



Annual Report | December 31, 2023

Vanguard Variable Insurance Funds

Total Bond Market Index Portfolio

See the inside front cover for important information about your fund's annual and semiannual shareholder reports.

Important information about shareholder reports

Beginning in July 2024, amendments adopted by the Securities and Exchange Commission will substantially impact the design, content, and transmission of shareholder reports. Shareholder reports will provide key fund information in a clear and concise format and must be mailed to each shareholder that has not elected to receive the reports electronically. Financial statements will no longer be included in the shareholder report but will be available at vanguard.com, can be mailed upon request, or can be accessed on the SEC's website at www.sec.gov.

You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to vanguard.com.

Contents

Your Portfolio's Performance at a Glance	1
About Your Portfolio's Expenses	2
Performance Summary	3
Financial Statements	5

Your Portfolio's Performance at a Glance

- The financial markets delivered very robust returns for the 12 months ended December 31, 2023. The Total Bond Market Index Portfolio returned 5.58%, in line with the 5.60% return of its benchmark, the Bloomberg U.S. Aggregate Float Adjusted Index.
- With inflation continuing to ease, several major central banks slowed and eventually stopped hiking interest rates. Global growth, employment, and consumer spending showed resilience, but the prospect of rates remaining high for an extended period spurred volatility at times. Toward year-end, however, global stocks and bonds rallied as falling inflation and softening economic growth raised market expectations for rate cuts in 2024.
- With yields ending 2023 mixed, U.S. Treasuries returned 4.05%, as measured by the Bloomberg U.S. Treasury Index. Returns were higher for corporate bonds (+8.52%) and for mortgage-backed bonds (+5.05%), as measured by components of the Bloomberg U.S. Aggregate Bond Index.
- By credit quality, lower-rated investment-grade bonds generally fared better than higher-rated ones. By maturity, longer-dated bonds outperformed those with shorter maturities.
- Over the past decade, the portfolio recorded an average annual return of 1.71%, in line with its benchmark index.
- Please note that the portfolio's returns may be different from those in variable annuity products that invest in the portfolio, which take insurance-related expenses into account.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2023		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	26.53%	8.97%	15.52%
Russell 2000 Index (Small-caps)	16.93	2.22	9.97
Russell 3000 Index (Broad U.S. market)	25.96	8.54	15.16
FTSE All-World ex US Index (International)	15.82	1.98	7.52
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	5.60%	-3.33%	1.17%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	6.40	-0.40	2.25
FTSE Three-Month U.S. Treasury Bill Index	5.26	2.24	1.91
CPI			
Consumer Price Index	3.35%	5.60%	4.07%

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, 2023

	Beginning Account Value 6/30/2023	Ending Account Value 12/31/2023	Expenses Paid During Period
Total Bond Market Index Portfolio	\$1,000.00	\$1,033.00	\$0.72
Based on Actual Portfolio Return	1,000.00	1,024.50	0.71
Based on Hypothetical 5% Yearly Return			

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

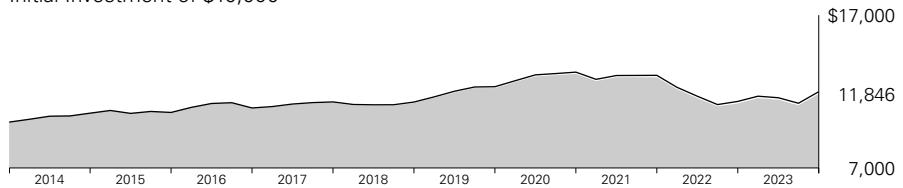
Total Bond Market Index Portfolio

Performance Summary

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

Cumulative Performance: December 31, 2013, Through December 31, 2023

Initial Investment of \$10,000



Average Annual Total Returns
Periods Ended December 31, 2023

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Portfolio	5.58%	1.04%	1.71%	\$11,846
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

Portfolio Allocation

As of December 31, 2023

Asset-Backed/Commercial Mortgage-Backed Securities	2.6%
Corporate Bonds	26.9
Sovereign Bonds	3.4
Taxable Municipal Bonds	0.6
U.S. Government and Agency Obligations	66.5

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, 2023

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

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (66.0%)									
U.S. Government Securities (44.9%)									
United States Treasury Note/Bond	2.500%	1/31/25	5,590	5,459	United States Treasury Note/Bond	4.500%	7/15/26	5,457	5,510
United States Treasury Note/Bond	4.125%	1/31/25	3,850	3,827	United States Treasury Note/Bond	0.625%	7/31/26	9,800	8,976
United States Treasury Note/Bond	1.500%	2/15/25	6,240	6,022	United States Treasury Note/Bond	1.875%	7/31/26	6,966	6,589
United States Treasury Note/Bond	2.000%	2/15/25	8,624	8,368	United States Treasury Note/Bond	1.500%	8/15/26	10,068	9,423
United States Treasury Note/Bond	1.125%	2/28/25	10,386	9,974	United States Treasury Note/Bond	4.375%	8/15/26	12,028	12,114
United States Treasury Note/Bond	4.625%	2/28/25	5,525	5,521	United States Treasury Note/Bond	6.750%	8/15/26	630	669
United States Treasury Note/Bond	1.750%	3/15/25	7,025	6,788	United States Treasury Note/Bond	0.750%	8/31/26	12,214	11,200
United States Treasury Note/Bond	0.500%	3/31/25	13,674	12,998	United States Treasury Note/Bond	1.375%	8/31/26	3,100	2,890
United States Treasury Note/Bond	2.625%	3/31/25	1,961	1,914	United States Treasury Note/Bond	4.625%	9/15/26	5,800	5,882
United States Treasury Note/Bond	3.875%	3/31/25	1,782	1,766	United States Treasury Note/Bond	0.875%	9/30/26	8,820	8,103
United States Treasury Note/Bond	2.625%	4/15/25	10,291	10,037	United States Treasury Note/Bond	1.625%	9/30/26	1,615	1,515
United States Treasury Note/Bond	0.375%	4/30/25	8,094	7,660	United States Treasury Note/Bond	4.625%	10/15/26	6,756	6,858
United States Treasury Note/Bond	2.875%	4/30/25	4,060	3,971	United States Treasury Note/Bond	1.125%	10/31/26	9,930	9,164
United States Treasury Note/Bond	3.875%	4/30/25	7,911	7,841	United States Treasury Note/Bond	1.625%	10/31/26	4,075	3,815
United States Treasury Note/Bond	2.125%	5/15/25	8,935	8,649	United States Treasury Note/Bond	2.000%	11/15/26	8,921	8,436
United States Treasury Note/Bond	2.750%	5/15/25	5,755	5,617	United States Treasury Note/Bond	4.625%	11/15/26	9,608	9,763
United States Treasury Note/Bond	0.250%	5/31/25	9,593	9,034	United States Treasury Note/Bond	6.500%	11/15/26	765	813
United States Treasury Note/Bond	2.875%	5/31/25	6,350	6,205	United States Treasury Note/Bond	1.250%	11/30/26	10,220	9,450
United States Treasury Note/Bond	4.250%	5/31/25	7,441	7,413	United States Treasury Note/Bond	1.625%	11/30/26	5,070	4,739
United States Treasury Note/Bond	2.875%	6/15/25	11,785	11,518	United States Treasury Note/Bond	1.250%	12/31/26	9,191	8,486
United States Treasury Note/Bond	0.250%	6/30/25	11,764	11,047	United States Treasury Note/Bond	1.750%	12/31/26	4,983	4,670
United States Treasury Note/Bond	2.750%	6/30/25	4,880	4,761	United States Treasury Note/Bond	1.500%	1/31/27	9,134	8,480
United States Treasury Note/Bond	4.625%	6/30/25	8,596	8,617	United States Treasury Note/Bond	2.250%	2/15/27	6,372	6,049
United States Treasury Note/Bond	3.000%	7/15/25	4,590	4,490	United States Treasury Note/Bond	6.625%	2/15/27	65	70
United States Treasury Note/Bond	0.250%	7/31/25	8,797	8,238	United States Treasury Note/Bond	1.125%	2/28/27	3,143	2,879
United States Treasury Note/Bond	2.875%	7/31/25	5,105	4,983	United States Treasury Note/Bond	1.875%	2/28/27	8,238	7,726
United States Treasury Note/Bond	4.750%	7/31/25	7,248	7,282	United States Treasury Note/Bond	0.625%	3/31/27	5,063	4,552
United States Treasury Note/Bond	2.000%	8/15/25	23,280	22,404	United States Treasury Note/Bond	2.500%	3/31/27	6,975	6,668
United States Treasury Note/Bond	3.125%	8/15/25	5,969	5,850	United States Treasury Note/Bond	0.500%	4/30/27	4,290	3,831
United States Treasury Note/Bond	6.875%	8/15/25	2,085	2,159	United States Treasury Note/Bond	2.750%	4/30/27	5,620	5,408
United States Treasury Note/Bond	0.250%	8/31/25	6,080	5,677	United States Treasury Note/Bond	2.375%	5/15/27	10,931	10,383
United States Treasury Note/Bond	2.750%	8/31/25	4,085	3,976	United States Treasury Note/Bond	0.500%	5/31/27	6,605	5,883
United States Treasury Note/Bond	5.000%	8/31/25	7,531	7,602	United States Treasury Note/Bond	2.625%	5/31/27	8,160	7,813
United States Treasury Note/Bond	3.500%	9/15/25	4,500	4,434	United States Treasury Note/Bond	0.500%	6/30/27	7,990	7,097
United States Treasury Note/Bond	0.250%	9/30/25	8,125	7,566	United States Treasury Note/Bond	3.250%	6/30/27	9,864	9,642
United States Treasury Note/Bond	3.000%	9/30/25	1,000	977	United States Treasury Note/Bond	0.375%	7/31/27	8,560	7,552
United States Treasury Note/Bond	5.000%	9/30/25	5,805	5,865	United States Treasury Note/Bond	2.750%	7/31/27	9,284	8,914
United States Treasury Note/Bond	4.250%	10/15/25	8,390	8,376	United States Treasury Note/Bond	2.250%	8/15/27	8,422	7,943
United States Treasury Note/Bond	0.250%	10/31/25	7,765	7,213	United States Treasury Note/Bond	6.375%	8/15/27	185	199
United States Treasury Note/Bond	3.000%	10/31/25	4,015	3,922	United States Treasury Note/Bond	0.500%	8/31/27	7,825	6,915
United States Treasury Note/Bond	5.000%	10/31/25	5,001	5,059	United States Treasury Note/Bond	3.125%	8/31/27	7,888	7,669
United States Treasury Note/Bond	2.250%	11/15/25	10,421	10,037	United States Treasury Note/Bond	0.375%	9/30/27	7,875	6,908
United States Treasury Note/Bond	4.500%	11/15/25	7,088	7,112	United States Treasury Note/Bond	4.125%	9/30/27	7,865	7,919
United States Treasury Note/Bond	0.375%	11/30/25	11,730	10,892	United States Treasury Note/Bond	0.500%	10/31/27	11,115	9,774
United States Treasury Note/Bond	2.875%	11/30/25	6,285	6,123	United States Treasury Note/Bond	4.125%	10/31/27	8,761	8,820
United States Treasury Note/Bond	4.875%	11/30/25	13,590	13,732	United States Treasury Note/Bond	2.250%	11/15/27	8,402	7,902
United States Treasury Note/Bond	4.000%	12/15/25	10,225	10,172	United States Treasury Note/Bond	6.125%	11/15/27	6,089	6,551
United States Treasury Note/Bond	0.375%	12/31/25	13,793	12,784	United States Treasury Note/Bond	0.625%	11/30/27	8,128	7,167
United States Treasury Note/Bond	2.625%	12/31/25	4,165	4,037	United States Treasury Note/Bond	3.875%	11/30/27	11,760	11,740
United States Treasury Note/Bond	3.875%	1/15/26	6,775	6,724	United States Treasury Note/Bond	0.625%	12/31/27	11,360	9,990
United States Treasury Note/Bond	0.375%	1/31/26	11,120	10,272	United States Treasury Note/Bond	3.875%	12/31/27	6,060	6,053
United States Treasury Note/Bond	2.625%	1/31/26	4,700	4,552	United States Treasury Note/Bond	0.750%	1/31/28	12,285	10,834
United States Treasury Note/Bond	1.625%	2/15/26	9,136	8,659	United States Treasury Note/Bond	3.500%	1/31/28	7,650	7,534
United States Treasury Note/Bond	4.000%	2/15/26	6,688	6,837	United States Treasury Note/Bond	2.750%	2/15/28	9,790	9,359
United States Treasury Note/Bond	0.500%	2/28/26	8,501	7,855	United States Treasury Note/Bond	1.125%	2/29/28	11,393	10,190
United States Treasury Note/Bond	2.500%	2/28/26	3,700	3,571	United States Treasury Note/Bond	4.000%	2/29/28	5,424	5,444
United States Treasury Note/Bond	4.625%	3/15/26	10,515	10,609	United States Treasury Note/Bond	1.250%	3/31/28	10,511	9,427
United States Treasury Note/Bond	0.750%	3/31/26	8,152	7,566	United States Treasury Note/Bond	3.625%	3/31/28	8,071	7,985
United States Treasury Note/Bond	2.250%	3/31/26	6,250	5,996	United States Treasury Note/Bond	1.250%	4/30/28	12,326	11,039
United States Treasury Note/Bond	3.750%	4/15/26	6,220	6,164	United States Treasury Note/Bond	3.500%	4/30/28	6,703	6,600
United States Treasury Note/Bond	0.750%	4/30/26	9,777	9,045	United States Treasury Note/Bond	2.875%	5/15/28	12,080	11,589
United States Treasury Note/Bond	2.375%	4/30/26	4,780	4,593	United States Treasury Note/Bond	1.250%	5/31/28	10,615	9,489
United States Treasury Note/Bond	1.625%	5/15/26	10,789	10,180	United States Treasury Note/Bond	3.625%	5/31/28	5,882	5,823
United States Treasury Note/Bond	3.625%	5/15/26	7,086	7,005	United States Treasury Note/Bond	1.250%	6/30/28	9,941	8,869
United States Treasury Note/Bond	0.750%	5/31/26	11,025	10,177	United States Treasury Note/Bond	4.000%	6/30/28	8,012	8,053
United States Treasury Note/Bond	2.125%	5/31/26	4,595	4,388	United States Treasury Note/Bond	1.000%	7/31/28	11,480	10,101
United States Treasury Note/Bond	4.125%	6/15/26	6,563	6,563	United States Treasury Note/Bond	4.125%	7/31/28	6,769	6,842
United States Treasury Note/Bond	0.875%	6/30/26	3,977	3,678	United States Treasury Note/Bond	2.875%	8/15/28	11,632	11,134
United States Treasury Note/Bond	1.875%	6/30/26	3,535	3,352	United States Treasury Note/Bond	5.500%	8/15/28	325	347
					United States Treasury Note/Bond	1.125%	8/31/28	10,610	9,372
					United States Treasury Note/Bond	4.375%	8/31/28	8,667	8,857

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	1.250%	9/30/28	11,767	10,433	United States Treasury Note/Bond	3.250%	5/15/42	7,780	6,848
United States Treasury Note/Bond	4.625%	9/30/28	8,643	8,927	United States Treasury Note/Bond	2.750%	8/15/42	2,895	2,354
United States Treasury Note/Bond	1.375%	10/31/28	10,725	9,550	United States Treasury Note/Bond	3.375%	8/15/42	5,242	4,690
United States Treasury Note/Bond	4.875%	10/31/28	8,068	8,426	United States Treasury Note/Bond	2.750%	11/15/42	4,646	3,766
United States Treasury Note/Bond	3.125%	11/15/28	11,328	10,949	United States Treasury Note/Bond	4.000%	11/15/42	6,122	5,969
United States Treasury Note/Bond	5.250%	11/15/28	1,655	1,752	United States Treasury Note/Bond	3.125%	2/15/43	3,380	2,897
United States Treasury Note/Bond	1.500%	11/30/28	9,995	8,939	United States Treasury Note/Bond	3.875%	2/15/43	5,624	5,381
United States Treasury Note/Bond	4.375%	11/30/28	11,190	11,458	United States Treasury Note/Bond	2.875%	5/15/43	4,440	3,655
United States Treasury Note/Bond	1.375%	12/31/28	10,590	9,400	United States Treasury Note/Bond	3.875%	5/15/43	6,186	5,918
United States Treasury Note/Bond	3.750%	12/31/28	6,555	6,528	United States Treasury Note/Bond	3.625%	8/15/43	4,680	4,314
United States Treasury Note/Bond	1.750%	1/31/29	8,040	7,259	United States Treasury Note/Bond	4.375%	8/15/43	5,970	6,115
United States Treasury Note/Bond	2.625%	2/15/29	10,133	9,547	United States Treasury Note/Bond	3.750%	11/15/43	2,454	2,298
United States Treasury Note/Bond	1.875%	2/28/29	8,640	7,838	United States Treasury Note/Bond	4.750%	11/15/43	3,860	4,154
United States Treasury Note/Bond	2.375%	3/31/29	10,295	9,565	United States Treasury Note/Bond	3.625%	2/15/44	5,452	5,009
United States Treasury Note/Bond	2.875%	4/30/29	7,750	7,378	United States Treasury Note/Bond	3.375%	5/15/44	5,369	4,745
United States Treasury Note/Bond	2.375%	5/15/29	9,195	8,532	United States Treasury Note/Bond	3.125%	8/15/44	5,996	5,089
United States Treasury Note/Bond	2.750%	5/31/29	6,730	6,360	United States Treasury Note/Bond	3.000%	11/15/44	5,702	4,733
United States Treasury Note/Bond	3.250%	6/30/29	7,145	6,923	United States Treasury Note/Bond	2.500%	2/15/45	6,755	5,130
United States Treasury Note/Bond	2.625%	7/31/29	8,050	7,547	United States Treasury Note/Bond	3.000%	5/15/45	3,682	3,046
United States Treasury Note/Bond	1.625%	8/15/29	7,070	6,296	United States Treasury Note/Bond	2.875%	8/15/45	4,641	3,753
United States Treasury Note/Bond	3.125%	8/31/29	5,835	5,611	United States Treasury Note/Bond	3.000%	11/15/45	840	693
United States Treasury Note/Bond	3.875%	9/30/29	4,525	4,520	United States Treasury Note/Bond	2.500%	2/15/46	4,765	3,586
United States Treasury Note/Bond	4.000%	10/31/29	5,925	5,958	United States Treasury Note/Bond	2.500%	5/15/46	5,456	4,097
United States Treasury Note/Bond	1.750%	11/15/29	4,541	4,056	United States Treasury Note/Bond	2.250%	8/15/46	6,111	4,358
United States Treasury Note/Bond	3.875%	11/30/29	8,703	8,695	United States Treasury Note/Bond	2.875%	11/15/46	2,765	2,221
United States Treasury Note/Bond	3.875%	12/31/29	4,879	4,875	United States Treasury Note/Bond	3.000%	2/15/47	4,690	3,847
United States Treasury Note/Bond	3.500%	1/31/30	3,830	3,750	United States Treasury Note/Bond	3.000%	5/15/47	4,615	3,783
United States Treasury Note/Bond	1.500%	2/15/30	7,154	6,237	United States Treasury Note/Bond	2.750%	8/15/47	6,238	4,876
United States Treasury Note/Bond	4.000%	2/28/30	4,540	4,567	United States Treasury Note/Bond	2.750%	11/15/47	5,833	4,557
United States Treasury Note/Bond	3.625%	3/31/30	4,725	4,656	United States Treasury Note/Bond	3.000%	2/15/48	6,979	5,708
United States Treasury Note/Bond	3.500%	4/30/30	5,295	5,180	United States Treasury Note/Bond	3.125%	5/15/48	7,184	6,007
United States Treasury Note/Bond	0.625%	5/15/30	14,554	11,902	United States Treasury Note/Bond	3.000%	8/15/48	7,810	6,382
United States Treasury Note/Bond	6.250%	5/15/30	1,350	1,524	United States Treasury Note/Bond	3.375%	11/15/48	7,625	6,669
United States Treasury Note/Bond	3.750%	5/31/30	6,130	6,082	United States Treasury Note/Bond	3.000%	2/15/49	8,344	6,816
United States Treasury Note/Bond	3.750%	6/30/30	4,600	4,563	United States Treasury Note/Bond	2.875%	5/15/49	7,105	5,670
United States Treasury Note/Bond	4.000%	7/31/30	6,044	6,083	United States Treasury Note/Bond	2.250%	8/15/49	6,969	4,887
United States Treasury Note/Bond	0.625%	8/15/30	18,852	15,305	United States Treasury Note/Bond	2.375%	11/15/49	6,432	4,633
United States Treasury Note/Bond	4.125%	8/31/30	5,681	5,759	United States Treasury Note/Bond	2.000%	2/15/50	8,212	5,425
United States Treasury Note/Bond	4.625%	9/30/30	6,192	6,462	United States Treasury Note/Bond	1.250%	5/15/50	10,341	5,600
United States Treasury Note/Bond	4.875%	10/31/30	5,840	6,185	United States Treasury Note/Bond	1.375%	8/15/50	11,171	6,254
United States Treasury Note/Bond	0.875%	11/15/30	19,461	16,007	United States Treasury Note/Bond	1.625%	11/15/50	12,196	7,299
United States Treasury Note/Bond	4.375%	11/30/30	6,405	6,594	United States Treasury Note/Bond	1.875%	2/15/51	13,054	8,318
United States Treasury Note/Bond	3.750%	12/31/30	8,300	8,239	United States Treasury Note/Bond	2.375%	5/15/51	13,225	9,481
United States Treasury Note/Bond	1.125%	2/15/31	21,338	17,827	United States Treasury Note/Bond	2.000%	8/15/51	12,950	8,494
United States Treasury Note/Bond	5.375%	2/15/31	1,540	1,684	United States Treasury Note/Bond	1.875%	11/15/51	12,140	7,711
United States Treasury Note/Bond	1.625%	5/15/31	19,034	16,345	United States Treasury Note/Bond	2.250%	2/15/52	11,667	8,123
United States Treasury Note/Bond	1.250%	8/15/31	20,157	16,705	United States Treasury Note/Bond	2.875%	5/15/52	10,830	8,661
United States Treasury Note/Bond	1.375%	11/15/31	22,353	18,584	United States Treasury Note/Bond	3.000%	8/15/52	10,798	8,868
United States Treasury Note/Bond	1.875%	2/15/32	20,883	17,976	United States Treasury Note/Bond	4.000%	11/15/52	10,051	9,957
United States Treasury Note/Bond	2.875%	5/15/32	18,654	17,313	United States Treasury Note/Bond	3.625%	2/15/53	10,358	9,605
United States Treasury Note/Bond	2.750%	8/15/32	17,860	16,381	United States Treasury Note/Bond	3.625%	5/15/53	11,694	10,859
United States Treasury Note/Bond	4.125%	11/15/32	18,909	19,249	United States Treasury Note/Bond	4.125%	8/15/53	11,793	11,974
United States Treasury Note/Bond	3.500%	2/15/33	18,813	18,269	United States Treasury Note/Bond	4.750%	11/15/53	8,030	9,045
United States Treasury Note/Bond	3.375%	5/15/33	19,693	18,930					1,940,051
United States Treasury Note/Bond	3.875%	8/15/33	20,557	20,563					
United States Treasury Note/Bond	4.500%	11/15/33	13,401	14,092					
United States Treasury Note/Bond	4.500%	2/15/36	2,920	3,119					
United States Treasury Note/Bond	4.750%	2/15/37	1,670	1,830					
United States Treasury Note/Bond	5.000%	5/15/37	1,885	2,111					
United States Treasury Note/Bond	4.375%	2/15/38	1,200	1,263					
United States Treasury Note/Bond	4.500%	5/15/38	1,059	1,127					
United States Treasury Note/Bond	3.500%	2/15/39	1,320	1,252					
United States Treasury Note/Bond	4.250%	5/15/39	1,512	1,560					
United States Treasury Note/Bond	4.500%	8/15/39	2,601	2,757					
United States Treasury Note/Bond	4.375%	11/15/39	1,742	1,818					
United States Treasury Note/Bond	4.625%	2/15/40	1,300	1,394					
United States Treasury Note/Bond	1.125%	5/15/40	6,810	4,399					
United States Treasury Note/Bond	4.375%	5/15/40	1,875	1,951					
United States Treasury Note/Bond	1.125%	8/15/40	8,205	5,249					
United States Treasury Note/Bond	3.875%	8/15/40	2,515	2,458					
United States Treasury Note/Bond	1.375%	11/15/40	10,129	6,741					
United States Treasury Note/Bond	4.250%	11/15/40	2,195	2,242					
United States Treasury Note/Bond	1.875%	2/15/41	12,303	8,870					
United States Treasury Note/Bond	4.750%	2/15/41	2,556	2,770					
United States Treasury Note/Bond	2.250%	5/15/41	10,495	8,021					
United States Treasury Note/Bond	4.375%	5/15/41	1,904	1,968					
United States Treasury Note/Bond	1.750%	8/15/41	13,291	9,270					
United States Treasury Note/Bond	3.750%	8/15/41	2,140	2,041					
United States Treasury Note/Bond	2.000%	11/15/41	11,218	8,142					
United States Treasury Note/Bond	3.125%	11/15/41	2,701	2,355					
United States Treasury Note/Bond	2.375%	2/15/42	9,361	7,208					
United States Treasury Note/Bond	3.125%	2/15/42	2,081	1,808					
United States Treasury Note/Bond	3.000%	5/15/42	1,720	1,459					

