15/29	100	112
	Eaton Corp.	4.150%	11/2/42	150	188	Honeywell International Inc.	1.950%	6/1/30	1,000	1,055
	Eaton Corp.	3.915%	9/15/47	50	59	Honeywell International Inc.	5.700%	3/15/37	200	285
	Emerson Electric Co.	2.625%	12/1/21	150	153	Honeywell International Inc.	5.375%	3/1/41	150	216
	Emerson Electric Co.	3.150%	6/1/25	200	221	Honeywell International Inc.	2.800%	6/1/50	225	246
	Emerson Electric Co.	1.800%	10/15/27	225	237	Hubbell Inc.	3.350%	3/1/26	75	82
	Emerson Electric Co.	1.950%	10/15/30	100	105	Hubbell Inc.	3.150%	8/15/27	50	53
	Emerson Electric Co.	2.750%	10/15/50	150	159	Hubbell Inc.	3.500%	2/15/28	175	191
	FedEx Corp.	2.625%	8/1/22	100	104	Huntington Ingalls Industries Inc.	3.844%	5/1/25	100	111
	FedEx Corp.	3.200%	2/1/25	150	165	Huntington Ingalls Industries Inc.	3.483%	12/1/27	125	140
	FedEx Corp.	3.800%	5/15/25	500	565	Huntington Ingalls Industries Inc.	4.200%	5/1/30	100	118
	FedEx Corp.	3.250%	4/1/26	100	112	IDEX Corp.	3.000%	5/1/30	75	83
	FedEx Corp.	3.300%	3/15/27	100	112	Illinois Tool Works Inc.	3.500%	3/1/24	200	217
	FedEx Corp.	3.100%	8/5/29	200	222	Illinois Tool Works Inc.	2.650%	11/15/26	300	331
	FedEx Corp.	4.250%	5/15/30	100	121	Illinois Tool Works Inc.	4.875%	9/15/41	75	103
	FedEx Corp.	3.900%	2/1/35	200	238	Illinois Tool Works Inc.	3.900%	9/1/42	250	315
	FedEx Corp.	3.875%	8/1/42	125	146	JB Hunt Transport Services Inc.	3.300%	8/15/22	100	104
	FedEx Corp.	4.100%	4/15/43	75	88	JB Hunt Transport Services Inc.	3.875%	3/1/26	25	29
	FedEx Corp.	5.100%	1/15/44	250	334	2 JetBlue Class A Series 2020-1 Pass Through Trust	4.000%	5/15/34	150	161
	FedEx Corp.	4.100%	2/1/45	125	148	2 JetBlue Class AA Series 2019-1 Pass Through Trust	2.750%	11/15/33	144	144
	FedEx Corp.	4.750%	11/15/45	250	323	John Deere Capital Corp.	1.950%	6/13/22	375	384
	FedEx Corp.	4.550%	4/1/46	225	285	John Deere Capital Corp.	2.150%	9/8/22	400	413
	FedEx Corp.	4.400%	1/15/47	125	155	John Deere Capital Corp.	2.700%	1/6/23	100	105
	FedEx Corp.	4.050%	2/15/48	200	239	John Deere Capital Corp.	2.800%	1/27/23	50	53
	FedEx Corp.	4.950%	10/17/48	250	340	John Deere Capital Corp.	2.800%	3/6/23	100	105
	FedEx Corp.	5.250%	5/15/50	250	353	John Deere Capital Corp.	3.450%	6/7/23	200	215
	FedEx Corp.	4.500%	2/1/65	60	69	John Deere Capital Corp.	0.700%	7/5/23	100	101
2	FedEx Corp. Class AA Series 2020-1 Pass Through Trust	1.875%	8/20/35	500	510	John Deere Capital Corp.	3.650%	10/12/23	50	55
	Flowserve Corp.	3.500%	9/15/22	250	259	John Deere Capital Corp.	2.600%	3/7/24	75	80
	Flowserve Corp.	4.000%	11/15/23	50	53	John Deere Capital Corp.	2.650%	6/24/24	75	81
	Flowserve Corp.	3.500%	10/1/30	90	96	John Deere Capital Corp.	2.050%	1/9/25	350	371
	Fortive Corp.	3.150%	6/15/26	150	167	John Deere Capital Corp.	3.450%	3/13/25	300	336
	Fortive Corp.	4.300%	6/15/46	100	123	John Deere Capital Corp.	3.400%	9/11/25	75	84
	General Dynamics Corp.	3.375%	5/15/23	200	214	John Deere Capital Corp.	2.650%	6/10/26	100	110
	General Dynamics Corp.	1.875%	8/15/23	300	311	John Deere Capital Corp.	2.250%	9/14/26	125	135
	General Dynamics Corp.	2.375%	11/15/24	320	341	John Deere Capital Corp.	2.800%	9/8/27	150	167
	General Dynamics Corp.	3.250%	4/1/25	150	165	John Deere Capital Corp.	3.050%	1/6/28	100	112
	General Dynamics Corp.	3.500%	5/15/25	200	223	John Deere Capital Corp.	3.450%	3/7/29	50	58
	General Dynamics Corp.	3.500%	4/1/27	100	114	John Deere Capital Corp.	2.800%	7/18/29	150	167
	General Dynamics Corp.	2.625%	11/15/27	200	218	John Deere Capital Corp.	2.450%	1/9/30	175	191
	General Dynamics Corp.	3.750%	5/15/28	200	234	Johnson Controls International plc	3.625%	7/2/24	126	137
	General Dynamics Corp.	3.625%	4/1/30	200	237	Johnson Controls International plc	3.900%	2/14/26	37	42
	General Dynamics Corp.	4.250%	4/1/40	150	194					
	General Dynamics Corp.	3.600%	11/15/42	100	122					
	General Dynamics Corp.	4.250%	4/1/50	140	189					
	General Electric Co.	3.150%	9/7/22	91	95					
	General Electric Co.	3.100%	1/9/23	574	603					
	General Electric Co.	3.450%	5/15/24	100	109					
	General Electric Co.	3.450%	5/1/27	200	225					
	General Electric Co.	6.750%	3/15/32	705	990					
	General Electric Co.	6.150%	8/7/37	161	220					
	General Electric Co.	5.875%	1/14/38	560	758					
	General Electric Co.	6.875%	1/10/39	338	495					
	General Electric Co.	4.250%	5/1/40	300	354					
	General Electric Co.	4.125%	10/9/42	153	178					
	General Electric Co.	4.500%	3/11/44	438	535					
	General Electric Co.	4.350%	5/1/50	725	878					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Johnson Controls International plc	6.000%	1/15/36	39	55	Northrop Grumman Corp.	4.750%	6/1/43	275	365
Johnson Controls International plc	4.625%	7/2/44	175	226	Northrop Grumman Corp.	4.030%	10/15/47	380	476
Johnson Controls International plc	5.125%	9/14/45	14	19	Northrop Grumman Corp.	5.250%	5/1/50	310	460
Johnson Controls International plc	4.500%	2/15/47	100	132	Nvent Finance Sarl	3.950%	4/15/23	200	211
Johnson Controls International plc	4.950%	7/2/64	72	98	Nvent Finance Sarl	4.550%	4/15/28	100	109
Kansas City Southern	3.000%	5/15/23	250	260	Oshkosh Corp.	4.600%	5/15/28	185	218
Kansas City Southern	2.875%	11/15/29	100	108	Oshkosh Corp.	3.100%	3/1/30	60	65
Kansas City Southern	4.300%	5/15/43	75	87	Otis Worldwide Corp.	2.293%	4/5/27	200	214
Kansas City Southern	4.950%	8/15/45	125	160	Otis Worldwide Corp.	2.565%	2/15/30	400	429
Kansas City Southern	4.700%	5/1/48	225	284	Otis Worldwide Corp.	3.112%	2/15/40	600	654
Kansas City Southern	3.500%	5/1/50	100	111	Otis Worldwide Corp.	3.362%	2/15/50	150	172
Kennametal Inc.	3.875%	2/15/22	50	51	PACCAR Financial Corp.	2.850%	3/1/22	100	103
Kennametal Inc.	4.625%	6/15/28	120	133	PACCAR Financial Corp.	2.650%	5/10/22	100	103
Keysight Technologies Inc.	4.550%	10/30/24	195	221	PACCAR Financial Corp.	2.300%	8/10/22	50	52
Keysight Technologies Inc.	4.600%	4/6/27	125	149	PACCAR Financial Corp.	2.000%	9/26/22	50	52
Keysight Technologies Inc.	3.000%	10/30/29	100	111	PACCAR Financial Corp.	3.400%	8/9/23	100	108
Kirby Corp.	4.200%	3/1/28	300	331	PACCAR Financial Corp.	0.350%	8/11/23	500	500
L3Harris Technologies Inc.	3.850%	6/15/23	600	647	PACCAR Financial Corp.	2.150%	8/15/24	75	79
L3Harris Technologies Inc.	3.950%	5/28/24	103	113	PACCAR Financial Corp.	1.800%	2/6/25	60	63
L3Harris Technologies Inc.	3.832%	4/27/25	200	224	Parker-Hannifin Corp.	3.500%	9/15/22	175	184
L3Harris Technologies Inc.	3.850%	12/15/26	50	58	Parker-Hannifin Corp.	2.700%	6/14/24	110	118
L3Harris Technologies Inc.	4.400%	6/15/28	175	209	Parker-Hannifin Corp.	3.300%	11/21/24	290	317
L3Harris Technologies Inc.	4.854%	4/27/35	100	131	Parker-Hannifin Corp.	3.250%	3/1/27	125	139
L3Harris Technologies Inc.	6.150%	12/15/40	100	149	Parker-Hannifin Corp.	3.250%	6/14/29	75	85
L3Harris Technologies Inc.	5.054%	4/27/45	100	139	Parker-Hannifin Corp.	6.250%	5/15/38	150	218
Legrand France SA	8.500%	2/15/25	68	89	Parker-Hannifin Corp.	4.450%	11/21/44	200	255
Lennox International Inc.	3.000%	11/15/23	100	105	Parker-Hannifin Corp.	4.100%	3/1/47	75	93
Lennox International Inc.	1.700%	8/1/27	50	51	Parker-Hannifin Corp.	4.000%	6/14/49	110	138
Lockheed Martin Corp.	3.100%	1/15/23	100	105	Precision Castparts Corp.	2.500%	1/15/23	200	208
Lockheed Martin Corp.	3.550%	1/15/26	380	430	Precision Castparts Corp.	3.250%	6/15/25	175	193
Lockheed Martin Corp.	1.850%	6/15/30	179	187	Precision Castparts Corp.	3.900%	1/15/43	75	87
Lockheed Martin Corp.	3.600%	3/1/35	150	181	Precision Castparts Corp.	4.375%	6/15/45	200	252
Lockheed Martin Corp.	4.500%	5/15/36	100	131	Quanta Services Inc.	2.900%	10/1/30	400	428
Lockheed Martin Corp.	6.150%	9/1/36	375	563	Raytheon Technologies Corp.	2.800%	3/15/22	170	174
Lockheed Martin Corp.	4.070%	12/15/42	270	348	Raytheon Technologies Corp.	2.500%	12/15/22	275	285
Lockheed Martin Corp.	3.800%	3/1/45	100	124	Raytheon Technologies Corp.	3.650%	8/16/23	16	17
Lockheed Martin Corp.	4.700%	5/15/46	275	387	Raytheon Technologies Corp.	3.200%	3/15/24	175	188
Lockheed Martin Corp.	2.800%	6/15/50	175	189	Raytheon Technologies Corp.	3.950%	8/16/25	617	708
Lockheed Martin Corp.	4.090%	9/15/52	331	436	Raytheon Technologies Corp.	3.500%	3/15/27	300	339
Norfolk Southern Corp.	3.000%	4/1/22	225	231	Raytheon Technologies Corp.	3.125%	5/4/27	225	251
Norfolk Southern Corp.	2.903%	2/15/23	48	50	Raytheon Technologies Corp.	7.200%	8/15/27	25	34
Norfolk Southern Corp.	3.850%	1/15/24	75	82	Raytheon Technologies Corp.	6.700%	8/1/28	75	102
Norfolk Southern Corp.	5.590%	5/17/25	50	60	Raytheon Technologies Corp.	4.125%	11/16/28	750	892
Norfolk Southern Corp.	3.650%	8/1/25	50	56	Raytheon Technologies Corp.	7.500%	9/15/29	125	181
Norfolk Southern Corp.	7.800%	5/15/27	60	82	Raytheon Technologies Corp.	2.250%	7/1/30	300	318
Norfolk Southern Corp.	3.150%	6/1/27	125	138	Raytheon Technologies Corp.	5.400%	5/1/35	150	203
Norfolk Southern Corp.	3.800%	8/1/28	113	132	Raytheon Technologies Corp.	6.050%	6/1/36	100	145
Norfolk Southern Corp.	2.550%	11/1/29	200	215	Raytheon Technologies Corp.	6.125%	7/15/38	100	148
Norfolk Southern Corp.	4.837%	10/1/41	113	153	Raytheon Technologies Corp.	4.450%	11/16/38	175	220
Norfolk Southern Corp.	4.450%	6/15/45	75	97	Raytheon Technologies Corp.	5.700%	4/15/40	100	145
Norfolk Southern Corp.	4.650%	1/15/46	75	100	Raytheon Technologies Corp.	4.700%	12/15/41	50	65
Norfolk Southern Corp.	4.150%	2/28/48	25	32	Raytheon Technologies Corp.	4.500%	6/1/42	675	882
Norfolk Southern Corp.	4.100%	5/15/49	73	92					
Norfolk Southern Corp.	3.400%	11/1/49	75	85					
Norfolk Southern Corp.	3.050%	5/15/50	350	384					
Norfolk Southern Corp.	4.050%	8/15/52	239	303					
Norfolk Southern Corp.	3.155%	5/15/55	438	470					
Northrop Grumman Corp.	2.550%	10/15/22	200	207					
Northrop Grumman Corp.	3.250%	8/1/23	150	161					
Northrop Grumman Corp.	2.930%	1/15/25	275	299					
Northrop Grumman Corp.	3.200%	2/1/27	150	167					
Northrop Grumman Corp.	3.250%	1/15/28	100	112					
Northrop Grumman Corp.	4.400%	5/1/30	290	359					
Northrop Grumman Corp.	5.150%	5/1/40	100	137					
Northrop Grumman Corp.	5.050%	11/15/40	150	205					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Raytheon Technologies Corp.	4.800%	12/15/43	65	84	Timken Co.	3.875%	9/1/24	100	107
Raytheon Technologies Corp.	4.150%	5/15/45	200	253	Timken Co.	4.500%	12/15/28	25	28
Raytheon Technologies Corp.	3.750%	11/1/46	200	235	Trane Technologies Global Holding Co Ltd.	4.250%	6/15/23	125	136
Raytheon Technologies Corp.	4.350%	4/15/47	250	323	Trane Technologies Global Holding Co Ltd.	5.750%	6/15/43	125	180
Raytheon Technologies Corp.	4.050%	5/4/47	300	371	Trane Technologies Luxembourg Finance SA	3.550%	11/1/24	375	414
Raytheon Technologies Corp.	4.625%	11/16/48	350	473	Trane Technologies Luxembourg Finance SA	3.500%	3/21/26	75	85
Raytheon Technologies Corp.	3.125%	7/1/50	370	407	Trane Technologies Luxembourg Finance SA	3.800%	3/21/29	225	263
Republic Services Inc.	2.500%	8/15/24	200	213	Trane Technologies Luxembourg Finance SA	4.500%	3/21/49	75	98
Republic Services Inc.	0.875%	11/15/25	500	502	Trimble Inc.	4.150%	6/15/23	50	54
Republic Services Inc.	1.450%	2/15/31	500	488	Trimble Inc.	4.750%	12/1/24	93	106
Republic Services Inc.	1.750%	2/15/32	175	175	Trimble Inc.	4.900%	6/15/28	50	60
Republic Services Inc.	6.200%	3/1/40	175	259	Tyco Electronics Group SA	3.500%	2/3/22	100	103
Republic Services Inc.	5.700%	5/15/41	100	142	Tyco Electronics Group SA	3.450%	8/1/24	125	136
Rockwell Automation Inc.	3.500%	3/1/29	100	116	Tyco Electronics Group SA	3.125%	8/15/27	200	222
Rockwell Automation Inc.	4.200%	3/1/49	125	167	Tyco Electronics Group SA	7.125%	10/1/37	125	188
Roper Technologies Inc.	2.800%	12/15/21	200	204	Union Pacific Corp.	2.950%	3/1/22	100	103
Roper Technologies Inc.	2.350%	9/15/24	125	133	Union Pacific Corp.	4.163%	7/15/22	534	560
Roper Technologies Inc.	1.000%	9/15/25	500	503	Union Pacific Corp.	2.950%	1/15/23	25	26
Roper Technologies Inc.	3.850%	12/15/25	100	113	Union Pacific Corp.	3.500%	6/8/23	150	161
Roper Technologies Inc.	3.800%	12/15/26	145	167	Union Pacific Corp.	3.646%	2/15/24	50	54
Roper Technologies Inc.	1.400%	9/15/27	500	503	Union Pacific Corp.	3.150%	3/1/24	100	108
Roper Technologies Inc.	4.200%	9/15/28	175	208	Union Pacific Corp.	3.250%	1/15/25	206	225
Roper Technologies Inc.	2.950%	9/15/29	125	137	Union Pacific Corp.	3.750%	7/15/25	560	635
Roper Technologies Inc.	2.000%	6/30/30	125	127	Union Pacific Corp.	3.250%	8/15/25	50	55
Roper Technologies Inc.	1.750%	2/15/31	500	497	Union Pacific Corp.	2.750%	3/1/26	75	82
Ryder System Inc.	2.875%	6/1/22	75	77	Union Pacific Corp.	2.150%	2/5/27	90	95
Ryder System Inc.	3.400%	3/1/23	75	79	Union Pacific Corp.	3.950%	9/10/28	300	356
Ryder System Inc.	3.750%	6/9/23	225	242	Union Pacific Corp.	3.700%	3/1/29	200	232
Ryder System Inc.	3.650%	3/18/24	150	164	Union Pacific Corp.	2.400%	2/5/30	200	215
Ryder System Inc.	2.500%	9/1/24	50	53	Union Pacific Corp.	3.375%	2/1/35	100	114
Ryder System Inc.	4.625%	6/1/25	193	224	Union Pacific Corp.	3.600%	9/15/37	290	336
Ryder System Inc.	2.900%	12/1/26	100	110	Union Pacific Corp.	4.375%	9/10/38	250	311
Snap-on Inc.	3.250%	3/1/27	50	56	Union Pacific Corp.	4.050%	11/15/45	150	183
Snap-on Inc.	4.100%	3/1/48	75	96	Union Pacific Corp.	3.250%	2/5/50	200	226
Snap-on Inc.	3.100%	5/1/50	75	84	Union Pacific Corp.	3.799%	10/1/51	560	682
Southwest Airlines Co.	4.750%	5/4/23	250	272	Union Pacific Corp.	3.875%	2/1/55	100	122
Southwest Airlines Co.	5.250%	5/4/25	600	694	Union Pacific Corp.	3.950%	8/15/59	100	122
Southwest Airlines Co.	3.000%	11/15/26	100	107	Union Pacific Corp.	3.839%	3/20/60	386	476
Southwest Airlines Co.	5.125%	6/15/27	775	920	Union Pacific Corp.	2.973%	9/16/62	325	339
Southwest Airlines Co.	3.450%	11/16/27	50	54	Union Pacific Corp.	4.375%	11/15/65	135	179
Southwest Airlines Co.	2.625%	2/10/30	100	102	Union Pacific Corp.	3.750%	2/5/70	150	182
² Southwest Airlines Co. Series 2007-1 Pass Through Trust	6.150%	2/1/24	14	14	⁵ United Airlines Class A Series 2013-1 Pass Through Trust	4.300%	2/15/27	53	53
² Spirit Airlines Series 2015-1A Pass Through Trust	4.100%	10/1/29	18	16	² United Airlines Class A Series 2014-1 Pass Through Trust	4.000%	10/11/27	70	69
Stanley Black & Decker Inc.	3.400%	3/1/26	100	113	United Airlines Class A Series 2015-1 Pass Through Trust	3.700%	6/1/24	60	59
Stanley Black & Decker Inc.	4.250%	11/15/28	100	122	² United Airlines Class A Series 2016-1 Pass Through Trust	3.450%	1/7/30	42	41
Stanley Black & Decker Inc.	2.300%	3/15/30	375	401	² United Airlines Class A Series 2016-2 Pass Through Trust	3.100%	4/7/30	42	39
Stanley Black & Decker Inc.	5.200%	9/1/40	75	104	² United Airlines Class A Series 2020-1 Pass Through Trust	5.875%	4/15/29	590	637
Stanley Black & Decker Inc.	4.850%	11/15/48	100	139	² United Airlines Class AA Series 2015-1 Pass Through Trust	3.450%	6/1/29	137	135
Stanley Black & Decker Inc.	4.000%	3/15/60	400	427					
Textron Inc.	3.875%	3/1/25	65	71					
Textron Inc.	4.000%	3/15/26	200	226					
Textron Inc.	3.650%	3/15/27	250	277					
Textron Inc.	3.375%	3/1/28	50	55					
Textron Inc.	3.900%	9/17/29	225	256					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
2	United Airlines Class AA Series 2016-1 Pass Through Trust	3.100%	1/7/30	337	339	AngloGold Ashanti Holdings plc	3.750%	10/1/30	200	214
2	United Airlines Class AA Series 2016-2 Pass Through Trust	2.875%	4/7/30	63	62	Avery Dennison Corp.	4.875%	12/6/28	75	92
2	United Airlines Class AA Series 2019-1 Pass Through Trust	4.150%	2/25/33	173	178	Avery Dennison Corp.	2.650%	4/30/30	200	214
2	United Airlines Class AA Series 2019-2 Pass Through Trust	2.700%	11/1/33	99	94	Barrick Gold Corp.	6.450%	10/15/35	75	102
	United Parcel Service Inc.	2.450%	10/1/22	175	181	Barrick North America Finance LLC	5.700%	5/30/41	450	639
	United Parcel Service Inc.	2.500%	4/1/23	200	209	Barrick North America Finance LLC	5.750%	5/1/43	150	216
	United Parcel Service Inc.	2.800%	11/15/24	186	201	Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	50	72
	United Parcel Service Inc.	2.400%	11/15/26	150	163	Bemis Co. Inc.	3.100%	9/15/26	50	54
	United Parcel Service Inc.	3.050%	11/15/27	200	226	Bemis Co. Inc.	2.630%	6/19/30	125	135
	United Parcel Service Inc.	3.400%	3/15/29	100	115	Berry Global Inc.	1.570%	1/15/26	200	201
	United Parcel Service Inc.	2.500%	9/1/29	100	109	BHP Billiton Finance USA Ltd.	2.875%	2/24/22	176	181
	United Parcel Service Inc.	6.200%	1/15/38	173	271	BHP Billiton Finance USA Ltd.	3.850%	9/30/23	50	55
	United Parcel Service Inc.	5.200%	4/1/40	255	362	BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	195
	United Parcel Service Inc.	4.875%	11/15/40	75	103	BHP Billiton Finance USA Ltd.	5.000%	9/30/43	575	841
	United Parcel Service Inc.	3.625%	10/1/42	100	120	Cabot Corp.	4.000%	7/1/29	55	59
	United Parcel Service Inc.	3.400%	11/15/46	110	132	Carlisle Cos. Inc.	3.750%	11/15/22	75	79
	United Parcel Service Inc.	4.250%	3/15/49	125	168	Carlisle Cos. Inc.	3.500%	12/1/24	50	55
	United Parcel Service Inc.	3.400%	9/1/49	250	302	Carlisle Cos. Inc.	3.750%	12/1/27	125	142
	United Parcel Service Inc.	5.300%	4/1/50	400	598	Carlisle Cos. Inc.	2.750%	3/1/30	150	160
	Valmont Industries Inc.	5.000%	10/1/44	150	175	Celanese US Holdings LLC	3.500%	5/8/24	100	108
	Valmont Industries Inc.	5.250%	10/1/54	75	89	Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	332
	Waste Connections Inc.	4.250%	12/1/28	100	119	Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	240
	Waste Connections Inc.	3.500%	5/1/29	200	227	CRH America Inc.	5.750%	1/15/21	75	75
	Waste Connections Inc.	2.600%	2/1/30	139	149	Dow Chemical Co.	3.500%	10/1/24	182	199
	Waste Connections Inc.	3.050%	4/1/50	75	80	Dow Chemical Co.	4.550%	11/30/25	150	175
	Waste Management Inc.	2.900%	9/15/22	100	104	Dow Chemical Co.	4.800%	11/30/28	225	276
	Waste Management Inc.	2.400%	5/15/23	225	235	Dow Chemical Co.	2.100%	11/15/30	500	510
	Waste Management Inc.	3.500%	5/15/24	200	218	Dow Chemical Co.	4.250%	10/1/34	150	180
	Waste Management Inc.	3.125%	3/1/25	150	164	Dow Chemical Co.	9.400%	5/15/39	350	623
	Waste Management Inc.	0.750%	11/15/25	500	502	Dow Chemical Co.	5.250%	11/15/41	100	131
	Waste Management Inc.	3.150%	11/15/27	125	141	Dow Chemical Co.	4.625%	10/1/44	200	250
	Waste Management Inc.	3.900%	3/1/35	250	304	Dow Chemical Co.	5.550%	11/30/48	100	143
	Waste Management Inc.	4.100%	3/1/45	150	188	Dow Chemical Co.	3.600%	11/15/50	500	558
	Waste Management Inc.	4.150%	7/15/49	200	266	DuPont de Nemours Inc.	2.169%	5/1/23	200	203
	Westinghouse Air Brake Technologies Corp.	4.400%	3/15/24	275	301	DuPont de Nemours Inc.	4.205%	11/15/23	475	524
	Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	60	65	DuPont de Nemours Inc.	4.493%	11/15/25	350	409
	Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	150	165	DuPont de Nemours Inc.	4.725%	11/15/28	425	520
	Westinghouse Air Brake Technologies Corp.	4.950%	9/15/28	175	207	DuPont de Nemours Inc.	5.319%	11/15/38	300	405
	WW Grainger Inc.	1.850%	2/15/25	75	79	DuPont de Nemours Inc.	5.419%	11/15/48	475	686
	WW Grainger Inc.	4.600%	6/15/45	200	268	Eastman Chemical Co.	3.600%	8/15/22	49	51
	WW Grainger Inc.	3.750%	5/15/46	75	89	Eastman Chemical Co.	3.800%	3/15/25	285	316
	WW Grainger Inc.	4.200%	5/15/47	75	95	Eastman Chemical Co.	4.800%	9/1/42	225	284
	Xylem Inc.	3.250%	11/1/26	100	112	Eastman Chemical Co.	4.650%	10/15/44	150	189
	Xylem Inc.	1.950%	1/30/28	100	104	Ecolab Inc.	2.375%	8/10/22	470	484
	Xylem Inc.	2.250%	1/30/31	100	105	Ecolab Inc.	2.700%	11/1/26	200	222
	Xylem Inc.	4.375%	11/1/46	100	122	Ecolab Inc.	3.250%	12/1/27	100	113
				120,441		Ecolab Inc.	4.800%	3/24/30	300	382
						Ecolab Inc.	1.300%	1/30/31	500	494
						Ecolab Inc.	3.950%	12/1/47	100	127
Materials (0.9%)						El du Pont de Nemours and Co.	1.700%	7/15/25	100	104
Air Products and Chemicals Inc.	3.350%	7/31/24	500	545		El du Pont de Nemours and Co.	2.300%	7/15/30	100	106
Air Products and Chemicals Inc.	2.050%	5/15/30	200	213		Fibria Overseas Finance Ltd.	5.250%	5/12/24	200	220
Air Products and Chemicals Inc.	2.700%	5/15/40	200	214		Fibria Overseas Finance Ltd.	4.000%	1/14/25	150	161
Air Products and Chemicals Inc.	2.800%	5/15/50	400	437		FMC Corp.	3.950%	2/1/22	50	51
Albemarle Corp.	4.150%	12/1/24	132	146		FMC Corp.	4.100%	2/1/24	250	272
Albemarle Corp.	5.450%	12/1/44	75	90						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
FMC Corp.	3.450%	10/1/29	100	114	Nutrien Ltd.	3.500%	6/1/23	299	318
FMC Corp.	4.500%	10/1/49	100	130	Nutrien Ltd.	3.375%	3/15/25	250	275
Georgia-Pacific LLC	8.000%	1/15/24	250	306	Nutrien Ltd.	3.000%	4/1/25	250	270
Georgia-Pacific LLC	7.375%	12/1/25	100	130	Nutrien Ltd.	4.000%	12/15/26	50	58
Georgia-Pacific LLC	8.875%	5/15/31	250	404	Nutrien Ltd.	2.950%	5/13/30	175	193
International Flavors & Fragrances Inc.	3.200%	5/1/23	25	26	Nutrien Ltd.	4.125%	3/15/35	250	297
International Flavors & Fragrances Inc.	4.450%	9/26/28	50	59	Nutrien Ltd.	5.625%	12/1/40	275	380
International Flavors & Fragrances Inc.	4.375%	6/1/47	90	110	Nutrien Ltd.	6.125%	1/15/41	25	36
International Flavors & Fragrances Inc.	5.000%	9/26/48	100	134	Nutrien Ltd.	4.900%	6/1/43	50	64
International Paper Co.	3.800%	1/15/26	28	32	Nutrien Ltd.	5.250%	1/15/45	200	275
International Paper Co.	5.000%	9/15/35	100	131	Nutrien Ltd.	5.000%	4/1/49	100	138
International Paper Co.	7.300%	11/15/39	100	159	Owens Corning	3.400%	8/15/26	200	221
International Paper Co.	4.800%	6/15/44	200	266	Owens Corning	3.950%	8/15/29	100	115
International Paper Co.	5.150%	5/15/46	200	275	Owens Corning	3.875%	6/1/30	50	58
International Paper Co.	4.400%	8/15/47	200	258	Owens Corning	4.300%	7/15/47	200	240
International Paper Co.	4.350%	8/15/48	200	262	Owens Corning	4.400%	1/30/48	75	90
Kinross Gold Corp.	5.950%	3/15/24	75	86	Packaging Corp. of America	4.500%	11/1/23	350	385
Kinross Gold Corp.	4.500%	7/15/27	25	29	Packaging Corp. of America	3.400%	12/15/27	100	112
Linde Inc.	2.450%	2/15/22	450	458	Packaging Corp. of America	3.000%	12/15/29	140	155
Linde Inc.	2.200%	8/15/22	200	205	Packaging Corp. of America	4.050%	12/15/49	90	111
Linde Inc.	2.650%	2/5/25	147	159	PPG Industries Inc.	2.400%	8/15/24	200	212
Linde Inc.	3.550%	11/7/42	50	60	PPG Industries Inc.	2.550%	6/15/30	300	321
LYB International Finance BV	5.250%	7/15/43	200	259	Praxair Inc.	1.100%	8/10/30	500	494
LYB International Finance II BV	3.500%	3/2/27	200	223	Reliance Steel & Aluminum Co.	4.500%	4/15/23	100	108
LYB International Finance III LLC	2.875%	5/1/25	100	108	Reliance Steel & Aluminum Co.	1.300%	8/15/25	300	305
LYB International Finance III LLC	1.250%	10/1/25	500	507	Reliance Steel & Aluminum Co.	2.150%	8/15/30	300	308
LYB International Finance III LLC	3.375%	5/1/30	100	111	Rio Tinto Alcan Inc.	6.125%	12/15/33	225	343
LYB International Finance III LLC	4.200%	10/15/49	135	157	Rio Tinto Finance USA Ltd.	3.750%	6/15/25	317	358
LYB International Finance III LLC	3.625%	4/1/51	500	540	Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	106
LyondellBasell Industries NV	5.750%	4/15/24	175	201	Rio Tinto Finance USA Ltd.	5.200%	11/2/40	125	182
LyondellBasell Industries NV	4.625%	2/26/55	425	511	Rio Tinto Finance USA plc	4.750%	3/22/42	150	211
Martin Marietta Materials Inc.	4.250%	7/2/24	100	111	Rio Tinto Finance USA plc	4.125%	8/21/42	250	323
Martin Marietta Materials Inc.	3.450%	6/1/27	50	56	Rohm and Haas Co.	7.850%	7/15/29	250	346
Martin Marietta Materials Inc.	3.500%	12/15/27	100	113	RPM International Inc.	3.450%	11/15/22	100	103
Martin Marietta Materials Inc.	2.500%	3/15/30	100	107	RPM International Inc.	3.750%	3/15/27	50	55
Martin Marietta Materials Inc.	4.250%	12/15/47	175	209	RPM International Inc.	4.250%	1/15/48	200	221
Mosaic Co.	3.250%	11/15/22	225	235	Sherwin-Williams Co.	2.750%	6/1/22	12	12
Mosaic Co.	4.250%	11/15/23	175	191	Sherwin-Williams Co.	3.125%	6/1/24	325	351
Mosaic Co.	4.050%	11/15/27	200	226	Sherwin-Williams Co.	3.450%	8/1/25	225	247
Mosaic Co.	5.450%	11/15/33	100	124	Sherwin-Williams Co.	3.950%	1/15/26	200	228
Mosaic Co.	4.875%	11/15/41	50	58	Sherwin-Williams Co.	3.450%	6/1/27	100	113
Mosaic Co.	5.625%	11/15/43	100	129	Sherwin-Williams Co.	2.950%	8/15/29	200	220
Newmont Corp.	3.700%	3/15/23	37	39	Sherwin-Williams Co.	2.300%	5/15/30	100	105
Newmont Corp.	2.800%	10/1/29	150	164	Sherwin-Williams Co.	4.000%	12/15/42	100	119
Newmont Corp.	2.250%	10/1/30	200	210	Sherwin-Williams Co.	4.550%	8/1/45	90	116
Newmont Corp.	5.875%	4/1/35	100	146	Sherwin-Williams Co.	4.500%	6/1/47	250	335
Newmont Corp.	6.250%	10/1/39	225	339	Sherwin-Williams Co.	3.800%	8/15/49	100	122
Newmont Corp.	5.450%	6/9/44	300	426	Sherwin-Williams Co.	3.300%	5/15/50	100	112
Nucor Corp.	4.125%	9/15/22	100	105	Sonoco Products Co.	3.125%	5/1/30	105	116
Nucor Corp.	2.000%	6/1/25	100	106	Sonoco Products Co.	5.750%	11/1/40	220	299
Nucor Corp.	3.950%	5/1/28	100	118	Southern Copper Corp.	3.500%	11/8/22	400	420
Nucor Corp.	2.700%	6/1/30	100	110	Southern Copper Corp.	3.875%	4/23/25	50	55
Nucor Corp.	2.979%	12/15/55	400	417	Southern Copper Corp.	7.500%	7/27/35	100	152
					Southern Copper Corp.	6.750%	4/16/40	325	492
					Southern Copper Corp.	5.875%	4/23/45	500	726
					Steel Dynamics Inc.	2.800%	12/15/24	50	54
					Steel Dynamics Inc.	2.400%	6/15/25	100	106
					Steel Dynamics Inc.	3.450%	4/15/30	125	140
					Steel Dynamics Inc.	3.250%	1/15/31	100	112
					Steel Dynamics Inc.	3.250%	10/15/50	300	313

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Suzano Austria GmbH	6.000%	1/15/29	400	482	American Tower Corp.	3.500%	1/31/23	200	212
Suzano Austria GmbH	5.000%	1/15/30	200	227	American Tower Corp.	5.000%	2/15/24	100	113
Suzano Austria GmbH	3.750%	1/15/31	200	213	American Tower Corp.	3.375%	5/15/24	200	217
Syngenta Finance NV	3.125%	3/28/22	100	101	American Tower Corp.	2.950%	1/15/25	100	108
Teck Resources Ltd.	3.900%	7/15/30	100	111	American Tower Corp.	4.000%	6/1/25	138	156
Teck Resources Ltd.	6.125%	10/1/35	150	193	American Tower Corp.	3.375%	10/15/26	200	224
Teck Resources Ltd.	6.000%	8/15/40	50	63	American Tower Corp.	2.750%	1/15/27	500	541
Teck Resources Ltd.	6.250%	7/15/41	325	414	American Tower Corp.	3.125%	1/15/27	125	137
Vale Overseas Ltd.	6.250%	8/10/26	300	372	American Tower Corp.	1.500%	1/31/28	500	502
Vale Overseas Ltd.	3.750%	7/8/30	100	112	American Tower Corp.	3.950%	3/15/29	140	162
Vale Overseas Ltd.	8.250%	1/17/34	50	77	American Tower Corp.	3.800%	8/15/29	475	550
Vale Overseas Ltd.	6.875%	11/21/36	410	601	American Tower Corp.	2.900%	1/15/30	145	158
Vale Overseas Ltd.	6.875%	11/10/39	450	668	American Tower Corp.	2.100%	6/15/30	150	154
Vale SA	5.625%	9/11/42	75	100	American Tower Corp.	1.875%	10/15/30	500	504
Vulcan Materials Co.	4.500%	4/1/25	200	228	American Tower Corp.	3.700%	10/15/49	200	227
Vulcan Materials Co.	3.500%	6/1/30	150	172	American Tower Corp.	3.100%	6/15/50	150	154
Vulcan Materials Co.	4.500%	6/15/47	125	154	AvalonBay				
Westlake Chemical Corp.	3.600%	8/15/26	300	337	Communities Inc.	2.850%	3/15/23	25	26
Westlake Chemical Corp.	3.375%	6/15/30	100	110	AvalonBay				
Westlake Chemical Corp.	5.000%	8/15/46	200	259	Communities Inc.	4.200%	12/15/23	400	441
WestRock MWV LLC	7.950%	2/15/31	250	354	AvalonBay				
WestRock RKT LLC	4.900%	3/1/22	100	105	Communities Inc.	3.450%	6/1/25	100	111
WRKCo Inc.	3.000%	9/15/24	250	269	AvalonBay				
WRKCo Inc.	4.650%	3/15/26	100	118	Communities Inc.	2.950%	5/11/26	150	166
WRKCo Inc.	3.375%	9/15/27	250	279	AvalonBay				
WRKCo Inc.	4.900%	3/15/29	200	247	Communities Inc.	2.900%	10/15/26	50	55
WRKCo Inc.	3.000%	6/15/33	100	110	AvalonBay				
				45,007	Communities Inc.	3.350%	5/15/27	75	84
Real Estate (1.1%)					AvalonBay				
Alexandria Real Estate					Communities Inc.	3.200%	1/15/28	75	84
Equities Inc.	4.000%	1/15/24	175	193	AvalonBay				
Alexandria Real Estate					Communities Inc.	3.300%	6/1/29	100	114
Equities Inc.	3.450%	4/30/25	254	282	AvalonBay				
Alexandria Real Estate					Communities Inc.	3.900%	10/15/46	50	61
Equities Inc.	3.800%	4/15/26	50	58	AvalonBay				
Alexandria Real Estate					Communities Inc.	4.350%	4/15/48	60	78
Equities Inc.	3.950%	1/15/28	50	58	Boston Properties LP	3.850%	2/1/23	225	239
Alexandria Real Estate					Boston Properties LP	3.125%	9/1/23	275	291
Equities Inc.	4.500%	7/30/29	100	122	Boston Properties LP	3.200%	1/15/25	111	121
Alexandria Real Estate					Boston Properties LP	3.650%	2/1/26	100	113
Equities Inc.	2.750%	12/15/29	200	218	Boston Properties LP	2.750%	10/1/26	50	54
Alexandria Real Estate					Boston Properties LP	3.400%	6/21/29	400	446
Equities Inc.	4.700%	7/1/30	125	155	Boston Properties LP	2.900%	3/15/30	400	426
Alexandria Real Estate					Brandywine Operating				
Equities Inc.	4.900%	12/15/30	124	158	Partnership LP	3.950%	2/15/23	700	725
Alexandria Real Estate					Brandywine Operating				
Equities Inc.	3.375%	8/15/31	150	171	Partnership LP	3.950%	11/15/27	100	107
Alexandria Real Estate					Brixmor Operating				
Equities Inc.	1.875%	2/1/33	500	499	Partnership LP	3.650%	6/15/24	50	54
Alexandria Real Estate					Brixmor Operating				
Equities Inc.	4.850%	4/15/49	50	70	Partnership LP	3.850%	2/1/25	125	137
Alexandria Real Estate					Brixmor Operating				
Equities Inc.	4.000%	2/1/50	125	156	Partnership LP	4.125%	6/15/26	200	227
American Campus					Brixmor Operating				
Communities Operating					Partnership LP	3.900%	3/15/27	75	83
Partnership LP	3.750%	4/15/23	75	79	Brixmor Operating				
American Campus					Partnership LP	4.125%	5/15/29	533	611
Communities Operating					Brixmor Operating				
Partnership LP	4.125%	7/1/24	100	109	Partnership LP	4.050%	7/1/30	250	287
American Campus					Camden Property Trust	4.100%	10/15/28	60	71
Communities Operating					Camden Property Trust	3.150%	7/1/29	50	56
Partnership LP	3.300%	7/15/26	50	54	Camden Property Trust	2.800%	5/15/30	765	845
American Campus					Camden Property Trust	3.350%	11/1/49	120	138
Communities Operating					CBRE Services Inc.	4.875%	3/1/26	125	147
Partnership LP	3.625%	11/15/27	75	82	CC Holdings GS V LLC /				
American Campus					Crown Castle GS III				
Communities Operating					Corp.	3.849%	4/15/23	250	268
Partnership LP	2.850%	2/1/30	70	73	Columbia Property Trust				
American Homes 4					Operating				
Rent LP	4.900%	2/15/29	100	121	Partnership LP	4.150%	4/1/25	243	256
American Tower Corp.	2.250%	1/15/22	125	127					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	25	26	Essex Portfolio LP	3.250%	5/1/23	25	26
Corporate Office Properties LP	3.600%	5/15/23	150	158	Essex Portfolio LP	3.875%	5/1/24	50	55
Crown Castle International Corp.	5.250%	1/15/23	125	137	Essex Portfolio LP	3.500%	4/1/25	166	184
Crown Castle International Corp.	3.150%	7/15/23	150	160	Essex Portfolio LP	3.375%	4/15/26	100	112
Crown Castle International Corp.	3.200%	9/1/24	250	272	Essex Portfolio LP	3.625%	5/1/27	100	113
Crown Castle International Corp.	1.350%	7/15/25	100	102	Essex Portfolio LP	4.000%	3/1/29	100	117
Crown Castle International Corp.	4.450%	2/15/26	250	289	Essex Portfolio LP	3.000%	1/15/30	110	122
Crown Castle International Corp.	3.700%	6/15/26	175	197	Essex Portfolio LP	2.650%	3/15/32	105	112
Crown Castle International Corp.	3.650%	9/1/27	325	366	Essex Portfolio LP	4.500%	3/15/48	120	155
Crown Castle International Corp.	3.800%	2/15/28	425	487	Federal Realty Investment Trust	2.750%	6/1/23	25	26
Crown Castle International Corp.	3.100%	11/15/29	100	109	Federal Realty Investment Trust	3.250%	7/15/27	50	55
Crown Castle International Corp.	3.300%	7/1/30	115	128	Federal Realty Investment Trust	3.200%	6/15/29	25	27
Crown Castle International Corp.	2.250%	1/15/31	200	207	Federal Realty Investment Trust	4.500%	12/1/44	150	179
Crown Castle International Corp.	4.750%	5/15/47	95	121	GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	100	109
Crown Castle International Corp.	5.200%	2/15/49	75	102	GLP Capital LP / GLP Financing II Inc.	3.350%	9/1/24	75	79
Crown Castle International Corp.	4.150%	7/1/50	100	120	GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	200	225
Crown Castle International Corp.	3.250%	1/15/51	200	207	GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	201
CubeSmart LP	4.375%	12/15/23	100	109	GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	30
CubeSmart LP	4.000%	11/15/25	50	56	GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	319
CubeSmart LP	3.125%	9/1/26	100	110	GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	175	190
CubeSmart LP	4.375%	2/15/29	50	59	Healthcare Realty Trust Inc.	3.625%	1/15/28	100	113
CubeSmart LP	2.000%	2/15/31	75	75	Healthcare Trust of America Holdings LP	3.500%	8/1/26	130	147
CyrusOne LP / CyrusOne Finance Corp.	2.900%	11/15/24	120	128	Healthcare Trust of America Holdings LP	3.750%	7/1/27	100	113
CyrusOne LP / CyrusOne Finance Corp.	3.450%	11/15/29	275	296	Healthcare Trust of America Holdings LP	3.100%	2/15/30	100	109
Digital Realty Trust LP	4.450%	7/15/28	370	444	Healthcare Trust of America Holdings LP	2.000%	3/15/31	500	499
Digital Realty Trust LP	3.600%	7/1/29	175	200	Healthpeak Properties Inc.	4.250%	11/15/23	9	10
Duke Realty LP	3.250%	6/30/26	175	193	Healthpeak Properties Inc.	4.200%	3/1/24	125	137
Duke Realty LP	3.375%	12/15/27	160	180	Healthpeak Properties Inc.	3.400%	2/1/25	152	168
Duke Realty LP	4.000%	9/15/28	50	59	Healthpeak Properties Inc.	3.250%	7/15/26	25	28
Duke Realty LP	2.875%	11/15/29	70	77	Healthpeak Properties Inc.	3.500%	7/15/29	125	141
Duke Realty LP	1.750%	7/1/30	200	202	Healthpeak Properties Inc.	3.000%	1/15/30	800	876
Equinix Inc.	2.625%	11/18/24	200	214	Healthpeak Properties Inc.	6.750%	2/1/41	100	147
Equinix Inc.	1.250%	7/15/25	100	102	Highwoods Realty LP	4.125%	3/15/28	75	85
Equinix Inc.	1.000%	9/15/25	500	499	Highwoods Realty LP	4.200%	4/15/29	50	57
Equinix Inc.	2.900%	11/18/26	100	110	Highwoods Realty LP	2.600%	2/1/31	250	254
Equinix Inc.	1.800%	7/15/27	100	103	Host Hotels & Resorts LP	3.750%	10/15/23	261	275
Equinix Inc.	1.550%	3/15/28	500	504	Host Hotels & Resorts LP	3.875%	4/1/24	75	79
Equinix Inc.	3.200%	11/18/29	250	275	Host Hotels & Resorts LP	3.375%	12/15/29	100	102
Equinix Inc.	2.150%	7/15/30	250	254	Hudson Pacific Properties LP	3.950%	11/1/27	100	110
Equinix Inc.	3.000%	7/15/50	100	101	Hudson Pacific Properties LP	4.650%	4/1/29	25	29
ERP Operating LP	4.625%	12/15/21	129	133	Hudson Pacific Properties LP	3.250%	1/15/30	60	64
ERP Operating LP	3.000%	4/15/23	125	131	Kilroy Realty LP	3.800%	1/15/23	250	263
ERP Operating LP	3.375%	6/1/25	125	138	Kilroy Realty LP	3.450%	12/15/24	50	54
ERP Operating LP	2.850%	11/1/26	50	55	Kilroy Realty LP	4.750%	12/15/28	50	59
ERP Operating LP	3.500%	3/1/28	100	114	Kilroy Realty LP	4.250%	8/15/29	104	120
ERP Operating LP	4.150%	12/1/28	70	83	Kilroy Realty LP	3.050%	2/15/30	200	213
ERP Operating LP	3.000%	7/1/29	75	84	Kimco Realty Corp.	3.400%	11/1/22	150	157
ERP Operating LP	2.500%	2/15/30	150	162	Kimco Realty Corp.	3.125%	6/1/23	25	26
ERP Operating LP	4.500%	7/1/44	150	196	Kimco Realty Corp.	3.300%	2/1/25	58	63
ERP Operating LP	4.500%	6/1/45	25	33	Kimco Realty Corp.	2.800%	10/1/26	125	136
ERP Operating LP	4.000%	8/1/47	100	124	Kimco Realty Corp.	3.800%	4/1/27	75	85
					Kimco Realty Corp.	1.900%	3/1/28	500	513