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1	Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	145			2	Ginnie Mae I Pool	4.500%	10/15/24–3/15/41
1	Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	1,779			2	Ginnie Mae I Pool	3.500%	11/15/25–9/15/49
1	Federal Home Loan Mortgage Corp.	6.250%	7/15/32	1,102	1,272			2	Ginnie Mae I Pool	7.500%	12/15/25–1/15/31
1	Federal National Mortgage Assn.	1.625%	1/7/25	1,300	1,259			2	Ginnie Mae I Pool	3.000%	1/15/26–12/15/45
1	Federal National Mortgage Assn.	0.625%	4/22/25	1,000	951			2	Ginnie Mae I Pool	6.000%	6/15/32–3/15/40
1	Federal National Mortgage Assn.	0.500%	6/17/25	1,000	944			2	Ginnie Mae I Pool	5.000%	5/15/34–4/15/41
1	Federal National Mortgage Assn.	0.375%	8/25/25	2,000	1,873			2	Ginnie Mae II Pool	3.500%	9/20/25–6/20/53
1	Federal National Mortgage Assn.	0.500%	11/7/25	2,000	1,865			2	Ginnie Mae II Pool	4.000%	9/20/25–1/20/53
1	Federal National Mortgage Assn.	2.125%	4/24/26	575	549			2	Ginnie Mae II Pool	3.000%	2/20/27–6/20/52
1	Federal National Mortgage Assn.	1.875%	9/24/26	500	472			2	Ginnie Mae II Pool	2.500%	6/20/27–4/20/52
1	Federal National Mortgage Assn.	0.750%	10/8/27	1,000	888			2	Ginnie Mae II Pool	5.000%	12/20/32–11/20/53
1	Federal National Mortgage Assn.	6.250%	5/15/29	175	194			2,3	Ginnie Mae II Pool	6.500%	12/20/35–1/22/54
1	Federal National Mortgage Assn.	7.125%	1/15/30	925	1,076			2	Ginnie Mae II Pool	7.000%	8/20/36–12/20/53
1	Federal National Mortgage Assn.	7.250%	5/15/30	300	353			2	Ginnie Mae II Pool	4.500%	2/20/39–6/20/53
1	Federal National Mortgage Assn.	0.875%	8/5/30	1,400	1,146			2	Ginnie Mae II Pool	2.000%	8/20/50–1/20/52
1	Federal National Mortgage Assn.	6.625%	11/15/30	720	829			2	Ginnie Mae II Pool	1.500%	12/20/51–991
1	Federal National Mortgage Assn.	5.625%	7/15/37	275	312			2	Ginnie Mae II Pool	5.500%	10/20/52–14,545
	Private Export Funding Corp.	3.250%	6/15/25	50	49			2	Ginnie Mae II Pool	4.000%	12/20/52–9,941
	Private Export Funding Corp.	1.400%	7/15/28	175	156			2	Ginnie Mae II Pool	7.000%	1/20/53–3,246
	Tennessee Valley Authority	0.750%	5/15/25	200	190			2,3	UMBS Pool	7.000%	1/1/24–1/16/54
	Tennessee Valley Authority	6.750%	11/1/25	134	139			2,3	UMBS Pool	4.000%	2/1/24–1/16/54
	Tennessee Valley Authority	3.875%	3/15/28	375	373			2,3	UMBS Pool	6.000%	3/1/24–1/16/54
	Tennessee Valley Authority	7.125%	5/1/30	1,000	1,164			2,3	UMBS Pool	8.000%	4/1/24–1/16/54
	Tennessee Valley Authority	1.500%	9/15/31	550	449			2,3	UMBS Pool	2.500%	5/1/24–1/16/54
	Tennessee Valley Authority	4.650%	6/15/35	175	179			2,3	UMBS Pool	1.500%	6/1/24–1/16/54
	Tennessee Valley Authority	5.880%	4/1/36	250	284			2,3	UMBS Pool	5.500%	7/1/24–1/16/54
	Tennessee Valley Authority	5.500%	6/15/38	100	110			2,3	UMBS Pool	4.000%	8/1/24–1/16/54
	Tennessee Valley Authority	5.250%	9/15/39	512	544			2,3	UMBS Pool	7.000%	9/1/24–1/16/54
	Tennessee Valley Authority	4.875%	1/15/48	100	102			2,3	UMBS Pool	4.000%	10/1/24–1/16/54
	Tennessee Valley Authority	5.375%	4/1/56	50	55			2,3	UMBS Pool	6.000%	11/1/24–1/16/54
	Tennessee Valley Authority	4.625%	9/15/60	180	176			2,3	UMBS Pool	8.000%	12/1/24–1/16/54
	Tennessee Valley Authority	4.250%	9/15/65	200	183			2,3	UMBS Pool	2.000%	1/1/25–1/16/54
					36,260			2,3	UMBS Pool	1.000%	2/1/25–1/16/54
Conventional Mortgage-Backed Securities (20.3%)											
1,2	Fannie Mae Pool	6.500%	9/1/32	9	9			2,3	UMBS Pool	4.000%	3/1/24–1/16/54
1,2	Fannie Mae Pool	2.500%	12/1/51	493	420			2,3	UMBS Pool	6.000%	27,434
1,2	Freddie Mac Gold Pool	5.500%	1/1/24–6/1/41	1,089	1,134			2,3	UMBS Pool	4.500%	32,838
1,2	Freddie Mac Gold Pool	4.500%	4/1/24–10/1/48	4,684	4,666			2,3	UMBS Pool	5.000%	38,016
1,2	Freddie Mac Gold Pool	7.000%	5/1/24–2/1/37	58	60			2,3	UMBS Pool	7.500%	259
1,2	Freddie Mac Gold Pool	4.000%	6/1/24–11/1/48	9,245	8,959			2,3	UMBS Pool	8.000%	268
1,2	Freddie Mac Gold Pool	8.500%	7/1/24–11/1/30	2	2			2,3	UMBS Pool	8.500%	1
1,2	Freddie Mac Gold Pool	5.000%	10/1/24–11/1/48	1,396	1,425			2,3	UMBS Pool	3.500%	1
1,2	Freddie Mac Gold Pool	8.000%	11/1/24–7/1/30	3	3			2,3	UMBS Pool	3.000%	45,928
1,2	Freddie Mac Gold Pool	7.500%	7/1/25–4/1/28	2	2			2,3	UMBS Pool	2.500%	42,822
1,2	Freddie Mac Gold Pool	3.500%	9/1/25–11/1/48	16,213	15,261			2,3	UMBS Pool	2.000%	131,309
1,2	Freddie Mac Gold Pool	3.000%	10/1/26–8/1/47	11,128	10,312			2,3	UMBS Pool	5.500%	113,814
1,2	Freddie Mac Gold Pool	2.500%	4/1/27–3/1/37	3,906	3,702			2,3	UMBS Pool	1.500%	188,048
1,2	Freddie Mac Gold Pool	9.000%	5/1/27–5/1/30	1	1			2,3	UMBS Pool	1.000%	157,457
1,2	Freddie Mac Gold Pool	6.000%	7/1/28–3/1/39	774	803			2,3	UMBS Pool	5.000%	81,447
1,2	Freddie Mac Gold Pool	2.000%	8/1/28–12/1/31	215	199			2,3	UMBS Pool	3.000%	73,499
1,2	Freddie Mac Pool	5.500%	3/1/53	354	356			2,3	UMBS Pool	2.000%	11/1/27–7/1/52
2,3	Ginnie Mae	2.500%	1/22/54	490	429			2,3	UMBS Pool	5.500%	36,931
2,3	Ginnie Mae	4.000%	1/22/54	270	258			2,3	UMBS Pool	5.000%	37,298
2,3	Ginnie Mae	4.500%	1/22/54	440	429			2,3	UMBS Pool	1.500%	45,064
2,3	Ginnie Mae	5.000%	1/22/54	440	437			2,3	UMBS Pool	1.000%	36,864
2,3	Ginnie Mae	5.500%	1/22/54	730	735			2,3	UMBS Pool	6.500%	16,820
2,3	Ginnie Mae	6.000%	1/22/54	1,410	1,434			2,3	UMBS Pool	876,791	
2	Ginnie Mae	7.000%	1/22/54	350	360			2,4	Fannie Mae Pool, 1YR CMT + 2.155%	4.280%	13
2	Ginnie Mae	7.500%	1/22/54	250	258			2,4	Fannie Mae Pool, 1YR CMT + 2.313%	4.438%	4
2	Ginnie Mae	7.000%	3/15/31	17	17			2,4	Fannie Mae Pool, RFUCCT1Y + 1.290%	4.131%	6
2,3	Ginnie Mae I Pool	6.500%	5/15/24–12/15/38	76	78			2,4	Fannie Mae Pool, RFUCCT1Y + 1.310%	5.560%	20
2	Ginnie Mae I Pool	8.000%	8/15/24–10/15/30	6	6			2,4	Fannie Mae Pool, RFUCCT1Y + 1.433%	5.683%	3
2	Ginnie Mae I Pool	4.000%	10/15/24–11/15/47	1,010	980			2,4	Fannie Mae Pool, RFUCCT1Y + 1.465%	5.715%	7
								2,4	Fannie Mae Pool, RFUCCT1Y + 1.477%	4.158%	25
								2,4	Fannie Mae Pool, RFUCCT1Y + 1.527%	5.777%	5
								2,4	Fannie Mae Pool, RFUCCT1Y + 1.558%	5.807%	2
								2,4	Fannie Mae Pool, RFUCCT1Y + 1.560%	6.808%	28

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, RFUCCT1Y + 1.589%	5.312%	6/1/43	8	8	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.830%	6.080%	6/1/41	8	8
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.600%	5.850%	8/1/35	23	23	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.835%	4.157%	1/1/40	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.623%	3.998%	2/1/36	1	1	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.835%	5.210%	5/1/40	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.627%	4.127%	3/1/38	3	3	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.836%	4.143%	2/1/41	5	5
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.635%	5.885%	11/1/36	4	4	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.839%	6.090%	12/1/39	6	7
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.640%	5.890%	1/1/42	8	8	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.840%	6.090%	8/1/39	5	5
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.660%	5.910%	9/1/40	2	2	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.862%	6.061%	9/1/40	5	5
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.673%	5.861%	10/1/42	6	6	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.880%	5.772%	11/1/34	4	4
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.682%	4.057%	1/1/37	2	2	1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.914%	5.289%	4/1/37	6	6
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.690%	5.940%	10/1/39–9/1/42	21	21	1,2,4 Fannie Mae Pool, RFUCCT6M + 1.037%	6.809%	4/1/37	5	5
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.690%	5.183%	5/1/40	3	3	1,2,4 Fannie Mae Pool, RFUCCT6M + 1.840%	5.090%	8/1/37	6	6
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.695%	5.945%	7/1/39	3	3	1,2,4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.375%	11/1/34	10	11
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.698%	5.948%	8/1/40	3	3	1,2,4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	4.486%	2/1/36	3	3
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.699%	5.128%	8/1/39	12	12	1,2,4 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	5.375%	5/1/36	1	1
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.700%	6.075%	7/1/37	1	1	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.625%	4.568%	10/1/36	5	6
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.700%	4.341%	12/1/40	6	6	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	3.875%	1/1/38	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.702%	5.951%	10/1/42	9	10	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.659%	12/1/36	4	5
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.705%	5.955%	11/1/39	1	1	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.390%	5/1/42	1	1
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.732%	4.613%	5/1/42	7	7	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.660%	5.910%	10/1/37	3	3
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.737%	5.987%	9/1/34	1	1	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.665%	5.915%	12/1/34	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.744%	5.815%	9/1/43	10	10	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.695%	4.073%	2/1/37	5	5
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.747%	5.850%	7/1/41	18	18	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.727%	3.998%	1/1/35	1	1
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.749%	5.902%	12/1/33	1	1	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.743%	5.992%	12/1/36	6	6
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.750%	6.000%	10/1/40	4	4	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.745%	3.995%	12/1/40	6	6
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.773%	4.508%	5/1/42	3	3	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	5.125%	5/1/38	1	1
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.780%	4.280%	2/1/41	4	4	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.823%	5.137%	12/1/35	3	3
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.784%	5.262%	7/1/42	7	7	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.845%	5.021%	2/1/42	4	4
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.794%	5.724%	3/1/42	8	8	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.855%	6.105%	5/1/37	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.795%	4.446%	3/1/42	9	9	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	5.357%	5/1/40	1	1
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.796%	5.965%	11/1/39	4	4	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.130%	6/1/40	6	6
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.797%	5.614%	8/1/42	22	23	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.130%	12/1/40	1	1
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.805%	6.055%	11/1/41	12	12	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.203%	1/1/41	7	8
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.807%	4.467%	3/1/41	7	8	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.380%	3/1/41	1	1
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.810%	6.060%	11/1/33–10/1/40	8	8	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	5.849%	6/1/41	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.810%	4.060%	12/1/40	2	2	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881%	5.598%	6/1/40	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.813%	6.063%	11/1/41	6	6	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.885%	4.774%	2/1/42	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.813%	5.731%	1/1/42	6	7	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.895%	6.145%	9/1/40	4	4
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.815%	6.065%	11/1/40–12/1/41	20	21	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900%	6.150%	6/1/40–11/1/40	8	8
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.815%	4.243%	2/1/41	5	5	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.218%	1/1/41	1	1
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.815%	5.450%	5/1/41	7	7	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.389%	2/1/41	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.815%	5.565%	6/1/41	2	2	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.410%	2/1/41	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.825%	4.575%	3/1/41	5	5	1,2,4 Freddie Mac Non Gold Pool, RFUCCT1Y + 2.085%	4.585%	3/1/38	2	2
1,2,4 Fannie Mae Pool, RFUCCT1Y + 1.830%	4.308%	4/1/41	12	13	1,2,4 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355%	5.020%	6/1/37	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)		
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	5.625%	7/20/38	2	2			2	BANK Class A3 Series 2019-BNK20	3.011%	9/15/62	170	145
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	2.750%	10/20/38– 12/20/42	49	49			2	BANK Class A3 Series 2019-BNK23	2.920%	12/15/52	180	159
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.750%	12/20/39– 12/20/40	7	7			2	BANK Class A3 Series 2019-BNK24	2.960%	11/15/62	150	133
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.625%	1/20/41– 3/20/43	53	53			2,4	BANK Class A3 Series 2023-5YR2	6.656%	7/15/56	100	106
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.875%	4/20/41– 6/20/43	37	37			2,4	BANK Class A3 Series 2023-5YR3	6.724%	9/15/56	50	53
2,4	Ginnie Mae II Pool, 1YR CMT + 2.000%	4.250%	11/20/40	1	1			2	BANK Class A4 Series 2017-BNK6	3.254%	7/15/60	50	47
2,4	Ginnie Mae II Pool, 1YR CMT + 2.000%	4.375%	5/20/41	2	2			2	BANK Class A4 Series 2017-BNK7	3.175%	9/15/60	100	93
2,4	Ginnie Mae II Pool, 1YR CMT + 2.000%	6.000%	5/20/41	3	3			2	BANK Class A4 Series 2017-BNK8	3.488%	11/15/50	150	135
								2,4	BANK Class A4 Series 2017-BNK9	3.538%	11/15/54	150	140
								2,4	BANK Class A4 Series 2018-BNK12	4.255%	5/15/61	125	121
								2,4	BANK Class A4 Series 2018-BNK13	3.953%	8/15/61	50	47
								2,4	BANK Class A4 Series 2018-BNK14	4.231%	9/15/60	100	96
								2,4	BANK Class A4 Series 2018-BNK15	4.407%	11/15/61	110	107
								2	BANK Class A4 Series 2019-BNK16	4.005%	2/15/52	125	119
								2	BANK Class A4 Series 2019-BNK17	3.714%	4/15/52	100	94
								2	BANK Class A4 Series 2019-BNK18	3.584%	5/15/62	100	87
								2	BANK Class A4 Series 2019-BNK22	2.978%	11/15/62	290	256
								2	BANK Class A4 Series 2020-BNK26	2.403%	3/15/63	175	148
								2	BANK Class A4 Series 2020-BNK28	1.844%	3/15/63	50	41
								2	BANK Class A4 Series 2020-BNK29	1.997%	11/15/53	50	40
								2	BANK Class A4 Series 2020-BNK30	1.925%	12/15/53	75	60
								2	BANK Class A4 Series 2021-BNK31	2.036%	2/15/54	50	41
								2	BANK Class A4 Series 2023-BNK46	5.745%	8/15/56	100	105
								2	BANK Class A5 Series 2017-BNK5	3.390%	6/15/60	150	142
								2	BANK Class A5 Series 2017-BNK6	3.518%	7/15/60	404	382
								2	BANK Class A5 Series 2017-BNK7	3.435%	9/15/60	75	71
								2	BANK Class A5 Series 2018-BNK10	3.688%	2/15/61	250	237
								2,4	BANK Class A5 Series 2018-BNK13	4.217%	8/15/61	25	24
								2	BANK Class A5 Series 2019-BNK21	2.851%	10/17/52	100	87
								2	BANK Class A5 Series 2020-BNK25	2.649%	1/15/63	200	171
								2	BANK Class A5 Series 2020-BNK27	2.144%	4/15/63	150	123
								2	BANK Class A5 Series 2021-BNK32	2.643%	4/15/54	75	64
								2	BANK Class A5 Series 2021-BNK33	2.556%	5/15/64	50	42
								2	BANK Class A5 Series 2021-BNK34	2.438%	6/15/63	150	120
								2	BANK Class A5 Series 2021-BNK35	2.285%	6/15/64	100	83
								2	BANK Class A5 Series 2021-BNK36	2.470%	9/15/64	125	105
								2,4	BANK Class A5 Series 2021-BNK37	2.618%	11/15/64	125	105
								2	BANK Class A5 Series 2022-BNK43	4.399%	8/15/55	175	167
								2	BANK Class A5 Series 2023-BNK45	5.203%	2/15/56	50	51
								2	BANK Class AS Series 2017-BNK5	3.624%	6/15/60	100	93
								2,4	BANK Class AS Series 2017-BNK6	3.741%	7/15/60	404	370
								2	BANK Class AS Series 2017-BNK7	3.748%	9/15/60	75	69
								2	BANK Class AS Series 2017-BNK8	3.731%	11/15/50	25	21
								2,4	BANK Class AS Series 2018-BNK10	3.898%	2/15/61	50	46
								2,4	BANK Class AS Series 2018-BNK12	4.345%	5/15/61	50	46
								2,4	BANK Class AS Series 2018-BNK14	4.481%	9/15/60	25	23
								2	BANK Class AS Series 2019-BNK17	3.976%	4/15/52	25	23
								2,4	BANK Class AS Series 2019-BNK18	3.826%	5/15/62	50	44
								2	BANK Class AS Series 2019-BNK21	3.093%	10/17/52	75	59
								2	BANK Class AS Series 2019-BNK23	3.203%	12/15/52	75	60
								2,4	BANK Class AS Series 2019-BNK24	3.283%	11/15/62	75	65
								2	BANK Class AS Series 2020-BNK25	2.841%	1/15/63	65	53
								2	BANK Class AS Series 2020-BNK26	2.687%	3/15/63	55	41
								2	BANK Class AS Series 2020-BNK27	2.551%	4/15/63	50	40
								2,4	BANK Class AS Series 2021-BNK31	2.211%	2/15/54	25	19
								2,4	BANK Class AS Series 2021-BNK36	2.695%	9/15/64	50	41
								2,4	BANK Class AS Series 2023-5YR2	7.140%	7/15/56	25	26
								2,4	Bank Class AS Series 2023-5YR3	7.315%	9/15/56	50	53

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
2,4	BANK Class AS Series 2023-BNK45	5.651%	2/15/56	25	25			2	Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	213
2	BANK Class ASB Series 2018-BNK10	3.641%	2/15/61	41	40			2,4	Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	334
2,4	BANK Class C Series 2017-BNK8	4.094%	11/15/50	50	33			2	Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	118
2,4	BANK Class C Series 2019-BNK19	4.029%	8/15/61	35	21			2	Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	202
2	Bank of America Commercial Mortgage Trust Class AS Series 2017-BNK3	3.748%	2/15/50	28	26			2	Benchmark Mortgage Trust Class A5 Series 2019-B15	2.928%	12/15/72	230	197
2	Barclays Commercial Mortgage Trust Class A4 Series 2019-C3	3.583%	5/15/52	250	232			2	Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	98
2	Barclays Commercial Mortgage Trust Class A4 Series 2019-C5	3.063%	11/15/52	150	135			2	Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	88
2,4	Barclays Commercial Mortgage Trust Class A5 Series 2019-C4	2.919%	8/15/52	275	246			2	Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	83
2	Barclays Commercial Mortgage Trust Class A5 Series 2022-C14	2.946%	2/15/55	200	172			2	Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	79
2	Barclays Commercial Mortgage Trust Class AS Series 2019-C4	3.171%	8/15/52	25	20			2	Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	101
2	Barclays Commercial Mortgage Trust Class AS Series 2019-C5	3.366%	11/15/52	100	87			2	Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	80
2	Barclays Dryrock Issuance Trust Class A Series 2022-1	3.070%	2/15/28	100	97			2	Benchmark Mortgage Trust Class A5 Series 2021-B23	2.070%	2/15/54	225	177
2	Barclays Dryrock Issuance Trust Class A Series 2023-1	4.720%	2/15/29	275	275			2	Benchmark Mortgage Trust Class A5 Series 2021-B24	2.584%	3/15/54	125	102
2	BBCMS Mortgage Trust Class A4 Series 2017-C1	3.674%	2/15/50	125	118			2	Benchmark Mortgage Trust Class A5 Series 2021-B25	2.577%	4/15/54	125	101
2	BBCMS Mortgage Trust Class A4 Series 2020-C6	2.639%	2/15/53	100	88			2	Benchmark Mortgage Trust Class A5 Series 2021-B25	2.847%	4/15/54	50	38
2	BBCMS Mortgage Trust Class A5 Series 2018-C2	4.314%	12/15/51	125	121			2	Benchmark Mortgage Trust Class A5 Series 2021-B26	2.613%	6/15/54	75	61
2	BBCMS Mortgage Trust Class A5 Series 2020-C7	2.037%	4/15/53	50	42			2	Benchmark Mortgage Trust Class A5 Series 2021-B28	2.224%	8/15/54	100	82
2	BBCMS Mortgage Trust Class A5 Series 2020-C8	2.040%	10/15/53	125	104			2	Benchmark Mortgage Trust Class A5 Series 2021-B29	2.388%	9/15/54	50	41
2	BBCMS Mortgage Trust Class A5 Series 2021-C11	2.322%	9/15/54	50	42			2	Benchmark Mortgage Trust Class A5 Series 2021-B30	2.576%	11/15/54	200	168
2	BBCMS Mortgage Trust Class A5 Series 2021-C12	2.689%	11/15/54	100	84			2,4	Benchmark Mortgage Trust Class A5 Series 2022-B32	3.002%	1/15/55	275	225
2	BBCMS Mortgage Trust Class A5 Series 2021-C9	2.299%	2/15/54	150	126			2	Benchmark Mortgage Trust Class A5 Series 2022-B33	3.458%	3/15/55	75	67
2	BBCMS Mortgage Trust Class A5 Series 2023-C19	5.451%	4/15/56	50	51			2,4	Benchmark Mortgage Trust Class A5 Series 2022-B34	3.786%	4/15/55	50	43
2	BBCMS Mortgage Trust Class A5 Series 2023-C20	5.576%	7/15/56	25	26			2,4	Benchmark Mortgage Trust Class A5 Series 2022-B36	4.470%	7/15/55	100	95
2,4	BBCMS Mortgage Trust Class A5 Series 2023-C21	6.000%	9/15/56	100	107			2	Benchmark Mortgage Trust Class A5 Series 2023-B39	5.754%	7/15/56	175	184
2,4	BBCMS Mortgage Trust Class A5 Series 2023-C22	6.804%	11/15/56	50	57			2,4	Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	45
2	BBCMS Mortgage Trust Class AS Series 2017-C1	3.898%	2/15/50	100	93			2,4	Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	69
2	BBCMS Mortgage Trust Class AS Series 2020-C6	2.840%	2/15/53	35	29			2	Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	46
2,4	BBCMS Mortgage Trust Class AS Series 2023-C19	6.070%	4/15/56	25	25			2,4	Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	21
2,4	BBCMS Mortgage Trust Class AS Series 2023-C20	5.973%	7/15/56	25	25			2,4	Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	125
2	BBCMS Mortgage Trust Class AS Series 2023-C21	6.296%	9/15/56	50	52			2	Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	23
2	BBCMS Trust Class A5 Series 2021-C10	2.492%	7/15/54	150	127			2,4	Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	44
2	Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	24	23			2	Benchmark Mortgage Trust Class AS Series 2019-B11	3.784%	5/15/52	75	59
2	Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	17	16			2	Benchmark Mortgage Trust Class AS Series 2020-B17	2.583%	3/15/53	30	24
2	Benchmark Mortgage Trust Class A2 Series 2020-B17	2.211%	3/15/53	50	46			2	Benchmark Mortgage Trust Class AS Series 2020-B19	2.148%	9/15/53	25	18
2	Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	100			2	Benchmark Mortgage Trust Class AS Series 2020-B20	2.375%	10/15/53	10	8
2,4	Benchmark Mortgage Trust Class A3 Series 2023-V2	5.812%	5/15/55	75	77			2,4	Benchmark Mortgage Trust Class AS Series 2020-IG1	2.909%	9/15/43	50	36
2,4	Benchmark Mortgage Trust Class A3 Series 2023-V3	6.363%	7/15/56	20	21			2	Benchmark Mortgage Trust Class AS Series 2021-B23	2.274%	2/15/54	75	56
2	Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	72			2	Benchmark Mortgage Trust Class AS Series 2021-B24	2.780%	3/15/54	25	20
2	Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	47			2,4	Benchmark Mortgage Trust Class AS Series 2022-B32	3.410%	1/15/55	75	60
2,4	Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	168			2	Benchmark Mortgage Trust Class AS Series 2023-B39	6.250%	7/15/56	50	52
2	Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	75			2,4	Benchmark Mortgage Trust Class AS Series 2023-V2	6.537%	5/15/55	25	25
2,4	Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	250			2,4	Benchmark Mortgage Trust Class AS Series 2023-V3	7.097%	7/15/56	60	62
2,4	Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	94			2,4	BMO Mortgage Trust Class A3 Series 2023-5C1	6.534%	8/15/56	400	421
2,4	Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	305								

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
2,4	BMO Mortgage Trust Class A5 Series 2022-C1	3.374%	2/15/55	50	44		2	CarMax Auto Owner Trust Class A3 Series 2021-4	0.560%	9/15/26	68	65
2	BMO Mortgage Trust Class A5 Series 2022-C3	5.313%	9/15/54	200	203		2	CarMax Auto Owner Trust Class A3 Series 2022-1	1.470%	12/15/26	83	81
2,4	BMO Mortgage Trust Class A5 Series 2023-C4	5.117%	2/15/56	50	50		2	CarMax Auto Owner Trust Class A3 Series 2022-2	3.490%	2/16/27	98	97
2	BMO Mortgage Trust Class A5 Series 2023-C5	5.765%	6/15/56	50	53		2	CarMax Auto Owner Trust Class A3 Series 2023-1	4.750%	10/15/27	100	100
2,4	BMO Mortgage Trust Class A5 Series 2023-C6	5.956%	9/15/56	100	107		2	Carmax Auto Owner Trust Class A3 Series 2023-2	5.050%	1/18/28	75	75
2	BMO Mortgage Trust Class A5 Series 2023-C7	6.160%	12/15/56	300	326		2	CarMax Auto Owner Trust Class A3 Series 2023-3	5.280%	5/15/28	40	40
2,4	BMO Mortgage Trust Class AS Series 2023-5C1	7.118%	8/15/56	300	311		2	CarMax Auto Owner Trust Class A4 Series 2020-1	2.030%	6/16/25	10	10
2,4	BMO Mortgage Trust Class AS Series 2023-5C1	6.550%	9/15/56	40	42		2	CarMax Auto Owner Trust Class A4 Series 2020-3	0.770%	3/16/26	20	20
2,4	BMO Mortgage Trust Class AS Series 2023-5C2	7.244%	11/15/56	200	210		2	CarMax Auto Owner Trust Class A4 Series 2020-4	0.630%	6/15/26	25	24
2,4	BMO Mortgage Trust Class AS Series 2023-C5	6.162%	6/15/56	25	25		2	CarMax Auto Owner Trust Class A4 Series 2021-2	0.810%	12/15/26	25	24
2,4	BMO Mortgage Trust Class AS Series 2023-C7	6.674%	12/15/56	200	214		2	CarMax Auto Owner Trust Class A4 Series 2022-1	1.700%	8/16/27	50	47
2	BMW Vehicle Lease Trust Class A3 Series 2023-1	5.160%	11/25/25	50	50		2	CarMax Auto Owner Trust Class A4 Series 2023-1	4.650%	1/16/29	25	25
2	BMW Vehicle Lease Trust Class A3 Series 2023-2	5.990%	9/25/26	25	25		2	Carmax Auto Owner Trust Class A4 Series 2023-2	5.010%	11/15/28	25	25
2	BMW Vehicle Lease Trust Class A4 Series 2021-2	0.430%	1/27/25	37	37		2	CarMax Auto Owner Trust Class A4 Series 2023-3	5.260%	2/15/29	20	20
2	BMW Vehicle Lease Trust Class A4 Series 2023-1	5.070%	6/25/26	25	25		2	CarMax Auto Owner Trust Class A4 Series 2023-4	5.960%	5/15/29	50	52
2	BMW Vehicle Lease Trust Class A4 Series 2023-2	5.980%	2/25/27	25	25		2	Carvana Auto Receivables Trust Class A3 Series 2021-P3	0.700%	11/10/26	51	50
2	BMW Vehicle Owner Trust Class A3 Series 2022-A	3.210%	8/25/26	24	24		2	CD Mortgage Trust Class A3 Series 2019-CD8	2.657%	8/15/57	40	35
2	BMW Vehicle Owner Trust Class A3 Series 2023-A	5.470%	2/25/28	25	25		2	CD Mortgage Trust Class A4 Series 2016-CD1	2.724%	8/10/49	150	137
2	BMW Vehicle Owner Trust Class A4 Series 2023-A	5.250%	11/26/29	7	7		2	CD Mortgage Trust Class A4 Series 2016-CD2	3.526%	11/10/49	100	92
2	Cantor Commercial Real Estate Lending Class A4 Series 2019-CF3	3.006%	1/15/53	135	117		2	CD Mortgage Trust Class A4 Series 2017-CD3	3.631%	2/10/50	144	131
2	Cantor Commercial Real Estate Lending Class A5 Series 2019-CF1	3.786%	5/15/52	125	114		2	CD Mortgage Trust Class A4 Series 2018-CD7	4.279%	8/15/51	75	71
2	Cantor Commercial Real Estate Lending Class A5 Series 2019-CF2	2.874%	11/15/52	140	122		2	CD Mortgage Trust Class A4 Series 2019-CD8	2.912%	8/15/57	450	368
2	Cantor Commercial Real Estate Lending Class AS Series 2019-CF3	3.298%	1/15/53	60	50		2	CD Mortgage Trust Class A5 Series 2017-CD6	3.456%	11/13/50	125	116
2	Capital One Multi-Asset Execution Trust Class A Series 2022-A2	3.490%	5/15/27	400	392		2	CD Mortgage Trust Class AAB Series 2017-CD3	3.453%	2/10/50	15	15
2	Capital One Multi-Asset Execution Trust Class A Series 2023-A1	4.420%	5/15/28	300	299		2	CD Mortgage Trust Class AM Series 2017-CD6	3.709%	11/13/50	75	67
2	Capital One Multi-Asset Execution Trust Class A1 Series 2021-A1	0.550%	7/15/26	200	195		2	CD Mortgage Trust Class AS Series 2017-CD3	3.833%	2/10/50	31	25
2	Capital One Multi-Asset Execution Trust Class A1 Series 2022-A1	2.800%	3/15/27	400	390		2	CD Mortgage Trust Class ASB Series 2017-CD6	3.332%	11/13/50	39	38
2	Capital One Multi-Asset Execution Trust Class A2 Series 2021-A2	1.390%	7/15/30	450	394		2	CD Mortgage Trust Class ASB Series 2018-CD7	4.213%	8/15/51	9	9
2	Capital One Multi-Asset Execution Trust Class A3 Series 2019-A3	2.060%	8/15/28	300	281		2	CenterPoint Energy Transition Bond Co. IV LLC Class A3 Series 2012-1	3.028%	10/15/25	83	82
2	Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/15/26	400	386		2	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C3	3.865%	1/10/48	125	120
2	Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	73	70		2	CFCRE Commercial Mortgage Trust Class A3 Series 2016-C6	3.217%	11/10/49	250	236
2	Capital One Prime Auto Receivables Trust Class A3 Series 2022-1	3.170%	4/15/27	100	98		2	CFCRE Commercial Mortgage Trust Class A4 Series 2016-C4	3.283%	5/10/58	150	142
2	Capital One Prime Auto Receivables Trust Class A3 Series 2022-2	3.660%	5/17/27	75	74		2	CFCRE Commercial Mortgage Trust Class A4 Series 2017-C8	3.572%	6/15/50	50	46
2	Capital One Prime Auto Receivables Trust Class A3 Series 2023-1	4.870%	2/15/28	25	25		2	CFCRE Commercial Mortgage Trust Class AM Series 2016-C4	3.691%	5/10/58	100	92
2	Capital One Prime Auto Receivables Trust Class A4 Series 2022-1	3.320%	9/15/27	50	48		2	CGMS Commercial Mortgage Trust Class A4 Series 2017-B1	3.458%	8/15/50	250	233
2	Capital One Prime Auto Receivables Trust Class A4 Series 2023-1	4.760%	8/15/28	25	25		2	CGMS Commercial Mortgage Trust Class AS Series 2017-B1	3.711%	8/15/50	50	46
2	CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	82	81		2	Chase Issuance Trust Class A Series 2022-A1	3.970%	9/15/27	100	99
2	CarMax Auto Owner Trust Class A3 Series 2021-1	0.340%	12/15/25	16	16		2	Chase Issuance Trust Class A Series 2023-A1	5.160%	9/15/28	120	122
2	CarMax Auto Owner Trust Class A3 Series 2021-2	0.520%	2/17/26	40	39		2	Chase Issuance Trust Class A Series 2023-A2	5.080%	9/15/30	100	103
							2	Citibank Credit Card Issuance Trust Class A3 Series 2007-A3	6.150%	6/15/39	100	101
							2	Citibank Credit Card Issuance Trust Class A7 Series 2018-A7	3.960%	10/13/30	200	196
							2	Citigroup Commercial Mortgage Trust Class A2 Series 2018-B2	3.788%	3/10/51	25	25
							2	Citigroup Commercial Mortgage Trust Class A3 Series 2016-P4	2.646%	7/10/49	150	142

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
2	Citigroup Commercial Mortgage Trust Class A3 Series 2017-C4	3.209%	10/12/50	85	79			2	COMM Mortgage Trust Class A4 Series 2015-CR27	3.612%	10/10/48	125	121
2	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/11/47	3	3			2	COMM Mortgage Trust Class A4 Series 2015-LC19	3.183%	2/10/48	125	122
2	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	100	99			2	COMM Mortgage Trust Class A4 Series 2016-CR28	3.762%	2/10/49	150	144
2	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	175	171			2	COMM Mortgage Trust Class A5 Series 2014-CR17	3.977%	5/10/47	50	50
2	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC29	3.192%	4/10/48	175	169			2	COMM Mortgage Trust Class A5 Series 2014-CR19	3.796%	8/10/47	175	173
2	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	100	96			2	COMM Mortgage Trust Class A5 Series 2014-LC17	3.917%	10/10/47	50	49
2	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC33	3.778%	9/10/58	100	96			2	COMM Mortgage Trust Class A5 Series 2014-UBS2	3.961%	3/10/47	23	23
2	Citigroup Commercial Mortgage Trust Class A4 Series 2016-C1	3.209%	5/10/49	125	118			2	COMM Mortgage Trust Class A5 Series 2014-UBS4	3.694%	8/10/47	125	122
2	Citigroup Commercial Mortgage Trust Class A4 Series 2016-GC37	3.314%	4/10/49	50	48			2	COMM Mortgage Trust Class A5 Series 2014-UBS6	3.644%	12/10/47	225	220
2	Citigroup Commercial Mortgage Trust Class A4 Series 2016-P4	2.902%	7/10/49	75	70			2	COMM Mortgage Trust Class A5 Series 2015-CR22	3.309%	3/10/48	150	145
2	Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.471%	10/12/50	250	233			2	COMM Mortgage Trust Class A5 Series 2015-DC1	3.350%	2/10/48	75	73
2	Citigroup Commercial Mortgage Trust Class A4 Series 2018-B2	4.009%	3/10/51	275	262			2	COMM Mortgage Trust Class A5 Series 2015-PC1	3.902%	7/10/50	100	97
2	Citigroup Commercial Mortgage Trust Class A4 Series 2019-GC43	3.038%	11/10/52	275	237			2	COMM Mortgage Trust Class A5 Series 2019-GC44	2.950%	8/15/57	115	102
2	Citigroup Commercial Mortgage Trust Class A5 Series 2014-GC21	3.855%	5/10/47	50	50			2	COMM Mortgage Trust Class AM Series 2013-CR12	4.300%	10/10/46	25	24
2	Citigroup Commercial Mortgage Trust Class A5 Series 2015-GC27	3.137%	2/10/48	225	219			2	COMM Mortgage Trust Class AM Series 2014-CR16	4.278%	4/10/47	75	73
2	Citigroup Commercial Mortgage Trust Class A5 Series 2016-GC36	3.616%	2/10/49	475	452			2	COMM Mortgage Trust Class AM Series 2014-CR19	4.080%	8/10/47	50	48
2	Citigroup Commercial Mortgage Trust Class A5 Series 2019-GC41	2.869%	8/10/56	225	199			2	COMM Mortgage Trust Class AM Series 2014-UBS2	4.199%	3/10/47	15	15
2	Citigroup Commercial Mortgage Trust Class A5 Series 2020-GC46	2.717%	2/15/53	110	95			2	COMM Mortgage Trust Class AM Series 2014-UBS4	3.968%	8/10/47	44	41
2,4	Citigroup Commercial Mortgage Trust Class A5 Series 2022-GC48	4.580%	5/15/54	75	73			2	COMM Mortgage Trust Class AM Series 2014-UBS6	4.048%	12/10/47	50	47
2	Citigroup Commercial Mortgage Trust Class AAB Series 2016-C1	3.003%	5/10/49	24	23			2,4	COMM Mortgage Trust Class AM Series 2015-CR22	3.603%	3/10/48	100	96
2	Citigroup Commercial Mortgage Trust Class AS Series 2014-GC19	4.345%	3/11/47	25	25			2	COMM Mortgage Trust Class AM Series 2015-CR23	3.801%	5/10/48	50	48
2	Citigroup Commercial Mortgage Trust Class AS Series 2015-GC27	3.571%	2/10/48	100	97			2	COMM Mortgage Trust Class AM Series 2015-LC19	3.527%	2/10/48	50	48
2	Citigroup Commercial Mortgage Trust Class AS Series 2017-C4	3.764%	10/12/50	50	46			2	COMM Mortgage Trust Class AM Series 2019-GC44	3.263%	8/15/57	50	42
2,4	Citigroup Commercial Mortgage Trust Class AS Series 2020-GC46	2.918%	2/15/53	45	35			2	COMM Mortgage Trust Class ASB Series 2014-UBS6	3.387%	12/10/47	20	20
2,4	Citigroup Commercial Mortgage Trust Class B Series 2014-GC21	4.328%	5/10/47	50	47			2	COMM Mortgage Trust Class ASB Series 2015-CR23	3.257%	5/10/48	17	17
2,4	Citigroup Commercial Mortgage Trust Class B Series 2015-GC29	3.758%	4/10/48	84	80			2	COMM Mortgage Trust Class ASB Series 2015-DC2	3.404%	10/10/48	46	45
2	CNH Equipment Trust Class A3 Series 2022-A	2.940%	7/15/27	50	49			2	COMM Mortgage Trust Class ASB Series 2015-CR27	3.040%	2/10/48	5	5
2	CNH Equipment Trust Class A3 Series 2023-A	4.810%	8/15/28	50	50			2,4	COMM Mortgage Trust Class B Series 2013-CR12	4.762%	10/10/46	25	18
2	CNH Equipment Trust Class A3 Series 2023-B	5.600%	2/15/29	50	51			2,4	COMM Mortgage Trust Class B Series 2014-CR15	4.509%	2/10/47	28	25
2	COMM Mortgage Trust Class A3 Series 2012-CR4	2.853%	10/15/45	4	4			2	COMM Mortgage Trust Class B Series 2014-CR17	4.377%	5/10/47	25	24
2	COMM Mortgage Trust Class A3 Series 2014-CR21	3.528%	12/10/47	144	142			2	COMM Mortgage Trust Class B Series 2014-UBS2	4.701%	3/10/47	10	10
2	COMM Mortgage Trust Class A3 Series 2017-COR2	3.510%	9/10/50	35	33			2,4	COMM Mortgage Trust Class C Series 2014-CR15	4.559%	2/10/47	50	44
2	COMM Mortgage Trust Class A3 Series 2018-COR3	4.228%	5/10/51	125	117			2	CSAIL Commercial Mortgage Trust Class A3 Series 2019-C16	3.329%	6/15/52	275	246
2,4	COMM Mortgage Trust Class A4 Series 2014-CR15	4.074%	2/10/47	35	35			2	CSAIL Commercial Mortgage Trust Class A3 Series 2021-C20	2.805%	3/15/54	250	209
2	COMM Mortgage Trust Class A4 Series 2014-CR20	3.590%	11/10/47	50	49			2	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C1	3.505%	4/15/50	100	97
2	COMM Mortgage Trust Class A4 Series 2014-LC15	4.006%	4/10/47	79	78			2	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C2	3.504%	6/15/57	150	145
2	COMM Mortgage Trust Class A4 Series 2014-UBS3	3.819%	6/10/47	100	99			2	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C3	3.718%	8/15/48	100	97
2	COMM Mortgage Trust Class A4 Series 2014-UBS5	3.838%	9/10/47	125	123			2	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C4	3.808%	11/15/48	200	193
2	COMM Mortgage Trust Class A4 Series 2015-CR23	3.497%	5/10/48	100	97			2,4	CSAIL Commercial Mortgage Trust Class A4 Series 2017-C8	3.392%	6/15/50	150	138
2	COMM Mortgage Trust Class A4 Series 2015-CR24	3.432%	8/10/48	154	150			2	CSAIL Commercial Mortgage Trust Class A4 Series 2018-CX12	4.224%	8/15/51	25	24
2	COMM Mortgage Trust Class A4 Series 2015-CR25	3.759%	8/10/48	125	121			2	CSAIL Commercial Mortgage Trust Class A4 Series 2019-C15	4.053%	3/15/52	225	210
2	COMM Mortgage Trust Class A4 Series 2015-CR26	3.630%	10/10/48	225	216			2	CSAIL Commercial Mortgage Trust Class A5 Series 2016-C7	3.502%	11/15/49	200	188

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2,4	CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX10	3.458%	11/15/50	150	138			1,2	Fannie Mae-Aces Class A Series 2015-M2	2.620%	12/25/24
2	CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX9	3.446%	9/15/50	50	46			1,2,4	Fannie Mae-Aces Class A2 Series 2014-M13	3.021%	8/25/24
2,4	CSAIL Commercial Mortgage Trust Class A5 Series 2018-CX11	4.033%	4/15/51	275	260			1,2,4	Fannie Mae-Aces Class A2 Series 2014-M3	3.501%	1/25/24
2,4	CSAIL Commercial Mortgage Trust Class AS Series 2015-C1	3.791%	4/15/50	75	72			1,2,4	Fannie Mae-Aces Class A2 Series 2014-M4	3.346%	3/25/24
2,4	CSAIL Commercial Mortgage Trust Class AS Series 2015-C2	3.849%	6/15/57	75	70			1,2,4	Fannie Mae-Aces Class A2 Series 2014-M8	3.056%	6/25/24
2,4	CSAIL Commercial Mortgage Trust Class AS Series 2021-C20	3.076%	3/15/54	50	41			1,2,4	Fannie Mae-Aces Class A2 Series 2014-M9	3.103%	7/25/24
2	CSAIL Commercial Mortgage Trust Class ASB Series 2015-C3	3.448%	8/15/48	20	20			1,2	Fannie Mae-Aces Class A2 Series 2015-M1	2.532%	9/25/24
2	CSAIL Commercial Mortgage Trust Class ASB Series 2015-C4	3.617%	11/15/48	17	17			1,2,4	Fannie Mae-Aces Class A2 Series 2015-M10	3.092%	4/25/27
2,4	CSAIL Commercial Mortgage Trust Class B Series 2015-C1	4.044%	4/15/50	50	47			1,2,4	Fannie Mae-Aces Class A2 Series 2015-M12	2.802%	5/25/25
2,4	CSAIL Commercial Mortgage Trust Class B Series 2015-C3	4.101%	8/15/48	50	44			1,2,4	Fannie Mae-Aces Class A2 Series 2015-M15	2.923%	10/25/25
2	Daimler Trucks Retail Trust Class A3 Series 2022-1	5.230%	2/17/26	50	50			1,2	Fannie Mae-Aces Class A2 Series 2015-M3	2.723%	10/25/24
2	DBGS Mortgage Trust Class A4 Series 2018-C1	4.466%	10/15/51	100	94			1,2	Fannie Mae-Aces Class A2 Series 2015-M7	2.590%	12/25/24
2	DBJPM Mortgage Trust Class A4 Series 2016-C1	3.276%	5/10/49	75	71			1,2,4	Fannie Mae-Aces Class A2 Series 2015-M8	2.900%	1/25/25
2	DBJPM Mortgage Trust Class A5 Series 2016-C3	2.890%	8/10/49	100	92			1,2,4	Fannie Mae-Aces Class A2 Series 2016-M11	2.369%	7/25/26
2	DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	100	93			1,2,4	Fannie Mae-Aces Class A2 Series 2016-M12	2.445%	9/25/26
2	DBJPM Mortgage Trust Class A5 Series 2020-C9	1.926%	8/15/53	50	41			1,2,4	Fannie Mae-Aces Class A2 Series 2016-M13	2.513%	9/25/26
2,4	DBJPM Mortgage Trust Class AM Series 2017-C6	3.561%	6/10/50	50	44			1,2	Fannie Mae-Aces Class A2 Series 2016-M3	2.702%	2/25/26
2	Discover Card Execution Note Trust Class A Series 2022-A2	3.320%	5/15/27	400	392			1,2	Fannie Mae-Aces Class A2 Series 2016-M4	2.576%	3/25/26
2	Discover Card Execution Note Trust Class A Series 2022-A4	5.030%	10/15/27	225	226			1,2	Fannie Mae-Aces Class A2 Series 2016-M5	2.469%	4/25/26
2	Discover Card Execution Note Trust Class A Series 2023-A1	4.310%	3/15/28	300	298			1,2	Fannie Mae-Aces Class A2 Series 2016-M7	2.499%	9/25/26
2	Discover Card Execution Note Trust Class A Series 2023-A2	4.930%	6/15/28	275	277			1,2	Fannie Mae-Aces Class A2 Series 2016-M9	2.292%	6/25/26
2	Discover Card Execution Note Trust Class A1 Series 2021-A1	0.580%	9/15/26	175	169			1,2,4	Fannie Mae-Aces Class A2 Series 2017-M1	2.417%	10/25/26
2	Discover Card Execution Note Trust Class A1 Series 2022-A1	1.960%	2/15/27	200	193			1,2,4	Fannie Mae-Aces Class A2 Series 2017-M12	3.060%	6/25/27
2	Discover Card Execution Note Trust Class A2 Series 2021-A2	1.030%	9/15/28	150	136			1,2,4	Fannie Mae-Aces Class A2 Series 2017-M14	2.862%	11/25/27
2	Discover Card Execution Note Trust Class A3 Series 2022-A3	3.560%	7/15/27	400	392			1,2,4	Fannie Mae-Aces Class A2 Series 2017-M2	2.825%	2/25/27
2	Drive Auto Receivables Trust Class C Series 2021-1	1.020%	6/15/27	5	5			1,2,4	Fannie Mae-Aces Class A2 Series 2017-M4	2.552%	12/25/26
2	Drive Auto Receivables Trust Class C Series 2021-2	0.870%	10/15/27	26	26			1,2,4	Fannie Mae-Aces Class A2 Series 2017-M5	3.069%	4/25/29
2	Drive Auto Receivables Trust Class D Series 2021-2	1.390%	3/15/29	50	48			1,2,4	Fannie Mae-Aces Class A2 Series 2017-M7	2.961%	2/25/27
2	Exeter Automobile Receivables Trust Class B Series 2022-2A	3.650%	10/15/26	20	20			1,2,4	Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27
2	Exeter Automobile Receivables Trust Class B Series 2023-1A	5.720%	4/15/27	25	25			1,2,4	Fannie Mae-Aces Class A2 Series 2018-M10	3.357%	7/25/28
2	Exeter Automobile Receivables Trust Class B Series 2023-4A	6.310%	10/15/27	20	20			1,2,4	Fannie Mae-Aces Class A2 Series 2018-M12	3.631%	8/25/30
2	Exeter Automobile Receivables Trust Class C Series 2021-1A	0.740%	1/15/26	1	1			1,2,4	Fannie Mae-Aces Class A2 Series 2018-M13	3.740%	9/25/30
2	Exeter Automobile Receivables Trust Class C Series 2021-3A	0.960%	10/15/26	39	38			1,2,4	Fannie Mae-Aces Class A2 Series 2018-M14	3.581%	8/25/28
2	Exeter Automobile Receivables Trust Class C Series 2022-2A	3.850%	7/17/28	50	49			1,2,4	Fannie Mae-Aces Class A2 Series 2018-M2	2.908%	1/25/28
2	Exeter Automobile Receivables Trust Class C Series 2023-1A	5.820%	2/15/28	25	25			1,2,4	Fannie Mae-Aces Class A2 Series 2018-M3	3.069%	2/25/30
2	Exeter Automobile Receivables Trust Class C Series 2023-4A	6.510%	8/15/28	20	20			1,2,4	Fannie Mae-Aces Class A2 Series 2018-M4	3.064%	3/25/28
2	Exeter Automobile Receivables Trust Class D Series 2021-3A	1.550%	6/15/27	35	33			1,2,4	Fannie Mae-Aces Class A2 Series 2018-M7	3.032%	3/25/28
2	Exeter Automobile Receivables Trust Class D Series 2022-1A	3.020%	6/15/28	50	47			1,2,4	Fannie Mae-Aces Class A2 Series 2019-M1	3.547%	9/25/28
2	Exeter Automobile Receivables Trust Class D Series 2022-2A	4.560%	7/17/28	25	24			1,2,4	Fannie Mae-Aces Class A2 Series 2019-M12	2.885%	6/25/29
1,2,4	Fannie Mae-Aces Class 1A Series 2014-M7	3.202%	6/25/24	116	115			1,2	Fannie Mae-Aces Class A2 Series 2019-M18	2.469%	8/25/29
1,2	Fannie Mae-Aces Class 2A2 Series 2019-M21	2.350%	2/25/31	29	26			1,2,4	Fannie Mae-Aces Class A2 Series 2019-M2	3.624%	11/25/28
1,2,4	Fannie Mae-Aces Class 2A2 Series 2021-M13	1.626%	3/25/33	200	158			1,2	Fannie Mae-Aces Class A2 Series 2019-M22	2.522%	8/25/29
1,2	Fannie Mae-Aces Class 3A2 Series 2019-M18	2.577%	9/25/31	100	88			1,2	Fannie Mae-Aces Class A2 Series 2019-M4	3.610%	2/25/31

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
1.2	Fannie Mae-Aces Class A2 Series 2019-M5	3.273%	2/25/29	195	186		2	Ford Credit Auto Lease Trust Class A3 Series 2023-B	5.910%	10/15/26	100	101
1.2	Fannie Mae-Aces Class A2 Series 2019-M7	3.143%	4/25/29	190	177		2	Ford Credit Auto Lease Trust Class A4 Series 2023-A	4.830%	5/15/26	25	25
1.2	Fannie Mae-Aces Class A2 Series 2019-M9	2.937%	6/25/29	291	274		2	Ford Credit Auto Lease Trust Class A4 Series 2023-B	5.870%	1/15/27	50	51
1.2	Fannie Mae-Aces Class A2 Series 2020-M1	2.444%	10/25/29	950	852		2	Ford Credit Auto Owner Trust Class A3 Series 2020-C	0.410%	7/15/25	12	12
1.2	Fannie Mae-Aces Class A2 Series 2020-M14	1.784%	5/25/30	244	209		2	Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.300%	8/15/25	35	34
1.2,4	Fannie Mae-Aces Class A2 Series 2020-M29	1.492%	5/25/30	100	83		2	Ford Credit Auto Owner Trust Class A3 Series 2022-A	1.290%	6/15/26	37	36
1.2	Fannie Mae-Aces Class A2 Series 2020-M42	1.270%	7/25/30	10	8		2	Ford Credit Auto Owner Trust Class A3 Series 2022-B	3.740%	9/15/26	75	74
1.2	Fannie Mae-Aces Class A2 Series 2020-M46	1.323%	5/25/30	250	208		2	Ford Credit Auto Owner Trust Class A3 Series 2022-C	4.480%	12/15/26	100	99
1.2	Fannie Mae-Aces Class A2 Series 2020-M5	2.210%	1/25/30	110	98		2	Ford Credit Auto Owner Trust Class A3 Series 2023-A	4.650%	2/15/28	50	50
1.2,4	Fannie Mae-Aces Class A2 Series 2020-M52	1.316%	10/25/30	275	224		2	Ford Credit Auto Owner Trust Class A3 Series 2023-B	5.230%	5/15/28	50	51
1.2,4	Fannie Mae-Aces Class A2 Series 2021-M1	1.390%	11/25/30	60	49		2	Ford Credit Auto Owner Trust Class A3 Series 2023-C	5.530%	9/15/28	100	102
1.2,4	Fannie Mae-Aces Class A2 Series 2021-M11	1.458%	3/25/31	225	181		2	Ford Credit Auto Owner Trust Class A4 Series 2020-B	0.790%	11/15/25	19	19
1.2,4	Fannie Mae-Aces Class A2 Series 2021-M13	1.602%	4/25/31	50	41		2	Ford Credit Auto Owner Trust Class A4 Series 2020-C	0.510%	8/15/26	25	24
1.2,4	Fannie Mae-Aces Class A2 Series 2021-M19	1.739%	10/25/31	275	228		2	Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.490%	9/15/26	50	48
1.2,4	Fannie Mae-Aces Class A2 Series 2021-M1G	1.469%	11/25/30	50	41		2	Ford Credit Auto Owner Trust Class A4 Series 2022-C	4.590%	12/15/27	100	99
1.2,4	Fannie Mae-Aces Class A2 Series 2021-M3G	1.245%	1/25/31	225	183		2	Ford Credit Auto Owner Trust Class A4 Series 2023-A	4.560%	12/15/28	25	25
1.2,4	Fannie Mae-Aces Class A2 Series 2022-M1	1.668%	10/25/31	325	262		2	Ford Credit Auto Owner Trust Class A4 Series 2023-C	5.490%	5/15/29	50	51
1.2,4	Fannie Mae-Aces Class A2 Series 2022-M10	1.938%	1/25/32	225	186		2	Ford Credit Floorplan Master Owner Trust Class A Series 2018-4	4.060%	11/15/30	100	97
1.2,4	Fannie Mae-Aces Class A2 Series 2022-M1G	1.532%	9/25/31	75	61		2	Ford Credit Floorplan Master Owner Trust Class A Series 2019-2	3.060%	4/15/26	150	149
1.2,4	Fannie Mae-Aces Class A2 Series 2022-M3	1.707%	11/25/31	100	82		2	Ford Credit Floorplan Master Owner Trust Class A Series 2019-4	2.440%	9/15/26	185	181
1.2,4	Fannie Mae-Aces Class A2 Series 2022-M4	2.290%	5/25/30	150	133		2	Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	150	141
1.2,4	Fannie Mae-Aces Class A2 Series 2022-M8	1.937%	12/25/31	150	125		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K040	2.768%	4/25/24	6	6
1.2,4	Fannie Mae-Aces Class A2 Series 2023-M1S	4.506%	4/25/33	140	140		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K042	2.267%	6/25/24	4	4
1.2,4	Fannie Mae-Aces Class A2 Series 2023-M6	4.190%	7/25/28	140	138		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K047	2.827%	12/25/24	5	5
1.2,4	Fannie Mae-Aces Class A2 Series 2023-M8	4.471%	3/25/33	50	50		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K080	3.736%	4/25/28	77	75
1.2,4	Fannie Mae-Aces Class ATS2 Series 2017-M15	3.155%	11/25/27	234	225		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K087	3.591%	10/25/27	76	75
1.2,4	Fannie Mae-Aces Class AV2 Series 2017-M10	2.584%	7/25/24	56	55		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K121	0.995%	8/25/30	23	20
1.2,4	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Class A2 Series K-160	4.500%	8/25/33	200	201		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K122	0.863%	5/25/30	14	12
1.2	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Class A2 Series K-161	4.900%	10/25/33	100	103		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K129	1.342%	9/25/30	44	38
1.2,4	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Class A2 Series K510	5.069%	10/25/28	100	103		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K1520	2.007%	7/25/35	49	41
1.2	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Class A2 Series K753	4.400%	10/25/30	200	200		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K038	3.389%	3/25/24	135	134
1.2	FHLMC Multifamily Structured Pass Through Certificates Class A2 Series K-1522	2.361%	10/25/36	150	115		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	205	203
1.2,4	FHLMC Multifamily Structured Pass-Through Certificates Class A2 Series K508	4.740%	8/25/28	150	152		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	271
1.2	FHLMC Multifamily Structured Pass-Through Certificates Class A2 Series K509	4.850%	9/25/28	100	101		1,2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	272	268
2	Fifth Third Auto Trust Class A3 Series 2023-1	5.530%	8/15/28	100	101							
2	Fifth Third Auto Trust Class A4 Series 2023-1	5.520%	2/17/31	20	20							
2	First National Master Note Trust Class A Series 2023-2	5.770%	9/15/29	50	51							
2	Ford Credit Auto Lease Trust Class A3 Series 2023-A	4.940%	3/15/26	50	50							

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	24			1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K082	3.920%	9/25/28	75	74
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K043	3.062%	12/25/24	148	145			1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K083	4.050%	9/25/28	1,700	1,676
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K045	3.023%	1/25/25	153	150			1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K084	3.780%	10/25/28	275	268
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K046	3.205%	3/25/25	175	171			1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K085	4.060%	10/25/28	225	222
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	171			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K087	3.771%	12/25/28	400	390
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	325	318			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K088	3.690%	1/25/29	275	267
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	122			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K089	3.563%	1/25/29	25	24
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	195			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K090	3.422%	2/25/29	200	192
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	122			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K091	3.505%	3/25/29	450	433
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	73			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K092	3.298%	4/25/29	225	214
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	143			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K093	2.982%	5/25/29	400	375
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	95			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K094	2.903%	6/25/29	275	256
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	290			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K095	2.785%	6/25/29	275	255
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	418			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K096	2.519%	7/25/29	225	205
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	144			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K098	2.425%	8/25/29	450	407
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	481			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	192
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	120			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	335
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K069	3.187%	9/25/27	200	192			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	318
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K070	3.303%	11/25/27	75	72			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	274
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K071	3.286%	11/25/27	225	216			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K104	2.253%	1/25/30	445	396
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K072	3.444%	12/25/27	100	97			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	1/25/30	95	83
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K073	3.350%	1/25/28	125	120			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,142
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K074	3.600%	1/25/28	225	218			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	86
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K075	3.650%	2/25/28	150	146			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	127
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K076	3.900%	4/25/28	350	344			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	360
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K078	3.854%	6/25/28	100	98			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K110	1.477%	4/25/30	25	21
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K079	3.926%	6/25/28	25	25			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	21
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K080	3.926%	7/25/28	175	172			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	104
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K081	3.900%	8/25/28	350	343			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	266