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kimco Realty Corp.	2.700%	10/1/30	100	107	Realty Income Corp.	3.650%	1/15/28	190	217
Kimco Realty Corp.	4.125%	12/1/46	50	54	Realty Income Corp.	3.250%	6/15/29	150	168
Kimco Realty Corp.	4.450%	9/1/47	50	58	Realty Income Corp.	3.250%	1/15/31	50	57
Kite Realty Group LP	4.000%	10/1/26	200	209	Realty Income Corp.	1.800%	3/15/33	500	501
Life Storage LP	3.500%	7/1/26	125	141	Realty Income Corp.	4.650%	3/15/47	175	238
Life Storage LP	3.875%	12/15/27	150	171	Regency Centers LP	3.600%	2/1/27	25	27
Life Storage LP	4.000%	6/15/29	25	29	Regency Centers LP	4.125%	3/15/28	75	86
Mid-America Apartments LP	4.300%	10/15/23	150	164	Regency Centers LP	2.950%	9/15/29	100	107
Mid-America Apartments LP	3.750%	6/15/24	50	54	Regency Centers LP	4.400%	2/1/47	200	231
Mid-America Apartments LP	3.600%	6/1/27	250	283	Regency Centers LP	4.650%	3/15/49	75	90
Mid-America Apartments LP	2.750%	3/15/30	150	164	Sabra Health Care LP	4.800%	6/1/24	55	59
Mid-America Apartments LP	1.700%	2/15/31	150	149	Sabra Health Care LP	5.125%	8/15/26	25	28
National Retail Properties Inc.	3.500%	10/15/27	350	384	Sabra Health Care LP	3.900%	10/15/29	150	156
National Retail Properties Inc.	4.300%	10/15/28	25	29	Simon Property Group LP	2.350%	1/30/22	150	152
National Retail Properties Inc.	2.500%	4/15/30	75	77	Simon Property Group LP	2.625%	6/15/22	100	102
National Retail Properties Inc.	4.800%	10/15/48	50	62	Simon Property Group LP	2.750%	2/1/23	25	26
National Retail Properties Inc.	3.100%	4/15/50	50	48	Simon Property Group LP	2.750%	6/1/23	100	105
Office Properties Income Trust	4.150%	2/1/22	100	102	Simon Property Group LP	3.750%	2/1/24	150	162
Office Properties Income Trust	4.000%	7/15/22	100	102	Simon Property Group LP	2.000%	9/13/24	145	150
Office Properties Income Trust	4.250%	5/15/24	100	104	Simon Property Group LP	3.500%	9/1/25	300	332
Office Properties Income Trust	4.500%	2/1/25	50	53	Simon Property Group LP	3.300%	1/15/26	195	214
Omega Healthcare Investors Inc.	4.375%	8/1/23	300	325	Simon Property Group LP	3.250%	11/30/26	75	83
Omega Healthcare Investors Inc.	4.950%	4/1/24	100	109	Simon Property Group LP	3.375%	6/15/27	160	177
Omega Healthcare Investors Inc.	4.500%	1/15/25	100	109	Simon Property Group LP	3.375%	12/1/27	100	112
Omega Healthcare Investors Inc.	5.250%	1/15/26	100	114	Simon Property Group LP	2.450%	9/13/29	145	152
Omega Healthcare Investors Inc.	4.500%	4/1/27	300	337	Simon Property Group LP	2.650%	7/15/30	200	212
Omega Healthcare Investors Inc.	4.750%	1/15/28	70	80	Simon Property Group LP	6.750%	2/1/40	125	185
Omega Healthcare Investors Inc.	3.625%	10/1/29	250	266	Simon Property Group LP	4.750%	3/15/42	100	122
Omega Healthcare Investors Inc.	3.375%	2/1/31	500	525	Simon Property Group LP	4.250%	11/30/46	100	116
Physicians Realty LP	4.300%	3/15/27	100	110	Simon Property Group LP	3.250%	9/13/49	200	205
Physicians Realty LP	3.950%	1/15/28	100	108	Simon Property Group LP	3.800%	7/15/50	200	222
Piedmont Operating Partnership LP	3.400%	6/1/23	75	78	SITE Centers Corp.	3.900%	8/15/24	100	100
Prologis LP	2.125%	4/15/27	105	113	SITE Centers Corp.	3.625%	2/1/25	200	208
Prologis LP	3.875%	9/15/28	100	119	SITE Centers Corp.	4.250%	2/1/26	70	76
Prologis LP	4.375%	2/1/29	200	244	SITE Centers Corp.	4.700%	6/1/27	75	81
Prologis LP	2.250%	4/15/30	155	166	SL Green Operating Partnership LP	3.250%	10/15/22	100	103
Prologis LP	1.250%	10/15/30	500	494	Spirit Realty LP	3.200%	1/15/27	80	85
Prologis LP	4.375%	9/15/48	75	103	Spirit Realty LP	4.000%	7/15/29	60	67
Prologis LP	3.000%	4/15/50	140	154	Spirit Realty LP	3.400%	1/15/30	80	86
Public Storage	2.370%	9/15/22	55	57	STORE Capital Corp.	4.500%	3/15/28	75	85
Public Storage	3.094%	9/15/27	100	112	STORE Capital Corp.	4.625%	3/15/29	100	115
Public Storage	3.385%	5/1/29	100	114	Tanger Properties LP	3.125%	9/1/26	175	180
Rayonier Inc.	3.750%	4/1/22	50	51	Tanger Properties LP	3.875%	7/15/27	50	52
Realty Income Corp.	3.250%	10/15/22	175	183	UDR Inc.	2.950%	9/1/26	150	165
Realty Income Corp.	4.650%	8/1/23	250	274	UDR Inc.	3.500%	7/1/27	150	168
Realty Income Corp.	3.875%	7/15/24	50	55	UDR Inc.	3.500%	1/15/28	250	280
Realty Income Corp.	3.875%	4/15/25	225	253	UDR Inc.	3.200%	1/15/30	60	67
Realty Income Corp.	4.125%	10/15/26	125	147	UDR Inc.	3.000%	8/15/31	65	72
Realty Income Corp.	3.000%	1/15/27	150	165	UDR Inc.	1.900%	3/15/33	200	199
					UDR Inc.	3.100%	11/1/34	65	73
					Ventas Realty LP	3.125%	6/15/23	175	185
					Ventas Realty LP	3.500%	4/15/24	75	82
					Ventas Realty LP	3.750%	5/1/24	200	218
					Ventas Realty LP	2.650%	1/15/25	75	80
					Ventas Realty LP	4.125%	1/15/26	75	86
					Ventas Realty LP	3.250%	10/15/26	75	83
					Ventas Realty LP	3.850%	4/1/27	50	56
					Ventas Realty LP	4.000%	3/1/28	125	142
					Ventas Realty LP	3.000%	1/15/30	100	107
					Ventas Realty LP	4.750%	11/15/30	580	708
					Ventas Realty LP	5.700%	9/30/43	75	97
					Ventas Realty LP	4.375%	2/1/45	60	66
					Ventas Realty LP	4.875%	4/15/49	80	99
					VEREIT Operating Partnership LP	4.600%	2/6/24	75	82
					VEREIT Operating Partnership LP	4.625%	11/1/25	75	86

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
VEREIT Operating Partnership LP	3.950%	8/15/27	450	508	Apple Inc.	4.250%	2/9/47	200	272
VEREIT Operating Partnership LP	3.100%	12/15/29	150	162	Apple Inc.	3.750%	9/12/47	525	656
Vornado Realty LP	3.500%	1/15/25	100	106	Apple Inc.	3.750%	11/13/47	450	568
Washington REIT	3.950%	10/15/22	75	77	Apple Inc.	2.650%	5/11/50	515	545
Weingarten Realty Investors	3.375%	10/15/22	50	52	Apple Inc.	2.400%	8/20/50	500	511
Weingarten Realty Investors	3.500%	4/15/23	100	104	Apple Inc.	2.550%	8/20/60	500	512
Welltower Inc.	3.625%	3/15/24	195	213	Applied Materials Inc.	3.900%	10/1/25	145	166
Welltower Inc.	4.000%	6/1/25	380	429	Applied Materials Inc.	3.300%	4/1/27	225	256
Welltower Inc.	4.250%	4/1/26	150	175	Applied Materials Inc.	1.750%	6/1/30	200	207
Welltower Inc.	2.700%	2/15/27	300	330	Applied Materials Inc.	5.100%	10/1/35	100	139
Welltower Inc.	4.250%	4/15/28	125	145	Applied Materials Inc.	5.850%	6/15/41	125	197
Welltower Inc.	4.125%	3/15/29	250	290	Applied Materials Inc.	4.350%	4/1/47	175	242
Welltower Inc.	2.750%	1/15/31	250	266	Applied Materials Inc.	2.750%	6/1/50	200	217
Welltower Inc.	6.500%	3/15/41	25	35	Arrow Electronics Inc.	3.500%	4/1/22	75	77
Welltower Inc.	4.950%	9/1/48	75	97	Arrow Electronics Inc.	4.500%	3/1/23	50	54
Weyerhaeuser Co.	8.500%	1/15/25	50	64	Arrow Electronics Inc.	3.250%	9/8/24	171	184
Weyerhaeuser Co.	4.000%	11/15/29	150	176	Arrow Electronics Inc.	4.000%	4/1/25	50	55
Weyerhaeuser Co.	4.000%	4/15/30	200	236	Arrow Electronics Inc.	3.875%	1/12/28	100	113
Weyerhaeuser Co.	7.375%	3/15/32	100	150	Autodesk Inc.	3.600%	12/15/22	25	26
Weyerhaeuser Co.	6.875%	12/15/33	50	71	Autodesk Inc.	4.375%	6/15/25	100	114
WP Carey Inc.	4.600%	4/1/24	125	139	Autodesk Inc.	3.500%	6/15/27	75	85
WP Carey Inc.	4.000%	2/1/25	50	55	Autodesk Inc.	2.850%	1/15/30	75	83
WP Carey Inc.	4.250%	10/1/26	75	86	Automatic Data Processing Inc.	3.375%	9/15/25	200	225
WP Carey Inc.	3.850%	7/15/29	50	57	Automatic Data Processing Inc.	1.250%	9/1/30	400	395
				51,050	Avnet Inc.	4.875%	12/1/22	170	181
Technology (2.7%)					Avnet Inc.	4.625%	4/15/26	100	113
Adobe Inc.	1.700%	2/1/23	100	103	Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.650%	1/15/23	250	260
Adobe Inc.	1.900%	2/1/25	20	21	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625%	1/15/24	450	486
Adobe Inc.	3.250%	2/1/25	175	193	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125%	1/15/25	480	518
Adobe Inc.	2.150%	2/1/27	180	194	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	925	1,040
Adobe Inc.	2.300%	2/1/30	260	280	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	200	220
Altera Corp.	4.100%	11/15/23	75	83	Broadcom Inc.	3.125%	10/15/22	250	261
Amdocs Ltd.	2.538%	6/15/30	200	210	Broadcom Inc.	2.250%	11/15/23	200	209
Analog Devices Inc.	2.875%	6/1/23	450	473	Broadcom Inc.	3.625%	10/15/24	186	204
Analog Devices Inc.	3.125%	12/5/23	75	81	Broadcom Inc.	4.700%	4/15/25	500	573
Analog Devices Inc.	2.950%	4/1/25	85	93	Broadcom Inc.	3.150%	11/15/25	450	491
Analog Devices Inc.	3.500%	12/5/26	200	227	Broadcom Inc.	4.250%	4/15/26	500	569
Apple Inc.	2.150%	2/9/22	225	230	Broadcom Inc.	3.459%	9/15/26	661	731
Apple Inc.	2.500%	2/9/22	300	307	Broadcom Inc.	4.110%	9/15/28	428	487
Apple Inc.	2.300%	5/11/22	200	205	Broadcom Inc.	4.750%	4/15/29	545	651
Apple Inc.	2.700%	5/13/22	250	258	Broadcom Inc.	5.000%	4/15/30	500	605
Apple Inc.	2.100%	9/12/22	200	206	Broadcom Inc.	4.150%	11/15/30	600	693
Apple Inc.	2.850%	2/23/23	342	359	Broadcom Inc.	4.300%	11/15/32	400	472
Apple Inc.	2.400%	5/3/23	865	907	Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	113
Apple Inc.	0.750%	5/11/23	400	405	Broadridge Financial Solutions Inc.	2.900%	12/1/29	75	82
Apple Inc.	3.000%	2/9/24	325	350	Cadence Design Systems Inc.	4.375%	10/15/24	100	112
Apple Inc.	3.450%	5/6/24	75	83	Cisco Systems Inc.	3.000%	6/15/22	125	130
Apple Inc.	2.850%	5/11/24	1,243	1,340	Cisco Systems Inc.	2.200%	9/20/23	150	157
Apple Inc.	1.800%	9/11/24	150	157	Cisco Systems Inc.	3.625%	3/4/24	875	962
Apple Inc.	2.750%	1/13/25	575	623	Cisco Systems Inc.	2.950%	2/28/26	100	111
Apple Inc.	1.125%	5/11/25	900	924	Cisco Systems Inc.	2.500%	9/20/26	225	247
Apple Inc.	0.550%	8/20/25	500	501	Cisco Systems Inc.	5.500%	1/15/40	800	1,198
Apple Inc.	3.250%	2/23/26	705	791	Citrix Systems Inc.	4.500%	12/1/27	50	58
Apple Inc.	2.450%	8/4/26	1,450	1,580	Citrix Systems Inc.	3.300%	3/1/30	75	83
Apple Inc.	3.200%	5/11/27	775	877	Corning Inc.	2.900%	5/15/22	175	180
Apple Inc.	2.900%	9/12/27	655	733	Corning Inc.	4.700%	3/15/37	275	330
Apple Inc.	2.200%	9/11/29	350	377					
Apple Inc.	1.250%	8/20/30	500	499					
Apple Inc.	4.500%	2/23/36	225	302					
Apple Inc.	3.850%	5/4/43	450	571					
Apple Inc.	4.450%	5/6/44	200	274					
Apple Inc.	3.450%	2/9/45	225	272					
Apple Inc.	4.375%	5/13/45	500	684					
Apple Inc.	4.650%	2/23/46	910	1,305					
Apple Inc.	3.850%	8/4/46	375	482					

Total Bond Market Index Portfolio

			Face Amount (\$000)	Market Value* (\$000)				Face Amount (\$000)	Market Value* (\$000)	
	Coupon	Maturity Date				Coupon	Maturity Date			
	Corning Inc.	5.750%	8/15/40	195	261	Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	585
	Corning Inc.	3.900%	11/15/49	100	121	Hewlett Packard Enterprise Co.	1.750%	4/1/26	150	155
5	Corning Inc.	4.375%	11/15/57	350	432	Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	193
	Dell International LLC / EMC Corp.	5.450%	6/15/23	700	773	Hewlett Packard Enterprise Co.	6.350%	10/15/45	375	495
5	Dell International LLC / EMC Corp.	4.000%	7/15/24	100	110	HP Inc.	4.050%	9/15/22	100	106
5	Dell International LLC / EMC Corp.	5.850%	7/15/25	200	240	HP Inc.	2.200%	6/17/25	300	318
5	Dell International LLC / EMC Corp.	6.020%	6/15/26	1,075	1,310	HP Inc.	3.000%	6/17/27	350	386
5	Dell International LLC / EMC Corp.	4.900%	10/1/26	250	295	HP Inc.	3.400%	6/17/30	500	554
5	Dell International LLC / EMC Corp.	6.100%	7/15/27	100	124	HP Inc.	6.000%	9/15/41	100	130
5	Dell International LLC / EMC Corp.	5.300%	10/1/29	325	398	IBM Credit LLC	2.200%	9/8/22	100	103
5	Dell International LLC / EMC Corp.	6.200%	7/15/30	150	195	IBM Credit LLC	3.000%	2/6/23	150	158
5	Dell International LLC / EMC Corp.	8.100%	7/15/36	320	471	IHS Markit Ltd.	3.625%	5/1/24	100	109
5	Dell International LLC / EMC Corp.	8.350%	7/15/46	425	643	IHS Markit Ltd.	4.750%	8/1/28	140	172
	DXC Technology Co.	4.000%	4/15/23	50	53	IHS Markit Ltd.	4.250%	5/1/29	100	120
	DXC Technology Co.	4.250%	4/15/24	250	273	Intel Corp.	3.100%	7/29/22	175	183
	DXC Technology Co.	4.125%	4/15/25	100	110	Intel Corp.	2.700%	12/15/22	404	423
	Equifax Inc.	3.950%	6/15/23	50	54	Intel Corp.	2.875%	5/11/24	1,050	1,130
	Equifax Inc.	2.600%	12/1/24	75	80	Intel Corp.	3.400%	3/25/25	300	332
	Equifax Inc.	2.600%	12/15/25	100	108	Intel Corp.	3.700%	7/29/25	450	507
	Equifax Inc.	3.100%	5/15/30	120	133	Intel Corp.	2.600%	5/19/26	210	229
	Fidelity National Information Services Inc.	3.500%	4/15/23	143	152	Intel Corp.	3.750%	3/25/27	400	463
	Fidelity National Information Services Inc.	3.875%	6/5/24	150	165	Intel Corp.	2.450%	11/15/29	375	404
	Fidelity National Information Services Inc.	3.000%	8/15/26	414	461	Intel Corp.	3.900%	3/25/30	345	413
	Fidelity National Information Services Inc.	3.750%	5/21/29	200	234	Intel Corp.	4.000%	12/15/32	150	185
	Fiserv Inc.	3.800%	10/1/23	200	218	Intel Corp.	4.600%	3/25/40	150	197
	Fiserv Inc.	2.750%	7/1/24	400	429	Intel Corp.	4.800%	10/1/41	162	220
	Fiserv Inc.	3.850%	6/1/25	400	452	Intel Corp.	4.250%	12/15/42	150	192
	Fiserv Inc.	3.200%	7/1/26	200	224	Intel Corp.	4.100%	5/19/46	250	319
	Fiserv Inc.	2.250%	6/1/27	300	319	Intel Corp.	4.100%	5/11/47	200	255
	Fiserv Inc.	4.200%	10/1/28	200	237	Intel Corp.	3.734%	12/8/47	674	807
	Fiserv Inc.	3.500%	7/1/29	800	913	Intel Corp.	3.250%	11/15/49	300	335
	Fiserv Inc.	2.650%	6/1/30	200	216	Intel Corp.	4.750%	3/25/50	400	558
	Fiserv Inc.	4.400%	7/1/49	415	556	Intel Corp.	3.100%	2/15/60	200	216
	Flex Ltd.	4.750%	6/15/25	26	30	Intel Corp.	4.950%	3/25/60	155	229
	Flex Ltd.	4.875%	6/15/29	50	59	International Business Machines Corp.	2.850%	5/13/22	500	518
	FLIR Systems Inc.	2.500%	8/1/30	100	105	International Business Machines Corp.	1.875%	8/1/22	675	692
	Global Payments Inc.	3.750%	6/1/23	250	268	International Business Machines Corp.	2.875%	11/9/22	240	252
	Global Payments Inc.	4.000%	6/1/23	100	108	International Business Machines Corp.	3.375%	8/1/23	450	485
	Global Payments Inc.	2.650%	2/15/25	337	361	International Business Machines Corp.	3.625%	2/12/24	450	493
	Global Payments Inc.	4.800%	4/1/26	150	178	International Business Machines Corp.	3.000%	5/15/24	600	649
	Global Payments Inc.	3.200%	8/15/29	310	344	International Business Machines Corp.	7.000%	10/30/25	300	388
	Global Payments Inc.	2.900%	5/15/30	200	217	International Business Machines Corp.	3.450%	2/19/26	285	322
	Global Payments Inc.	4.150%	8/15/49	200	245	International Business Machines Corp.	3.300%	5/15/26	700	790
	Hewlett Packard Enterprise Co.	4.400%	10/15/22	350	372	International Business Machines Corp.	1.700%	5/15/27	265	275
	Hewlett Packard Enterprise Co.	2.250%	4/1/23	200	208	International Business Machines Corp.	6.220%	8/1/27	75	98
	Hewlett Packard Enterprise Co.	4.450%	10/2/23	300	330	International Business Machines Corp.	6.500%	1/15/28	75	100
	Hewlett Packard Enterprise Co.	1.450%	4/1/24	150	154	International Business Machines Corp.	3.500%	5/15/29	750	867
	Hewlett Packard Enterprise Co.	4.650%	10/1/24	200	227	International Business Machines Corp.	1.950%	5/15/30	265	272
						International Business Machines Corp.	4.150%	5/15/39	400	505
						International Business Machines Corp.	5.600%	11/30/39	148	216

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
International Business Machines Corp.	2.850%	5/15/40	265	282	Microsoft Corp.	4.250%	2/6/47	300	424
International Business Machines Corp.	4.000%	6/20/42	358	442	Microsoft Corp.	2.525%	6/1/50	1,478	1,553
International Business Machines Corp.	4.250%	5/15/49	500	652	Microsoft Corp.	4.000%	2/12/55	525	720
International Business Machines Corp.	2.950%	5/15/50	265	282	Microsoft Corp.	3.950%	8/8/56	331	447
Intuit Inc.	0.650%	7/15/23	100	101	Microsoft Corp.	2.675%	6/1/60	594	641
Intuit Inc.	0.950%	7/15/25	100	101	Moody's Corp.	4.500%	9/1/22	100	106
Intuit Inc.	1.350%	7/15/27	100	102	Moody's Corp.	4.875%	2/15/24	250	280
Intuit Inc.	1.650%	7/15/30	100	103	Moody's Corp.	3.250%	1/15/28	200	225
Jabil Inc.	3.950%	1/12/28	100	113	Moody's Corp.	4.875%	12/17/48	125	169
Jabil Inc.	3.600%	1/15/30	100	111	Moody's Corp.	3.250%	5/20/50	100	109
Jabil Inc.	3.000%	1/15/31	150	160	Moody's Corp.	2.550%	8/18/60	300	281
Juniper Networks Inc.	3.750%	8/15/29	500	572	Motorola Solutions Inc.	4.000%	9/1/24	240	268
Juniper Networks Inc.	5.950%	3/15/41	25	33	Motorola Solutions Inc.	4.600%	2/23/28	125	151
KLA Corp.	4.650%	11/1/24	250	284	Motorola Solutions Inc.	5.500%	9/1/44	75	95
KLA Corp.	4.100%	3/15/29	150	179	NetApp Inc.	3.300%	9/29/24	75	82
KLA Corp.	5.000%	3/15/49	75	104	NetApp Inc.	1.875%	6/22/25	150	157
KLA Corp.	3.300%	3/1/50	50	56	NetApp Inc.	2.375%	6/22/27	100	107
Lam Research Corp.	3.800%	3/15/25	145	162	NetApp Inc.	2.700%	6/22/30	200	215
Lam Research Corp.	3.750%	3/15/26	150	172	NVIDIA Corp.	3.200%	9/16/26	200	226
Lam Research Corp.	4.000%	3/15/29	200	239	NVIDIA Corp.	2.850%	4/1/30	300	336
Lam Research Corp.	1.900%	6/15/30	250	259	NVIDIA Corp.	3.500%	4/1/40	200	240
Lam Research Corp.	4.875%	3/15/49	125	181	NVIDIA Corp.	3.500%	4/1/50	605	730
Lam Research Corp.	2.875%	6/15/50	150	161	NVIDIA Corp.	3.700%	4/1/60	113	143
Lam Research Corp.	3.125%	6/15/60	100	111	5 NXP BV / NXP Funding LLC	4.875%	3/1/24	200	225
5 Leidos Inc.	2.950%	5/15/23	95	100	5 NXP BV / NXP Funding LLC	5.350%	3/1/26	100	121
5 Leidos Inc.	3.625%	5/15/25	100	112	5 NXP BV / NXP Funding LLC	5.550%	12/1/28	175	223
5 Leidos Inc.	4.375%	5/15/30	150	179	5 NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	450	536
5 Leidos Inc.	2.300%	2/15/31	200	204	5 NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	200	226
Marvell Technology Group Ltd.	4.200%	6/22/23	100	108	Oracle Corp.	2.500%	5/15/22	250	257
Marvell Technology Group Ltd.	4.875%	6/22/28	100	118	Oracle Corp.	2.400%	9/15/23	750	788
Mastercard Inc.	3.375%	4/1/24	300	328	Oracle Corp.	3.400%	7/8/24	450	492
Mastercard Inc.	2.000%	3/3/25	400	424	Oracle Corp.	2.950%	11/15/24	425	461
Mastercard Inc.	2.950%	11/21/26	100	112	Oracle Corp.	2.500%	4/1/25	919	987
Mastercard Inc.	3.300%	3/26/27	200	228	Oracle Corp.	2.650%	7/15/26	2,361	2,581
Mastercard Inc.	2.950%	6/1/29	275	309	Oracle Corp.	2.800%	4/1/27	500	550
Mastercard Inc.	3.350%	3/26/30	300	349	Oracle Corp.	2.950%	4/1/30	750	836
Mastercard Inc.	3.950%	2/26/48	100	129	Oracle Corp.	4.300%	7/8/34	325	409
Mastercard Inc.	3.650%	6/1/49	250	309	Oracle Corp.	3.900%	5/15/35	150	183
Mastercard Inc.	3.850%	3/26/50	400	514	Oracle Corp.	3.850%	7/15/36	250	301
Maxim Integrated Products Inc.	3.375%	3/15/23	75	79	Oracle Corp.	3.800%	11/15/37	525	628
Maxim Integrated Products Inc.	3.450%	6/15/27	100	112	Oracle Corp.	6.125%	7/8/39	150	230
Microchip Technology Inc.	4.333%	6/1/23	100	108	Oracle Corp.	3.600%	4/1/40	605	708
Micron Technology Inc.	4.640%	2/6/24	50	56	Oracle Corp.	5.375%	7/15/40	700	999
Micron Technology Inc.	4.975%	2/6/26	100	118	Oracle Corp.	4.500%	7/8/44	250	325
Micron Technology Inc.	4.185%	2/15/27	200	237	Oracle Corp.	4.125%	5/15/45	425	524
Micron Technology Inc.	5.327%	2/6/29	150	187	Oracle Corp.	4.000%	7/15/46	575	703
Micron Technology Inc.	4.663%	2/15/30	100	122	Oracle Corp.	4.000%	11/15/47	475	583
Microsoft Corp.	2.400%	2/6/22	620	634	Oracle Corp.	3.600%	4/1/50	1,120	1,304
Microsoft Corp.	2.375%	2/12/22	450	460	Oracle Corp.	4.375%	5/15/55	150	197
Microsoft Corp.	2.650%	11/3/22	200	208	Oracle Corp.	3.850%	4/1/60	700	853
Microsoft Corp.	2.375%	5/1/23	75	78	PayPal Holdings Inc.	2.200%	9/26/22	200	207
Microsoft Corp.	2.000%	8/8/23	300	313	PayPal Holdings Inc.	1.350%	6/1/23	200	205
Microsoft Corp.	2.875%	2/6/24	500	537	PayPal Holdings Inc.	2.400%	10/1/24	100	107
Microsoft Corp.	3.125%	11/3/25	1,132	1,265	PayPal Holdings Inc.	1.650%	6/1/25	200	209
Microsoft Corp.	2.400%	8/8/26	805	877	PayPal Holdings Inc.	2.650%	10/1/26	300	329
Microsoft Corp.	3.300%	2/6/27	675	768	PayPal Holdings Inc.	2.850%	10/1/29	400	444
Microsoft Corp.	3.500%	2/12/35	325	399	PayPal Holdings Inc.	2.300%	6/1/30	200	214
Microsoft Corp.	4.200%	11/3/35	375	492	PayPal Holdings Inc.	3.250%	6/1/50	310	355
Microsoft Corp.	3.450%	8/8/36	425	523	QUALCOMM Inc.	3.000%	5/20/22	100	104
Microsoft Corp.	4.100%	2/6/37	500	652	QUALCOMM Inc.	2.600%	1/30/23	90	94
Microsoft Corp.	3.500%	11/15/42	330	403	QUALCOMM Inc.	2.900%	5/20/24	172	185
Microsoft Corp.	3.700%	8/8/46	1,635	2,062	QUALCOMM Inc.	3.450%	5/20/25	200	223
					QUALCOMM Inc.	3.250%	5/20/27	400	453