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 K117	1.406%	8/25/30	25	21			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	92
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	333			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1520	2.438%	2/25/36	200	159
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	249			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1521	2.184%	8/25/36	150	115
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	10/25/30	175	146			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	96
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	145			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-156	4.430%	2/25/33	75	75
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K124	1.658%	12/25/30	150	125			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	73
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K125	1.846%	1/25/31	700	592			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-157	4.200%	5/25/33	175	172
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K126	2.074%	1/25/31	250	215			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K158	3.900%	12/25/30	100	97
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K127	2.108%	1/25/31	425	366			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-159	3.950%	11/25/30	50	49
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K128	2.020%	3/25/31	250	214			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-159	4.500%	7/25/33	140	141
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K129	1.914%	5/25/31	400	339			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K05	4.819%	6/25/28	140	143
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K130	1.723%	6/25/31	150	125			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K506	4.650%	8/25/28	100	101
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K131	1.853%	7/25/31	400	336			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-507	4.800%	9/25/28	100	102
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K132	2.023%	8/25/31	100	85			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-511	4.860%	10/25/28	50	51
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K133	2.096%	9/25/31	200	170			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K512	5.000%	11/25/28	50	51
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K134	2.243%	10/25/31	200	172			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	105	104
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K135	2.154%	10/25/31	125	107			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	142	140
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K138	2.476%	1/25/32	150	130			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	212	209
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K140	2.250%	1/25/32	100	85			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K729	3.136%	10/25/24	900	885
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K143	2.350%	3/25/32	100	86			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	261	257
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K148	3.500%	7/25/32	700	654			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	195	192
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1510	3.718%	1/25/31	75	72			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	365
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1511	3.470%	3/25/31	100	94			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	490	472
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1514	2.859%	10/25/34	225	191			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	100	92
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1515	1.940%	2/25/35	150	118			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K742	1.760%	3/25/28	200	181
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1516	1.721%	5/25/35	225	162			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K743	1.770%	5/25/28	125	112
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1517	1.716%	7/25/35	25	19			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K744	1.712%	7/25/28	98	88
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1518	1.860%	10/25/35	100	75			1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K745	1.657%	8/25/28	50	44
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1519	2.013%	12/25/35	100	76								

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 K746	2.031%	9/25/28	150	135			2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-4	4.820%	8/16/27	125	125
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K747	2.050%	11/25/28	125	113			2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-1	4.660%	2/16/28	50	50
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K751	4.412%	3/25/30	150	150			2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-2	4.470%	2/16/28	50	50
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K752	4.284%	7/25/30	140	139			2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-3	5.450%	6/16/28	30	30
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K754	4.940%	11/25/30	100	103			2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-4	5.780%	8/16/28	50	51
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	152	149			2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-3	0.580%	1/16/26	25	24
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KW01	2.853%	1/25/26	200	194			2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-1	0.540%	5/17/27	250	240
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1510	3.794%	1/25/34	395	375			2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-2	0.820%	10/16/26	25	24
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1511	3.542%	3/25/34	225	209			2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-3	0.730%	8/16/27	50	47
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1513	2.797%	8/25/34	335	282			2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2023-2	4.430%	10/16/28	50	50
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K154	3.459%	11/25/32	50	47			2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2023-3	5.340%	12/18/28	18	18
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	189			2	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2023-4	5.710%	2/16/29	50	52
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	72			2	GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	150	136
1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class AM Series K749	2.120%	4/25/29	50	44			2	GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	150	145
2	GM Financial Automobile Leasing Trust Class A3 Series 2022-1	1.900%	3/20/25	87	86			2	GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	50	48
2	GM Financial Automobile Leasing Trust Class A3 Series 2022-2	3.420%	6/20/25	64	64			2	GS Mortgage Securities Trust Class A4 Series 2015-GC34	3.506%	10/10/48	100	94
2	GM Financial Automobile Leasing Trust Class A3 Series 2022-3	4.010%	9/22/25	99	98			2	GS Mortgage Securities Trust Class A4 Series 2016-GS2	3.050%	5/10/49	75	71
2	GM Financial Automobile Leasing Trust Class A3 Series 2023-1	5.160%	4/20/26	25	25			2	GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	200	187
2	GM Financial Automobile Leasing Trust Class A3 Series 2023-2	5.050%	7/20/26	50	50			2	GS Mortgage Securities Trust Class A4 Series 2016-GS4	3.442%	11/10/49	75	71
2	GM Financial Automobile Leasing Trust Class A3 Series 2023-3	5.380%	11/20/26	25	25			2	GS Mortgage Securities Trust Class A4 Series 2017-GS5	3.674%	3/10/50	150	139
2	GM Financial Automobile Leasing Trust Class A4 Series 2023-1	5.160%	1/20/27	25	25			2	GS Mortgage Securities Trust Class A4 Series 2017-GS7	3.430%	8/10/50	261	232
2	GM Financial Automobile Leasing Trust Class B Series 2023-1	5.510%	1/20/27	25	25			2	GS Mortgage Securities Trust Class A4 Series 2019-GC39	3.567%	5/10/52	100	91
2	GM Financial Automobile Leasing Trust Class B Series 2023-2	5.540%	5/20/27	25	25			2	GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	150	135
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	8	8			2	GS Mortgage Securities Trust Class A4 Series 2019-GC42	3.001%	9/10/52	275	246
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	14	14			2	GS Mortgage Securities Trust Class A4 Series 2019-GSA1	3.048%	11/10/52	125	111
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-1	0.350%	10/16/25	13	13			2	GS Mortgage Securities Trust Class A5 Series 2014-GC22	3.862%	6/10/47	50	49
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	22	22			2	GS Mortgage Securities Trust Class A5 Series 2014-GC24	3.931%	9/10/47	125	123
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-3	0.480%	6/16/26	55	53			2	GS Mortgage Securities Trust Class A5 Series 2014-GC26	3.629%	11/10/47	225	220
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-4	0.680%	9/16/26	54	52			2	GS Mortgage Securities Trust Class A5 Series 2015-GC28	3.396%	2/10/48	150	147
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-1	1.260%	11/16/26	42	40			2	GS Mortgage Securities Trust Class A5 Series 2020-GC45	2.911%	2/13/53	125	111
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-2	3.100%	2/16/27	50	49			2	GS Mortgage Securities Trust Class A5 Series 2020-GC47	2.377%	5/12/53	75	63
2	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-3	3.640%	4/16/27	50	49			2	GS Mortgage Securities Trust Class A5 Series 2020-GSA2	2.012%	12/12/53	125	100
								2	GS Mortgage Securities Trust Class AAB Series 2014-GC34	3.278%	10/10/48	45	44
								2	GS Mortgage Securities Trust Class AS Series 2014-GC26	3.964%	11/10/47	50	48
								2,4	GS Mortgage Securities Trust Class AS Series 2016-GSA1	3.645%	11/10/49	50	46
								2,4	GS Mortgage Securities Trust Class AS Series 2017-GS5	3.826%	3/10/50	50	43

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 AS Series 2017-GS6	3.638%	5/10/50	100	83			2	John Deere Owner Trust Class A3 Series 2023-C	5.480%	5/15/28	120	122
2	GS Mortgage Securities Trust Class AS Series 2017-GS7	3.663%	8/10/50	70	59			2	John Deere Owner Trust Class A4 Series 2022-C	5.200%	9/17/29	50	50
2	GS Mortgage Securities Trust Class AS Series 2019-GC42	3.212%	9/10/52	50	41			2	John Deere Owner Trust Class A4 Series 2023-A	5.010%	12/17/29	25	25
2,4	GS Mortgage Securities Trust Class AS Series 2020-GC45	3.173%	2/13/53	35	30			2	John Deere Owner Trust Class A4 Series 2023-B	5.110%	5/15/30	25	25
2	GS Mortgage Securities Trust Class AS Series 2020-GSA2	2.224%	12/12/53	25	19			2	John Deere Owner Trust Class A4 Series 2023-C	5.390%	8/15/30	20	21
2,4	GS Mortgage Securities Trust Class B Series 2014-GC24	4.497%	9/10/47	25	24			2,4	JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	94
2,4	GS Mortgage Securities Trust Class B Series 2014-GC26	4.215%	11/10/47	50	44			2	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	74
2,4	GS Mortgage Securities Trust Class C Series 2017-GS6	4.322%	5/10/50	10	8			2	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	72
2	Harley-Davidson Motorcycle Trust Class A3 Series 2021-B	0.560%	11/16/26	60	59			2	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	232
2	Harley-Davidson Motorcycle Trust Class A3 Series 2022-A	3.060%	2/15/27	21	21			2,4	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP4	3.870%	12/15/49	75	69
2	Harley-Davidson Motorcycle Trust Class A3 Series 2023-A	5.050%	12/15/27	50	50			2	JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	89	86
2	Harley-Davidson Motorcycle Trust Class A3 Series 2023-B	5.690%	8/15/28	50	51			2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	21	21
2	Harley-Davidson Motorcycle Trust Class A4 Series 2022-A	3.260%	1/15/30	25	24			2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	172
2	Harley-Davidson Motorcycle Trust Class A4 Series 2023-A	4.970%	6/17/30	50	50			2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	170
2	Harley-Davidson Motorcycle Trust Class A4 Series 2023-B	5.780%	4/15/31	50	51			2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C27	3.179%	2/15/48	59	57
2	Honda Auto Receivables Owner Trust Class A2 Series 2023-4	5.670%	6/21/28	200	204			2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C28	3.227%	10/15/48	125	120
2	Honda Auto Receivables Owner Trust Class A3 Series 2021-1	0.270%	4/21/25	17	16			2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C29	3.611%	5/15/48	100	96
2	Honda Auto Receivables Owner Trust Class A3 Series 2021-2	0.330%	8/15/25	42	41			2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C33	3.770%	12/15/48	82	79
2	Honda Auto Receivables Owner Trust Class A3 Series 2021-3	0.410%	11/18/25	39	38			2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C18	4.079%	2/15/47	82	80
2	Honda Auto Receivables Owner Trust Class A3 Series 2021-4	0.880%	1/21/26	70	68			2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C21	3.775%	8/15/47	25	25
2	Honda Auto Receivables Owner Trust Class A3 Series 2022-1	1.880%	5/15/26	49	48			2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C23	3.934%	9/15/47	85	84
2	Honda Auto Receivables Owner Trust Class A3 Series 2022-2	3.730%	7/20/26	50	49			2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C24	3.639%	11/15/47	50	49
2	Honda Auto Receivables Owner Trust Class A3 Series 2023-1	5.040%	4/21/27	50	50			2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C25	3.672%	11/15/47	200	195
2	Honda Auto Receivables Owner Trust Class A3 Series 2023-2	4.930%	11/15/27	25	25			2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C30	3.822%	7/15/48	100	95
2	Honda Auto Receivables Owner Trust Class A3 Series 2023-3	5.410%	2/18/28	100	101			2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C32	3.598%	11/15/48	125	119
2	Honda Auto Receivables Owner Trust Class A4 Series 2020-3	0.460%	4/19/27	25	25			2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C18	4.439%	2/15/47	25	25
2	Honda Auto Receivables Owner Trust Class A4 Series 2021-1	0.420%	1/21/28	50	49			2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C19	4.243%	4/15/47	50	49
2	Honda Auto Receivables Owner Trust Class A4 Series 2023-1	4.970%	6/21/29	25	25			2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C23	4.110%	9/15/47	50	48
2	Honda Auto Receivables Owner Trust Class A4 Series 2023-3	5.300%	12/18/29	20	20			2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C24	4.202%	9/15/47	50	49
2	Hyundai Auto Receivables Trust Class A3 Series 2020-C	0.380%	5/15/25	5	5			2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C25	3.914%	11/15/47	75	69
2	Hyundai Auto Receivables Trust Class A3 Series 2021-A	0.380%	9/15/25	14	14			2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	4.065%	11/15/47	50	48
2	Hyundai Auto Receivables Trust Class A3 Series 2021-C	0.740%	5/15/26	35	34								
2	Hyundai Auto Receivables Trust Class A3 Series 2023-A	4.580%	4/15/27	75	74								
2	Hyundai Auto Receivables Trust Class A3 Series 2023-B	5.480%	4/17/28	43	44								
2	Hyundai Auto Receivables Trust Class A3 Series 2023-C	5.540%	10/16/28	50	51								
2	Hyundai Auto Receivables Trust Class A4 Series 2020-B	0.620%	12/15/25	12	11								
2	Hyundai Auto Receivables Trust Class A4 Series 2021-A	0.620%	5/17/27	25	24								
2	Hyundai Auto Receivables Trust Class A4 Series 2023-A	4.480%	7/17/28	25	25								
2	Hyundai Auto Receivables Trust Class A4 Series 2023-B	5.310%	8/15/29	13	13								
2	John Deere Owner Trust Class A3 Series 2021-B	0.520%	3/16/26	61	59								
2	John Deere Owner Trust Class A3 Series 2022-C	5.090%	6/15/27	175	175								
2	John Deere Owner Trust Class A3 Series 2023-A	5.010%	11/15/27	50	50								
2	John Deere Owner Trust Class A3 Series 2023-B	5.180%	3/15/28	50	50								

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	3.800%	1/15/48	50	48			2	Mercedes-Benz Auto Receivables Trust Class A3 Series 2023-1	4.510%	11/15/27	75	75
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C28	3.532%	10/15/48	50	48			2	Mercedes-Benz Auto Receivables Trust Class A3 Series 2023-2	5.950%	11/15/28	50	52
2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C30	4.226%	7/15/48	50	46			2	Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	9	9
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2014-C21	3.428%	8/15/47	1	1			2	Mercedes-Benz Auto Receivables Trust Class A4 Series 2023-2	6.010%	1/15/31	50	52
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C27	3.017%	2/15/48	25	25			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	117
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C29	3.304%	5/15/48	13	13			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	73
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C30	3.559%	7/15/48	27	27			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	194
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C31	3.540%	8/15/48	17	16			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C21	3.338%	3/15/48	100	97
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C32	3.358%	11/15/48	39	38			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	72
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2016-C1	3.316%	3/17/49	29	28			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	121
2,4	JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C18	4.645%	2/15/47	30	27			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.732%	5/15/48	75	72
2	JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C26	3.951%	1/15/48	50	45			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	72
2	JPMC Commercial Mortgage Securities Trust Class A4 Series 2019-COR5	3.386%	6/13/52	200	179			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	215
2	JPMC Commercial Mortgage Securities Trust Class A5 Series 2017-JP5	3.723%	3/15/50	400	379			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	139
2	JPMC Commercial Mortgage Securities Trust Class A5 Series 2017-JP6	3.490%	7/15/50	100	93			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C16	3.892%	6/15/47	71	70
2	JPMC Commercial Mortgage Securities Trust Class A5 Series 2019-COR4	4.029%	3/10/52	100	90			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C25	3.635%	10/15/48	75	72
2	JPMC Commercial Mortgage Securities Trust Class AS Series 2017-JP6	3.744%	7/15/50	100	88			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C26	3.531%	10/15/48	75	72
2	JPMC Commercial Mortgage Securities Trust Class AS Series 2019-COR5	3.669%	6/13/52	25	22			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C30	2.860%	9/15/49	200	186
2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2016-C2	3.144%	6/15/49	75	70			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C31	3.102%	11/15/49	250	233
2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2018-C8	4.211%	6/15/51	225	212			2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2017-C33	3.599%	5/15/50	150	142
2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2019-COR6	3.057%	11/13/52	175	138			2	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2017-C33	3.852%	5/15/50	100	93
2	JPMDB Commercial Mortgage Securities Trust Class A5 Series 2017-C7	3.409%	10/15/50	75	69			2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C19	3.326%	12/15/47	7	7
2	JPMDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	39			2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C20	3.069%	2/15/48	7	7
2	JPMDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	45			2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C22	3.040%	4/15/48	20	19
2,4	JPMDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	45			2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C23	3.398%	7/15/50	12	12
2	JPMDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	23			2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C25	3.383%	10/15/48	37	36
2	Mercedes-Benz Auto Lease Trust Class A3 Series 2021-B	0.400%	11/15/24	4	5			2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C26	3.323%	10/15/48	25	25
2	Mercedes-Benz Auto Lease Trust Class A3 Series 2023-A	4.740%	1/15/27	75	75			2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C27	3.557%	12/15/47	15	15
2	Mercedes-Benz Auto Lease Trust Class A4 Series 2021-B	0.510%	3/15/27	25	25			2,4	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2016-C28	3.288%	1/15/49	29	28
2	Mercedes-Benz Auto Lease Trust Class A4 Series 2023-A	4.710%	2/15/29	50	49			2,4	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C14	4.847%	2/15/47	100	99
2	Mercedes-Benz Auto Receivables Trust Class A3 Series 2021-1	0.460%	6/15/26	42	41			2,4	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C16	4.352%	6/15/47	50	46

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
2.4	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C18	4.428%	10/15/47	50	48		2	Santander Drive Auto Receivables Trust Class B Series 2023-2	5.240%	5/15/28	25	25
2.4	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2015-C22	3.883%	4/15/48	50	46		2	Santander Drive Auto Receivables Trust Class B Series 2023-3	5.610%	7/17/28	20	20
2	Morgan Stanley Capital I Class A4 Series 2017-HR2	3.587%	12/15/50	50	47		2	Santander Drive Auto Receivables Trust Class B Series 2023-4	5.770%	12/15/28	20	20
2	Morgan Stanley Capital I Trust Class A3 Series 2016-UBS9	3.329%	3/15/49	25	24		2	Santander Drive Auto Receivables Trust Class B Series 2023-5	6.160%	12/17/29	50	51
2	Morgan Stanley Capital I Trust Class A3 Series 2019-L2	3.806%	3/15/52	50	47		2	Santander Drive Auto Receivables Trust Class C Series 2021-3	0.950%	9/15/27	20	20
2	Morgan Stanley Capital I Trust Class A3 Series 2020-L4	2.698%	2/15/53	175	154		2	Santander Drive Auto Receivables Trust Class C Series 2021-4	1.260%	2/16/27	50	49
2	Morgan Stanley Capital I Trust Class A4 Series 2015-UBS8	3.809%	12/15/48	75	72		2	Santander Drive Auto Receivables Trust Class C Series 2022-1	2.560%	4/17/28	25	24
2	Morgan Stanley Capital I Trust Class A4 Series 2016-BNK2	3.049%	11/15/49	100	93		2	Santander Drive Auto Receivables Trust Class C Series 2022-2	3.760%	7/16/29	50	48
2	Morgan Stanley Capital I Trust Class A4 Series 2016-UB11	2.782%	8/15/49	200	187		2	Santander Drive Auto Receivables Trust Class C Series 2023-1	5.090%	5/15/30	25	25
2	Morgan Stanley Capital I Trust Class A4 Series 2016-UBS12	3.596%	12/15/49	200	187		2	Santander Drive Auto Receivables Trust Class C Series 2023-2	5.470%	12/16/30	25	25
2	Morgan Stanley Capital I Trust Class A4 Series 2019-H6	3.417%	6/15/52	250	229		2	Santander Drive Auto Receivables Trust Class C Series 2023-3	5.770%	11/15/30	20	20
2	Morgan Stanley Capital I Trust Class A4 Series 2019-L2	4.071%	3/15/52	150	131		2	Santander Drive Auto Receivables Trust Class C Series 2023-4	6.040%	12/15/31	60	60
2	Morgan Stanley Capital I Trust Class A4 Series 2019-L3	3.127%	11/15/52	200	175		2	Santander Drive Auto Receivables Trust Class C Series 2023-5	6.430%	2/18/31	50	51
2	Morgan Stanley Capital I Trust Class A4 Series 2020-HR8	2.041%	7/15/53	65	54		2	Santander Drive Auto Receivables Trust Class D Series 2021-2	1.350%	7/15/27	60	58
2.4	Morgan Stanley Capital I Trust Class A4 Series 2021-L6	2.444%	6/15/54	75	62		2	Santander Drive Auto Receivables Trust Class D Series 2021-3	1.330%	9/15/27	50	48
2	Morgan Stanley Capital I Trust Class A5 Series 2017-H1	3.530%	6/15/50	150	140		2	Synchrony Card Funding LLC Class A Series 2022-A1	3.370%	4/15/28	200	195
2	Morgan Stanley Capital I Trust Class A5 Series 2021-L7	2.574%	10/15/54	150	126		2	Synchrony Card Funding LLC Class A Series 2023-A1	5.540%	7/15/29	75	76
2.4	Morgan Stanley Capital I Trust Class A5 Series 2022-L8	3.794%	4/15/55	150	136		2	Synchrony Card Funding LLC Class A Series 2023-A2	5.740%	10/15/29	200	205
2	Morgan Stanley Capital I Trust Class AS Series 2016-BNK2	3.282%	11/15/49	83	72		2	Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	0.260%	5/15/25	9	8
2	Morgan Stanley Capital I Trust Class AS Series 2019-H6	3.700%	6/15/52	25	22		2	Toyota Auto Receivables Owner Trust Class A3 Series 2021-B	0.260%	11/17/25	132	129
2	Morgan Stanley Capital I Trust Class AS Series 2020-L4	2.880%	2/15/53	25	20		2	Toyota Auto Receivables Owner Trust Class A3 Series 2021-C	0.430%	1/15/26	74	72
2	MSWF Commercial Mortgage Trust Class A5 Series 2023-1	5.752%	5/15/56	100	105		2	Toyota Auto Receivables Owner Trust Class A3 Series 2021-D	0.710%	4/15/26	71	69
2.4	MSWF Commercial Mortgage Trust Class A5 Series 2023-2	6.014%	12/15/56	50	54		2	Toyota Auto Receivables Owner Trust Class A3 Series 2022-B	2.930%	9/15/26	75	74
2.4	MSWF Commercial Mortgage Trust Class AS Series 2023-1	6.199%	5/15/56	50	50		2	Toyota Auto Receivables Owner Trust Class A3 Series 2022-C	3.760%	4/15/27	50	49
2	Nissan Auto Lease Trust Class A3 Series 2023-A	4.910%	1/15/26	50	50		2	Toyota Auto Receivables Owner Trust Class A3 Series 2023-A	4.630%	9/15/27	50	50
2	Nissan Auto Lease Trust Class A3 Series 2023-B	5.690%	7/15/26	25	25		2	Toyota Auto Receivables Owner Trust Class A3 Series 2023-B	4.710%	2/15/28	50	50
2	Nissan Auto Lease Trust Class A4 Series 2023-A	4.800%	7/15/27	25	25		2	Toyota Auto Receivables Owner Trust Class A3 Series 2023-C	5.160%	4/17/28	50	50
2	Nissan Auto Receivables Owner Trust Class A3 Series 2021-A	0.330%	10/15/25	45	44		2	Toyota Auto Receivables Owner Trust Class A3 Series 2023-D	5.540%	8/15/28	50	51
2	Nissan Auto Receivables Owner Trust Class A3 Series 2022-A	1.860%	8/17/26	48	46		2	Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	1.680%	5/15/25	14	14
2	Nissan Auto Receivables Owner Trust Class A3 Series 2022-B	4.460%	5/17/27	75	74		2	Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	0.390%	6/15/26	25	24
2	Nissan Auto Receivables Owner Trust Class A3 Series 2023-A	4.910%	11/15/27	100	100		2	Toyota Auto Receivables Owner Trust Class A4 Series 2020-D	0.470%	1/15/26	24	23
2	Nissan Auto Receivables Owner Trust Class A4 Series 2019-C	1.950%	5/15/26	8	8		2	Toyota Auto Receivables Owner Trust Class A4 Series 2021-B	0.530%	10/15/26	50	47
2	Nissan Auto Receivables Owner Trust Class A4 Series 2021-A	0.570%	9/15/27	50	47		2	Toyota Auto Receivables Owner Trust Class A4 Series 2023-A	4.420%	8/15/28	25	25
2	Nissan Auto Receivables Owner Trust Class A4 Series 2022-A	2.070%	12/17/29	25	24		2	Toyota Auto Receivables Owner Trust Class A4 Series 2023-B	4.660%	9/15/28	25	25
2	Nissan Auto Receivables Owner Trust Class A4 Series 2023-B	5.960%	10/15/30	200	210		2	Toyota Auto Receivables Owner Trust Class A4 Series 2023-D	5.490%	3/15/29	50	51
2	Santander Drive Auto Receivables Trust Class A3 Series 2023-1	4.880%	4/15/27	150	149		2	UBS Commercial Mortgage Trust Class A3 Series 2017-C4	3.301%	10/15/50	91	85
2	Santander Drive Auto Receivables Trust Class A3 Series 2023-2	5.210%	7/15/27	25	25		2	UBS Commercial Mortgage Trust Class A3 Series 2018-C8	3.720%	2/15/51	120	113
2	Santander Drive Auto Receivables Trust Class A3 Series 2023-4	5.730%	4/17/28	40	40		2	UBS Commercial Mortgage Trust Class A4 Series 2017-C1	3.460%	6/15/50	100	93
2	Santander Drive Auto Receivables Trust Class A3 Series 2023-5	6.020%	9/15/28	100	101		2	UBS Commercial Mortgage Trust Class A4 Series 2017-C2	3.487%	8/15/50	150	141
2	Santander Drive Auto Receivables Trust Class B Series 2022-1	2.360%	8/17/26	53	53		2	UBS Commercial Mortgage Trust Class A4 Series 2017-C3	3.426%	8/15/50	175	162
2	Santander Drive Auto Receivables Trust Class B Series 2022-2	3.440%	9/15/27	50	49		2	UBS Commercial Mortgage Trust Class A4 Series 2017-C4	3.563%	10/15/50	150	139
2	Santander Drive Auto Receivables Trust Class B Series 2023-1	4.980%	2/15/28	25	25		2	UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	138
							2	UBS Commercial Mortgage Trust Class A4 Series 2018-C10	4.313%	5/15/51	175	166