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	QUALCOMM Inc.	1.300%	5/20/28	378	380	Alabama Power Co.	1.450%	9/15/30	500	503
5	QUALCOMM Inc.	1.650%	5/20/32	414	413	Alabama Power Co.	6.125%	5/15/38	50	75
	QUALCOMM Inc.	4.650%	5/20/35	200	267	Alabama Power Co.	3.850%	12/1/42	25	31
	QUALCOMM Inc.	4.800%	5/20/45	275	388	Alabama Power Co.	4.150%	8/15/44	75	95
	QUALCOMM Inc.	4.300%	5/20/47	350	474	Alabama Power Co.	3.750%	3/1/45	150	180
	QUALCOMM Inc.	3.250%	5/20/50	200	232	Alabama Power Co.	4.300%	1/2/46	250	329
	RELX Capital Inc.	3.500%	3/16/23	125	133	Alabama Power Co.	3.700%	12/1/47	100	122
	RELX Capital Inc.	4.000%	3/18/29	100	118	Alabama Power Co.	4.300%	7/15/48	100	133
	RELX Capital Inc.	3.000%	5/22/30	150	167	Alabama Power Co.	3.450%	10/1/49	550	649
	S&P Global Inc.	4.000%	6/15/25	149	169	Ameren Corp.	2.500%	9/15/24	100	106
	S&P Global Inc.	2.500%	12/1/29	125	136	Ameren Corp.	3.650%	2/15/26	80	90
	S&P Global Inc.	1.250%	8/15/30	400	396	Ameren Corp.	3.500%	1/15/31	100	115
	S&P Global Inc.	3.250%	12/1/49	150	175	Ameren Illinois Co.	2.700%	9/1/22	250	258
	S&P Global Inc.	2.300%	8/15/60	100	94	Ameren Illinois Co.	3.800%	5/15/28	75	87
	salesforce.com Inc.	3.250%	4/11/23	200	213	Ameren Illinois Co.	3.700%	12/1/47	150	183
	salesforce.com Inc.	3.700%	4/11/28	325	382	Ameren Illinois Co.	3.250%	3/15/50	60	69
	ServiceNow Inc.	1.400%	9/1/30	500	487	American Electric Power Co. Inc.	3.650%	12/1/21	100	103
	Texas Instruments Inc.	1.850%	5/15/22	100	102	American Electric Power Co. Inc.	2.950%	12/15/22	25	26
	Texas Instruments Inc.	2.625%	5/15/24	25	27	American Electric Power Co. Inc.	3.200%	11/13/27	75	84
	Texas Instruments Inc.	1.375%	3/12/25	200	207	American Electric Power Co. Inc.	4.300%	12/1/28	150	178
	Texas Instruments Inc.	2.900%	11/3/27	94	105	American Water Capital Corp.	3.400%	3/1/25	125	138
	Texas Instruments Inc.	2.250%	9/4/29	100	107	American Water Capital Corp.	2.950%	9/1/27	325	358
	Texas Instruments Inc.	1.750%	5/4/30	210	216	American Water Capital Corp.	3.450%	6/1/29	125	143
	Texas Instruments Inc.	3.875%	3/15/39	142	177	American Water Capital Corp.	2.800%	5/1/30	100	110
	Texas Instruments Inc.	4.150%	5/15/48	400	532	American Water Capital Corp.	6.593%	10/15/37	150	232
	Thomson Reuters Corp.	5.500%	8/15/35	75	100	American Water Capital Corp.	4.300%	9/1/45	100	129
	Thomson Reuters Corp.	5.850%	4/15/40	100	138	American Water Capital Corp.	3.750%	9/1/47	200	244
	Thomson Reuters Corp.	5.650%	11/23/43	100	135	American Water Capital Corp.	4.200%	9/1/48	100	130
	Verisk Analytics Inc.	4.125%	9/12/22	275	290	American Water Capital Corp.	4.150%	6/1/49	125	164
	Verisk Analytics Inc.	4.000%	6/15/25	150	170	Appalachian Power Co.	3.300%	5/1/50	100	119
	Verisk Analytics Inc.	4.125%	3/15/29	400	478	Appalachian Power Co.	4.500%	6/1/27	500	558
	Verisk Analytics Inc.	5.500%	6/15/45	50	71	Appalachian Power Co.	3.700%	3/1/49	425	561
	Verisk Analytics Inc.	3.625%	5/15/50	100	116	Appalachian Power Co.	3.150%	5/1/50	100	120
	Visa Inc.	2.150%	9/15/22	100	103	Arizona Public Service Co.	3.150%	5/15/25	100	110
	Visa Inc.	2.800%	12/14/22	550	575	Arizona Public Service Co.	2.950%	9/15/27	50	55
	Visa Inc.	3.150%	12/14/25	925	1,037	Arizona Public Service Co.	4.500%	4/1/42	25	32
	Visa Inc.	1.900%	4/15/27	200	212	Arizona Public Service Co.	4.350%	11/15/45	125	160
	Visa Inc.	0.750%	8/15/27	500	498	Arizona Public Service Co.	3.750%	5/15/46	125	153
	Visa Inc.	2.750%	9/15/27	150	167	Arizona Public Service Co.	4.250%	3/1/49	100	130
	Visa Inc.	1.100%	2/15/31	400	392	Arizona Public Service Co.	3.500%	12/1/49	60	70
	Visa Inc.	4.150%	12/14/35	325	421	Atmos Energy Corp.	3.000%	6/15/27	100	111
	Visa Inc.	2.700%	4/15/40	200	218	Atmos Energy Corp.	2.625%	9/15/29	50	55
	Visa Inc.	4.300%	12/14/45	725	990	Atmos Energy Corp.	5.500%	6/15/41	200	287
	Visa Inc.	3.650%	9/15/47	100	125	Atmos Energy Corp.	4.150%	1/15/43	100	125
	Visa Inc.	2.000%	8/15/50	500	472	Atmos Energy Corp.	4.125%	10/15/44	50	63
	VMware Inc.	2.950%	8/21/22	300	311	Atmos Energy Corp.	3.375%	9/15/49	400	464
	VMware Inc.	4.500%	5/15/25	200	228	Avangrid Inc.	3.150%	12/1/24	230	251
	VMware Inc.	4.650%	5/15/27	100	117	Avangrid Inc.	3.800%	6/1/29	195	224
	VMware Inc.	3.900%	8/21/27	300	338	Avista Corp.	4.350%	6/1/48	75	95
	VMware Inc.	4.700%	5/15/30	900	1,082	Baltimore Gas and Electric Co.	2.400%	8/15/26	50	54
	Western Union Co.	3.600%	3/15/22	100	103	Baltimore Gas and Electric Co.	3.500%	8/15/46	100	115
	Western Union Co.	2.850%	1/10/25	108	116	Baltimore Gas and Electric Co.	3.750%	8/15/47	250	306
	Western Union Co.	6.200%	11/17/36	100	126	Baltimore Gas and Electric Co.	4.250%	9/15/48	50	65
	Western Union Co.	6.200%	6/21/40	35	43					
	Xilinx Inc.	2.950%	6/1/24	150	161					
	Xilinx Inc.	2.375%	6/1/30	200	209					
					129,933					
Utilities (2.4%)										
	AEP Texas Inc.	2.400%	10/1/22	75	77					
	AEP Texas Inc.	3.950%	6/1/28	100	117					
	AEP Texas Inc.	2.100%	7/1/30	200	209					
	AEP Texas Inc.	3.800%	10/1/47	50	59					
	AEP Texas Inc.	3.450%	1/15/50	50	57					
	AEP Transmission Co. LLC	4.000%	12/1/46	75	94					
	AEP Transmission Co. LLC	3.750%	12/1/47	100	121					
	AEP Transmission Co. LLC	3.800%	6/15/49	70	85					
	AEP Transmission Co. LLC	3.150%	9/15/49	70	77					
5	AES Corp.	1.375%	1/15/26	300	302					
5	AES Corp.	2.450%	1/15/31	300	304					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Baltimore Gas and Electric Co.	3.200%	9/15/49	80	89	Commonwealth Edison Co.	2.950%	8/15/27	75	83
Baltimore Gas and Electric Co.	2.900%	6/15/50	100	108	Commonwealth Edison Co.	2.200%	3/1/30	50	54
Berkshire Hathaway Energy Co.	2.800%	1/15/23	125	131	Commonwealth Edison Co.	5.900%	3/15/36	150	216
Berkshire Hathaway Energy Co.	3.750%	11/15/23	100	108	Commonwealth Edison Co.	6.450%	1/15/38	175	268
Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	110	Commonwealth Edison Co.	4.600%	8/15/43	75	99
Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	142	Commonwealth Edison Co.	4.700%	1/15/44	175	234
5 Berkshire Hathaway Energy Co.	3.700%	7/15/30	700	826	Commonwealth Edison Co.	3.700%	3/1/45	75	88
Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	147	Commonwealth Edison Co.	3.650%	6/15/46	175	207
Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	325	Commonwealth Edison Co.	3.750%	8/15/47	100	120
Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	206	Commonwealth Edison Co.	4.000%	3/1/48	150	189
Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	189	Commonwealth Edison Co.	4.000%	3/1/49	125	159
Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	60	Commonwealth Edison Co.	3.000%	3/1/50	200	218
Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	266	Connecticut Light and Power Co.	2.500%	1/15/23	125	130
5 Berkshire Hathaway Energy Co.	4.250%	10/15/50	200	256	Connecticut Light and Power Co.	0.750%	12/1/25	500	502
Black Hills Corp.	4.250%	11/30/23	100	110	Connecticut Light and Power Co.	3.200%	3/15/27	50	56
Black Hills Corp.	3.950%	1/15/26	75	84	Connecticut Light and Power Co.	4.300%	4/15/44	150	195
Black Hills Corp.	3.150%	1/15/27	75	81	Connecticut Light and Power Co.	4.000%	4/1/48	160	207
Black Hills Corp.	3.050%	10/15/29	70	76	Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	600	687
Black Hills Corp.	4.350%	5/1/33	75	91	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	263
Black Hills Corp.	4.200%	9/15/46	50	61	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	381
Black Hills Corp.	3.875%	10/15/49	70	82	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	107
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	324	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	147
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	74	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	250
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	96	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	484
CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	150	199	Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	168
CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	100	109	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	88
CenterPoint Energy Inc.	2.500%	9/1/22	100	103	Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	400	493
CenterPoint Energy Inc.	3.850%	2/1/24	325	355	Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	250	305
CenterPoint Energy Inc.	2.500%	9/1/24	100	106	Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	92
CenterPoint Energy Inc.	4.250%	11/1/28	75	89	Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	157
CenterPoint Energy Inc.	2.950%	3/1/30	80	87	Consolidated Edison Co. of New York Inc.	3.000%	12/1/60	500	509
CenterPoint Energy Inc.	3.700%	9/1/49	50	58	Consumers Energy Co.	3.375%	8/15/23	275	295
CenterPoint Energy Resources Corp.	3.550%	4/1/23	50	53	Consumers Energy Co.	3.800%	11/15/28	75	88
CenterPoint Energy Resources Corp.	4.000%	4/1/28	100	117	Consumers Energy Co.	3.950%	5/15/43	75	94
CenterPoint Energy Resources Corp.	5.850%	1/15/41	250	348	Consumers Energy Co.	3.250%	8/15/46	50	57
CenterPoint Energy Resources Corp.	4.100%	9/1/47	50	61	Consumers Energy Co.	3.950%	7/15/47	50	64
Cleco Corporate Holdings LLC	3.743%	5/1/26	100	110	Consumers Energy Co.	4.050%	5/15/48	125	164
Cleco Corporate Holdings LLC	4.973%	5/1/46	125	146	Consumers Energy Co.	4.350%	4/15/49	80	110
Cleveland Electric Illuminating Co.	5.500%	8/15/24	225	259	Consumers Energy Co.	3.100%	8/15/50	80	92
Cleveland Electric Illuminating Co.	5.950%	12/15/36	75	91	Consumers Energy Co.	3.500%	8/1/51	400	493
CMS Energy Corp.	3.000%	5/15/26	75	83	Consumers Energy Co.	2.500%	5/1/60	100	100
CMS Energy Corp.	3.450%	8/15/27	50	56					
CMS Energy Corp.	4.875%	3/1/44	75	99					
CMS Energy Corp.	4.750%	6/1/50	100	113					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Delmarva Power & Light Co.	3.500%	11/15/23	25	27	Duke Energy Carolinas LLC	3.950%	3/15/48	300	373
Delmarva Power & Light Co.	4.150%	5/15/45	100	124	Duke Energy Carolinas LLC	3.200%	8/15/49	400	455
Dominion Energy Inc.	3.071%	8/15/24	75	81	Duke Energy Corp.	2.400%	8/15/22	200	206
Dominion Energy Inc.	3.900%	10/1/25	125	143	Duke Energy Corp.	3.050%	8/15/22	275	285
Dominion Energy Inc.	2.850%	8/15/26	125	138	Duke Energy Corp.	3.750%	4/15/24	325	358
Dominion Energy Inc.	4.250%	6/1/28	125	149	Duke Energy Corp.	2.650%	9/1/26	80	87
Dominion Energy Inc.	3.375%	4/1/30	125	142	Duke Energy Corp.	3.150%	8/15/27	300	334
Dominion Energy Inc.	6.300%	3/15/33	75	106	Duke Energy Corp.	2.450%	6/1/30	100	106
Dominion Energy Inc.	5.950%	6/15/35	225	314	Duke Energy Corp.	4.800%	12/15/45	125	165
Dominion Energy Inc.	4.900%	8/1/41	280	365	Duke Energy Corp.	3.750%	9/1/46	405	471
Dominion Energy Inc.	4.050%	9/15/42	300	359	Duke Energy Corp.	4.200%	6/15/49	400	508
Dominion Energy Inc.	4.600%	3/15/49	200	266	Duke Energy Florida LLC	3.800%	7/15/28	100	117
Dominion Energy Inc.	5.750%	10/1/54	100	111	Duke Energy Florida LLC	2.500%	12/1/29	425	462
Dominion Energy South Carolina Inc.	6.625%	2/1/32	50	72	Duke Energy Florida LLC	1.750%	6/15/30	100	102
Dominion Energy South Carolina Inc.	6.050%	1/15/38	125	185	Duke Energy Florida LLC	6.350%	9/15/37	225	342
Dominion Energy South Carolina Inc.	5.450%	2/1/41	75	107	Duke Energy Florida LLC	6.400%	6/15/38	200	309
Dominion Energy South Carolina Inc.	4.600%	6/15/43	75	100	Duke Energy Florida LLC	3.850%	11/15/42	200	237
DTE Electric Co.	3.650%	3/15/24	250	272	Duke Energy Florida LLC	3.400%	10/1/46	100	114
DTE Electric Co.	3.375%	3/1/25	150	166	Duke Energy Florida LLC	4.200%	7/15/48	200	259
DTE Electric Co.	2.250%	3/1/30	200	214	2 Duke Energy Florida Project Finance LLC	1.731%	9/1/24	36	36
DTE Electric Co.	2.625%	3/1/31	100	110	2 Duke Energy Florida Project Finance LLC	2.538%	9/1/31	100	108
DTE Electric Co.	4.000%	4/1/43	225	279	Duke Energy Indiana LLC	6.350%	8/15/38	740	1,133
DTE Electric Co.	3.700%	6/1/46	50	61	Duke Energy Indiana LLC	3.750%	5/15/46	225	269
DTE Electric Co.	3.750%	8/15/47	100	124	Duke Energy Ohio Inc.	2.125%	6/1/30	100	105
DTE Electric Co.	3.950%	3/1/49	128	166	Duke Energy Ohio Inc.	3.700%	6/15/46	25	29
DTE Electric Co.	2.950%	3/1/50	150	168	Duke Energy Progress LLC	2.800%	5/15/22	100	103
DTE Energy Co.	2.600%	6/15/22	50	52	Duke Energy Progress LLC	3.375%	9/1/23	25	27
DTE Energy Co.	2.250%	11/1/22	400	413	Duke Energy Progress LLC	3.700%	9/1/28	175	203
DTE Energy Co.	3.700%	8/1/23	125	135	Duke Energy Progress LLC	3.450%	3/15/29	125	143
DTE Energy Co.	2.529%	10/1/24	100	107	Duke Energy Progress LLC	4.375%	3/30/44	300	385
DTE Energy Co.	1.050%	6/1/25	500	505	Duke Energy Progress LLC	4.150%	12/1/44	100	127
DTE Energy Co.	2.850%	10/1/26	300	329	Duke Energy Progress LLC	3.700%	10/15/46	50	60
DTE Energy Co.	3.800%	3/15/27	175	201	Duke Energy Progress LLC	3.600%	9/15/47	100	120
DTE Energy Co.	3.400%	6/15/29	100	113	Eastern Energy Gas Holdings LLC	2.500%	11/15/24	100	107
DTE Energy Co.	2.950%	3/1/30	60	66	Eastern Energy Gas Holdings LLC	3.600%	12/15/24	200	221
DTE Energy Co.	6.375%	4/15/33	75	107	Eastern Energy Gas Holdings LLC	3.000%	11/15/29	100	110
Duke Energy Carolinas LLC	2.500%	3/15/23	100	104	Eastern Energy Gas Holdings LLC	4.600%	12/15/44	200	253
Duke Energy Carolinas LLC	3.050%	3/15/23	100	106	Edison International	2.400%	9/15/22	125	128
Duke Energy Carolinas LLC	2.950%	12/1/26	100	112	Edison International	3.125%	11/15/22	80	83
Duke Energy Carolinas LLC	3.950%	11/15/28	125	148	Edison International	2.950%	3/15/23	200	208
Duke Energy Carolinas LLC	6.000%	12/1/28	125	162	Edison International	5.750%	6/15/27	25	30
Duke Energy Carolinas LLC	2.450%	8/15/29	200	215	El Paso Electric Co.	6.000%	5/15/35	50	69
Duke Energy Carolinas LLC	2.450%	2/1/30	100	108	El Paso Electric Co.	5.000%	12/1/44	75	88
Duke Energy Carolinas LLC	6.100%	6/1/37	100	147	Emera U.S. Finance LP	3.550%	6/15/26	150	168
Duke Energy Carolinas LLC	6.000%	1/15/38	25	37	Emera U.S. Finance LP	4.750%	6/15/46	245	311
Duke Energy Carolinas LLC	6.050%	4/15/38	25	38	Enel Chile SA	4.875%	6/12/28	125	148
Duke Energy Carolinas LLC	5.300%	2/15/40	150	213	Entergy Arkansas LLC	3.500%	4/1/26	50	56
Duke Energy Carolinas LLC	4.000%	9/30/42	175	216	Entergy Arkansas LLC	2.650%	6/15/51	500	512
Duke Energy Carolinas LLC	3.875%	3/15/46	100	123	Entergy Corp.	4.000%	7/15/22	150	157
Duke Energy Carolinas LLC	3.700%	12/1/47	100	121	Entergy Corp.	2.950%	9/1/26	200	220
					Entergy Corp.	2.800%	6/15/30	100	108
					Entergy Corp.	3.750%	6/15/50	300	347
					Entergy Gulf States Louisiana LLC	5.590%	10/1/24	223	263
					Entergy Louisiana LLC	5.400%	11/1/24	382	448

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Entergy Louisiana LLC	2.400%	10/1/26	75	81	Iberdrola International BV	6.750%	7/15/36	75	115
Entergy Louisiana LLC	3.120%	9/1/27	100	111	Indiana Michigan Power Co.	3.850%	5/15/28	250	290
Entergy Louisiana LLC	3.050%	6/1/31	100	113	Indiana Michigan Power Co.	3.750%	7/1/47	150	175
Entergy Louisiana LLC	4.000%	3/15/33	150	186	Indiana Michigan Power Co.	4.250%	8/15/48	100	127
Entergy Louisiana LLC	4.950%	1/15/45	150	165	Interstate Power and Light Co.	3.250%	12/1/24	202	221
Entergy Louisiana LLC	4.200%	9/1/48	200	261	Interstate Power and Light Co.	4.100%	9/26/28	125	149
Entergy Louisiana LLC	4.200%	4/1/50	100	130	Interstate Power and Light Co.	3.600%	4/1/29	60	69
Entergy Louisiana LLC	2.900%	3/15/51	100	106	Interstate Power and Light Co.	2.300%	6/1/30	100	105
Entergy Mississippi LLC	2.850%	6/1/28	125	137	Interstate Power and Light Co.	6.250%	7/15/39	50	73
Entergy Texas Inc.	1.750%	3/15/31	500	500	Interstate Power and Light Co.	3.700%	9/15/46	75	86
Essential Utilities Inc.	3.566%	5/1/29	75	85	ITC Holdings Corp.	2.700%	11/15/22	100	104
Essential Utilities Inc.	2.704%	4/15/30	100	108	ITC Holdings Corp.	3.650%	6/15/24	75	82
Essential Utilities Inc.	4.276%	5/1/49	85	107	ITC Holdings Corp.	3.350%	11/15/27	100	113
Essential Utilities Inc.	3.351%	4/15/50	200	223	ITC Holdings Corp.	5.300%	7/1/43	200	266
Evergy Inc.	2.450%	9/15/24	50	53	John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	65	82
Evergy Inc.	2.900%	9/15/29	150	163	Kentucky Utilities Co.	5.125%	11/1/40	125	173
Evergy Kansas Central Inc.	2.550%	7/1/26	150	163	Kentucky Utilities Co.	4.375%	10/1/45	100	130
Evergy Kansas Central Inc.	3.100%	4/1/27	100	110	Kentucky Utilities Co.	3.300%	6/1/50	200	227
Evergy Kansas Central Inc.	4.125%	3/1/42	200	245	Louisville Gas and Electric Co.	3.300%	10/1/25	75	83
Evergy Kansas Central Inc.	4.100%	4/1/43	100	124	Louisville Gas and Electric Co.	4.250%	4/1/49	170	220
Evergy Kansas Central Inc.	4.250%	12/1/45	25	33	MidAmerican Energy Co.	3.500%	10/15/24	179	197
Evergy Metro Inc.	3.150%	3/15/23	75	79	MidAmerican Energy Co.	3.100%	5/1/27	150	168
Evergy Metro Inc.	2.250%	6/1/30	100	106	MidAmerican Energy Co.	3.650%	4/15/29	200	237
Evergy Metro Inc.	5.300%	10/1/41	100	137	MidAmerican Energy Co.	6.750%	12/30/31	125	187
Evergy Metro Inc.	4.200%	6/15/47	100	128	MidAmerican Energy Co.	5.750%	11/1/35	125	182
Eversource Energy	2.750%	3/15/22	75	77	MidAmerican Energy Co.	4.800%	9/15/43	100	136
Eversource Energy	3.800%	12/1/23	75	82	MidAmerican Energy Co.	3.950%	8/1/47	100	125
Eversource Energy	2.900%	10/1/24	50	54	MidAmerican Energy Co.	4.250%	7/15/49	200	268
Eversource Energy	3.150%	1/15/25	168	183	Mississippi Power Co.	4.250%	3/15/42	100	122
Eversource Energy	3.300%	1/15/28	100	112	National Fuel Gas Co.	3.750%	3/1/23	275	288
Eversource Energy	4.250%	4/1/29	200	239	National Fuel Gas Co.	5.500%	1/15/26	50	58
Eversource Energy	3.450%	1/15/50	400	457	National Fuel Gas Co.	4.750%	9/1/28	50	54
Exelon Corp.	3.497%	6/1/22	200	208	National Grid USA	5.803%	4/1/35	50	67
Exelon Corp.	3.950%	6/15/25	200	226	National Rural Utilities Cooperative Finance Corp.	1.750%	1/21/22	50	51
Exelon Corp.	3.400%	4/15/26	200	225	National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	300	314
Exelon Corp.	4.050%	4/15/30	250	295	National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	775	829
Exelon Corp.	4.950%	6/15/35	225	283	National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	150	172
Exelon Corp.	5.625%	6/15/35	20	27	National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	100	117
Exelon Corp.	5.100%	6/15/45	145	197	National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	100	117
Exelon Corp.	4.450%	4/15/46	175	223	National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	100	108
Exelon Generation Co. LLC	6.250%	10/1/39	360	433	National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	252
Exelon Generation Co. LLC	5.750%	10/1/41	75	85	National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	25	26
Exelon Generation Co. LLC	5.600%	6/15/42	155	176					
Florida Power & Light Co.	3.250%	6/1/24	25	27					
Florida Power & Light Co.	2.850%	4/1/25	300	327					
Florida Power & Light Co.	5.625%	4/1/34	25	36					
Florida Power & Light Co.	5.960%	4/1/39	375	569					
Florida Power & Light Co.	4.125%	2/1/42	170	216					
Florida Power & Light Co.	4.050%	6/1/42	125	159					
Florida Power & Light Co.	3.800%	12/15/42	75	93					
Florida Power & Light Co.	3.700%	12/1/47	150	187					
Florida Power & Light Co.	3.950%	3/1/48	325	421					
Florida Power & Light Co.	4.125%	6/1/48	100	131					
Florida Power & Light Co.	3.990%	3/1/49	100	131					
Florida Power & Light Co.	3.150%	10/1/49	555	637					
Fortis Inc.	3.055%	10/4/26	295	324					
Georgia Power Co.	2.100%	7/30/23	75	78					
Georgia Power Co.	2.200%	9/15/24	225	237					
Georgia Power Co.	3.250%	4/1/26	100	111					
Georgia Power Co.	4.750%	9/1/40	175	228					
Georgia Power Co.	4.300%	3/15/43	100	127					
Gulf Power Co.	3.300%	5/30/27	50	56					

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.	5.250%	4/20/46	75	83	Oklahoma Gas and Electric Co.	4.150%	4/1/47	50	62
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	400	533	Oklahoma Gas and Electric Co.	3.850%	8/15/47	75	88
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	100	131	Oncor Electric Delivery Co. LLC	4.100%	6/1/22	175	182
Nevada Power Co.	3.700%	5/1/29	200	233	Oncor Electric Delivery Co. LLC	2.750%	6/1/24	100	107
Nevada Power Co.	2.400%	5/1/30	75	80	Oncor Electric Delivery Co. LLC	2.950%	4/1/25	75	82
Nevada Power Co.	6.750%	7/1/37	75	113	Oncor Electric Delivery Co. LLC	3.700%	11/15/28	50	58
Nevada Power Co.	3.125%	8/1/50	150	166	Oncor Electric Delivery Co. LLC	7.250%	1/15/33	50	77
NextEra Energy Capital Holdings Inc.	2.900%	4/1/22	350	361	Oncor Electric Delivery Co. LLC	7.500%	9/1/38	125	207
NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	105	110	Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	178
NextEra Energy Capital Holdings Inc.	3.150%	4/1/24	100	108	Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	100
NextEra Energy Capital Holdings Inc.	2.750%	5/1/25	700	757	Oncor Electric Delivery Co. LLC	5.300%	6/1/42	37	53
NextEra Energy Capital Holdings Inc.	3.250%	4/1/26	50	56	Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	122
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	284	Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	61
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	114	Oncor Electric Delivery Co. LLC	3.800%	6/1/49	200	248
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	108	Oncor Electric Delivery Co. LLC	3.100%	9/15/49	400	459
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	524	Oncor Electric Delivery Co. LLC	5.350%	10/1/52	63	96
NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	136	ONE Gas Inc.	2.000%	5/15/30	100	104
NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	100	118	ONE Gas Inc.	4.658%	2/1/44	125	164
NiSource Inc.	0.950%	8/15/25	500	503	ONE Gas Inc.	4.500%	11/1/48	75	101
NiSource Inc.	3.490%	5/15/27	250	283	Pacific Gas and Electric Co.	1.750%	6/16/22	500	501
NiSource Inc.	2.950%	9/1/29	200	218	Pacific Gas and Electric Co.	3.850%	11/15/23	250	266
NiSource Inc.	3.600%	5/1/30	200	230	Pacific Gas and Electric Co.	3.450%	7/1/25	200	215
NiSource Inc.	1.700%	2/15/31	500	497	Pacific Gas and Electric Co.	3.150%	1/1/26	300	320
NiSource Inc.	5.950%	6/15/41	77	110	Pacific Gas and Electric Co.	3.300%	12/1/27	800	853
NiSource Inc.	4.800%	2/15/44	125	163	Pacific Gas and Electric Co.	3.750%	7/1/28	300	327
NiSource Inc.	5.650%	2/1/45	100	144	Pacific Gas and Electric Co.	4.550%	7/1/30	1,100	1,251
NiSource Inc.	4.375%	5/15/47	250	317	Pacific Gas and Electric Co.	4.500%	7/1/40	500	557
NiSource Inc.	3.950%	3/30/48	200	245	Pacific Gas and Electric Co.	4.750%	2/15/44	500	561
Northern States Power Co.	6.250%	6/1/36	75	112	Pacific Gas and Electric Co.	4.300%	3/15/45	200	213
Northern States Power Co.	6.200%	7/1/37	50	76	Pacific Gas and Electric Co.	4.950%	7/1/50	800	953
Northern States Power Co.	5.350%	11/1/39	175	253	Pacific Gas and Electric Co.	3.500%	8/1/50	500	496
Northern States Power Co.	3.400%	8/15/42	105	121	PacifiCorp	2.950%	2/1/22	100	102
Northern States Power Co.	4.000%	8/15/45	50	65	PacifiCorp	3.600%	4/1/24	125	136
Northern States Power Co.	2.900%	3/1/50	250	282	PacifiCorp	3.500%	6/15/29	100	115
Northern States Power Co.	2.600%	6/1/51	100	105	PacifiCorp	2.700%	9/15/30	50	55
NSTAR Electric Co.	2.375%	10/15/22	125	129	PacifiCorp	7.700%	11/15/31	450	694
NSTAR Electric Co.	3.200%	5/15/27	125	141	PacifiCorp	5.250%	6/15/35	640	887
NSTAR Electric Co.	3.250%	5/15/29	50	57	PacifiCorp	6.100%	8/1/36	100	144
NSTAR Electric Co.	5.500%	3/15/40	75	107	PacifiCorp	6.250%	10/15/37	125	186
Oglethorpe Power Corp.	5.950%	11/1/39	50	66	PacifiCorp	6.350%	7/15/38	75	113
Oglethorpe Power Corp.	5.375%	11/1/40	175	216	PacifiCorp	4.100%	2/1/42	200	244
Ohio Edison Co.	6.875%	7/15/36	100	136	PacifiCorp	4.125%	1/15/49	100	127
Ohio Power Co.	4.150%	4/1/48	100	128	PacifiCorp	4.150%	2/15/50	200	259
Ohio Power Co.	4.000%	6/1/49	240	301	PacifiCorp	3.300%	3/15/51	100	115
Oklahoma Gas and Electric Co.	3.800%	8/15/28	75	87					
Oklahoma Gas and Electric Co.	3.250%	4/1/30	100	113					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PECO Energy Co.	2.375%	9/15/22	300	308	Puget Energy Inc.	4.100%	6/15/30	100	113
PECO Energy Co.	3.900%	3/1/48	75	95	Puget Sound Energy Inc.	6.274%	3/15/37	125	180
PECO Energy Co.	2.800%	6/15/50	200	210	Puget Sound Energy Inc.	5.757%	10/1/39	125	178
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	110	126	Puget Sound Energy Inc.	4.300%	5/20/45	100	126
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	50	64	Puget Sound Energy Inc.	4.223%	6/15/48	125	160
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	75	86	Puget Sound Energy Inc.	3.250%	9/15/49	90	99
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	100	112	San Diego Gas & Electric Co.	2.500%	5/15/26	250	271
Pinnacle West Capital Corp.	1.300%	6/15/25	200	203	San Diego Gas & Electric Co.	1.700%	10/1/30	500	503
Potomac Electric Power Co.	6.500%	11/15/37	250	379	San Diego Gas & Electric Co.	4.500%	8/15/40	100	127
Potomac Electric Power Co.	4.150%	3/15/43	150	188	San Diego Gas & Electric Co.	3.750%	6/1/47	75	88
PPL Capital Funding Inc.	4.200%	6/15/22	25	26	San Diego Gas & Electric Co.	4.150%	5/15/48	75	94
PPL Capital Funding Inc.	3.500%	12/1/22	115	121	San Diego Gas & Electric Co.	3.320%	4/15/50	100	113
PPL Capital Funding Inc.	3.400%	6/1/23	100	106	Sempra Energy	2.875%	10/1/22	100	103
PPL Capital Funding Inc.	3.950%	3/15/24	50	55	Sempra Energy	2.900%	2/1/23	100	105
PPL Capital Funding Inc.	3.100%	5/15/26	100	110	Sempra Energy	4.050%	12/1/23	100	109
PPL Capital Funding Inc.	4.700%	6/1/43	75	93	Sempra Energy	3.750%	11/15/25	424	479
PPL Capital Funding Inc.	5.000%	3/15/44	200	257	Sempra Energy	3.250%	6/15/27	150	168
PPL Capital Funding Inc.	4.000%	9/15/47	75	88	Sempra Energy	3.400%	2/1/28	200	228
PPL Electric Utilities Corp.	6.250%	5/15/39	100	150	Sempra Energy	3.800%	2/1/38	200	230
PPL Electric Utilities Corp.	4.125%	6/15/44	50	62	Sempra Energy	6.000%	10/15/39	150	215
PPL Electric Utilities Corp.	4.150%	10/1/45	155	193	Sempra Energy	4.000%	2/1/48	175	207
PPL Electric Utilities Corp.	3.950%	6/1/47	75	93	Sierra Pacific Power Co.	2.600%	5/1/26	100	108
Progress Energy Inc.	3.150%	4/1/22	40	41	2 Southern California Edison Co.	1.845%	2/1/22	22	21
Progress Energy Inc.	7.000%	10/30/31	119	168	Southern California Edison Co.	2.400%	2/1/22	75	76
Progress Energy Inc.	6.000%	12/1/39	125	176	Southern California Edison Co.	3.400%	6/1/23	75	79
PSEG Power LLC	3.850%	6/1/23	125	134	Southern California Edison Co.	3.500%	10/1/23	175	188
PSEG Power LLC	8.625%	4/15/31	96	145	Southern California Edison Co.	3.700%	8/1/25	150	169
Public Service Co. of Colorado	3.700%	6/15/28	75	87	Southern California Edison Co.	3.650%	3/1/28	100	112
Public Service Co. of Colorado	1.900%	1/15/31	100	104	Southern California Edison Co.	4.200%	3/1/29	75	87
Public Service Co. of Colorado	3.600%	9/15/42	175	210	Southern California Edison Co.	6.650%	4/1/29	75	94
Public Service Co. of Colorado	4.100%	6/15/48	75	97	Southern California Edison Co.	2.850%	8/1/29	275	299
Public Service Co. of Colorado	2.700%	1/15/51	100	107	Southern California Edison Co.	2.250%	6/1/30	300	311
Public Service Co. of New Hampshire	3.500%	11/1/23	50	54	Southern California Edison Co.	5.750%	4/1/35	75	102
Public Service Co. of New Hampshire	3.600%	7/1/49	75	90	Southern California Edison Co.	5.350%	7/15/35	200	270
Public Service Electric and Gas Co.	3.000%	5/15/25	80	87	Southern California Edison Co.	5.625%	2/1/36	125	160
Public Service Electric and Gas Co.	2.250%	9/15/26	250	270	Southern California Edison Co.	5.500%	3/15/40	100	133
Public Service Electric and Gas Co.	3.000%	5/15/27	75	83	Southern California Edison Co.	4.500%	9/1/40	275	331
Public Service Electric and Gas Co.	3.200%	5/15/29	70	80	Southern California Edison Co.	4.050%	3/15/42	208	237
Public Service Electric and Gas Co.	2.450%	1/15/30	50	54	Southern California Edison Co.	3.900%	3/15/43	100	113
Public Service Electric and Gas Co.	3.800%	3/1/46	250	305	Southern California Edison Co.	4.000%	4/1/47	335	393
Public Service Electric and Gas Co.	3.850%	5/1/49	200	254	Southern California Edison Co.	4.125%	3/1/48	350	418
Public Service Electric and Gas Co.	3.150%	1/1/50	200	229	Southern California Edison Co.	4.875%	3/1/49	100	132
Public Service Electric and Gas Co.	2.050%	8/1/50	500	467	Southern California Edison Co.	3.650%	2/1/50	500	566
Public Service Enterprise Group Inc.	2.650%	11/15/22	100	104	Southern California Gas Co.	2.600%	6/15/26	200	217
Public Service Enterprise Group Inc.	1.600%	8/15/30	500	492					
Puget Energy Inc.	5.625%	7/15/22	200	212					
Puget Energy Inc.	3.650%	5/15/25	400	436					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Southern California Gas Co.	2.550%	2/1/30	150	162	Virginia Electric and Power Co.	2.950%	11/15/26	75	83
Southern California Gas Co.	3.750%	9/15/42	75	89	Virginia Electric and Power Co.	3.500%	3/15/27	250	282
Southern California Gas Co.	4.125%	6/1/48	75	96	Virginia Electric and Power Co.	3.800%	4/1/28	150	175
Southern California Gas Co.	3.950%	2/15/50	70	87	Virginia Electric and Power Co.	2.875%	7/15/29	275	307
Southern Co.	3.250%	7/1/26	350	391	Virginia Electric and Power Co.	6.000%	1/15/36	125	181
Southern Co.	4.250%	7/1/36	200	246	Virginia Electric and Power Co.	6.000%	5/15/37	150	219
Southern Co.	4.400%	7/1/46	360	450	Virginia Electric and Power Co.	6.350%	11/30/37	50	75
Southern Co.	4.000%	1/15/51	300	316	Virginia Electric and Power Co.	4.000%	1/15/43	400	499
Southern Co. Gas Capital Corp.	3.250%	6/15/26	75	84	Virginia Electric and Power Co.	4.450%	2/15/44	475	618
Southern Co. Gas Capital Corp.	1.750%	1/15/31	500	503	Virginia Electric and Power Co.	4.200%	5/15/45	75	96
Southern Co. Gas Capital Corp.	5.875%	3/15/41	75	109	Virginia Electric and Power Co.	4.000%	11/15/46	100	128
Southern Co. Gas Capital Corp.	4.400%	6/1/43	50	62	Virginia Electric and Power Co.	3.800%	9/15/47	100	124
Southern Co. Gas Capital Corp.	3.950%	10/1/46	100	117	Virginia Electric and Power Co.	4.600%	12/1/48	175	242
Southern Co. Gas Capital Corp.	4.400%	5/30/47	100	126	Virginia Electric and Power Co.	3.300%	12/1/49	210	244
Southern Power Co.	2.500%	12/15/21	350	357	Washington Gas Light Co.	3.796%	9/15/46	100	119
Southern Power Co.	4.150%	12/1/25	100	115	Washington Gas Light Co.	3.650%	9/15/49	30	36
Southern Power Co.	5.150%	9/15/41	100	123	WEC Energy Group Inc.	0.550%	9/15/23	500	502
Southern Power Co.	5.250%	7/15/43	50	61	WEC Energy Group Inc.	3.550%	6/15/25	168	187
Southern Power Co.	4.950%	12/15/46	75	90	WEC Energy Group Inc.	1.375%	10/15/27	500	508
Southern Power Co.	3.700%	4/1/28	50	57	Wisconsin Electric Power Co.	2.050%	12/15/24	100	106
Southwest Gas Corp.	3.800%	9/29/46	75	86	Wisconsin Electric Power Co.	4.300%	10/15/48	100	134
Southwest Gas Corp.	4.150%	6/1/49	25	30	Wisconsin Power and Light Co.	6.375%	8/15/37	100	147
Southwestern Electric Power Co.	2.750%	10/1/26	100	108	Wisconsin Power and Light Co.	3.650%	4/1/50	50	59
Southwestern Electric Power Co.	4.100%	9/15/28	100	117	Xcel Energy Inc.	3.300%	6/1/25	325	353
Southwestern Electric Power Co.	6.200%	3/15/40	75	109	Xcel Energy Inc.	3.350%	12/1/26	75	84
Southwestern Electric Power Co.	3.900%	4/1/45	200	232	Xcel Energy Inc.	4.000%	6/15/28	75	89
Southwestern Electric Power Co.	3.850%	2/1/48	325	380	Xcel Energy Inc.	2.600%	12/1/29	200	217
Southwestern Public Service Co.	3.300%	6/15/24	165	178	Xcel Energy Inc.	3.400%	6/1/30	250	287
Southwestern Public Service Co.	4.500%	8/15/41	100	129	Xcel Energy Inc.	3.500%	12/1/49	100	116
Southwestern Public Service Co.	3.400%	8/15/46	275	310					117,112
Southwestern Public Service Co.	3.700%	8/15/47	75	89	Total Corporate Bonds (Cost \$1,291,562)				1,451,508
Southwestern Public Service Co.	4.400%	11/15/48	275	356	Sovereign Bonds (3.9%)				
Southwestern Public Service Co.	3.750%	6/15/49	75	91	African Development Bank	0.500%	4/22/22	500	502
Southwestern Public Service Co.	3.150%	5/1/50	100	112	African Development Bank	1.625%	9/16/22	400	410
Tampa Electric Co.	4.100%	6/15/42	50	61	African Development Bank	2.125%	11/16/22	700	725
Tampa Electric Co.	4.350%	5/15/44	50	63	African Development Bank	3.000%	9/20/23	275	295
Tampa Electric Co.	4.300%	6/15/48	75	97	Asian Development Bank	2.000%	2/16/22	980	1,000
Tampa Electric Co.	4.450%	6/15/49	125	163	Asian Development Bank	1.875%	2/18/22	600	611
Tampa Electric Co.	3.625%	6/15/50	50	60	Asian Development Bank	0.625%	4/7/22	1,100	1,106
Toledo Edison Co.	6.150%	5/15/37	75	102	Asian Development Bank	1.875%	7/19/22	600	616
Tucson Electric Power Co.	3.050%	3/15/25	50	54	Asian Development Bank	1.750%	9/13/22	1,100	1,129
Union Electric Co.	3.500%	4/15/24	250	271	Asian Development Bank	1.625%	1/24/23	200	206
Union Electric Co.	2.950%	3/15/30	500	560	Asian Development Bank	2.750%	3/17/23	1,000	1,056
Union Electric Co.	8.450%	3/15/39	150	257	Asian Development Bank	0.250%	7/14/23	1,300	1,301
Union Electric Co.	3.650%	4/15/45	125	148	Asian Development Bank	0.250%	10/6/23	600	600
Union Electric Co.	4.000%	4/1/48	275	345	Asian Development Bank	2.625%	1/30/24	1,000	1,072
Union Electric Co.	3.250%	10/1/49	100	113	Asian Development Bank	1.500%	10/18/24	500	522
Veolia Environnement SA	6.750%	6/1/38	39	55	Asian Development Bank	2.000%	1/22/25	300	320
Virginia Electric and Power Co.	3.450%	2/15/24	50	54					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Asian Development Bank	0.625%	4/29/25	700	706	European Investment Bank	0.250%	9/15/23	1,750	1,752
Asian Development Bank	0.375%	9/3/25	1,000	997	European Investment Bank	3.125%	12/14/23	500	542
Asian Development Bank	2.000%	4/24/26	100	108	European Investment Bank	3.250%	1/29/24	810	884
Asian Development Bank	2.625%	1/12/27	200	223	European Investment Bank	2.625%	3/15/24	530	570
Asian Development Bank	2.375%	8/10/27	275	304	European Investment Bank	2.250%	6/24/24	550	587
Asian Development Bank	6.220%	8/15/27	100	132	European Investment Bank	2.500%	10/15/24	276	299
Asian Development Bank	2.500%	11/2/27	673	750	European Investment Bank	1.875%	2/10/25	1,050	1,115
Asian Development Bank	5.820%	6/16/28	148	199	European Investment Bank	1.625%	3/14/25	100	105
Asian Development Bank	3.125%	9/26/28	130	152	European Investment Bank	0.625%	7/25/25	1,600	1,616
Asian Development Bank	1.750%	9/19/29	200	213	European Investment Bank	0.375%	12/15/25	2,000	1,993
Asian Development Bank	1.875%	1/24/30	200	215	European Investment Bank	2.375%	5/24/27	225	249
Asian Development Bank	0.750%	10/8/30	500	487	European Investment Bank	0.625%	10/21/27	500	497
Asian Infrastructure Investment Bank	0.250%	9/29/23	500	500	European Investment Bank	1.625%	10/9/29	125	132
Asian Infrastructure Investment Bank	2.250%	5/16/24	500	532	European Investment Bank	0.875%	5/17/30	200	198
Asian Infrastructure Investment Bank	0.500%	5/28/25	400	400	European Investment Bank	0.750%	9/23/30	500	489
Canada	2.625%	1/25/22	250	256	Export Development Canada	4.875%	2/15/36	325	479
Canada	2.000%	11/15/22	570	589	Export Development Canada	1.750%	7/18/22	580	593
Canada	1.625%	1/22/25	550	575	Export Development Canada	2.500%	1/24/23	40	42
Corp. Andina de Fomento	3.250%	2/11/22	45	46	Export Development Canada	1.375%	2/24/23	1,000	1,020
Corp. Andina de Fomento	2.750%	1/6/23	125	130	Export Development Canada	2.625%	2/21/24	250	268
Corp. Andina de Fomento	2.375%	5/12/23	100	103	Export-Import Bank of Korea	5.000%	4/11/22	275	291
Corp. Andina de Fomento	3.750%	11/23/23	925	999	Export-Import Bank of Korea	3.000%	11/1/22	400	419
Council of Europe Development Bank	1.750%	9/26/22	150	154	Export-Import Bank of Korea	3.625%	11/27/23	200	218
Council of Europe Development Bank	2.625%	2/13/23	425	447	Export-Import Bank of Korea	4.000%	1/14/24	650	714
Council of Europe Development Bank	0.250%	6/10/23	100	100	Export-Import Bank of Korea	2.625%	5/26/26	200	219
Council of Europe Development Bank	0.250%	10/20/23	500	500	Export-Import Bank of Korea	1.250%	9/21/30	500	490
Council of Europe Development Bank	1.375%	2/27/25	200	208	FMS Wertmanagement	2.000%	8/1/22	470	483
European Bank for Reconstruction & Development	1.875%	2/23/22	200	204	FMS Wertmanagement	2.750%	3/6/23	300	316
European Bank for Reconstruction & Development	2.750%	3/7/23	925	976	Hydro-Quebec	8.400%	1/15/22	375	405
European Bank for Reconstruction & Development	0.250%	7/10/23	200	200	Hydro-Quebec	8.050%	7/7/24	325	407
European Bank for Reconstruction & Development	1.625%	9/27/24	270	283	Inter-American Development Bank	2.125%	1/18/22	700	714
European Bank for Reconstruction & Development	1.500%	2/13/25	100	105	Inter-American Development Bank	1.750%	4/14/22	800	816
European Bank for Reconstruction & Development	0.500%	5/19/25	100	100	Inter-American Development Bank	3.000%	9/26/22	500	524
European Bank for Reconstruction & Development	0.500%	11/25/25	500	501	Inter-American Development Bank	2.500%	1/18/23	1,025	1,073
European Investment Bank	2.875%	12/15/21	1,150	1,180	Inter-American Development Bank	0.500%	5/24/23	400	403
European Investment Bank	2.250%	3/15/22	500	512	Inter-American Development Bank	3.000%	10/4/23	625	672
European Investment Bank	2.625%	5/20/22	200	207	Inter-American Development Bank	0.250%	11/15/23	1,000	1,001
European Investment Bank	2.375%	6/15/22	1,725	1,780	Inter-American Development Bank	2.625%	1/16/24	150	161
European Investment Bank	1.375%	9/6/22	720	734					
European Investment Bank	2.500%	3/15/23	600	630					
European Investment Bank	1.375%	5/15/23	600	617					
European Investment Bank	2.875%	8/15/23	800	856					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Inter-American Development Bank	3.000%	2/21/24	900	976		International Bank for Reconstruction & Development	2.500%	11/22/27	350	391
Inter-American Development Bank	2.125%	1/15/25	1,100	1,177		International Bank for Reconstruction & Development	0.750%	11/24/27	900	901
Inter-American Development Bank	1.750%	3/14/25	200	211		International Bank for Reconstruction & Development	1.750%	10/23/29	200	213
Inter-American Development Bank	0.875%	4/3/25	500	510		International Bank for Reconstruction & Development	0.875%	5/14/30	400	396
Inter-American Development Bank	7.000%	6/15/25	134	171		International Bank for Reconstruction & Development	0.750%	8/26/30	800	780
Inter-American Development Bank	0.625%	7/15/25	1,300	1,312		International Bank for Reconstruction & Development	4.750%	2/15/35	250	357
Inter-American Development Bank	2.000%	6/2/26	750	807		International Finance Corp.	2.000%	10/24/22	200	207
Inter-American Development Bank	2.000%	7/23/26	100	108		International Finance Corp.	2.875%	7/31/23	575	614
Inter-American Development Bank	2.375%	7/7/27	450	496		International Finance Corp.	1.375%	10/16/24	200	208
Inter-American Development Bank	0.625%	9/16/27	800	793		International Finance Corp.	0.375%	7/16/25	400	399
Inter-American Development Bank	3.125%	9/18/28	875	1,025		International Finance Corp.	2.125%	4/7/26	600	651
Inter-American Development Bank	3.875%	10/28/41	200	276		Iraq Government Aid Bond	2.149%	1/18/22	100	102
Inter-American Development Bank	3.200%	8/7/42	100	126		Israel Government Aid Bond	5.500%	12/4/23	50	58
International Bank for Reconstruction & Development	2.125%	12/13/21	255	260	7	Israel Government Aid Bond	5.500%	4/26/24	475	555
International Bank for Reconstruction & Development	2.000%	1/26/22	145	148	7	Japan Bank for International Cooperation	3.125%	7/20/21	275	279
International Bank for Reconstruction & Development	1.625%	2/10/22	1,325	1,346	8	Japan Bank for International Cooperation	2.500%	6/1/22	450	464
International Bank for Reconstruction & Development	2.125%	7/1/22	1,775	1,826	8	Japan Bank for International Cooperation	2.375%	7/21/22	250	258
International Bank for Reconstruction & Development	1.875%	6/19/23	1,100	1,145	8	Japan Bank for International Cooperation	2.375%	11/16/22	540	561
International Bank for Reconstruction & Development	3.000%	9/27/23	1,125	1,210	8	Japan Bank for International Cooperation	1.750%	1/23/23	500	514
International Bank for Reconstruction & Development	0.250%	11/24/23	700	700	8	Japan Bank for International Cooperation	0.625%	5/22/23	200	201
International Bank for Reconstruction & Development	2.500%	3/19/24	1,100	1,178	8	Japan Bank for International Cooperation	3.250%	7/20/23	300	322
International Bank for Reconstruction & Development	1.500%	8/28/24	695	725	8	Japan Bank for International Cooperation	3.375%	7/31/23	100	108
International Bank for Reconstruction & Development	2.500%	11/25/24	750	813	8	Japan Bank for International Cooperation	0.375%	9/15/23	600	600
International Bank for Reconstruction & Development	1.625%	1/15/25	200	210	8	Japan Bank for International Cooperation	3.375%	10/31/23	400	433
International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,514	8	Japan Bank for International Cooperation	3.000%	5/29/24	500	543
International Bank for Reconstruction & Development	0.375%	7/28/25	1,500	1,497	8	Japan Bank for International Cooperation	1.750%	10/17/24	200	209
International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,258	8	Japan Bank for International Cooperation	2.125%	2/10/25	330	350
International Bank for Reconstruction & Development	0.500%	10/28/25	2,000	2,005	8					
International Bank for Reconstruction & Development	3.125%	11/20/25	470	530						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁸ Japan Bank for International Cooperation	0.625%	7/15/25	400	400	⁹ Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	515
⁸ Japan Bank for International Cooperation	2.375%	4/20/26	200	217	⁹ Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	292
⁸ Japan Bank for International Cooperation	2.250%	11/4/26	200	217	⁹ Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	279
⁸ Japan Bank for International Cooperation	2.875%	7/21/27	200	224	⁹ Landwirtschaftliche Rentenbank	0.875%	9/3/30	500	492
⁸ Japan Bank for International Cooperation	2.750%	11/16/27	800	898	Nordic Investment Bank	2.125%	2/1/22	200	204
⁸ Japan Bank for International Cooperation	3.250%	7/20/28	300	349	Nordic Investment Bank	1.375%	10/17/22	200	204
⁸ Japan Bank for International Cooperation	3.500%	10/31/28	350	415	Nordic Investment Bank	0.375%	5/19/23	200	200
⁸ Japan International Cooperation Agency	2.750%	4/27/27	300	333	Nordic Investment Bank	2.875%	7/19/23	200	213
⁷ Kingdom of Jordan AID	2.578%	6/30/22	200	206	Nordic Investment Bank	2.250%	5/21/24	200	211
⁷ Kingdom of Jordan AID	3.000%	6/30/25	200	217	Nordic Investment Bank	0.375%	9/11/25	600	598
Korea Development Bank	3.000%	9/14/22	400	416	¹⁰ Oesterreichische Kontrollbank AG	2.625%	1/31/22	100	103
Korea Development Bank	3.375%	3/12/23	700	745	¹⁰ Oesterreichische Kontrollbank AG	1.625%	9/17/22	400	409
Korea Development Bank	3.750%	1/22/24	500	546	¹⁰ Oesterreichische Kontrollbank AG	2.875%	3/13/23	500	528
Korea Development Bank	2.125%	10/1/24	200	211	¹⁰ Oesterreichische Kontrollbank AG	3.125%	11/7/23	200	216
⁹ Kreditanstalt fuer Wiederaufbau	3.125%	12/15/21	1,115	1,145	¹⁰ Oesterreichische Kontrollbank AG	1.500%	2/12/25	100	104
⁹ Kreditanstalt fuer Wiederaufbau	2.500%	2/15/22	1,000	1,025	¹⁰ Oesterreichische Kontrollbank AG	0.375%	9/17/25	500	497
⁹ Kreditanstalt fuer Wiederaufbau	2.125%	3/7/22	1,000	1,023	Province of Alberta	2.200%	7/26/22	400	412
⁹ Kreditanstalt fuer Wiederaufbau	2.125%	6/15/22	750	771	Province of Alberta	3.350%	11/1/23	375	406
⁹ Kreditanstalt fuer Wiederaufbau	1.750%	8/22/22	1,600	1,641	Province of Alberta	2.950%	1/23/24	300	323
⁹ Kreditanstalt fuer Wiederaufbau	2.000%	10/4/22	950	980	Province of Alberta	1.875%	11/13/24	450	473
⁹ Kreditanstalt fuer Wiederaufbau	2.375%	12/29/22	950	991	Province of Alberta	1.000%	5/20/25	485	491
⁹ Kreditanstalt fuer Wiederaufbau	2.125%	1/17/23	1,025	1,065	Province of Alberta	3.300%	3/15/28	250	288
⁹ Kreditanstalt fuer Wiederaufbau	1.625%	2/15/23	1,200	1,235	Province of Alberta	1.300%	7/22/30	500	487
⁹ Kreditanstalt fuer Wiederaufbau	0.250%	10/19/23	800	799	Province of British Columbia	2.000%	10/23/22	200	206
⁹ Kreditanstalt fuer Wiederaufbau	2.625%	2/28/24	400	430	Province of British Columbia	1.750%	9/27/24	225	233
⁹ Kreditanstalt fuer Wiederaufbau	1.375%	8/5/24	900	929	Province of British Columbia	2.250%	6/2/26	300	326
⁹ Kreditanstalt fuer Wiederaufbau	2.500%	11/20/24	1,800	1,951	Province of Manitoba	2.125%	5/4/22	60	62
⁹ Kreditanstalt fuer Wiederaufbau	2.000%	5/2/25	150	160	Province of Manitoba	2.100%	9/6/22	150	154
⁹ Kreditanstalt fuer Wiederaufbau	0.375%	7/18/25	1,500	1,497	Province of Manitoba	2.600%	4/16/24	150	161
⁹ Kreditanstalt fuer Wiederaufbau	2.875%	4/3/28	500	575	Province of Manitoba	2.125%	6/22/26	90	97
⁹ Kreditanstalt fuer Wiederaufbau	1.750%	9/14/29	175	186	Province of New Brunswick	2.500%	12/12/22	95	99
⁹ Kreditanstalt fuer Wiederaufbau	0.000%	4/18/36	400	320	Province of New Brunswick	3.625%	2/24/28	105	122
⁹ Kreditanstalt fuer Wiederaufbau	0.000%	6/29/37	200	157	Province of Ontario	2.400%	2/8/22	525	537
⁹ Landwirtschaftliche Rentenbank	3.125%	11/14/23	100	108	Province of Ontario	2.550%	4/25/22	350	361
⁹ Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	904	Province of Ontario	2.250%	5/18/22	500	514
⁹ Landwirtschaftliche Rentenbank	0.500%	5/27/25	400	401	Province of Ontario	2.450%	6/29/22	150	155
					Province of Ontario	2.200%	10/3/22	400	413
					Province of Ontario	3.400%	10/17/23	760	824
					Province of Ontario	3.050%	1/29/24	250	270
					Province of Ontario	3.200%	5/16/24	150	164
					Province of Ontario	2.500%	4/27/26	250	273
					Province of Ontario	2.300%	6/15/26	900	976
					Province of Ontario	2.000%	10/2/29	585	616
					Province of Ontario	1.125%	10/7/30	500	494
					Province of Ontario	2.375%	1/31/22	390	399
					Province of Quebec	2.625%	2/13/23	425	446
					Province of Quebec	1.500%	2/11/25	441	455
					Province of Quebec	0.600%	7/23/25	500	498
					Province of Quebec	2.500%	4/20/26	200	219
					Province of Quebec	2.750%	4/12/27	850	947
					Province of Quebec	7.500%	9/15/29	475	711
					Province of Quebec	1.350%	5/28/30	400	403
					Province of Saskatchewan	8.500%	7/15/22	58	65
					Republic of Chile	2.250%	10/30/22	175	181
					Republic of Chile	3.125%	1/21/26	485	538
					Republic of Chile	3.240%	2/6/28	460	521