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
2	UBS Commercial Mortgage Trust Class A4 Series 2018-C13	4.334%	10/15/51	75	71			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-SG1	3.789%	9/15/48	204	197
2	UBS Commercial Mortgage Trust Class A4 Series 2018-C14	4.448%	12/15/51	225	212			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C33	3.426%	3/15/59	325	310
2	UBS Commercial Mortgage Trust Class A4 Series 2018-C15	4.341%	12/15/51	125	119			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C34	3.096%	6/15/49	75	71
2,4	UBS Commercial Mortgage Trust Class A4 Series 2018-C9	4.117%	3/15/51	275	258			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-LC24	2.942%	10/15/49	162	152
2	UBS Commercial Mortgage Trust Class A4 Series 2019-C16	3.605%	4/15/52	100	90			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	150	142
2	UBS Commercial Mortgage Trust Class A4 Series 2019-C17	2.921%	10/15/52	125	109			2,4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C41	3.472%	11/15/50	250	235
2	UBS Commercial Mortgage Trust Class A4 Series 2019-C18	3.035%	12/15/52	75	65			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C43	4.012%	3/15/51	275	262
2	UBS Commercial Mortgage Trust Class A5 Series 2017-C5	3.474%	11/15/50	100	92			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C45	4.184%	6/15/51	200	192
2,4	UBS Commercial Mortgage Trust Class A5 Series 2018-C11	4.241%	6/15/51	125	117			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C46	4.152%	8/15/51	75	71
2	UBS Commercial Mortgage Trust Class A5 Series 2018-C12	4.296%	8/15/51	100	94			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C47	4.442%	9/15/61	150	146
2	UBS Commercial Mortgage Trust Class AS Series 2017-C1	3.724%	6/15/50	50	46			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C51	3.311%	6/15/52	200	177
2,4	UBS Commercial Mortgage Trust Class AS Series 2017-C2	3.740%	8/15/50	50	44			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C53	3.040%	10/15/52	200	179
2,4	UBS Commercial Mortgage Trust Class AS Series 2017-C3	3.739%	8/15/50	75	69			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C54	3.146%	12/15/52	100	90
2,4	UBS Commercial Mortgage Trust Class AS Series 2017-C4	3.836%	10/15/50	62	55			2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2020-C58	2.092%	7/15/53	50	41
2,4	UBS Commercial Mortgage Trust Class AS Series 2017-C7	4.061%	12/15/50	100	92			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	75	74
2,4	UBS Commercial Mortgage Trust Class AS Series 2018-C8	4.215%	2/15/51	75	69			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	125	122
2	UBS Commercial Mortgage Trust Class AS Series 2019-C16	3.887%	4/15/52	25	22			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-LC20	3.184%	4/15/50	276	267
2	Verizon Master Trust Class A Series 2021-1	0.500%	5/20/27	550	540			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-NXS1	3.148%	5/15/48	50	48
2	Verizon Master Trust Class A Series 2021-2	0.990%	4/20/28	350	338			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2016-C37	3.794%	12/15/49	100	96
2	Verizon Master Trust Class A Series 2022-2	1.530%	7/20/28	150	144			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C38	3.453%	7/15/50	192	180
2	Verizon Master Trust Class A Series 2022-4	3.400%	11/20/28	200	195			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C39	3.418%	9/15/50	175	163
2	Verizon Master Trust Class A Series 2022-6	3.670%	1/22/29	100	99			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	175	168
2	Verizon Master Trust Class A Series 2023-1	4.490%	1/22/29	175	174			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C52	2.892%	8/15/52	270	240
2	Verizon Master Trust Class A Series 2023-2	4.890%	4/13/28	75	75			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C55	2.725%	2/15/53	165	144
2	Verizon Master Trust Class A1A Series 2023-4	5.160%	6/20/29	160	162			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C56	2.448%	6/15/53	50	42
2	Verizon Master Trust Class A1A Series 2023-5	5.610%	9/8/28	50	50			2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2021-C59	2.626%	4/15/54	100	85
2	Verizon Master Trust Class A1A Series 2023-7	5.670%	11/20/29	50	51			2	Wells Fargo Commercial Mortgage Trust Class AS Series 2014-LC18	3.808%	12/15/47	75	72
2	Volkswagen Auto Lease Trust Class A3 Series 2023-A	5.810%	10/20/26	100	101			2	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C26	3.580%	2/15/48	50	48
2	Volkswagen Auto Lease Trust Class A4 Series 2023-A	5.800%	4/20/28	40	40			2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C28	3.872%	5/15/48	31	29
2	Volkswagen Auto Loan Enhanced Trust Class A3 Series 2021-1	1.020%	6/22/26	83	81			2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-LC22	4.207%	9/15/58	75	73
2	Volkswagen Auto Loan Enhanced Trust Class A3 Series 2023-1	5.020%	6/20/28	50	50			2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C38	3.665%	7/15/50	54	48
2	Volkswagen Auto Loan Enhanced Trust Class A3 Series 2023-2	5.480%	12/20/28	50	51			2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C39	3.702%	9/15/50	100	88
2	Volkswagen Auto Loan Enhanced Trust Class A4 Series 2023-2	5.570%	4/22/30	50	52			2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C40	3.854%	10/15/50	25	23
2	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-BNK1	2.652%	8/15/49	150	139			2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2018-C43	4.152%	3/15/51	50	46
2	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-C36	2.807%	11/15/59	41	39			2	Wells Fargo Commercial Mortgage Trust Class AS Series 2019-C52	3.143%	8/15/52	100	84
2	Wells Fargo Commercial Mortgage Trust Class A3 Series 2017-C40	3.317%	10/15/50	100	94			2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C26	2.991%	2/15/48	25	24
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C26	3.166%	2/15/48	75	73			2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C29	3.400%	6/15/48	31	30
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	146	143			2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC20	2.978%	4/15/50	8	8
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C28	3.540%	5/15/48	175	169			2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC22	3.571%	9/15/58	15	15
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	175	170			2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-NXS1	2.934%	5/15/48	2	2
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C30	3.664%	9/15/58	50	48			2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-P2	3.656%	12/15/48	40	39
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	75	72			2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-C32	3.324%	1/15/59	22	22
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-P2	3.809%	12/15/48	50	48								

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-LC24	2.825%	10/15/49	48	46			Alphabet Inc.	1.100%	8/15/30	500	415
2	Wells Fargo Commercial Mortgage Trust Class B Series 2015-LC20	3.719%	4/15/50	50	47			Alphabet Inc.	1.900%	8/15/40	200	139
2	WFRBS Commercial Mortgage Trust Class A3 Series 2014-C24	3.428%	11/15/47	25	24			Alphabet Inc.	2.050%	8/15/50	540	338
2	WFRBS Commercial Mortgage Trust Class A4 Series 2014-C21	3.410%	8/15/47	46	46			America Movil SAB de CV	3.625%	4/22/29	200	189
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C19	4.101%	3/15/47	39	39			America Movil SAB de CV	2.875%	5/7/30	200	178
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C20	3.995%	5/15/47	25	24			America Movil SAB de CV	4.700%	7/21/32	250	245
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C21	3.678%	8/15/47	75	74			America Movil SAB de CV	6.375%	3/1/35	300	334
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	146			America Movil SAB de CV	6.125%	11/15/37	150	164
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	49			America Movil SAB de CV	6.125%	3/30/40	200	218
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	63			America Movil SAB de CV	4.375%	7/16/42	250	226
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C25	3.631%	11/15/47	50	49			AT&T Inc.	4.375%	4/22/49	200	177
2	WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	9	9			AT&T Inc.	3.875%	1/15/26	400	392
2	WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	20	19			AT&T Inc.	5.539%	2/20/26	250	250
2,4	WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	9	9			AT&T Inc.	1.700%	3/25/26	500	468
2	WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	24			AT&T Inc.	3.800%	2/15/27	700	683
2,4	WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	59			AT&T Inc.	2.300%	6/1/27	450	418
2	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	10	10			AT&T Inc.	1.650%	2/1/28	500	445
2,4	WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	24			AT&T Inc.	4.100%	2/15/28	402	393
2,4	WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	22			AT&T Inc.	4.350%	3/1/29	663	655
2	World Omni Auto Receivables Trust Class A4 Series 2023-B	4.680%	5/15/29	50	50			AT&T Inc.	4.300%	2/15/30	460	450
2	World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	1	1			AT&T Inc.	2.750%	6/1/31	450	394
2	World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	9	9			AT&T Inc.	2.250%	2/1/32	600	496
2	World Omni Auto Receivables Trust Class A3 Series 2021-A	0.300%	1/15/26	15	14			AT&T Inc.	2.550%	12/1/33	472	385
2	World Omni Auto Receivables Trust Class A3 Series 2021-B	0.420%	6/15/26	36	35			AT&T Inc.	4.500%	5/15/35	200	190
2	World Omni Auto Receivables Trust Class A3 Series 2021-C	0.440%	8/17/26	58	56			AT&T Inc.	5.250%	3/1/37	550	553
2	World Omni Auto Receivables Trust Class A3 Series 2021-D	0.810%	10/15/26	70	68			AT&T Inc.	4.900%	8/15/37	300	290
2	World Omni Auto Receivables Trust Class A3 Series 2022-A	1.660%	5/17/27	45	44			AT&T Inc.	4.850%	3/1/39	480	459
2	World Omni Auto Receivables Trust Class A3 Series 2022-B	3.250%	7/15/27	75	74			AT&T Inc.	3.500%	6/1/41	500	397
2	World Omni Auto Receivables Trust Class A3 Series 2022-C	3.660%	10/15/27	50	49			AT&T Inc.	4.300%	12/15/42	271	236
2	World Omni Auto Receivables Trust Class A3 Series 2023-A	4.830%	5/15/28	75	75			AT&T Inc.	4.750%	5/15/46	723	655
2	World Omni Auto Receivables Trust Class A3 Series 2023-B	4.660%	5/15/28	50	50			AT&T Inc.	5.150%	11/15/46	736	709
2	World Omni Auto Receivables Trust Class A3 Series 2023-C	5.150%	11/15/28	25	25			AT&T Inc.	4.500%	3/9/48	400	350
2	World Omni Auto Receivables Trust Class A3 Series 2023-D	5.790%	2/15/29	300	307			AT&T Inc.	3.650%	6/1/51	367	277
2	World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	10			AT&T Inc.	3.500%	9/15/53	1,764	1,283
2	World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	24			AT&T Inc.	3.550%	9/15/55	1,550	1,118
2	World Omni Auto Receivables Trust Class A4 Series 2023-A	4.660%	5/15/29	25	25			AT&T Inc.	3.800%	12/1/57	968	721
2	World Omni Automobile Lease Securitization Class A3 Series 2023-A	5.070%	9/15/26	50	50			AT&T Inc.	3.650%	9/15/59	629	452
2	World Omni Select Auto Trust Class A3 Series 2023-A	5.650%	7/17/28	75	75			AT&T Inc.	3.850%	6/1/60	416	311
2	World Omni Select Auto Trust Class C Series 2023-A	6.000%	1/16/29	25	25			Baidu Inc.	3.075%	4/7/25	200	195
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$119,839)						110,295						
Corporate Bonds (26.7%)												
Communications (2.3%)												
	Alphabet Inc.	0.450%	8/15/25	500	469			Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	850	842
	Alphabet Inc.	0.800%	8/15/27	500	447			Charter Communications Operating LLC / Charter Communications Operating Capital	6.150%	11/10/26	500	511
								Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	230	217
								Charter Communications Operating LLC / Charter Communications Operating Capital	2.250%	1/15/29	250	217
								Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	225	223
								Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	330	279
								Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	4/1/33	200	185
								Charter Communications Operating LLC / Charter Communications Operating Capital	6.650%	2/1/34	200	211

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	350	316		Comcast Corp.	3.969%	11/1/47	1,086	913
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	6/1/41	180	127		Comcast Corp.	4.000%	3/1/48	200	168
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	3/1/42	250	174		Comcast Corp.	4.700%	10/15/48	38	36
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	450	442		Comcast Corp.	3.999%	11/1/49	268	224
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	450	384		Comcast Corp.	3.450%	2/1/50	400	308
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	400	356		Comcast Corp.	2.800%	1/15/51	300	200
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125%	7/1/49	275	224		Comcast Corp.	2.887%	11/1/51	882	597
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	650	506		Comcast Corp.	5.350%	5/15/53	283	294
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700%	4/1/51	400	261		Comcast Corp.	2.937%	11/1/56	853	562
Charter Communications Operating LLC / Charter Communications Operating Capital	3.900%	6/1/52	500	337		Comcast Corp.	4.950%	10/15/58	238	234
Charter Communications Operating LLC / Charter Communications Operating Capital	5.250%	4/1/53	300	252		Comcast Corp.	2.987%	11/1/63	847	547
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	75		Comcast Corp.	5.500%	5/15/64	248	261
Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	4/1/61	300	189		Deutsche Telekom International Finance BV	8.750%	6/15/30	775	934
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	12/1/61	200	138		Discovery Communications LLC	3.950%	6/15/25	303	296
Charter Communications Operating LLC / Charter Communications Operating Capital	3.950%	6/30/62	250	159		Discovery Communications LLC	3.950%	3/20/28	400	381
Comcast Corp.	5.500%	4/1/63	200	167		Discovery Communications LLC	5.000%	9/20/37	325	291
Comcast Corp.	3.375%	8/15/25	500	489		Discovery Communications LLC	6.350%	6/1/40	150	150
Comcast Corp.	3.950%	10/15/25	625	617		Discovery Communications LLC	5.200%	9/20/47	225	194
Comcast Corp.	3.150%	3/1/26	400	388		Discovery Communications LLC	5.300%	5/15/49	75	65
Comcast Corp.	2.350%	1/15/27	495	465		Discovery Communications LLC	4.650%	5/15/50	200	161
Comcast Corp.	3.300%	2/1/27	400	386		Discovery Communications LLC	4.000%	9/15/55	269	191
Comcast Corp.	3.300%	4/1/27	150	144		Electronic Arts Inc.	4.800%	3/1/26	100	100
Comcast Corp.	3.150%	2/15/28	325	310		Expedia Group Inc.	5.000%	2/15/26	150	150
Comcast Corp.	4.150%	10/15/28	950	937		Expedia Group Inc.	4.625%	8/1/27	150	150
Comcast Corp.	4.550%	1/15/29	200	201		Expedia Group Inc.	3.250%	2/15/30	250	229
Comcast Corp.	4.250%	10/15/30	350	345		Expedia Group Inc.	2.950%	3/15/31	81	72
Comcast Corp.	1.950%	1/15/31	500	422		Fox Corp.	3.050%	4/7/25	100	97
Comcast Corp.	1.500%	2/15/31	500	408		Fox Corp.	4.709%	1/25/29	375	373
Comcast Corp.	4.250%	1/15/33	275	267		Fox Corp.	3.500%	4/8/30	150	138
Comcast Corp.	4.800%	5/15/33	200	203		Fox Corp.	5.476%	1/25/39	250	244
Comcast Corp.	4.200%	8/15/34	175	167		Fox Corp.	5.576%	1/25/49	325	312
Comcast Corp.	5.650%	6/15/35	1,065	1,144		Grupo Televisa SAB	4.625%	1/30/26	100	99
Comcast Corp.	4.400%	8/15/35	150	144		Grupo Televisa SAB	6.625%	1/15/40	125	131
Comcast Corp.	3.200%	7/15/36	225	189		Grupo Televisa SAB	5.000%	5/13/45	225	193
Comcast Corp.	6.450%	3/15/37	175	200		Grupo Televisa SAB	5.250%	5/24/49	200	179
Comcast Corp.	4.600%	10/15/38	550	533		Interpublic Group of Cos. Inc.	4.200%	4/15/24	210	209
Comcast Corp.	3.250%	11/1/39	250	203		Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	99
Comcast Corp.	3.750%	4/1/40	300	258		Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	98
Comcast Corp.	4.650%	7/15/42	370	348		Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	166
Comcast Corp.	3.400%	7/15/46	200	155		Koninklijke KPN NV	8.375%	10/1/30	125	147
						Meta Platforms Inc.	3.500%	8/15/27	200	195
						Meta Platforms Inc.	4.600%	5/15/28	275	279
						Meta Platforms Inc.	4.800%	5/15/30	200	205
						Meta Platforms Inc.	3.850%	8/15/32	200	190
						Meta Platforms Inc.	4.950%	5/15/33	300	310
						Meta Platforms Inc.	4.450%	8/15/52	500	460
						Meta Platforms Inc.	5.600%	5/15/53	442	480
						Meta Platforms Inc.	4.650%	8/15/62	200	187
						Meta Platforms Inc.	5.750%	5/15/63	310	340
						NBCUniversal Media LLC	4.450%	1/15/43	225	206
						Netflix Inc.	4.375%	11/15/26	245	244
						Netflix Inc.	4.875%	4/15/28	467	473
						Netflix Inc.	5.875%	11/15/28	230	243
						Netflix Inc.	6.375%	5/15/29	85	93
						Netflix Inc.	5.375%	11/15/29	147	152
						Netflix Inc.	4.875%	6/15/30	83	84
						Omnicom Group Inc.	2.450%	4/30/30	150	130
						Omnicom Group Inc.	4.200%	6/1/30	100	97
						Omnicom Group Inc.	2.600%	8/1/31	200	172
						Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	250	244
						Orange SA	9.000%	3/1/31	550	680
						Orange SA	5.375%	1/13/42	325	331
						Orange SA	5.500%	2/6/44	200	208
						Paramount Global Inc.	2.900%	1/15/27	279	258
						Paramount Global Inc.	3.375%	2/15/28	100	91
						Paramount Global Inc.	3.700%	6/1/28	100	92
						Paramount Global Inc.	4.950%	1/15/31	250	237
						Paramount Global Inc.	4.200%	5/19/32	200	179
						Paramount Global Inc.	5.500%	5/15/33	75	71
						Paramount Global Inc.	6.875%	4/30/36	240	244
						Paramount Global Inc.	4.850%	7/1/42	225	180
						Paramount Global Inc.	4.375%	3/15/43	256	190
						Paramount Global Inc.	5.850%	9/1/43	225	203
						Paramount Global Inc.	4.900%	8/15/44	100	79
						Paramount Global Inc.	4.950%	5/19/50	150	122
						Rogers Communications Inc.	3.625%	12/15/25	125	121
						Rogers Communications Inc.	2.900%	11/15/26	100	95
						Rogers Communications Inc.	3.200%	3/15/27	200	191
						Rogers Communications Inc.	3.800%	3/15/32	400	368
						Rogers Communications Inc.	4.500%	3/15/42	200	177
						Rogers Communications Inc.	4.500%	3/15/43	265	235