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 Chile	2.450%	1/31/31	200	214		Republic of Philippines	2.457%	5/5/30	200	216
	Republic of Chile	2.550%	1/27/32	200	215		Republic of Philippines	7.750%	1/14/31	400	618
	Republic of Chile	3.500%	1/25/50	675	772		Republic of Philippines	6.375%	1/15/32	200	286
	Republic of Colombia	4.000%	2/26/24	400	432		Republic of Philippines	6.375%	10/23/34	550	809
	Republic of Colombia	8.125%	5/21/24	100	123		Republic of Philippines	3.950%	1/20/40	700	837
	Republic of Colombia	4.500%	1/28/26	322	365		Republic of Philippines	3.700%	3/1/41	400	464
	Republic of Colombia	3.875%	4/25/27	765	851		Republic of Philippines	3.700%	2/2/42	350	407
	Republic of Colombia	4.500%	3/15/29	450	521		Republic of Philippines	2.950%	5/5/45	500	531
	Republic of Colombia	3.000%	1/30/30	200	210		Republic of Poland	5.125%	4/21/21	245	248
	Republic of Colombia	3.125%	4/15/31	200	212		Republic of Poland	5.000%	3/23/22	775	818
	Republic of Colombia	10.375%	1/28/33	200	323		Republic of Poland	3.000%	3/17/23	325	342
	Republic of Colombia	7.375%	9/18/37	300	439		Republic of Poland	3.250%	4/6/26	500	563
	Republic of Colombia	6.125%	1/18/41	125	167	2	Republic of Uruguay	8.000%	11/18/22	83	91
	Republic of Colombia	5.625%	2/26/44	475	615	2	Republic of Uruguay	4.500%	8/14/24	303	335
	Republic of Colombia	5.000%	6/15/45	1,165	1,425	2	Republic of Uruguay	4.375%	10/27/27	150	177
	Republic of Colombia	5.200%	5/15/49	600	759	2	Republic of Uruguay	4.375%	1/23/31	308	378
	Republic of Colombia	4.125%	5/15/51	400	444	2	Republic of Uruguay	7.625%	3/21/36	195	316
	Republic of Hungary	6.375%	3/29/21	422	428	2	Republic of Uruguay	4.125%	11/20/45	300	373
	Republic of Hungary	5.375%	2/21/23	400	438	2	Republic of Uruguay	5.100%	6/18/50	765	1,070
	Republic of Hungary	5.750%	11/22/23	400	456	2	Republic of Uruguay	4.975%	4/20/55	500	694
	Republic of Hungary	5.375%	3/25/24	350	398		State of Israel	3.150%	6/30/23	400	427
	Republic of Hungary	7.625%	3/29/41	290	514		State of Israel	2.875%	3/16/26	200	220
	Republic of Indonesia	2.950%	1/11/23	425	443		State of Israel	3.250%	1/17/28	300	343
	Republic of Indonesia	4.100%	4/24/28	200	232		State of Israel	2.500%	1/15/30	200	217
	Republic of Indonesia	4.750%	2/11/29	425	515		State of Israel	2.750%	7/3/30	600	661
	Republic of Indonesia	3.400%	9/18/29	200	224		State of Israel	4.500%	1/30/43	200	264
	Republic of Indonesia	2.850%	2/14/30	200	215		State of Israel	4.125%	1/17/48	250	322
	Republic of Indonesia	3.850%	10/15/30	200	233		State of Israel	3.375%	1/15/50	475	525
5	Republic of Indonesia	4.750%	7/18/47	200	250		State of Israel	3.875%	7/3/50	400	481
	Republic of Indonesia	4.350%	1/11/48	200	238		State of Israel	4.500%	4/3/20	200	265
	Republic of Indonesia	4.350%	1/11/48	525	625		Svensk Exportkredit AB	2.000%	8/30/22	190	195
	Republic of Indonesia	3.700%	10/30/49	200	219		Svensk Exportkredit AB	1.625%	11/14/22	200	205
	Republic of Indonesia	4.200%	10/15/50	430	513		Svensk Exportkredit AB	2.875%	3/14/23	195	206
	Republic of Indonesia	4.450%	4/15/70	200	245		Svensk Exportkredit AB	0.375%	7/30/24	500	500
	Republic of Italy	6.875%	9/27/23	590	684		Svensk Exportkredit AB	0.625%	5/14/25	500	502
	Republic of Italy	2.375%	10/17/24	475	499		Svensk Exportkredit AB	0.500%	8/26/25	800	797
	Republic of Italy	1.250%	2/17/26	500	498	7	Ukraine Government AID				
	Republic of Italy	2.875%	10/17/29	400	420		Bonds	1.471%	9/29/21	175	176
	Republic of Italy	5.375%	6/15/33	475	609		United Mexican States	3.600%	1/30/25	510	567
	Republic of Italy	4.000%	10/17/49	500	550		United Mexican States	3.900%	4/27/25	400	449
	Republic of Korea	3.875%	9/11/23	200	218		United Mexican States	4.125%	1/21/26	445	511
	Republic of Korea	5.625%	11/3/25	100	123		United Mexican States	4.150%	3/28/27	800	923
	Republic of Korea	2.750%	1/19/27	1,000	1,091		United Mexican States	3.750%	1/11/28	675	760
	Republic of Korea	3.875%	9/20/48	125	166		United Mexican States	4.500%	4/22/29	950	1,114
	Republic of Panama	4.000%	9/22/24	200	221		United Mexican States	3.250%	4/16/30	700	758
	Republic of Panama	3.750%	3/16/25	207	229		United Mexican States	8.300%	8/15/31	220	335
	Republic of Panama	7.125%	1/29/26	168	214		United Mexican States	4.750%	4/27/32	600	723
	Republic of Panama	8.875%	9/30/27	238	341		United Mexican States	7.500%	4/8/33	100	145
	Republic of Panama	3.875%	3/17/28	460	529		United Mexican States	6.050%	1/11/40	883	1,185
	Republic of Panama	9.375%	4/1/29	300	466		United Mexican States	4.750%	3/8/44	765	910
	Republic of Panama	2.252%	9/29/32	500	517		United Mexican States	5.550%	1/21/45	510	669
2	Republic of Panama	6.700%	1/26/36	292	433		United Mexican States	4.600%	1/23/46	600	700
2	Republic of Panama	4.500%	4/16/50	610	784		United Mexican States	4.350%	1/15/47	760	867
2	Republic of Panama	4.300%	4/29/53	400	506		United Mexican States	4.600%	2/10/48	455	534
2	Republic of Panama	4.500%	4/1/56	700	903		United Mexican States	4.500%	1/31/50	600	704
2	Republic of Panama	3.870%	7/23/60	200	236		United Mexican States	5.000%	4/27/51	800	998
	Republic of Peru	7.350%	7/21/25	225	288		United Mexican States	3.771%	5/24/61	400	417
	Republic of Peru	2.392%	1/23/26	200	213		United Mexican States	5.750%	10/12/10	342	454
	Republic of Peru	2.783%	1/23/31	400	440						
	Republic of Peru	8.750%	11/21/33	645	1,102						
2	Republic of Peru	6.550%	3/14/37	325	493						
	Republic of Peru	5.625%	11/18/50	475	746						
	Republic of Peru	3.230%	7/28/21	500	499						
	Republic of Philippines	9.500%	10/21/24	350	466		Alabama Economic Settlement Authority				
	Republic of Philippines	10.625%	3/16/25	100	142		Miscellaneous Revenue	3.163%	9/15/25	65	69
	Republic of Philippines	5.500%	3/30/26	225	280		American Municipal Power Inc. Electric				
	Republic of Philippines	3.000%	2/1/28	400	443		Power & Light Revenue	5.939%	2/15/47	150	223
	Republic of Philippines	3.750%	1/14/29	400	467		American Municipal Power Inc. Electric				
	Republic of Philippines	9.500%	2/2/30	300	495		Power & Light Revenue	6.270%	2/15/50	50	71

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Municipal Power Inc. Electric Power & Light Revenue	7.499%	2/15/50	50	83	Commonwealth of Massachusetts GO	2.514%	7/1/41	450	471
American Municipal Power Inc. Electric Power & Light Revenue (Combination Hydroelectric Projects)	8.084%	2/15/50	125	235	Commonwealth of Massachusetts GO	2.813%	9/1/43	225	248
Bay Area Toll Authority Highway Revenue	2.574%	4/1/31	75	81	Commonwealth of Massachusetts GO	2.900%	9/1/49	100	108
Bay Area Toll Authority Highway Revenue	6.918%	4/1/40	100	156	Commonwealth of Massachusetts Transportation Fund Fuel Sales Tax Revenue	5.731%	6/1/40	50	72
Bay Area Toll Authority Highway Revenue	6.263%	4/1/49	250	431	Connecticut GO	5.090%	10/1/30	175	213
Bay Area Toll Authority Highway Revenue	7.043%	4/1/50	100	183	Connecticut GO	5.850%	3/15/32	200	280
Bay Area Toll Authority Highway Revenue	6.907%	10/1/50	200	369	Cook County IL GO	6.229%	11/15/34	50	70
California Department of Water Resources Power Supply Electric Power & Light Revenue, ETM	2.000%	5/1/22	150	153	Dallas Area Rapid Transit Sales Tax Revenue	5.999%	12/1/44	100	153
California GO	5.700%	11/1/21	250	261	Dallas Area Rapid Transit Sales Tax Revenue	5.022%	12/1/48	50	71
California GO	3.375%	4/1/25	100	112	Dallas Convention Center Hotel Development Corp. Hotel Occupancy Tax Revenue	7.088%	1/1/42	75	104
California GO	2.650%	4/1/26	75	83	Dallas Independent School District GO	6.450%	2/15/35	100	101
California GO	3.500%	4/1/28	150	175	Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	2.994%	11/1/38	485	519
California GO	2.500%	10/1/29	70	77	Dallas-Fort Worth International Airport Port, Airport & Marina Revenue	3.144%	11/1/45	75	80
California GO	4.500%	4/1/33	190	230	District of Columbia Income Tax Revenue	5.591%	12/1/34	50	68
California GO	7.500%	4/1/34	350	583	District of Columbia Water & Sewer Authority Water Revenue	4.814%	10/1/14	150	223
California GO	4.600%	4/1/38	300	361	East Bay Municipal Utility District Water System Water Revenue	5.874%	6/1/40	85	128
California GO	7.550%	4/1/39	630	1,106	Foothill-Eastern Transportation Corridor Agency Highway Revenue	4.094%	1/15/49	140	150
California GO	7.300%	10/1/39	75	124	Georgia Municipal Electric Authority Electric Power & Light Revenue	6.637%	4/1/57	245	373
California GO	7.350%	11/1/39	1,425	2,367	Georgia Municipal Electric Authority Electric Power & Light Revenue	6.655%	4/1/57	147	227
California GO	7.625%	3/1/40	205	356	Georgia Municipal Electric Authority Electric Power & Light Revenue	7.055%	4/1/57	74	107
California GO	7.600%	11/1/40	200	362	Grand Parkway Transportation Corp. Texas System Highway Revenue	3.236%	10/1/52	395	413
California State University College & University Revenue	3.899%	11/1/47	50	61	Great Lakes Water Authority Sewage Disposal System Sewer Revenue	3.056%	7/1/39	100	107
California State University College & University Revenue	2.975%	11/1/51	140	150	Houston TX GO	6.290%	3/1/32	130	165
Central Puget Sound Regional Transit Authority Sales Tax Revenue	5.491%	11/1/39	50	73	Illinois GO	4.950%	6/1/23	213	218
Chicago IL GO	7.045%	1/1/29	45	49	Illinois GO	5.100%	6/1/33	1,105	1,189
Chicago O'Hare International Airport Port, Airport & Marina Revenue	6.395%	1/1/40	125	188	Illinois State Toll Highway Authority Highway Revenue	6.184%	1/1/34	50	72
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.472%	1/1/49	75	93	JobsOhio Beverage System Miscellaneous Revenue	3.985%	1/1/29	150	173
Chicago Transit Authority Sales & Transfer Tax Receipts Sales Tax Revenue	6.899%	12/1/40	125	181	JobsOhio Beverage System Miscellaneous Revenue	4.532%	1/1/35	100	128
Clark County Department of Aviation Port, Airport & Marina Revenue	6.820%	7/1/45	100	166					
Commonwealth Financing Authority Appropriations Revenue	3.807%	6/1/41	105	124					
Commonwealth Financing Authority Appropriations Revenue (Plancon Program)	3.864%	6/1/38	100	117					
Commonwealth of Massachusetts GO	4.200%	12/1/21	65	67					
Commonwealth of Massachusetts GO	5.456%	12/1/39	150	221					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
JobsOhio Beverage System Miscellaneous Revenue	2.833%	1/1/38	75	81		Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.084%	12/1/34	75	83
Los Angeles CA Unified School District GO	5.755%	7/1/29	200	258		Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.384%	12/1/40	200	225
Los Angeles CA Unified School District GO	5.750%	7/1/34	125	176		Michigan State University College & University Revenue	4.496%	8/15/48	50	57
Los Angeles CA Unified School District GO	6.758%	7/1/34	200	301		Mississippi GO	5.245%	11/1/34	50	66
Los Angeles Community College District GO	1.606%	8/1/28	100	104		Missouri Health & Educational Facilities Authority College & University Revenue	3.229%	5/15/50	100	117
Los Angeles Community College District GO	1.806%	8/1/30	150	155		Missouri Health & Educational Facilities Authority College & University Revenue	3.652%	8/15/57	100	126
Los Angeles Community College District GO	2.106%	8/1/32	100	104		11 New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	290
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	103		New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.081%	6/15/39	75	79
Los Angeles County Public Works Financing Authority Lease (Abatement) Revenue	7.618%	8/1/40	50	85		New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	400	552
Los Angeles Department of Water & Power System Electric Power & Light Revenue	6.574%	7/1/45	100	175		New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	100	104
Los Angeles Department of Water & Power System Water Revenue	6.603%	7/1/50	100	186		New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	168
Maryland Health & Higher Educational Facilities Authority Health, Hospital, Nursing Home Revenue	3.197%	7/1/50	500	518		New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	653
Maryland State Transportation Authority Transit Revenue	5.888%	7/1/43	50	74		New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	150	196
Massachusetts School Building Authority Sales Tax Revenue	5.715%	8/15/39	100	145		New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	102
Massachusetts School Building Authority Sales Tax Revenue	3.395%	10/15/40	50	54		New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	137
Massachusetts School Building Authority Sales Tax Revenue	2.950%	5/15/43	100	104		New York City Water & Sewer System Water Revenue	5.750%	6/15/41	50	77
Metropolitan Government of Nashville & Davidson County TN Hotel Occupancy Tax Revenue	6.731%	7/1/43	50	76		New York City Water & Sewer System Water Revenue	5.952%	6/15/42	50	79
Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	640		New York City Water & Sewer System Water Revenue	6.011%	6/15/42	50	79
Metropolitan Transportation Authority Transit Revenue	5.871%	11/15/39	50	61		New York City Water & Sewer System Water Revenue	5.440%	6/15/43	100	152
Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	205		New York City Water & Sewer System Water Revenue	5.882%	6/15/44	175	284
Metropolitan Washington Airports Authority Dulles Toll Road Highway Revenue	7.462%	10/1/46	85	151		New York NY GO	5.517%	10/1/37	50	71
Metropolitan Water Reclamation District of Greater Chicago GO	5.720%	12/1/38	100	143		New York NY GO	6.271%	12/1/37	100	151
Miami-Dade County FL Aviation Port, Airport & Marina Revenue	4.280%	10/1/41	125	138		New York State Dormitory Authority College & University Revenue	3.142%	7/1/43	260	274
Miami-Dade County FL Water & Sewer Water Revenue	3.490%	10/1/42	75	81						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
New York State Dormitory Authority Income Tax Revenue	3.110%	2/15/39	50	54	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.960%	8/1/46	250	342
New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	134	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	5.310%	8/1/46	100	112
New York State Dormitory Authority Income Tax Revenue	3.190%	2/15/43	50	55	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.031%	9/1/48	30	37
New York State Thruway Authority Highway Revenue	2.900%	1/1/35	75	81	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.926%	10/1/51	100	139
New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	52	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.458%	10/1/62	550	732
New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	115	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.810%	10/15/65	100	139
New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	193	Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.287%	8/1/69	100	107
North Texas Tollway Authority Highway Revenue	6.718%	1/1/49	150	260	Port of Morrow OR Nuclear Revenue	2.543%	9/1/40	100	104
Ohio State University College & University Revenue	4.910%	6/1/40	100	138	Regional Transportation District Sales Tax Revenue	5.844%	11/1/50	100	166
Ohio State University College & University Revenue	4.800%	6/1/11	100	145	Riverside County CA Appropriations Revenue	3.818%	2/15/38	50	55
Ohio State University General Receipts College & University Revenue	3.798%	12/1/46	100	122	Rutgers State University of New Jersey College & University Revenue	5.665%	5/1/40	50	69
Ohio Turnpike & Infrastructure Commission Highway Revenue	3.216%	2/15/48	75	76	Rutgers State University of New Jersey College & University Revenue	3.270%	5/1/43	25	27
Ohio Water Development Authority Water Pollution Control Loan Fund Water Revenue	4.879%	12/1/34	75	92	Rutgers State University of New Jersey College & University Revenue	3.915%	5/1/19	75	85
Oregon Department of Transportation Fuel Sales Tax Revenue	5.834%	11/15/34	150	218	Sales Tax Securitization Corp. Sales Tax Revenue	3.587%	1/1/43	75	79
Oregon GO	5.762%	6/1/23	107	116	Sales Tax Securitization Corp. Sales Tax Revenue	3.820%	1/1/48	50	55
Oregon GO	5.892%	6/1/27	75	94	Sales Tax Securitization Corp. Sales Tax Revenue	4.787%	1/1/48	100	125
¹² Oregon School Boards Association GO	5.528%	6/30/28	50	60	Salt River Project Agricultural Improvement & Power District Electric Power & Light Revenue	4.839%	1/1/41	150	209
¹³ Oregon State University College & University Revenue	3.424%	3/1/60	150	155	San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.985%	2/1/39	125	189
Pennsylvania State University College & University Revenue	2.790%	9/1/43	200	209	San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.808%	2/1/41	125	189
Pennsylvania State University College & University Revenue	2.840%	9/1/50	100	103	San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	2.905%	2/1/48	100	105
Pennsylvania Turnpike Commission Highway Revenue	5.511%	12/1/45	75	114	San Diego County Water Authority Water Revenue	6.138%	5/1/49	100	156
Permanent University Fund - Texas A&M University System College & University Revenue	3.100%	7/1/49	75	80	San Francisco CA Public Utilities Commission Water Revenue	6.950%	11/1/50	100	172
Permanent University Fund - University of Texas System College & University Revenue	3.376%	7/1/47	50	60					
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	6.040%	12/1/29	75	100					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
San Jose Redevelopment Agency Successor Agency Tax Allocation Revenue	3.375%	8/1/34	100	107	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.548%	5/15/48	350	568
Santa Clara Valley Transportation Authority Sales Tax Revenue	5.876%	4/1/32	200	256	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.583%	5/15/49	50	81
South Carolina Public Service Authority Electric Power & Light Revenue	6.454%	1/1/50	100	166	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.006%	5/15/50	130	138
South Carolina Public Service Authority Nuclear Revenue	2.388%	12/1/23	50	52	University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.706%	5/15/20	60	64
State Board of Administration Finance Corp. Miscellaneous Revenue	2.638%	7/1/21	150	152	University of Michigan College & University Revenue	2.437%	4/1/40	100	104
State Board of Administration Finance Corp. Miscellaneous Revenue	1.258%	7/1/25	325	332	University of Michigan College & University Revenue	2.562%	4/1/50	100	106
State Board of Administration Finance Corp. Miscellaneous Revenue	1.705%	7/1/27	250	260	University of Nebraska Facilities Corp. College & University Revenue	3.037%	10/1/49	65	71
State Board of Administration Finance Corp. Miscellaneous Revenue	2.154%	7/1/30	250	263	University of Pittsburgh-of the Commonwealth System of Higher Education College & University Revenue	3.555%	9/15/19	250	283
State Public School Building Authority Miscellaneous Revenue	5.000%	9/15/27	50	61	University of Texas System College & University Revenue	2.439%	8/15/49	50	51
Texas GO	5.517%	4/1/39	180	268	University of Texas System Regents College & University Revenue	4.794%	8/15/46	100	137
Texas GO	4.681%	4/1/40	50	68	University of Texas System Regents College & University Revenue	3.354%	8/15/47	50	60
Texas GO	3.211%	4/1/44	225	246	University of Virginia College & University Revenue	2.256%	9/1/50	335	332
Texas Private Activity Bond Surface Transportation Corp. Highway Revenue	3.922%	12/31/49	175	200	University of Virginia College & University Revenue	4.179%	9/1/17	50	67
Texas Transportation Commission GO	2.562%	4/1/42	100	102	Utah GO	4.554%	7/1/24	40	43
Texas Transportation Commission GO	2.472%	10/1/44	500	503	Utah GO	3.539%	7/1/25	50	54
Texas Transportation Commission State Highway Fund Fuel Sales Tax Revenue	5.178%	4/1/30	175	226	Washington GO	5.140%	8/1/40	150	211
Texas Transportation Commission State Highway Fund Miscellaneous Revenue	4.000%	10/1/33	100	126	¹² Wisconsin Appropriations Revenue	5.700%	5/1/26	60	71
University of California College & University Revenue	0.883%	5/15/25	100	101	Wisconsin Appropriations Revenue	3.154%	5/1/27	100	113
University of California College & University Revenue	3.063%	7/1/25	100	110	Wisconsin Appropriations Revenue	3.954%	5/1/36	250	280
University of California College & University Revenue	1.316%	5/15/27	100	102	Total Taxable Municipal Bonds (Cost \$31,173)				37,809
University of California College & University Revenue	1.614%	5/15/30	125	126					
University of California College & University Revenue	5.946%	5/15/45	175	254					
University of California College & University Revenue	4.858%	5/15/12	225	323					
University of California College & University Revenue	4.767%	5/15/15	100	140					

Total Bond Market Index Portfolio

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (3.4%)			
Money Market Fund (3.4%)			
¹⁴ Vanguard Market Liquidity Fund			
(Cost \$164,294)	0.111 %	1,642,950	164,295
Total Investments (102.5%) (Cost \$4,640,624)			4,989,841
Other Assets and Liabilities—Net (-2.5%)			(123,294)
Net Assets (100%)			4,866,547

Cost is in \$000.

- See Note A in Notes to Financial Statements.

- 1 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- 2 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 3 Includes securities purchased on a when-issued or delayed-delivery basis for which the portfolio has not taken delivery as of December 31, 2020.
- 4 Variable rate security; rate shown is effective rate at period end. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- 5 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2020, the aggregate value was \$34,611,000, representing 0.7% 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 National Public Finance Guarantee Corp.
- 12 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- 13 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- 14 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.
ETM—Escrowed to Maturity.
GO—General Obligation Bond.
LIBOR—London Interbank Offered Rate.
REIT—Real Estate Investment Trust.
UMBS—Uniform Mortgage-Backed Securities.

Statement of Assets and Liabilities

As of December 31, 2020

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$4,476,330)	4,825,546
Affiliated Issuers (Cost \$164,294)	164,295
Total Investments in Securities	4,989,841
Investment in Vanguard	190
Receivables for Investment Securities Sold	13,739
Receivables for Accrued Income	24,411
Receivables for Capital Shares Issued	1,881
Total Assets	5,030,062
Liabilities	
Due to Custodian	838
Payables for Investment Securities Purchased	161,062
Payables for Capital Shares Redeemed	1,245
Payables to Vanguard	370
Total Liabilities	163,515
Net Assets	4,866,547

At December 31, 2020, net assets consisted of:

Paid-in Capital	4,388,468
Total Distributable Earnings (Loss)	478,079
Net Assets	4,866,547
Net Assets	
Applicable to 379,823,332 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,866,547
Net Asset Value Per Share	\$12.81

Statement of Operations

	Year Ended December 31, 2020
	(\$000)
Investment Income	
Income	
Interest ¹	107,710
Total Income	107,710
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	111
Management and Administrative	5,639
Marketing and Distribution	501
Custodian Fees	50
Auditing Fees	82
Shareholders' Reports	61
Trustees' Fees and Expenses	3
Total Expenses	6,447
Net Investment Income	101,263
Realized Net Gain (Loss)	
Investment Securities Sold ¹	37,717
Futures Contracts	87
Realized Net Gain (Loss)	37,804
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	187,699
Net Increase (Decrease) in Net Assets Resulting from Operations	326,766

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$536,000, \$36,000, and (\$7,000), respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2020 (\$000)	2019 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	101,263	107,635
Realized Net Gain (Loss)	37,804	8,028
Change in Unrealized Appreciation (Depreciation)	187,699	204,615
Net Increase (Decrease) in Net Assets Resulting from Operations	326,766	320,278
Distributions¹		
Total Distributions	(107,753)	(97,897)
Capital Share Transactions		
Issued	1,363,956	1,031,614
Issued in Lieu of Cash Distributions	107,753	97,897
Redeemed	(1,124,178)	(586,442)
Net Increase (Decrease) from Capital Share Transactions	347,531	543,069
Total Increase (Decrease)	566,544	765,450
Net Assets		
Beginning of Period	4,300,003	3,534,553
End of Period	4,866,547	4,300,003

¹ Certain prior-period numbers have been reclassified to conform with the current-period presentation.

Financial Highlights

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

¹ Calculated based on average shares outstanding.

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

Notes to Financial Statements

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

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

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

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

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

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

During the year ended December 31, 2020, the portfolio's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period. The portfolio had no open futures contracts at December 31, 2020.

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

transactions with that counterparty, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the portfolio under the master netting arrangements.

4. **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 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.

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

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

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

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

For the year ended December 31, 2020, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

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

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

administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the portfolio based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the portfolio may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2020, the portfolio had contributed to Vanguard capital in the amount of \$190,000, representing less than 0.01% of the portfolio's net assets and 0.08% of Vanguard's capital received pursuant to the FSA. The portfolio's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the portfolio's investments as of December 31, 2020, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	3,015,045	—	3,015,045
Asset-Backed/Commercial Mortgage-Backed Securities	—	128,762	—	128,762
Corporate Bonds	—	1,451,508	—	1,451,508
Sovereign Bonds	—	192,422	—	192,422
Taxable Municipal Bonds	—	37,809	—	37,809
Temporary Cash Investments	164,295	—	—	164,295
Total	164,295	4,825,546	—	4,989,841

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

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

	Amount (\$000)
Undistributed Ordinary Income	108,979
Undistributed Long-Term Gains	25,808
Capital Loss Carryforwards	—
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	343,292

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2020 Amount (\$000)	2019 Amount (\$000)
Ordinary Income*	107,753	97,897
Long-Term Capital Gains	—	—
Total	107,753	97,897

* Includes short-term capital gains, if any.

As of December 31, 2020, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	4,646,548
Gross Unrealized Appreciation	355,468
Gross Unrealized Depreciation	(12,176)
Net Unrealized Appreciation (Depreciation)	343,292

E. During the year ended December 31, 2020, the portfolio purchased \$390,798,000 of investment securities and sold \$120,913,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$4,290,299,000 and \$4,200,132,000, respectively.

F. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2020 Shares (000)	2019 Shares (000)
Issued	108,475	86,771
Issued in Lieu of Cash Distributions	8,789	8,535
Redeemed	(89,637)	(49,300)
Net Increase (Decrease) in Shares Outstanding	27,627	46,006

At December 31, 2020, 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 35% of the portfolio's net assets. If this shareholder was to redeem its investment in the portfolio, the redemption might result in an increase in the portfolio's expense ratio, cause the portfolio to incur higher transaction costs, or lead to the realization of taxable capital gains.

G. Management has determined that no events or transactions occurred subsequent to December 31, 2020, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Total Bond Market Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2020, the related statement of operations for the year ended December 31, 2020, the statement of changes in net assets for each of the two years in the period ended December 31, 2020, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2020 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2020, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2020 and the financial highlights for each of the five years in the period ended December 31, 2020 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2020 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 18, 2021

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

Special 2020 tax information (unaudited) for corporate shareholders only for Total Bond Market Index Portfolio, a portfolio of Vanguard Variable Insurance Funds

This information for the fiscal year ended December 31, 2020, is included pursuant to provisions of the Internal Revenue Code for corporate shareholders only.

The percentage of the ordinary dividends reported by the fund that is treated as a Section 163(j) interest dividend and thus is eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder is 93.0%.

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The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 211 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

Born in 1969. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chairman of the board (2019–present) of Vanguard and of each of the investment companies served by Vanguard; chief executive officer (2018–present) of Vanguard; chief executive officer, president, and trustee (2018–present) of each of the investment companies served by Vanguard; president and director (2017–present) of Vanguard; and president (2018–present) of Vanguard Marketing Corporation. Chief investment officer (2013–2017), managing director (2002–2017), head of the Retail Investor Group (2006–2012), and chief information officer (2001–2006) of Vanguard. Chairman of the board (2011–2017) and trustee (2009–2017) of the Children's Hospital of Philadelphia; and trustee (2018–present) and vice chair (2019–present) of The Shipley School.

Independent Trustees

Emerson U. Fullwood

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

Amy Gutmann

Born in 1949. Trustee since June 2006. Principal occupation(s) during the past five years and other experience: president (2004–present) of the University of Pennsylvania. Christopher H. Browne Distinguished Professor of Political Science, School of Arts and

Sciences, and professor of communication, Annenberg School for Communication, with secondary faculty appointments in the Department of Philosophy, School of Arts and Sciences, and at the Graduate School of Education, University of Pennsylvania.

F. Joseph Loughrey

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

Mark Loughridge

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

Scott C. Malpass

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

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: board chair (2020–present), chief executive

officer (2011–2020), and president (2010–2019) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of the individual life and disability division of Guardian Life. Member of the board of the American Council of Life Insurers and the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, NewYork-Presbyterian Hospital, Catalyst, and the Bruce Museum (arts and science). Member of the Advisory Council for the Stanford Graduate School of Business.

André F. Perold

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

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Member of the board of directors (2012–2014) of Neighborhood Reinvestment Corporation. Director (2017–present) of i(x) Investments, LLC; director (2017–present) of Reserve Trust. Rubenstein Fellow (2017–present) of Duke University; trustee (2017–present) of Amherst College, and trustee (2019–present) of the Folger Shakespeare Library.

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated

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

(2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Chairman of the board of trustees of Colby-Sawyer College. Member of the board of Hypertherm Inc. (industrial cutting systems, software, and consumables).

Executive Officers

John Bendl

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2019–present) of each of the investment companies served by Vanguard. Chief accounting officer, treasurer, and controller of Vanguard (2017–present). Partner (2003–2016) at KPMG (audit, tax, and advisory services).

Christine M. Buchanan

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

David Cermak

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

and head (2017–2019) of Vanguard Investments Hong Kong. Representative director and head (2014–2017) of Vanguard Investments Japan.

John Galloway

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

Thomas J. Higgins

Born in 1957. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2019–present), chief financial officer (2008–2019), and treasurer (1998–2008) of each of the investment companies served by Vanguard.

Peter Mahoney

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

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing

director (2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express.

Michael Rollings

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

John E. Schadl

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

Vanguard Senior Management Team

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



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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.

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

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.