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Rogers Communications Inc.	5.000%	3/15/44	190	178		Verizon Communications Inc.	4.812%	3/15/39	350	339
Rogers Communications Inc.	4.350%	5/1/49	250	212		Verizon Communications Inc.	2.650%	11/20/40	700	505
Rogers Communications Inc.	3.700%	11/15/49	150	114		Verizon Communications Inc.	3.400%	3/22/41	600	479
Rogers Communications Inc.	4.550%	3/15/52	400	350		Verizon Communications Inc.	2.850%	9/3/41	200	148
Sprint Capital Corp.	6.875%	11/15/28	250	271		Verizon Communications Inc.	4.750%	11/1/41	200	194
Sprint Capital Corp.	8.750%	3/15/32	448	553		Verizon Communications Inc.	4.125%	8/15/46	250	215
Sprint LLC	7.625%	2/15/25	245	249		Verizon Communications Inc.	4.862%	8/21/46	639	610
Take-Two Interactive Software Inc.	3.550%	4/14/25	200	196		Verizon Communications Inc.	4.522%	9/15/48	176	161
Take-Two Interactive Software Inc.	3.700%	4/14/27	200	194		Verizon Communications Inc.	4.000%	3/22/50	250	208
Telefonica Emisiones SA	4.103%	3/8/27	250	245		Verizon Communications Inc.	2.875%	11/20/50	500	341
Telefonica Emisiones SA	7.045%	6/20/36	475	538		Verizon Communications Inc.	3.550%	3/22/51	900	694
Telefonica Emisiones SA	4.665%	3/6/38	200	183		Verizon Communications Inc.	2.987%	10/30/56	900	599
Telefonica Emisiones SA	5.213%	3/8/47	550	512		Verizon Communications Inc.	3.000%	11/20/60	500	329
Telefonica Emisiones SA	4.895%	3/6/48	250	221		Verizon Communications Inc.	3.700%	3/22/61	500	383
Telefonica Europe BV	8.250%	9/15/30	250	293		Vodafone Group plc	4.375%	5/30/28	103	103
TELUS Corp.	2.800%	2/16/27	100	94		Vodafone Group plc	7.875%	2/15/30	150	172
TELUS Corp.	3.400%	5/13/32	100	89		Vodafone Group plc	6.250%	11/30/32	100	109
TELUS Corp.	4.300%	6/15/49	200	168		Vodafone Group plc	6.150%	2/27/37	200	217
Tencent Music Entertainment Group	2.000%	9/3/30	200	162		Vodafone Group plc	4.375%	2/19/43	275	240
Time Warner Cable Enterprises LLC	8.375%	7/15/33	200	233		Vodafone Group plc	5.250%	5/30/48	83	81
Time Warner Cable LLC	6.550%	5/1/37	200	197		Vodafone Group plc	4.875%	6/19/49	350	318
Time Warner Cable LLC	7.300%	7/1/38	50	52		Vodafone Group plc	4.250%	9/17/50	300	250
Time Warner Cable LLC	6.750%	6/15/39	400	398		Vodafone Group plc	5.625%	2/10/53	310	314
Time Warner Cable LLC	5.875%	11/15/40	425	387		Vodafone Group plc	5.125%	6/19/59	100	91
Time Warner Cable LLC	5.500%	9/1/41	250	219		Walt Disney Co.	3.350%	3/24/25	345	339
Time Warner Cable LLC	4.500%	9/15/42	250	197		Walt Disney Co.	3.700%	10/15/25	125	123
T-Mobile USA Inc.	3.500%	4/15/25	600	588		Walt Disney Co.	1.750%	1/13/26	300	284
T-Mobile USA Inc.	1.500%	2/15/26	200	186		Walt Disney Co.	2.200%	1/13/28	200	185
T-Mobile USA Inc.	2.250%	2/15/26	339	321		Walt Disney Co.	2.000%	9/1/29	400	355
T-Mobile USA Inc.	2.625%	4/15/26	104	99		Walt Disney Co.	3.800%	3/22/30	240	233
T-Mobile USA Inc.	3.750%	4/15/27	800	776		Walt Disney Co.	2.650%	1/13/31	700	623
T-Mobile USA Inc.	5.375%	4/15/27	70	70		Walt Disney Co.	6.200%	12/15/34	400	453
T-Mobile USA Inc.	4.750%	2/1/28	200	199		Walt Disney Co.	6.400%	12/15/35	149	171
T-Mobile USA Inc.	2.050%	2/15/28	250	226		Walt Disney Co.	6.650%	11/15/37	200	235
T-Mobile USA Inc.	4.950%	3/15/28	70	71		Walt Disney Co.	4.625%	3/23/40	75	73
T-Mobile USA Inc.	4.800%	7/15/28	200	202		Walt Disney Co.	3.500%	5/13/40	400	338
T-Mobile USA Inc.	2.625%	2/15/29	140	126		Walt Disney Co.	5.400%	10/1/43	100	105
T-Mobile USA Inc.	2.400%	3/15/29	100	90		Walt Disney Co.	4.750%	9/15/44	175	169
T-Mobile USA Inc.	3.375%	4/15/29	110	102		Walt Disney Co.	2.750%	9/1/49	275	189
T-Mobile USA Inc.	3.875%	4/15/30	1,520	1,443		Walt Disney Co.	4.700%	3/23/50	395	384
T-Mobile USA Inc.	2.550%	2/15/31	900	775		Walt Disney Co.	3.600%	1/13/51	400	322
T-Mobile USA Inc.	2.875%	2/15/31	186	164		Walt Disney Co.	3.800%	5/13/60	300	244
T-Mobile USA Inc.	3.500%	4/15/31	395	361		Warnermedia Holdings Inc.	3.638%	3/15/25	300	294
T-Mobile USA Inc.	2.250%	11/15/31	500	416		Warnermedia Holdings Inc.	3.755%	3/15/27	800	767
T-Mobile USA Inc.	2.700%	3/15/32	200	171		Warnermedia Holdings Inc.	4.054%	3/15/29	300	284
T-Mobile USA Inc.	5.200%	1/15/33	300	307		Warnermedia Holdings Inc.	4.279%	3/15/32	1,000	915
T-Mobile USA Inc.	5.050%	7/15/33	460	464		Warnermedia Holdings Inc.	5.050%	3/15/42	900	793
T-Mobile USA Inc.	4.375%	4/15/40	400	362		Warnermedia Holdings Inc.	5.141%	3/15/52	1,400	1,205
T-Mobile USA Inc.	3.000%	2/15/41	155	116		Warnermedia Holdings Inc.	5.391%	3/15/62	350	301
T-Mobile USA Inc.	4.500%	4/15/50	850	753		Weibo Corp.	3.375%	7/8/30	200	172
T-Mobile USA Inc.	3.300%	2/15/51	1,000	724					98,236	
T-Mobile USA Inc.	3.400%	10/15/52	575	420						
T-Mobile USA Inc.	5.650%	1/15/53	158	165						
T-Mobile USA Inc.	5.750%	1/15/54	221	234						
T-Mobile USA Inc.	3.600%	11/15/60	200	146						
TWDC Enterprises 18 Corp.	3.000%	2/13/26	300	290						
TWDC Enterprises 18 Corp.	1.850%	7/30/26	170	159						
TWDC Enterprises 18 Corp.	4.375%	8/16/41	75	69						
TWDC Enterprises 18 Corp.	4.125%	12/1/41	205	184						
TWDC Enterprises 18 Corp.	3.700%	12/1/42	125	106						
TWDC Enterprises 18 Corp.	4.125%	6/1/44	200	179						
TWDC Enterprises 18 Corp.	3.000%	7/30/46	300	220						
Verisign Inc.	2.700%	6/15/31	200	172						
Verizon Communications Inc.	3.376%	2/15/25	250	245						
Verizon Communications Inc.	0.850%	11/20/25	500	465						
Verizon Communications Inc.	1.450%	3/20/26	500	466						
Verizon Communications Inc.	2.625%	8/15/26	475	453						
Verizon Communications Inc.	4.125%	3/16/27	700	690						
Verizon Communications Inc.	3.000%	3/22/27	150	143						
Verizon Communications Inc.	2.100%	3/22/28	600	542						
Verizon Communications Inc.	4.329%	9/21/28	829	820						
Verizon Communications Inc.	4.016%	12/3/29	727	703						
Verizon Communications Inc.	3.150%	3/22/30	310	284						
Verizon Communications Inc.	1.680%	10/30/30	527	434						
Verizon Communications Inc.	1.750%	1/20/31	500	411						
Verizon Communications Inc.	2.550%	3/21/31	800	690						
Verizon Communications Inc.	2.355%	3/15/32	933	777						
Verizon Communications Inc.	5.050%	5/9/33	177	181						
Verizon Communications Inc.	4.500%	8/10/33	575	561						
Verizon Communications Inc.	4.400%	11/1/34	325	313						
Verizon Communications Inc.	4.272%	1/15/36	256	241						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Amazon.com Inc.	3.250%	5/12/61	200	147		General Motors Co.	5.600%	10/15/32	200	205
Amazon.com Inc.	4.100%	4/13/62	400	354		General Motors Co.	5.000%	4/1/35	165	158
American Honda Finance Corp.	4.600%	4/17/25	200	199		General Motors Co.	6.600%	4/1/36	250	267
American Honda Finance Corp.	1.200%	7/8/25	200	190		General Motors Co.	5.150%	4/1/38	225	213
American Honda Finance Corp.	5.250%	7/7/26	200	204		General Motors Co.	6.250%	10/2/43	210	215
American Honda Finance Corp.	2.350%	1/8/27	100	94		General Motors Co.	5.200%	4/1/45	230	207
American Honda Finance Corp.	2.000%	3/24/28	100	91		General Motors Co.	5.400%	4/1/48	200	183
American Honda Finance Corp.	5.125%	7/7/28	200	206		General Motors Co.	5.950%	4/1/49	175	172
American Honda Finance Corp.	5.650%	11/15/28	200	209		General Motors Financial Co. Inc.	2.900%	2/26/25	958	930
American Honda Finance Corp.	2.250%	1/12/29	100	90		General Motors Financial Co. Inc.	3.800%	4/7/25	250	245
American Honda Finance Corp.	4.600%	4/17/30	200	200		General Motors Financial Co. Inc.	4.350%	4/9/25	325	320
American Honda Finance Corp.	1.800%	1/13/31	300	254		General Motors Financial Co. Inc.	2.750%	6/20/25	150	144
2 American University	3.672%	4/1/49	110	89		General Motors Financial Co. Inc.	5.250%	3/1/26	150	150
Aptiv plc	4.350%	3/15/29	50	49		General Motors Financial Co. Inc.	5.400%	4/6/26	200	201
Aptiv plc	4.400%	10/1/46	50	40		General Motors Financial Co. Inc.	1.500%	6/10/26	200	183
Aptiv plc	5.400%	3/15/49	50	47		General Motors Financial Co. Inc.	4.350%	1/17/27	325	319
Aptiv plc	3.100%	12/1/51	250	163		General Motors Financial Co. Inc.	5.000%	4/9/27	250	250
Aptiv plc / Aptiv Corp.	3.250%	3/1/32	200	177		General Motors Financial Co. Inc.	2.700%	8/20/27	500	461
Aptiv plc / Aptiv Corp.	4.150%	5/1/52	200	159		General Motors Financial Co. Inc.	2.400%	4/10/28	200	180
AutoNation Inc.	4.500%	10/1/25	150	147		General Motors Financial Co. Inc.	5.800%	6/23/28	250	257
AutoNation Inc.	3.800%	11/15/27	75	70		General Motors Financial Co. Inc.	2.400%	10/15/28	200	178
AutoNation Inc.	3.850%	3/1/32	250	223		General Motors Financial Co. Inc.	5.800%	1/7/29	500	512
AutoZone Inc.	3.250%	4/15/25	132	129		General Motors Financial Co. Inc.	4.300%	4/6/29	500	482
AutoZone Inc.	3.750%	6/1/27	100	97		General Motors Financial Co. Inc.	3.600%	6/21/30	700	636
AutoZone Inc.	3.750%	4/18/29	100	96		General Motors Financial Co. Inc.	2.350%	1/8/31	300	248
AutoZone Inc.	4.000%	4/15/30	250	240		General Motors Financial Co. Inc.	2.700%	6/10/31	200	168
AutoZone Inc.	1.650%	1/15/31	200	163		General Motors Financial Co. Inc.	6.400%	1/9/33	100	107
AutoZone Inc.	4.750%	8/1/32	200	198		General Motors Financial Co. Inc.	6.100%	1/7/34	500	514
Best Buy Co. Inc.	4.450%	10/1/28	200	199		Genuine Parts Co.	6.875%	11/1/33	75	83
BorgWarner Inc.	2.650%	7/1/27	200	185		George Washington University	4.126%	9/15/48	150	134
BorgWarner Inc.	4.375%	3/15/45	100	83		Georgetown University	4.315%	4/1/49	68	60
California Endowment	2.498%	4/1/51	50	32		Georgetown University	2.943%	4/1/50	100	69
California Institute of Technology	4.321%	8/1/45	70	65		Georgetown University	5.215%	10/1/18	59	57
California Institute of Technology	4.700%	11/1/11	50	45		Harley-Davidson Inc.	3.500%	7/28/25	100	97
California Institute of Technology	3.650%	9/1/19	100	71		Harley-Davidson Inc.	4.625%	7/28/45	125	100
Claremont McKenna College	3.775%	1/1/22	150	103		Hasbro Inc.	3.900%	11/19/29	350	326
Darden Restaurants Inc.	3.850%	5/1/27	200	194		Hasbro Inc.	6.350%	3/15/40	125	130
Darden Restaurants Inc.	4.550%	2/15/48	50	42		Hasbro Inc.	5.100%	5/15/44	50	44
Dick's Sporting Goods Inc.	3.150%	1/15/32	200	170		Home Depot Inc.	2.700%	4/15/25	200	195
Dick's Sporting Goods Inc.	4.100%	1/15/52	100	72		Home Depot Inc.	2.500%	4/15/27	395	373
2 Duke University	2.682%	10/1/44	100	75		Home Depot Inc.	2.800%	9/14/27	200	190
2 Duke University	2.757%	10/1/50	50	35		Home Depot Inc.	2.950%	6/15/29	600	565
2 Duke University	2.832%	10/1/55	125	86		Home Depot Inc.	2.700%	4/15/30	445	407
eBay Inc.	1.900%	3/11/25	180	173		Home Depot Inc.	1.375%	3/15/31	500	409
eBay Inc.	1.400%	5/10/26	200	185		Home Depot Inc.	1.875%	9/15/31	200	167
eBay Inc.	3.600%	6/5/27	300	290		Home Depot Inc.	3.250%	4/15/32	200	185
eBay Inc.	2.700%	3/11/30	200	178		Home Depot Inc.	4.500%	9/15/32	200	204
eBay Inc.	2.600%	5/10/31	200	174		Home Depot Inc.	5.875%	12/16/36	825	922
eBay Inc.	4.000%	7/15/42	200	167		Home Depot Inc.	3.300%	4/15/40	295	245
eBay Inc.	3.650%	5/10/51	200	153		Home Depot Inc.	5.950%	4/1/41	175	196
Emory University	2.143%	9/1/30	150	129		Home Depot Inc.	4.200%	4/1/43	200	182
Emory University	2.969%	9/1/50	50	36		Home Depot Inc.	4.875%	2/15/44	300	298
Ford Foundation	2.415%	6/1/50	60	39		Home Depot Inc.	4.400%	3/15/45	100	93
Ford Foundation	2.815%	6/1/70	150	96		Home Depot Inc.	4.250%	4/1/46	330	299
Ford Motor Co.	9.625%	4/22/30	50	59		Home Depot Inc.	3.900%	6/15/47	250	215
Ford Motor Co.	7.450%	7/16/31	60	65		Home Depot Inc.	4.500%	12/6/48	225	213
Ford Motor Co.	3.250%	2/12/32	251	209		Home Depot Inc.	3.350%	4/15/50	375	292
Ford Motor Co.	6.100%	8/19/32	131	132		Home Depot Inc.	2.375%	3/15/51	200	127
Ford Motor Co.	4.750%	1/15/43	149	123		Home Depot Inc.	2.750%	9/15/51	300	205
Ford Motor Co.	7.400%	11/1/46	30	33		Home Depot Inc.	3.625%	4/15/52	500	406
Ford Motor Co.	5.291%	12/8/46	97	86		Home Depot Inc.	4.950%	9/15/52	250	253
Ford Motor Credit Co. LLC	4.134%	8/4/25	250	243		Honda Motor Co. Ltd.	2.534%	3/10/27	200	189
Ford Motor Credit Co. LLC	4.542%	8/1/26	200	194		Honda Motor Co. Ltd.	2.967%	3/10/32	200	183
Ford Motor Credit Co. LLC	2.700%	8/10/26	208	193		Howard University	5.209%	10/1/52	50	46
Ford Motor Credit Co. LLC	4.271%	1/9/27	200	192		Hyatt Hotels Corp.	4.850%	3/15/26	200	198
Ford Motor Credit Co. LLC	4.950%	5/28/27	208	203		Hyatt Hotels Corp.	4.375%	9/15/28	75	73
Ford Motor Credit Co. LLC	4.125%	8/17/27	2,718	2,577		Hyatt Hotels Corp.	5.750%	4/23/30	200	207
Ford Motor Credit Co. LLC	3.815%	11/2/27	200	187		JD.com Inc.	3.875%	4/29/26	200	195
Ford Motor Credit Co. LLC	7.350%	11/4/27	208	219		JD.com Inc.	3.375%	1/14/30	200	181
Ford Motor Credit Co. LLC	2.900%	2/16/28	200	180	2 Johns Hopkins University	4.083%	7/1/53	75	66	
Ford Motor Credit Co. LLC	6.800%	5/12/28	208	217	Johns Hopkins University	4.705%	7/1/32	75	77	
Ford Motor Credit Co. LLC	6.798%	11/7/28	200	209	Lear Corp.	3.800%	9/15/27	41	40	
Ford Motor Credit Co. LLC	2.900%	2/10/29	200	175	Lear Corp.	4.250%	5/15/29	150	144	
Ford Motor Credit Co. LLC	5.113%	5/3/29	208	202	Lear Corp.	3.500%	5/30/30	100	90	
Ford Motor Credit Co. LLC	7.350%	3/6/30	201	216	Lear Corp.	5.250%	5/15/49	125	116	
Ford Motor Credit Co. LLC	4.000%	11/13/30	260	233	Leggett & Platt Inc.	3.500%	11/15/27	125	118	
Ford Motor Credit Co. LLC	3.625%	6/17/31	200	172	Leggett & Platt Inc.	4.400%	3/15/29	75	73	
Ford Motor Credit Co. LLC	7.122%	11/7/33	200	215	Leggett & Platt Inc.	3.500%	11/15/51	200	144	
Fortune Brands Innovations Inc.	4.000%	6/15/25	233	229	Leland Stanford Junior University	3.647%	5/1/48	200	172	
Fortune Brands Innovations Inc.	3.250%	9/15/29	50	46	Lennar Corp.	5.250%	6/1/26	200	201	
Fortune Brands Innovations Inc.	5.875%	6/1/33	100	105	Lowe's Cos. Inc.	4.400%	9/8/25	150	149	
General Motors Co.	6.125%	10/1/25	600	608	Lowe's Cos. Inc.	3.375%	9/15/25	200	195	
General Motors Co.	6.800%	10/1/27	100	106	Lowe's Cos. Inc.	4.800%	4/1/26	200	200	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lowe's Cos. Inc.	2.500%	4/15/26	250	238	NVR Inc.	3.000%	5/15/30	200	178
Lowe's Cos. Inc.	3.100%	5/3/27	350	336	O'Reilly Automotive Inc.	5.750%	11/20/26	200	205
Lowe's Cos. Inc.	1.300%	4/15/28	260	228	O'Reilly Automotive Inc.	3.600%	9/1/27	325	313
Lowe's Cos. Inc.	1.700%	9/15/28	200	177	O'Reilly Automotive Inc.	1.750%	3/15/31	500	407
Lowe's Cos. Inc.	6.500%	3/15/29	67	73	President and Fellows of Harvard College	4.875%	10/15/40	225	228
Lowe's Cos. Inc.	3.650%	4/5/29	300	289	President and Fellows of Harvard College	3.150%	7/15/46	100	78
Lowe's Cos. Inc.	4.500%	4/15/30	250	249	President and Fellows of Harvard College	3.745%	11/15/52	100	87
Lowe's Cos. Inc.	1.700%	10/15/30	300	249	PulteGroup Inc.	5.500%	3/1/26	200	203
Lowe's Cos. Inc.	2.625%	4/1/31	500	438	PulteGroup Inc.	6.375%	5/15/33	300	328
Lowe's Cos. Inc.	3.750%	4/1/32	500	468	Ralph Lauren Corp.	3.750%	9/15/25	50	49
Lowe's Cos. Inc.	5.000%	4/15/33	250	255	Ralph Lauren Corp.	2.950%	6/15/30	200	182
Lowe's Cos. Inc.	5.150%	7/1/33	200	206	Rockefeller Foundation	2.492%	10/1/50	250	166
Lowe's Cos. Inc.	2.800%	9/15/41	200	146	Ross Stores Inc.	4.600%	4/15/25	200	198
Lowe's Cos. Inc.	4.250%	9/15/44	28	23	Ross Stores Inc.	1.875%	4/15/31	200	165
Lowe's Cos. Inc.	3.700%	4/15/46	250	198	Sands China Ltd.	5.375%	8/8/25	400	394
Lowe's Cos. Inc.	4.050%	5/3/47	300	247	Sands China Ltd.	4.300%	1/8/26	200	192
Lowe's Cos. Inc.	3.000%	10/15/50	500	341	Sands China Ltd.	2.550%	3/8/27	200	181
Lowe's Cos. Inc.	4.250%	4/1/52	300	254	Sands China Ltd.	5.650%	8/8/28	400	395
Lowe's Cos. Inc.	5.625%	4/15/53	200	211	Sands China Ltd.	4.625%	6/18/30	200	182
Lowe's Cos. Inc.	5.750%	7/1/53	200	212	Starbucks Corp.	2.450%	6/15/26	200	190
Lowe's Cos. Inc.	4.450%	4/1/62	250	212	Starbucks Corp.	3.500%	3/1/28	100	96
Lowe's Cos. Inc.	5.800%	9/15/62	200	211	Starbucks Corp.	4.000%	11/15/28	200	197
Lowe's Cos. Inc.	5.850%	4/1/63	200	210	Starbucks Corp.	3.550%	8/15/29	200	193
Magna International Inc.	4.150%	10/1/25	100	99	Starbucks Corp.	2.250%	3/12/30	450	395
Magna International Inc.	2.450%	6/15/30	100	88	Starbucks Corp.	2.550%	11/15/30	550	486
Marriott International Inc.	3.750%	3/15/25	175	172	Starbucks Corp.	4.300%	6/15/45	50	45
Marriott International Inc.	3.750%	10/1/25	65	63	Starbucks Corp.	3.750%	12/1/47	125	101
Marriott International Inc.	3.125%	6/15/26	1,083	1,040	Starbucks Corp.	4.500%	11/15/48	200	183
Marriott International Inc.	4.000%	4/15/28	50	48	Starbucks Corp.	3.350%	3/12/50	100	75
Marriott International Inc.	4.625%	6/15/30	200	197	Starbucks Corp.	3.500%	11/15/50	300	233
Marriott International Inc.	2.850%	4/15/31	300	260	Tapestry Inc.	7.050%	11/27/25	200	205
Masco Corp.	3.500%	11/15/27	100	95	Tapestry Inc.	7.000%	11/27/26	200	208
Masco Corp.	1.500%	2/15/28	200	175	Tapestry Inc.	4.125%	7/15/27	23	22
Masco Corp.	7.750%	8/1/29	24	27	Tapestry Inc.	7.350%	11/27/28	200	210
Masco Corp.	2.000%	2/15/31	100	82	Tapestry Inc.	3.050%	3/15/32	200	162
Masco Corp.	4.500%	5/15/47	100	86	TJX Cos. Inc.	2.250%	9/15/26	350	332
2 Massachusetts Institute of Technology	3.959%	7/1/38	125	113	Toll Brothers Finance Corp.	4.350%	2/15/28	250	244
	2.989%	7/1/50	85	64	Toyota Motor Corp.	1.339%	3/25/26	500	466
Massachusetts Institute of Technology	3.067%	4/1/52	100	76	Toyota Motor Corp.	2.760%	7/2/29	100	94
Massachusetts Institute of Technology	5.600%	7/1/11	130	150	Toyota Motor Credit Corp.	1.450%	1/13/25	200	193
Massachusetts Institute of Technology	4.678%	7/1/14	125	121	Toyota Motor Credit Corp.	1.800%	2/13/25	250	242
Massachusetts Institute of Technology	3.885%	7/1/16	100	79	Toyota Motor Credit Corp.	3.400%	4/14/25	125	123
McDonald's Corp.	3.300%	7/1/25	497	486	Toyota Motor Credit Corp.	5.600%	9/11/25	200	203
McDonald's Corp.	3.700%	1/30/26	300	295	Toyota Motor Credit Corp.	4.450%	5/18/26	144	144
McDonald's Corp.	3.500%	3/1/27	200	195	Toyota Motor Credit Corp.	1.125%	6/18/26	200	185
McDonald's Corp.	3.500%	7/1/27	315	306	Toyota Motor Credit Corp.	5.400%	11/20/26	200	205
McDonald's Corp.	3.800%	4/1/28	350	341	Toyota Motor Credit Corp.	3.200%	1/11/27	200	193
McDonald's Corp.	4.800%	8/14/28	200	204	Toyota Motor Credit Corp.	1.900%	1/13/27	80	74
McDonald's Corp.	2.625%	9/1/29	200	183	Toyota Motor Credit Corp.	1.150%	8/13/27	500	447
McDonald's Corp.	2.125%	3/1/30	200	175	Toyota Motor Credit Corp.	4.550%	9/20/27	250	252
McDonald's Corp.	3.600%	7/1/30	200	190	Toyota Motor Credit Corp.	3.050%	1/11/28	100	95
McDonald's Corp.	4.700%	12/9/35	200	197	Toyota Motor Credit Corp.	1.900%	4/6/28	200	182
McDonald's Corp.	6.300%	10/15/37	150	170	Toyota Motor Credit Corp.	5.250%	9/11/28	200	207
McDonald's Corp.	3.100%	3/1/38	100	114	Toyota Motor Credit Corp.	3.650%	1/8/29	530	517
McDonald's Corp.	5.700%	2/1/39	100	108	Toyota Motor Credit Corp.	2.150%	2/13/30	150	132
McDonald's Corp.	3.700%	2/15/42	25	21	Toyota Motor Credit Corp.	3.375%	4/1/30	400	376
McDonald's Corp.	3.625%	5/1/43	100	83	Toyota Motor Credit Corp.	4.550%	5/17/30	101	102
McDonald's Corp.	4.600%	5/26/45	210	198	Toyota Motor Credit Corp.	5.550%	11/20/30	200	211
McDonald's Corp.	4.875%	12/9/45	300	296	Toyota Motor Credit Corp.	1.900%	9/12/31	200	167
McDonald's Corp.	4.450%	3/1/47	250	230	Tractor Supply Co.	1.750%	11/1/30	200	164
McDonald's Corp.	4.450%	9/1/48	150	139	Trustees of Boston College	3.129%	7/1/52	100	73
McDonald's Corp.	3.625%	9/1/49	200	161	Trustees of Boston University	4.061%	10/1/48	50	44
McDonald's Corp.	4.200%	4/1/50	200	178	Trustees of Princeton University	5.700%	3/1/39	150	167
MDC Holdings Inc.	2.500%	1/15/31	100	82	Trustees of Princeton University	2.516%	7/1/50	150	103
MDC Holdings Inc.	6.000%	1/15/43	100	93	Trustees of the University of Pennsylvania	4.201%	3/1/52	100	93
Mercedes-Benz Finance North America LLC	8.500%	1/18/31	250	313	Trustees of the University of Pennsylvania	2.396%	10/1/50	200	130
Mohawk Industries Inc.	3.625%	5/15/30	125	116		4.674%	9/1/12	50	46
NIKE Inc.	2.400%	3/27/25	225	219		2.547%	4/1/50	100	68
NIKE Inc.	2.375%	11/1/26	200	190		3.000%	10/1/52	50	36
NIKE Inc.	2.750%	3/27/27	200	191		4.003%	10/1/53	100	88
NIKE Inc.	2.850%	3/27/30	200	184		4.063%	4/1/52	100	85
NIKE Inc.	3.625%	5/1/43	125	108		3.438%	2/15/45	100	81
NIKE Inc.	3.875%	11/1/45	225	198		3.394%	2/15/48	125	101
NIKE Inc.	3.375%	3/27/50	300	246		3.028%	10/1/39	100	83
2 Northwestern University	4.643%	12/1/44	75	72		3.841%	10/1/47	100	85
	2.640%	12/1/50	50	35		2.945%	10/1/51	200	142
2 Northwestern University	3.662%	12/1/57	75	61		5.250%	10/1/11	100	103
						2.400%	4/23/25	200	191
						2.950%	4/23/30	200	167

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Washington University	3.524%	4/15/54	100	81		Campbell Soup Co.	3.300%	3/19/25	125	122
	Washington University	4.349%	4/15/22	50	42		Campbell Soup Co.	4.150%	3/15/28	175	171
	Whirlpool Corp.	3.700%	5/1/25	75	73		Campbell Soup Co.	4.800%	3/15/48	135	123
	Whirlpool Corp.	4.750%	2/26/29	150	149		Campbell Soup Co.	3.125%	4/24/50	100	69
	Whirlpool Corp.	5.500%	3/1/33	100	102		Church & Dwight Co. Inc.	3.150%	8/1/27	100	96
	Whirlpool Corp.	4.500%	6/1/46	100	85		Church & Dwight Co. Inc.	3.950%	8/1/47	75	63
	Whirlpool Corp.	4.600%	5/15/50	75	63		Clorox Co.	3.100%	10/1/27	50	47
2	William Marsh Rice University	3.574%	5/15/45	150	125		Clorox Co.	3.900%	5/15/28	50	48
	Yale University	0.873%	4/15/25	100	95		Clorox Co.	1.800%	5/15/30	50	42
	Yale University	1.482%	4/15/30	100	83		Coca-Cola Co.	3.375%	3/25/27	200	195
	Yale University	2.402%	4/15/50	100	66		Coca-Cola Co.	2.900%	5/25/27	559	535
					75,408		Coca-Cola Co.	1.000%	3/15/28	500	441
	Consumer Staples (1.7%)						Coca-Cola Co.	2.125%	9/6/29	125	113
	Ahold Finance USA LLC	6.875%	5/1/29	100	111		Coca-Cola Co.	3.450%	3/25/30	250	240
	Altria Group Inc.	2.350%	5/6/25	150	145		Coca-Cola Co.	1.375%	3/15/31	500	413
	Altria Group Inc.	5.800%	2/14/39	120	123		Coca-Cola Co.	4.125%	3/25/40	100	93
	Altria Group Inc.	3.400%	2/4/41	500	367		Coca-Cola Co.	2.500%	6/1/40	200	151
	Altria Group Inc.	4.250%	8/9/42	275	224		Coca-Cola Co.	2.875%	5/5/41	500	397
	Altria Group Inc.	4.500%	5/2/43	125	104		Coca-Cola Co.	4.200%	3/25/50	175	163
	Altria Group Inc.	5.375%	1/31/44	350	346		Coca-Cola Co.	2.600%	6/1/50	300	207
	Altria Group Inc.	3.875%	9/16/46	425	320		Coca-Cola Co.	2.750%	6/1/60	325	225
	Altria Group Inc.	5.950%	2/14/49	155	158		Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	122
	Altria Group Inc.	3.700%	2/4/51	750	530		Coca-Cola Femsa SAB de CV	2.750%	1/22/30	200	180
	Altria Group Inc.	6.200%	2/14/59	70	74		Coca-Cola Femsa SAB de CV	5.250%	11/26/43	150	151
	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	311	305		Colgate-Palmolive Co.	3.100%	8/15/27	250	241
	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	1,195	1,193		Colgate-Palmolive Co.	4.000%	8/15/45	150	139
	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	2,130	2,101		Conagra Brands Inc.	4.600%	11/1/25	150	149
	Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	100	100		Conagra Brands Inc.	7.000%	10/1/28	75	81
	Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	450	429		Conagra Brands Inc.	8.250%	9/15/30	50	58
	Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	475	463		Conagra Brands Inc.	5.300%	11/1/38	100	98
	Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	500	494		Constellation Brands Inc.	4.400%	11/15/25	100	99
	Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	465	473		Constellation Brands Inc.	3.700%	12/6/26	425	414
	Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	1,000	953		Constellation Brands Inc.	3.500%	5/9/27	150	145
	Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	275	261		Constellation Brands Inc.	3.600%	2/15/28	175	168
	Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	150	200		Constellation Brands Inc.	4.650%	11/15/28	75	75
	Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	125	132		Constellation Brands Inc.	3.150%	8/1/29	225	209
	Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	325	326		Constellation Brands Inc.	2.875%	5/1/30	356	319
	Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	117	111		Constellation Brands Inc.	2.250%	8/1/31	200	168
	Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	601	555		Constellation Brands Inc.	5.250%	11/15/48	225	223
	Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	600	647		Costco Wholesale Corp.	3.750%	5/1/50	125	100
	Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	175	167		Costco Wholesale Corp.	3.000%	5/18/27	100	96
	Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	155	174		Costco Wholesale Corp.	1.375%	6/20/27	250	227
	Archer-Daniels-Midland Co.	2.500%	8/11/26	200	190		Costco Wholesale Corp.	1.600%	4/20/30	1,900	1,628
	Archer-Daniels-Midland Co.	5.935%	10/1/32	80	88		Costco Wholesale Corp.	1.750%	4/20/32	200	166
	Archer-Daniels-Midland Co.	5.375%	9/15/35	95	102		Delhaize America LLC	9.000%	4/15/31	100	119
	Archer-Daniels-Midland Co.	3.750%	9/15/47	50	41		Diageo Capital plc	1.375%	9/29/25	200	189
	Archer-Daniels-Midland Co.	4.500%	3/15/49	125	117		Diageo Capital plc	5.300%	10/24/27	250	258
	Archer-Daniels-Midland Co.	2.700%	9/15/51	200	135		Diageo Capital plc	2.000%	4/29/30	200	173
	BAT Capital Corp.	4.700%	4/2/27	330	327		Diageo Capital plc	2.125%	4/29/32	200	167
	BAT Capital Corp.	3.557%	8/15/27	231	221		Diageo Capital plc	5.875%	9/30/36	50	55
	BAT Capital Corp.	2.259%	3/25/28	500	447		Diageo Capital plc	3.875%	4/29/43	250	218
	BAT Capital Corp.	6.343%	8/2/30	200	210		Dollar General Corp.	4.150%	11/1/25	105	103
	BAT Capital Corp.	2.726%	3/25/31	500	419		Dollar General Corp.	3.875%	4/15/27	150	145
	BAT Capital Corp.	7.750%	10/19/32	100	113		Dollar General Corp.	4.125%	5/1/28	150	147
	BAT Capital Corp.	6.421%	8/2/33	200	209		Dollar General Corp.	5.200%	7/5/28	200	203
	BAT Capital Corp.	4.390%	8/15/37	525	440		Dollar General Corp.	3.500%	4/3/30	100	92
	BAT Capital Corp.	4.540%	8/15/47	575	442		Dollar General Corp.	5.450%	7/5/33	200	204
	BAT Capital Corp.	4.758%	9/6/49	250	198		Dollar General Corp.	4.125%	4/3/50	350	278
	BAT Capital Corp.	3.984%	9/25/50	300	212		Dollar Tree Inc.	4.000%	5/15/25	200	196
	BAT Capital Corp.	5.650%	3/16/52	200	181		Dollar Tree Inc.	4.200%	5/15/28	300	294
	BAT International Finance plc	5.931%	2/2/29	200	208		Estee Lauder Cos. Inc.	3.150%	3/15/27	367	352
	Brown-Forman Corp.	3.500%	4/15/25	81	80		Estee Lauder Cos. Inc.	2.375%	12/1/29	125	111
	Brown-Forman Corp.	4.750%	4/15/33	200	204		Estee Lauder Cos. Inc.	4.650%	5/15/33	200	201
	Brown-Forman Corp.	4.500%	7/15/45	100	93		Estee Lauder Cos. Inc.	6.000%	5/15/37	75	83
	Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	193		Estee Lauder Cos. Inc.	4.375%	6/15/45	100	91
	Bunge Ltd. Finance Corp.	2.750%	5/14/31	350	305		Estee Lauder Cos. Inc.	4.150%	3/15/47	100	86
	Campbell Soup Co.	3.950%	3/15/25	200	197		Estee Lauder Cos. Inc.	3.125%	12/1/49	125	91
							Flowers Foods Inc.	3.500%	10/1/26	75	72
							Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	88
							Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	200	152
							General Mills Inc.	4.200%	4/17/28	225	222
							General Mills Inc.	2.875%	4/15/30	150	136
							General Mills Inc.	2.250%	10/14/31	250	210
							General Mills Inc.	4.950%	3/29/33	200	203
							Haleon US Capital LLC	3.375%	3/24/27	250	241
							Haleon US Capital LLC	3.375%	3/24/29	250	237
							Haleon US Capital LLC	3.625%	3/24/32	1,000	923
							Hershey Co.	3.200%	8/21/25	65	64
							Hershey Co.	2.300%	8/15/26	100	95
							Hershey Co.	2.450%	11/15/29	130	118
							Hershey Co.	3.125%	11/15/49	150	114

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Hormel Foods Corp.	1.800%	6/11/30	200	170	Molson Coors Beverage Co.	3.000%	7/15/26	375	359
Hormel Foods Corp.	3.050%	6/3/51	200	145	Molson Coors Beverage Co.	5.000%	5/1/42	200	193
Ingredion Inc.	3.200%	10/1/26	100	96	Molson Coors Beverage Co.	4.200%	7/15/46	375	320
Ingredion Inc.	2.900%	6/1/30	175	156	Mondelez International Inc.	1.500%	5/4/25	100	95
J M Smucker Co.	3.500%	3/15/25	175	172	Mondelez International Inc.	2.625%	3/17/27	200	189
J M Smucker Co.	3.375%	12/15/27	150	143	Mondelez International Inc.	2.750%	4/13/30	115	104
J M Smucker Co.	5.900%	11/15/28	75	79	Mondelez International Inc.	1.875%	10/15/32	500	407
J M Smucker Co.	2.375%	3/15/30	100	86	Mondelez International Inc.	2.625%	9/4/50	250	168
J M Smucker Co.	2.125%	3/15/32	100	81	PepsiCo Inc.	2.250%	3/19/25	265	258
J M Smucker Co.	6.200%	11/15/33	200	218	PepsiCo Inc.	2.750%	4/30/25	200	195
J M Smucker Co.	4.250%	3/15/35	100	93	PepsiCo Inc.	3.500%	7/17/25	452	445
J M Smucker Co.	6.500%	11/15/43	130	145	PepsiCo Inc.	2.375%	10/6/26	225	214
J M Smucker Co.	4.375%	3/15/45	125	110	PepsiCo Inc.	2.625%	3/19/27	100	95
J M Smucker Co.	6.500%	11/15/53	200	231	PepsiCo Inc.	3.000%	10/15/27	325	312
5 JBS USA LUX SA / JBS USA Food Co. / JBS Luxembourg SARL	6.750%	3/15/34	198	208	PepsiCo Inc.	4.450%	5/15/28	200	204
5 JBS USA LUX SA / JBS USA Food Co. / JBS Luxembourg SARL	7.250%	11/15/53	122	133	PepsiCo Inc.	2.625%	7/29/29	200	184
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	5.500%	1/15/30	500	490	PepsiCo Inc.	2.750%	3/19/30	345	317
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	5.750%	4/1/33	700	691	PepsiCo Inc.	1.625%	5/1/30	200	170
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	4.375%	2/2/52	400	297	PepsiCo Inc.	1.400%	2/25/31	200	165
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	6.500%	12/1/52	200	200	PepsiCo Inc.	3.500%	3/19/40	175	149
Kellanova	3.250%	4/1/26	125	121	PepsiCo Inc.	2.625%	10/21/41	200	151
Kellanova	3.400%	11/15/27	125	120	PepsiCo Inc.	3.600%	8/13/42	100	85
Kellanova	4.300%	5/15/28	100	99	PepsiCo Inc.	4.450%	4/14/46	300	289
Kellanova	7.450%	4/1/31	125	143	PepsiCo Inc.	3.450%	10/6/46	300	248
Kenvue Inc.	5.050%	3/22/28	200	205	PepsiCo Inc.	4.000%	5/2/47	100	89
Kenvue Inc.	4.900%	3/22/33	200	206	PepsiCo Inc.	3.375%	7/29/49	240	192
Kenvue Inc.	5.100%	3/22/43	200	208	PepsiCo Inc.	2.875%	10/15/49	325	239
Kenvue Inc.	5.050%	3/22/53	200	207	PepsiCo Inc.	3.875%	3/19/60	150	130
Keurig Dr Pepper Inc.	4.417%	5/25/25	66	65	Philip Morris International Inc.	3.375%	8/11/25	150	146
Keurig Dr Pepper Inc.	3.400%	11/15/25	100	97	Philip Morris International Inc.	5.000%	11/17/25	200	201
Keurig Dr Pepper Inc.	2.550%	9/15/26	75	71	Philip Morris International Inc.	2.750%	2/25/26	305	292
Keurig Dr Pepper Inc.	3.430%	6/15/27	100	96	Philip Morris International Inc.	5.125%	11/17/27	200	204
Keurig Dr Pepper Inc.	3.950%	4/15/29	250	244	Philip Morris International Inc.	3.125%	3/2/28	100	94
Keurig Dr Pepper Inc.	3.200%	5/1/30	150	138	Philip Morris International Inc.	3.375%	8/15/29	250	234
Keurig Dr Pepper Inc.	2.250%	3/15/31	250	214	Philip Morris International Inc.	5.625%	11/17/29	200	210
Keurig Dr Pepper Inc.	4.050%	4/15/32	250	241	Philip Morris International Inc.	5.125%	2/15/30	200	204
Keurig Dr Pepper Inc.	4.500%	11/15/45	200	181	Philip Morris International Inc.	2.100%	5/1/30	150	129
Keurig Dr Pepper Inc.	4.420%	12/15/46	125	111	Philip Morris International Inc.	5.500%	9/7/30	244	253
Keurig Dr Pepper Inc.	3.800%	5/1/50	150	122	Philip Morris International Inc.	1.750%	11/1/30	500	412
Keurig Dr Pepper Inc.	4.500%	4/15/52	250	229	Philip Morris International Inc.	5.750%	11/17/32	700	735
Kimberly-Clark Corp.	3.050%	8/15/25	50	49	Philip Morris International Inc.	5.375%	2/15/33	200	205
Kimberly-Clark Corp.	2.750%	2/15/26	100	97	Philip Morris International Inc.	5.625%	9/7/33	114	119
Kimberly-Clark Corp.	1.050%	9/15/27	500	446	Philip Morris International Inc.	6.375%	5/16/38	200	224
Kimberly-Clark Corp.	3.950%	11/1/28	50	49	Philip Morris International Inc.	4.375%	11/15/41	500	444
Kimberly-Clark Corp.	3.200%	4/25/29	150	142	Philip Morris International Inc.	4.500%	3/20/42	125	112
Kimberly-Clark Corp.	3.100%	3/26/30	155	145	Philip Morris International Inc.	3.875%	8/21/42	25	21
Kimberly-Clark Corp.	2.000%	11/2/31	250	211	Pilgrim's Pride Corp.	3.500%	3/1/32	500	424
Kimberly-Clark Corp.	6.625%	8/1/37	250	298	Procter & Gamble Co.	0.550%	10/29/25	300	280
Kimberly-Clark Corp.	5.300%	3/1/41	25	26	Procter & Gamble Co.	2.800%	3/25/27	500	479
Kimberly-Clark Corp.	3.200%	7/30/46	175	134	Procter & Gamble Co.	3.000%	3/25/30	500	468
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	38	Procter & Gamble Co.	1.200%	10/29/30	300	248
Kraft Heinz Foods Co.	3.000%	6/1/26	350	336	Procter & Gamble Co.	5.550%	3/5/37	150	168
Kraft Heinz Foods Co.	3.750%	4/1/30	200	191	Procter & Gamble Co.	3.550%	3/25/40	188	168
Kraft Heinz Foods Co.	4.250%	3/1/31	200	196	Procter & Gamble Co.	3.500%	10/25/47	169	144
Kraft Heinz Foods Co.	6.875%	1/26/39	100	116	Reynolds American Inc.	4.450%	6/12/25	326	322
Kraft Heinz Foods Co.	6.500%	2/9/40	250	281	Reynolds American Inc.	5.700%	8/15/35	175	173
Kraft Heinz Foods Co.	5.200%	7/15/45	800	784	Reynolds American Inc.	7.250%	6/15/37	100	109
Kraft Heinz Foods Co.	4.375%	6/1/46	450	394	Reynolds American Inc.	6.150%	9/15/43	75	75
Kraft Heinz Foods Co.	4.875%	10/1/49	350	332	Reynolds American Inc.	5.850%	8/15/45	450	424
Kraft Heinz Foods Co.	5.500%	6/1/50	250	258	Sysco Corp.	3.750%	10/1/25	75	73
Kroger Co.	3.500%	2/1/26	160	156	Sysco Corp.	3.300%	7/15/26	250	242
Kroger Co.	2.650%	10/15/26	140	132	Sysco Corp.	3.250%	7/15/27	175	167
Kroger Co.	3.700%	8/1/27	100	97	Sysco Corp.	5.750%	1/17/29	100	104
Kroger Co.	7.700%	6/1/29	50	57	Sysco Corp.	2.400%	2/15/30	100	88
Kroger Co.	8.000%	9/15/29	125	143	Sysco Corp.	5.950%	4/1/30	166	177
Kroger Co.	2.200%	5/1/30	100	86	Sysco Corp.	6.000%	1/17/34	100	108
Kroger Co.	7.500%	4/1/31	100	115	Sysco Corp.	6.600%	4/1/40	175	197
Kroger Co.	5.400%	7/15/40	50	49	Sysco Corp.	4.500%	4/1/46	200	178
Kroger Co.	5.000%	4/15/42	125	117	Sysco Corp.	4.450%	3/15/48	100	88
Kroger Co.	5.150%	8/1/43	100	96	Sysco Corp.	6.600%	4/1/50	250	293
Kroger Co.	4.450%	2/1/47	150	133	Sysco Corp.	3.150%	12/14/51	250	179
Kroger Co.	4.650%	1/15/48	225	202	Target Corp.	2.250%	4/15/25	200	194
Kroger Co.	3.950%	1/15/50	175	143	Target Corp.	2.500%	4/15/26	175	169
McCormick & Co., Inc.	3.400%	8/15/27	150	143	Target Corp.	1.950%	1/15/27	100	93
McCormick & Co., Inc.	2.500%	4/15/30	250	219	Target Corp.	3.375%	4/15/29	200	193
Mead Johnson Nutrition Co.	4.125%	11/15/25	355	350	Target Corp.	2.650%	9/15/30	250	224
Mead Johnson Nutrition Co.	5.900%	11/1/39	100	106	Target Corp.	4.500%	9/15/32	200	202
Mead Johnson Nutrition Co.	4.600%	6/1/44	150	141	Target Corp.	6.500%	10/15/37	103	120
					Target Corp.	7.000%	1/15/38	125	152
					Target Corp.	3.900%	11/15/47	300	260
					Target Corp.	4.800%	1/15/53	250	248
					Tyson Foods Inc.	4.000%	3/1/26	100	98
					Tyson Foods Inc.	3.550%	6/2/27	275	262

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Tyson Foods Inc.	4.350%	3/1/29	280	272		Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	225	226
Tyson Foods Inc.	5.150%	8/15/44	200	184		Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	525	527
Tyson Foods Inc.	5.100%	9/28/48	275	250		Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	300	284
Unilever Capital Corp.	3.375%	3/22/25	100	98		Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	100	80
Unilever Capital Corp.	3.100%	7/30/25	225	221		Cheniere Energy Inc.	4.625%	10/15/28	252	246
Unilever Capital Corp.	2.000%	7/28/26	125	118		Cheniere Energy Partners LP	4.500%	10/1/29	275	263
Unilever Capital Corp.	4.875%	9/8/28	200	206		Cheniere Energy Partners LP	4.000%	3/1/31	146	133
Unilever Capital Corp.	1.375%	9/14/30	300	249		Cheniere Energy Partners LP	3.250%	1/31/32	350	298
Unilever Capital Corp.	1.750%	8/12/31	500	416		Cheniere Energy Partners LP	5.950%	6/30/33	247	254
Unilever Capital Corp.	5.900%	11/15/32	200	223		Chevron Corp.	1.554%	5/11/25	300	288
Unilever Capital Corp.	5.000%	12/8/33	200	208		Chevron Corp.	2.236%	5/11/30	500	443
Walmart Inc.	2.650%	12/15/24	200	196		Chevron USA Inc.	1.018%	8/12/27	500	445
Walmart Inc.	3.550%	6/26/25	309	305		Chevron USA Inc.	3.850%	1/15/28	100	99
Walmart Inc.	3.900%	9/9/25	225	223		Chevron USA Inc.	3.250%	10/15/29	200	190
Walmart Inc.	4.000%	4/15/26	100	99		Chevron USA Inc.	5.250%	11/15/43	175	184
Walmart Inc.	3.050%	7/8/26	250	243		Chevron USA Inc.	2.343%	8/12/50	200	128
Walmart Inc.	1.050%	9/17/26	100	92		CNOOC Finance 2013 Ltd.	4.250%	5/9/43	400	359
Walmart Inc.	3.900%	4/15/28	200	198		CNOOC Finance 2013 Ltd.	3.300%	9/30/49	200	150
Walmart Inc.	3.700%	6/26/28	450	444		CNOOC Finance 2015 USA LLC ULC	4.375%	5/2/28	200	199
Walmart Inc.	3.250%	7/8/29	300	288		CNOOC Petroleum North America ULC	5.875%	3/10/35	200	211
Walmart Inc.	2.375%	9/24/29	175	159		CNOOC Petroleum North America ULC	6.400%	5/15/37	225	249
Walmart Inc.	1.800%	9/22/31	100	85		Columbia Pipeline Group Inc.	4.500%	6/1/25	300	296
Walmart Inc.	4.150%	9/9/32	250	250		Columbia Pipeline Group Inc.	5.800%	6/1/45	100	100
Walmart Inc.	4.100%	4/15/33	250	247		ConocoPhillips	4.300%	8/15/28	46	45
Walmart Inc.	5.250%	9/1/35	192	210		ConocoPhillips	2.400%	2/15/31	300	256
Walmart Inc.	6.200%	4/15/38	315	371		ConocoPhillips	5.900%	5/15/38	450	484
Walmart Inc.	3.950%	6/28/38	275	262		ConocoPhillips	6.500%	2/1/39	100	116
Walmart Inc.	5.000%	10/25/40	100	106		ConocoPhillips	4.875%	10/1/47	100	97
Walmart Inc.	4.000%	4/11/43	274	249		ConocoPhillips Co.	6.950%	4/15/29	262	292
Walmart Inc.	3.625%	12/15/47	265	225		ConocoPhillips Co.	5.050%	9/15/33	200	206
Walmart Inc.	4.050%	6/29/48	375	343		ConocoPhillips Co.	3.758%	3/15/42	88	74
Walmart Inc.	2.650%	9/22/51	200	140		ConocoPhillips Co.	4.300%	11/15/44	275	246
Walmart Inc.	4.500%	9/9/52	200	195		ConocoPhillips Co.	3.800%	3/15/52	100	81
Walmart Inc.	4.500%	4/15/53	250	244		ConocoPhillips Co.	5.300%	5/15/53	178	183
				72,384		ConocoPhillips Co.	5.550%	3/15/54	175	186
Energy (1.9%)										
Apache Corp.	4.375%	10/15/28	44	42		ConocoPhillips Co.	4.025%	3/15/62	300	244
Apache Corp.	4.250%	1/15/30	90	85		ConocoPhillips Co.	5.700%	9/15/63	125	135
Apache Corp.	6.000%	1/15/37	77	76		ConocoPhillips Co.	4.375%	1/15/28	200	194
Apache Corp.	5.100%	9/1/40	233	200		Continental Resources Inc.	4.900%	6/1/44	50	40
Apache Corp.	5.250%	2/1/42	65	55		Continental Resources Inc.	3.900%	5/15/27	200	193
Apache Corp.	4.750%	4/15/43	75	59		DCP Midstream Operating LP	5.625%	7/15/27	75	77
Apache Corp.	5.350%	7/1/49	68	57		DCP Midstream Operating LP	3.250%	2/15/32	181	157
Baker Hughes Holdings LLC	5.125%	9/15/40	175	177		Devon Energy Corp.	5.850%	12/15/25	100	101
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	2.061%	12/15/26	200	187		Devon Energy Corp.	5.250%	10/15/27	100	101
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	200	191		Devon Energy Corp.	5.875%	6/15/28	130	131
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	250	232		Devon Energy Corp.	4.500%	1/15/30	130	125
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	275	233		Devon Energy Corp.	7.875%	9/30/31	160	186
Boardwalk Pipelines LP	5.950%	6/1/26	200	203		Devon Energy Corp.	7.950%	4/15/32	163	190
Boardwalk Pipelines LP	4.450%	7/15/27	100	98		Devon Energy Corp.	5.000%	6/15/45	150	133
BP Capital Markets America Inc.	3.410%	2/11/26	100	98		Diamondback Energy Inc.	3.250%	12/1/26	100	97
BP Capital Markets America Inc.	3.119%	5/4/26	550	532		Diamondback Energy Inc.	3.500%	12/1/29	200	186
BP Capital Markets America Inc.	3.017%	1/16/27	400	383		Diamondback Energy Inc.	3.125%	3/24/31	200	178
BP Capital Markets America Inc.	4.234%	11/6/28	225	224		Diamondback Energy Inc.	4.400%	3/24/51	200	166
BP Capital Markets America Inc.	3.633%	4/6/30	350	335		Diamondback Energy Inc.	4.250%	3/15/52	100	81
BP Capital Markets America Inc.	2.721%	1/12/32	200	174		Diamondback Energy Inc.	6.250%	3/15/53	200	214
BP Capital Markets America Inc.	4.812%	2/13/33	400	404		Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	100	90
BP Capital Markets America Inc.	4.893%	9/11/33	300	305		Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	200	171
BP Capital Markets America Inc.	3.060%	6/17/41	300	232		Enbridge Energy Partners LP	5.875%	10/15/25	150	152
BP Capital Markets America Inc.	3.000%	2/24/50	450	319		Enbridge Energy Partners LP	7.500%	4/15/38	150	175
BP Capital Markets America Inc.	2.772%	11/10/50	300	201		Enbridge Energy Partners LP	5.500%	9/15/40	125	123
BP Capital Markets America Inc.	2.939%	6/4/51	500	347		Enbridge Inc.	2.500%	1/15/25	100	97
BP Capital Markets America Inc.	3.001%	3/17/52	300	211		Enbridge Inc.	1.600%	10/4/26	200	183
BP Capital Markets America Inc.	3.379%	2/8/61	400	290		Enbridge Inc.	5.900%	11/15/26	125	128
BP Capital Markets plc	3.279%	9/19/27	200	192		Enbridge Inc.	3.700%	7/15/27	150	145
Burlington Resources LLC	7.400%	12/1/31	175	204		Enbridge Inc.	6.000%	11/15/28	125	131
Canadian Natural Resources Ltd.	3.850%	6/1/27	500	486		Enbridge Inc.	3.125%	11/15/29	200	183
Canadian Natural Resources Ltd.	2.950%	7/15/30	100	88		Enbridge Inc.	6.200%	11/15/30	125	134
Canadian Natural Resources Ltd.	6.450%	6/30/33	125	134		Enbridge Inc.	5.700%	3/8/33	350	364
Canadian Natural Resources Ltd.	5.850%	2/1/35	100	102		Enbridge Inc.	2.500%	8/1/33	200	164
Canadian Natural Resources Ltd.	6.250%	3/15/38	300	314		Enbridge Inc.	4.500%	6/10/44	100	86
Canadian Natural Resources Ltd.	4.950%	6/1/47	140	127		Enbridge Inc.	4.000%	11/15/49	100	80
Cenovus Energy Inc.	4.250%	4/15/27	100	98		Enbridge Inc.	3.400%	8/1/51	200	146
Cenovus Energy Inc.	2.650%	1/15/32	100	83		Enbridge Inc.	6.700%	11/15/53	215	251
Cenovus Energy Inc.	5.250%	6/15/37	38	36		Energy Transfer LP	4.050%	3/15/25	700	689
Cenovus Energy Inc.	6.750%	11/15/39	39	43		Energy Transfer LP	4.750%	1/15/26	500	497
Cenovus Energy Inc.	5.400%	6/15/47	119	113		Energy Transfer LP	4.400%	3/15/27	150	147
Cenovus Energy Inc.	3.750%	2/15/52	150	111						

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Energy Transfer LP	5.500%	6/1/27	300	304	Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	55
Energy Transfer LP	5.550%	2/15/28	200	204	Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	211
Energy Transfer LP	4.950%	5/15/28	200	199	Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	264
Energy Transfer LP	5.250%	4/15/29	425	428	Kinder Morgan Energy Partners LP	5.625%	9/1/41	50	48
Energy Transfer LP	3.750%	5/15/30	250	232	Kinder Morgan Energy Partners LP	4.700%	11/1/42	475	408
Energy Transfer LP	5.750%	2/15/33	200	207	Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	67
Energy Transfer LP	6.550%	12/1/33	500	543	Kinder Morgan Inc.	4.300%	6/1/25	300	296
Energy Transfer LP	6.625%	10/15/36	225	242	Kinder Morgan Inc.	1.750%	11/15/26	200	184
Energy Transfer LP	5.800%	6/15/38	150	151	Kinder Morgan Inc.	4.300%	3/1/28	200	198
Energy Transfer LP	6.050%	6/1/41	100	101	Kinder Morgan Inc.	7.800%	8/1/31	290	332
Energy Transfer LP	6.500%	2/1/42	275	291	Kinder Morgan Inc.	7.750%	1/15/32	265	303
Energy Transfer LP	4.950%	1/15/43	175	153	Kinder Morgan Inc.	5.300%	12/1/34	175	174
Energy Transfer LP	5.300%	4/1/44	300	277	Kinder Morgan Inc.	5.550%	6/1/45	200	193
Energy Transfer LP	5.000%	5/15/44	100	88	Kinder Morgan Inc.	5.050%	2/15/46	350	313
Energy Transfer LP	5.350%	5/15/45	100	93	Kinder Morgan Inc.	3.600%	2/15/51	200	143
Energy Transfer LP	6.125%	12/15/45	200	202	Magellan Midstream Partners LP	3.250%	6/1/30	200	182
Energy Transfer LP	5.300%	4/15/47	200	184	Magellan Midstream Partners LP	5.150%	10/15/43	125	117
Energy Transfer LP	5.400%	10/1/47	275	257	Magellan Midstream Partners LP	4.250%	9/15/46	200	161
Energy Transfer LP	6.000%	6/15/48	300	303	Magellan Midstream Partners LP	4.200%	10/3/47	150	119
Energy Transfer LP	6.250%	4/15/49	320	332	Magellan Midstream Partners LP	4.850%	2/1/49	100	89
Energy Transfer LP	5.000%	5/15/50	500	447	Marathon Oil Corp.	4.400%	7/15/27	200	195
Enterprise Products Operating LLC	3.750%	2/15/25	150	148	Marathon Oil Corp.	6.800%	3/15/32	400	433
Enterprise Products Operating LLC	5.050%	1/10/26	200	202	Marathon Petroleum Corp.	4.700%	5/1/25	300	298
Enterprise Products Operating LLC	3.700%	2/15/26	150	148	Marathon Petroleum Corp.	5.125%	12/15/26	200	202
Enterprise Products Operating LLC	3.950%	2/15/27	100	98	Marathon Petroleum Corp.	6.500%	3/1/41	300	323
Enterprise Products Operating LLC	3.125%	7/31/29	200	187	Marathon Petroleum Corp.	4.500%	4/1/48	260	218
Enterprise Products Operating LLC	2.800%	1/31/30	300	272	MPLX LP	4.875%	12/1/24	400	397
Enterprise Products Operating LLC	6.875%	3/1/33	175	201	MPLX LP	4.875%	6/1/25	283	281
Enterprise Products Operating LLC	7.550%	4/15/38	150	184	MPLX LP	4.125%	3/1/27	300	294
Enterprise Products Operating LLC	6.125%	10/15/39	300	328	MPLX LP	4.250%	12/1/27	400	391
Enterprise Products Operating LLC	5.950%	2/1/41	175	188	MPLX LP	4.000%	3/15/28	400	386
Enterprise Products Operating LLC	4.450%	2/15/43	300	274	MPLX LP	2.650%	8/15/30	500	432
Enterprise Products Operating LLC	4.850%	3/15/44	520	500	MPLX LP	4.950%	9/1/32	149	146
Enterprise Products Operating LLC	4.900%	5/15/46	425	406	MPLX LP	5.000%	3/1/33	200	196
Enterprise Products Operating LLC	4.250%	2/15/48	100	88	MPLX LP	4.500%	4/15/38	400	356
Enterprise Products Operating LLC	4.200%	1/31/50	350	305	MPLX LP	5.500%	2/15/49	455	441
Enterprise Products Operating LLC	3.200%	2/15/52	300	219	MPLX LP	4.950%	3/14/52	200	179
Enterprise Products Operating LLC	3.300%	2/15/53	200	148	MPLX LP	5.650%	3/1/53	200	198
Enterprise Products Operating LLC	3.950%	1/31/60	200	163	NOV Inc.	3.600%	12/1/29	200	185
Enterprise Products Operating LLC	5.250%	8/16/77	100	96	NOV Inc.	3.950%	12/1/42	125	96
Enterprise Products Operating LLC	5.375%	2/15/78	200	179	Occidental Petroleum Corp.	5.875%	9/1/25	107	108
EOG Resources Inc.	4.150%	1/15/26	150	149	Occidental Petroleum Corp.	5.500%	12/1/25	80	80
EOG Resources Inc.	4.375%	4/15/30	200	199	Occidental Petroleum Corp.	5.550%	3/15/26	150	151
EOG Resources Inc.	4.950%	4/15/50	200	197	Occidental Petroleum Corp.	8.500%	7/15/27	86	94
EQT Corp.	6.125%	2/1/25	56	56	Occidental Petroleum Corp.	6.375%	9/1/28	97	102
EQT Corp.	3.125%	5/15/26	150	142	Occidental Petroleum Corp.	8.875%	7/15/30	176	206
EQT Corp.	3.900%	10/1/27	200	191	Occidental Petroleum Corp.	6.625%	9/1/30	255	271
EQT Corp.	5.700%	4/1/28	200	203	Occidental Petroleum Corp.	6.125%	1/1/31	196	204
EQT Corp.	5.000%	1/15/29	200	199	Occidental Petroleum Corp.	7.500%	5/1/31	153	172
EQT Corp.	7.000%	2/1/30	200	215	Occidental Petroleum Corp.	7.875%	9/15/31	85	97
Equinor ASA	1.750%	1/22/26	479	453	Occidental Petroleum Corp.	6.450%	9/15/36	301	319
Equinor ASA	7.250%	9/23/27	250	274	Occidental Petroleum Corp.	7.950%	6/15/39	43	50
Equinor ASA	3.625%	9/10/28	175	171	Occidental Petroleum Corp.	6.200%	3/15/40	128	132
Equinor ASA	2.375%	5/22/30	400	357	Occidental Petroleum Corp.	6.600%	3/15/46	196	212
Equinor ASA	5.100%	8/17/40	125	129	Occidental Petroleum Corp.	4.400%	4/15/46	75	61
Equinor ASA	4.250%	11/23/41	175	162	Occidental Petroleum Corp.	4.200%	3/15/48	53	42
Equinor ASA	3.950%	5/15/43	125	110	ONEOK Inc.	2.200%	9/15/25	425	404
Equinor ASA	4.800%	11/8/43	175	172	ONEOK Inc.	5.550%	11/1/26	52	53
Equinor ASA	3.250%	11/18/49	225	171	ONEOK Inc.	4.550%	7/15/28	200	197
Equinor ASA	3.700%	4/6/50	405	334	ONEOK Inc.	5.650%	11/1/28	100	103
Exxon Mobil Corp.	2.992%	3/19/25	950	931	ONEOK Inc.	4.350%	3/15/29	100	97
Exxon Mobil Corp.	3.043%	3/1/26	300	291	ONEOK Inc.	3.400%	9/1/29	245	226
Exxon Mobil Corp.	2.275%	8/16/26	600	571	ONEOK Inc.	3.100%	3/15/30	200	180
Exxon Mobil Corp.	2.440%	8/16/29	250	227	ONEOK Inc.	6.050%	9/1/33	350	370
Exxon Mobil Corp.	2.610%	10/15/30	650	581	ONEOK Inc.	4.950%	7/13/47	200	179
Exxon Mobil Corp.	2.995%	8/16/39	100	80	ONEOK Inc.	4.450%	9/1/49	150	126
Exxon Mobil Corp.	4.227%	3/19/40	400	371	ONEOK Inc.	4.500%	3/15/50	100	84
Exxon Mobil Corp.	3.567%	3/6/45	235	193	ONEOK Inc.	7.150%	1/15/51	150	172
Exxon Mobil Corp.	4.114%	3/1/46	200	178	ONEOK Inc.	6.625%	9/1/53	250	280
Exxon Mobil Corp.	4.327%	3/19/50	825	753	ONEOK Partners LP	6.650%	10/1/36	300	327
Exxon Mobil Corp.	3.452%	4/15/51	500	394	ONEOK Partners LP	6.125%	2/1/41	150	157
Halliburton Co.	3.800%	11/15/25	8	8	Ovintiv Inc.	5.375%	1/1/26	100	100
Halliburton Co.	2.920%	3/1/30	200	180	Ovintiv Inc.	5.650%	5/15/28	100	102
Halliburton Co.	6.700%	9/15/38	345	403	Ovintiv Inc.	7.375%	11/1/31	50	55
Halliburton Co.	4.500%	11/15/41	100	91	Ovintiv Inc.	6.250%	7/15/33	100	103
Halliburton Co.	5.000%	11/15/45	500	485	Ovintiv Inc.	6.500%	8/15/34	150	160
Helmerich & Payne Inc.	2.900%	9/29/31	100	84	Ovintiv Inc.	6.625%	8/15/37	200	207
Hess Corp.	4.300%	4/1/27	250	248	Ovintiv Inc.	6.500%	2/1/38	100	103
Hess Corp.	7.125%	3/15/33	100	116	Ovintiv Inc.	7.100%	7/15/53	75	83
Hess Corp.	5.600%	2/15/41	450	473	Patterson-UTI Energy Inc.	5.150%	11/15/29	150	143
HF Sinclair Corp.	5.875%	4/1/26	200	202	Patterson-UTI Energy Inc.	7.150%	10/1/33	100	106
Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	51	Petroleos Mexicanos	2.378%	4/15/25	7	7
Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	263	Phillips 66	3.850%	4/9/25	300	295

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Phillips 66	3.900%	3/15/28	150	146	Total Energies Capital International SA	2.434%	1/10/25	175	171
Phillips 66	2.150%	12/15/30	100	84	Total Energies Capital International SA	3.461%	7/12/49	200	158
Phillips 66	4.650%	11/15/34	300	292	Total Energies Capital International SA	3.127%	5/29/50	100	74
Phillips 66	4.875%	11/15/44	500	479	TransCanada PipeLines Ltd.	4.250%	5/15/28	250	244
Phillips 66	3.300%	3/15/52	200	143	TransCanada PipeLines Ltd.	4.100%	4/15/30	400	381
Phillips 66 Co.	3.605%	2/15/25	250	246	TransCanada PipeLines Ltd.	2.500%	10/12/31	200	167
Phillips 66 Co.	4.950%	12/1/27	200	202	TransCanada PipeLines Ltd.	4.625%	3/1/34	300	284
Phillips 66 Co.	3.750%	3/1/28	50	48	TransCanada PipeLines Ltd.	5.600%	3/31/34	150	152
Phillips 66 Co.	3.150%	12/15/29	100	92	TransCanada PipeLines Ltd.	5.850%	3/15/36	300	310
Phillips 66 Co.	4.680%	2/15/45	245	223	TransCanada PipeLines Ltd.	4.750%	5/15/38	300	278
Pioneer Natural Resources Co.	1.900%	8/15/30	300	255	TransCanada PipeLines Ltd.	6.100%	6/1/40	200	211
Pioneer Natural Resources Co.	2.150%	1/15/31	200	170	TransCanada PipeLines Ltd.	4.875%	5/15/48	300	275
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	99	Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	97
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	275	253	Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	200	182
Plains All American Pipeline LP / PAA Finance Corp.	3.800%	9/15/30	200	184	Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	90
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	100	107	Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	100	81
Plains All American Pipeline LP / PAA Finance Corp.	5.150%	6/1/42	110	100	Valero Energy Corp.	4.350%	6/1/28	137	135
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	167	Valero Energy Corp.	7.500%	4/15/32	400	462
Plains All American Pipeline LP / PAA Finance Corp.	4.900%	2/15/45	50	43	Valero Energy Corp.	6.625%	6/15/37	300	329
Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	401	Valero Energy Corp.	4.900%	3/15/45	150	139
Sabine Pass Liquefaction LLC	5.875%	6/30/26	450	458	Valero Energy Corp.	3.650%	12/1/51	100	73
Sabine Pass Liquefaction LLC	5.000%	3/15/27	250	251	Valero Energy Partners LP	4.500%	3/15/28	75	74
Sabine Pass Liquefaction LLC	4.200%	3/15/28	300	294	Western Midstream Operating LP	3.100%	2/1/25	200	195
Sabine Pass Liquefaction LLC	4.500%	5/15/30	300	294	Western Midstream Operating LP	4.750%	8/15/28	54	53
Sabine Pass Liquefaction LLC	5.900%	9/15/37	150	159	Western Midstream Operating LP	4.050%	2/1/30	227	213
Schlumberger Investment SA	4.500%	5/15/28	100	101	Western Midstream Operating LP	6.150%	4/1/33	132	137
Schlumberger Investment SA	2.650%	6/26/30	300	270	Western Midstream Operating LP	5.300%	3/1/48	200	175
Schlumberger Investment SA	4.850%	5/15/33	100	102	Western Midstream Operating LP	5.250%	2/1/50	300	268
Shell International Finance BV	3.250%	5/11/25	200	196	Williams Cos. Inc.	3.900%	1/15/25	681	670
Shell International Finance BV	2.875%	5/10/26	500	482	Williams Cos. Inc.	3.750%	6/15/27	300	289
Shell International Finance BV	2.500%	9/12/26	600	571	Williams Cos. Inc.	5.300%	8/15/28	138	141
Shell International Finance BV	3.875%	11/13/28	100	98	Williams Cos. Inc.	3.500%	11/15/30	200	183
Shell International Finance BV	2.375%	11/7/29	550	495	Williams Cos. Inc.	2.600%	3/15/31	200	171
Shell International Finance BV	2.750%	4/6/30	50	46	Williams Cos. Inc.	4.650%	8/15/32	200	195
Shell International Finance BV	4.125%	5/11/35	300	287	Williams Cos. Inc.	5.650%	3/15/33	200	209
Shell International Finance BV	6.375%	12/15/38	475	547	Williams Cos. Inc.	6.300%	4/15/40	100	107
Shell International Finance BV	5.500%	3/25/40	175	187	Williams Cos. Inc.	5.800%	11/15/43	100	101
Shell International Finance BV	2.875%	11/26/41	200	151	Williams Cos. Inc.	5.400%	3/4/44	400	390
Shell International Finance BV	4.450%	8/12/43	300	284	Williams Cos. Inc.	5.750%	6/24/44	100	101
Shell International Finance BV	4.375%	5/11/45	430	395	Williams Cos. Inc.	5.100%	9/15/45	200	189
Shell International Finance BV	4.000%	5/10/46	700	608	Williams Cos. Inc.	4.850%	3/1/48	150	136
Shell International Finance BV	3.125%	11/7/49	500	368	Williams Cos. Inc.	3.500%	10/15/51	200	147
Shell International Finance BV	3.000%	11/26/51	200	143	Williams Cos. Inc.	5.300%	8/15/52	100	97
Spectra Energy Partners LP	3.500%	3/15/25	138	135					82,837
Spectra Energy Partners LP	3.375%	10/15/26	205	197					
Spectra Energy Partners LP	4.500%	3/15/45	325	279					
Suncor Energy Inc.	5.950%	12/1/34	125	131					
Suncor Energy Inc.	6.800%	5/15/38	225	246					
Suncor Energy Inc.	6.500%	6/15/38	300	321					
Suncor Energy Inc.	4.000%	11/15/47	100	79					
Suncor Energy Inc.	3.750%	3/4/51	200	150					
Targa Resources Corp.	6.150%	3/1/29	175	183					
Targa Resources Corp.	4.200%	2/1/33	200	184					
Targa Resources Corp.	6.125%	3/15/33	284	300					
Targa Resources Corp.	6.500%	3/30/34	175	189					
Targa Resources Corp.	4.950%	4/15/52	200	176					
Targa Resources Corp.	6.500%	2/15/53	200	217					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.500%	7/15/27	100	102					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	5.000%	1/15/28	100	99					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.875%	1/15/29	100	103					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	5.500%	3/1/30	200	200					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	4.875%	2/1/31	200	194					
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	4.000%	1/15/32	200	182					
TC PipeLines LP	3.900%	5/25/27	50	48	Affiliated Managers Group Inc.	3.500%	8/1/25	125	121
Total Capital International SA	3.386%	6/29/60	200	149	Affiliated Managers Group Inc.	3.300%	6/15/30	300	267
					Aflac Inc.	2.875%	10/15/26	75	71
					Aflac Inc.	4.000%	10/15/46	50	41
					Aflac Inc.	4.750%	1/15/49	235	221

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Air Lease Corp.	2.300%	2/1/25	200	193	Athene Holding Ltd.	4.125%	1/12/28	200	191
Air Lease Corp.	3.250%	3/1/25	150	146	Athene Holding Ltd.	6.150%	4/3/30	210	217
Air Lease Corp.	3.375%	7/1/25	250	242	Athene Holding Ltd.	3.500%	1/15/31	500	440
Air Lease Corp.	2.200%	1/15/27	200	183	Athene Holding Ltd.	3.950%	5/25/51	5	4
Air Lease Corp.	3.625%	4/1/27	75	72	Australia & New Zealand Banking Group Ltd.	5.375%	7/3/25	200	202
Air Lease Corp.	3.625%	12/1/27	200	189	Australia & New Zealand Banking Group Ltd.	5.671%	10/3/25	250	254
Air Lease Corp.	2.100%	9/1/28	500	438	Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	250	245
Air Lease Corp.	4.625%	10/1/28	100	98	Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	250	251
Air Lease Corp.	3.250%	10/1/29	100	90	AXA SA	8.600%	12/15/30	112	135
Air Lease Corp.	3.000%	2/1/30	225	200	AXIS Specialty Finance LLC	3.900%	7/15/29	50	47
Air Lease Corp.	3.125%	12/1/30	750	657	AXIS Specialty Finance LLC	4.900%	1/15/40	50	42
Air Lease Corp.	2.875%	1/15/32	200	170	AXIS Specialty Finance plc	4.000%	12/6/27	550	527
Aircastle Ltd.	4.250%	6/15/26	100	97	Banco Bilbao Vizcaya Argentaria SA	7.883%	11/15/34	200	218
Alleghany Corp.	3.625%	5/15/30	100	95	Banco Santander SA	5.147%	8/18/25	200	199
Alleghany Corp.	4.900%	9/15/44	100	97	Banco Santander SA	5.179%	11/19/25	250	248
Alleghany Corp.	3.250%	8/15/51	250	189	Banco Santander SA	1.849%	3/25/26	1,000	926
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	73	Banco Santander SA	4.250%	4/11/27	600	581
Allstate Corp.	1.450%	12/15/30	100	81	Banco Santander SA	5.294%	8/18/27	200	200
Allstate Corp.	5.250%	3/30/33	200	204	Banco Santander SA	6.527%	11/7/27	800	828
Allstate Corp.	5.550%	5/9/35	75	78	Banco Santander SA	3.800%	2/23/28	200	189
Allstate Corp.	4.500%	6/15/43	125	112	Banco Santander SA	4.379%	4/12/28	200	194
Allstate Corp.	4.200%	12/15/46	200	170	Banco Santander SA	6.607%	11/7/28	200	213
Allstate Corp.	3.850%	8/10/49	100	81	Banco Santander SA	2.958%	3/25/31	600	516
Allstate Corp.	6.500%	5/15/67	100	99	Banco Santander SA	6.921%	8/8/33	400	427
Ally Financial Inc.	2.200%	11/2/28	450	385	Banco Santander SA	6.938%	11/7/33	200	222
Ally Financial Inc.	6.992%	6/13/29	200	207	Bank of America Corp.	1.530%	12/6/25	1,225	1,177
Ally Financial Inc.	8.000%	11/1/31	400	438	Bank of America Corp.	3.366%	1/23/26	300	293
American Express Co.	3.625%	12/5/24	241	237	Bank of America Corp.	2.015%	2/13/26	1,000	961
American Express Co.	2.250%	3/4/25	200	194	Bank of America Corp.	4.450%	3/3/26	475	469
American Express Co.	4.200%	11/6/25	150	148	Bank of America Corp.	3.384%	4/2/26	582	566
American Express Co.	4.900%	2/13/26	230	231	Bank of America Corp.	3.500%	4/19/26	320	311
American Express Co.	4.990%	5/1/26	200	200	Bank of America Corp.	1.319%	6/19/26	500	471
American Express Co.	3.125%	5/20/26	250	241	Bank of America Corp.	4.250%	10/22/26	725	712
American Express Co.	6.333%	10/30/26	200	204	Bank of America Corp.	1.197%	10/24/26	500	464
American Express Co.	1.650%	11/4/26	525	485	Bank of America Corp.	5.080%	1/20/27	275	275
American Express Co.	2.550%	3/4/27	200	187	Bank of America Corp.	3.559%	4/23/27	750	722
American Express Co.	3.300%	5/3/27	350	335	Bank of America Corp.	1.734%	7/22/27	500	458
American Express Co.	5.389%	7/28/27	200	202	Bank of America Corp.	3.248%	10/21/27	750	714
American Express Co.	5.282%	7/27/29	200	204	Bank of America Corp.	4.183%	11/25/27	560	545
American Express Co.	6.489%	10/30/31	200	217	Bank of America Corp.	3.824%	1/20/28	1,248	1,200
American Express Co.	5.043%	5/1/34	192	192	Bank of America Corp.	2.551%	2/4/28	675	625
American Express Co.	4.050%	12/3/42	67	61	Bank of America Corp.	3.705%	4/24/28	350	334
American Financial Group Inc.	5.250%	4/2/30	150	150	Bank of America Corp.	3.593%	7/21/28	800	759
American Financial Group Inc.	4.500%	6/15/47	110	92	Bank of America Corp.	6.204%	11/10/28	350	365
American International Group Inc.	4.200%	4/1/28	120	117	Bank of America Corp.	3.419%	12/20/28	1,334	1,256
American International Group Inc.	4.250%	3/15/29	30	29	Bank of America Corp.	3.970%	3/5/29	225	215
American International Group Inc.	3.400%	6/30/30	120	110	Bank of America Corp.	5.202%	4/25/29	450	453
American International Group Inc.	3.875%	1/15/35	100	91	Bank of America Corp.	2.087%	6/14/29	1,500	1,323
American International Group Inc.	4.700%	7/10/35	45	42	Bank of America Corp.	4.271%	7/23/29	575	555
American International Group Inc.	6.250%	5/1/36	475	505	Bank of America Corp.	3.974%	2/7/30	150	142
American International Group Inc.	4.500%	7/16/44	350	316	Bank of America Corp.	3.194%	7/23/30	1,125	1,020
American International Group Inc.	4.750%	4/1/48	200	190	Bank of America Corp.	2.884%	10/22/30	300	266
American International Group Inc.	5.750%	4/1/48	125	124	Bank of America Corp.	2.496%	2/13/31	750	645
Ameriprise Financial Inc.	3.000%	4/2/25	20	20	Bank of America Corp.	2.592%	4/29/31	2,000	1,722
Ameriprise Financial Inc.	2.875%	9/15/26	100	96	Bank of America Corp.	2.687%	4/22/32	500	422
Ameriprise Financial Inc.	5.150%	5/15/33	200	206	Bank of America Corp.	2.572%	10/20/32	1,500	1,244
Aon Corp.	8.205%	1/1/27	25	27	Bank of America Corp.	2.972%	2/4/33	925	786
Aon Corp.	4.500%	12/15/28	100	99	Bank of America Corp.	5.015%	7/22/33	500	494
Aon Corp.	3.750%	5/2/29	90	86	Bank of America Corp.	5.288%	4/25/34	450	451
Aon Corp.	2.800%	5/15/30	405	359	Bank of America Corp.	6.110%	1/29/37	335	358
Aon Corp.	6.250%	9/30/40	100	108	Bank of America Corp.	3.846%	3/8/37	570	501
Aon Corp. / Aon Global Holdings plc	5.350%	2/28/33	225	231	Bank of America Corp.	4.244%	4/24/38	300	271
Aon Global Ltd.	3.875%	12/15/25	125	122	Bank of America Corp.	7.750%	5/14/38	240	292
Aon Global Ltd.	4.600%	6/14/44	175	157	Bank of America Corp.	4.078%	4/23/40	550	482
Aon Global Ltd.	4.750%	5/15/45	100	92	Bank of America Corp.	2.676%	6/19/41	1,000	717
Apollo Global Management Inc.	6.375%	11/15/33	75	81	Bank of America Corp.	5.875%	2/7/42	300	324
Arch Capital Finance LLC	4.011%	12/15/26	100	97	Bank of America Corp.	3.311%	4/22/42	400	312
Arch Capital Finance LLC	5.031%	12/15/46	100	94	Bank of America Corp.	5.000%	1/21/44	615	606
Arch Capital Group Ltd.	7.350%	5/1/34	50	57	Bank of America Corp.	4.875%	4/1/44	300	292
Arch Capital Group Ltd.	3.635%	6/30/50	200	153	Bank of America Corp.	4.750%	4/21/45	100	91
Arch Capital Group US Inc.	5.144%	11/1/43	50	47	Bank of America Corp.	4.443%	1/20/48	100	90
Ares Capital Corp.	4.250%	3/1/25	105	103	Bank of America Corp.	4.330%	3/15/50	250	219
Ares Capital Corp.	3.250%	7/15/25	115	110	Bank of America Corp.	4.083%	3/20/51	1,500	1,266
Ares Capital Corp.	2.150%	7/15/26	500	456	Bank of America Corp.	2.831%	10/24/51	500	339
Ares Capital Corp.	7.000%	1/15/27	80	82	Bank of America Corp.	3.483%	3/13/52	500	386
Ares Capital Corp.	2.875%	6/15/27	224	205	Bank of America Corp.	2.972%	7/21/52	400	282
Arthur J Gallagher & Co.	5.500%	3/2/33	200	204	Bank of America NA	5.650%	8/18/25	275	279
Arthur J Gallagher & Co.	5.750%	3/2/53	200	205	Bank of America NA	5.526%	8/18/26	275	280
Assurant Inc.	4.900%	3/27/28	100	99	Bank of America NA	6.000%	10/15/36	250	271
Assurant Inc.	6.750%	2/15/34	9	10	Bank of Montreal	5.200%	12/12/24	200	200

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bank of Montreal	1.500%	1/10/25	200	193	Brookfield Finance I UK plc / Brookfield Finance Inc.	2.340%	1/30/32	120	96
Bank of Montreal	1.850%	5/1/25	457	438	Brookfield Finance Inc.	4.250%	6/2/26	50	49
Bank of Montreal	3.700%	6/7/25	200	196	Brookfield Finance Inc.	3.900%	1/25/28	125	120
Bank of Montreal	5.920%	9/25/25	200	203	Brookfield Finance Inc.	4.850%	3/29/29	150	149
Bank of Montreal	5.300%	6/5/26	200	202	Brookfield Finance Inc.	4.350%	4/15/30	205	198
Bank of Montreal	2.650%	3/8/27	200	188	Brookfield Finance Inc.	4.700%	9/20/47	185	161
Bank of Montreal	5.203%	2/1/28	200	204	Brookfield Finance LLC / Brookfield Finance Inc.	3.450%	4/15/50	125	87
Bank of Montreal	5.717%	9/25/28	200	207	Brown & Brown Inc.	4.500%	3/15/29	75	73
Bank of Montreal	3.803%	12/15/32	500	460	Brown & Brown Inc.	2.375%	3/15/31	500	410
Bank of New York Mellon Corp.	3.250%	9/11/24	84	83	Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	116
Bank of New York Mellon Corp.	3.000%	2/24/25	547	535	Canadian Imperial Bank of Commerce	3.300%	4/7/25	200	195
Bank of New York Mellon Corp.	2.800%	5/4/26	576	552	Canadian Imperial Bank of Commerce	1.250%	6/22/26	275	252
Bank of New York Mellon Corp.	2.450%	8/17/26	408	385	Canadian Imperial Bank of Commerce	3.450%	4/7/27	200	192
Bank of New York Mellon Corp.	2.050%	1/26/27	120	112	Canadian Imperial Bank of Commerce	3.600%	4/7/32	200	183
Bank of New York Mellon Corp.	4.947%	4/26/27	200	200	Capital One Financial Corp.	6.092%	10/3/33	200	213
Bank of New York Mellon Corp.	3.250%	5/16/27	150	144	Capital One Financial Corp.	4.200%	10/29/25	175	172
Bank of New York Mellon Corp.	3.442%	2/7/28	150	144	Capital One Financial Corp.	2.636%	3/3/26	243	233
Bank of New York Mellon Corp.	5.802%	10/25/28	200	207	Capital One Financial Corp.	3.750%	7/28/26	500	479
Bank of New York Mellon Corp.	3.000%	10/30/28	200	185	Capital One Financial Corp.	3.750%	3/9/27	100	96
Bank of New York Mellon Corp.	4.543%	2/1/29	200	199	Capital One Financial Corp.	3.650%	5/11/27	800	763
Bank of New York Mellon Corp.	3.300%	8/23/29	100	94	Capital One Financial Corp.	7.149%	10/29/27	200	208
Bank of New York Mellon Corp.	6.317%	10/25/29	200	212	Capital One Financial Corp.	3.800%	1/31/28	300	285
Bank of New York Mellon Corp.	2.500%	1/26/32	80	68	Capital One Financial Corp.	5.468%	2/1/29	200	200
Bank of New York Mellon Corp.	5.834%	10/25/33	200	212	Capital One Financial Corp.	3.273%	3/1/30	230	205
Bank of New York Mellon Corp.	4.706%	2/1/34	200	196	Capital One Financial Corp.	7.624%	10/30/31	200	219
Bank of New York Mellon Corp.	4.967%	4/26/34	1,200	1,195	Capital One Financial Corp.	5.817%	2/1/34	732	729
Bank of Nova Scotia	5.250%	12/6/24	200	200	Capital One Financial Corp.	6.377%	6/8/34	500	515
Bank of Nova Scotia	1.450%	1/10/25	200	193	Cboe Global Markets Inc.	3.650%	1/12/27	110	107
Bank of Nova Scotia	2.200%	2/3/25	1,875	1,818	Charles Schwab Corp.	3.625%	4/1/25	384	377
Bank of Nova Scotia	3.450%	4/11/25	200	196	Charles Schwab Corp.	3.850%	5/21/25	25	25
Bank of Nova Scotia	5.450%	6/12/25	200	201	Charles Schwab Corp.	0.900%	3/11/26	300	275
Bank of Nova Scotia	4.500%	12/16/25	300	295	Charles Schwab Corp.	1.150%	5/13/26	500	459
Bank of Nova Scotia	2.700%	8/3/26	100	95	Charles Schwab Corp.	5.875%	8/24/26	180	185
Bank of Nova Scotia	1.300%	9/15/26	500	455	Charles Schwab Corp.	3.200%	3/2/27	250	239
Bank of Nova Scotia	1.950%	2/2/27	200	184	Charles Schwab Corp.	2.450%	3/3/27	245	228
Bank of Nova Scotia	5.250%	6/12/28	200	203	Charles Schwab Corp.	3.300%	4/1/27	125	119
Bank of Nova Scotia	2.450%	2/2/32	200	168	Charles Schwab Corp.	3.200%	1/25/28	100	94
Bank of Nova Scotia	5.650%	2/1/34	200	208	Charles Schwab Corp.	4.000%	2/1/29	125	121
Bank of Nova Scotia	4.588%	5/4/37	200	179	Charles Schwab Corp.	5.643%	5/19/29	220	226
Barclays plc	3.650%	3/16/25	350	342	Charles Schwab Corp.	3.250%	5/22/29	100	94
Barclays plc	4.375%	1/12/26	300	296	Charles Schwab Corp.	2.750%	10/1/29	50	45
Barclays plc	2.852%	5/7/26	300	290	Charles Schwab Corp.	6.196%	11/17/29	220	231
Barclays plc	5.200%	5/12/26	610	606	Charles Schwab Corp.	4.625%	3/22/30	50	50
Barclays plc	5.304%	8/9/26	500	498	Charles Schwab Corp.	2.300%	5/13/31	500	418
Barclays plc	7.325%	11/2/26	375	387	Charles Schwab Corp.	6.136%	8/24/34	235	248
Barclays plc	5.829%	5/9/27	350	353	Chubb Corp.	6.000%	5/11/37	125	138
Barclays plc	4.337%	1/10/28	200	194	Chubb Corp.	6.500%	5/15/38	95	110
Barclays plc	4.836%	5/9/28	400	390	Chubb INA Holdings Inc.	3.150%	3/15/25	250	245
Barclays plc	5.501%	8/9/28	325	327	Chubb INA Holdings Inc.	3.350%	5/3/26	355	345
Barclays plc	7.385%	11/2/28	375	401	Chubb INA Holdings Inc.	6.700%	5/15/36	200	233
Barclays plc	4.972%	5/16/29	500	491	Chubb INA Holdings Inc.	4.150%	3/13/43	100	91
Barclays plc	6.490%	9/13/29	326	340	Chubb INA Holdings Inc.	4.350%	11/3/45	350	329
Barclays plc	5.088%	6/20/30	345	334	Chubb INA Holdings Inc.	2.850%	12/15/51	100	73
Barclays plc	2.645%	6/24/31	400	338	Chubb INA Holdings Inc.	3.050%	12/15/61	200	144
Barclays plc	5.746%	8/9/33	325	328	Charles Schwab Corp.	2.300%	6/15/51	350	206
Barclays plc	7.437%	11/2/33	1,125	1,261	Charles Schwab Corp.	6.920%	5/15/28	100	107
Barclays plc	7.119%	6/27/34	270	287	Charles Schwab Corp.	6.125%	11/1/34	75	79
Barclays plc	3.564%	9/23/35	250	215	Charles Schwab Corp.	5.610%	9/29/26	200	201
Barclays plc	5.250%	8/17/45	250	245	Charles Schwab Corp.	3.200%	10/21/26	1,025	978
Barclays plc	4.950%	1/10/47	200	187	Charles Schwab Corp.	4.300%	11/20/26	75	74
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	140	159	Charles Schwab Corp.	4.450%	9/29/27	1,230	1,202
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	195	188	Charles Schwab Corp.	3.887%	1/10/28	475	460
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	750	692	Charles Schwab Corp.	3.070%	2/24/28	1,000	942
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	180	168	Charles Schwab Corp.	4.658%	5/24/28	350	348
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	725	509	Charles Schwab Corp.	3.668%	7/24/28	900	858
Berkshire Hathaway Finance Corp.	3.850%	3/15/52	534	448	Charles Schwab Corp.	4.125%	7/25/28	100	96
Berkshire Hathaway Inc.	3.125%	3/15/26	725	705	Charles Schwab Corp.	3.520%	10/27/28	580	548
BlackRock Inc.	3.200%	3/15/27	100	97					
BlackRock Inc.	3.250%	4/30/29	90	87					
BlackRock Inc.	2.400%	4/30/30	380	339					
BlackRock Inc.	2.100%	2/25/32	600	502					
BlackRock Inc.	4.750%	5/25/33	200	202					
Blackstone Private Credit Fund	2.625%	12/15/26	300	272					
Blackstone Private Credit Fund	3.250%	3/15/27	400	367					
Blackstone Secured Lending Fund	2.750%	9/16/26	500	458					
Blue Owl Capital Corp.	3.750%	7/22/25	180	173					
Blue Owl Capital Corp.	3.400%	7/15/26	244	227					
5 Blue Owl Credit Income Corp.	7.950%	6/13/28	200	207					
5 BNP Paribas SA	3.052%	1/13/31	50	44					
BPCE SA	3.375%	12/2/26	250	242					
Brighthouse Financial Inc.	4.700%	6/22/47	173	137					
Brookfield Corp.	4.000%	1/15/25	157	155					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Citigroup Inc.	3.980%	3/20/30	475	451	Fairfax Financial Holdings Ltd.	5.625%	8/16/32	200	200
	Citigroup Inc.	2.976%	11/5/30	300	267	Fairfax Financial Holdings Ltd.	6.000%	12/7/33	100	103
	Citigroup Inc.	2.666%	1/29/31	500	434	Fidelity National Financial Inc.	3.400%	6/15/30	100	90
	Citigroup Inc.	4.412%	3/31/31	750	718	Fidelity National Financial Inc.	2.450%	3/15/31	500	415
	Citigroup Inc.	2.572%	6/3/31	500	427	Fifth Third Bancorp	2.375%	1/28/25	349	338
5	Citigroup Inc.	6.625%	6/15/32	100	109	Fifth Third Bancorp	2.550%	5/5/27	100	92
	Citigroup Inc.	2.520%	11/3/32	475	392	Fifth Third Bancorp	1.707%	11/1/27	200	180
	Citigroup Inc.	3.057%	1/25/33	230	196	Fifth Third Bancorp	3.950%	3/14/28	75	72
	Citigroup Inc.	3.785%	3/17/33	600	540	Fifth Third Bancorp	6.339%	7/27/29	200	208
	Citigroup Inc.	4.910%	5/24/33	220	215	Fifth Third Bancorp	4.772%	7/28/30	125	123
5	Citigroup Inc.	6.270%	11/17/33	500	535	Fifth Third Bancorp	8.250%	3/1/38	200	237
	Citigroup Inc.	6.174%	5/25/34	350	363	Fifth Third Bank NA	3.950%	7/28/25	200	196
	Citigroup Inc.	6.125%	8/25/36	75	80	Fifth Third Bank NA	3.850%	3/15/26	200	192
	Citigroup Inc.	3.878%	1/24/39	225	194	Fifth Third Bank NA	2.250%	2/1/27	250	231
	Citigroup Inc.	8.125%	7/15/39	562	725	First American Financial Corp.	2.400%	8/15/31	200	158
5	Citigroup Inc.	5.316%	3/26/41	1,000	1,003	First-Citizens Bank & Trust Co.	6.125%	3/9/28	75	76
	Citigroup Inc.	5.875%	1/30/42	100	106	Franklin Resources Inc.	2.950%	8/12/51	200	127
	Citigroup Inc.	5.300%	5/6/44	375	361	FS KKR Capital Corp.	4.125%	2/1/25	100	97
	Citigroup Inc.	4.650%	7/30/45	200	182	FS KKR Capital Corp.	3.400%	1/15/26	500	473
	Citigroup Inc.	4.750%	5/18/46	375	336	FS KKR Capital Corp.	3.125%	10/12/28	200	174
5	Citigroup Inc.	4.650%	7/23/48	450	416	GATX Corp.	3.250%	3/30/25	125	122
	Citizens Financial Group Inc.	2.850%	7/27/26	175	163	GATX Corp.	3.250%	9/15/26	50	48
	Citizens Financial Group Inc.	2.500%	2/6/30	200	168	GATX Corp.	3.850%	3/30/27	175	168
	Citizens Financial Group Inc.	4.300%	2/11/31	357	304	GATX Corp.	3.500%	3/15/28	100	94
	Citizens Financial Group Inc.	2.638%	9/30/32	125	96	GATX Corp.	4.550%	11/7/28	150	147
5	CME Group Inc.	2.650%	3/15/32	500	444	GATX Corp.	4.700%	4/1/29	75	74
	CME Group Inc.	5.300%	9/15/43	200	213	GATX Corp.	6.900%	5/1/34	200	221
	CNA Financial Corp.	4.500%	3/1/26	125	124	GATX Corp.	4.500%	3/30/45	50	41
	CNA Financial Corp.	3.450%	8/15/27	100	96	GATX Corp.	3.100%	6/1/51	200	132
	CNA Financial Corp.	3.900%	5/1/29	100	96	Globe Life Inc.	4.550%	9/15/28	80	79
5	CNO Financial Group Inc.	5.250%	5/30/25	250	248	Goldman Sachs Capital I	6.345%	2/15/34	225	236
	Comerica Bank	4.000%	7/27/25	50	48	Goldman Sachs Group Inc.	3.500%	1/23/25	1,332	1,306
	Comerica Inc.	4.000%	2/1/29	90	85	Goldman Sachs Group Inc.	3.500%	4/1/25	50	49
	Commonwealth Bank of Australia	5.316%	3/13/26	265	269	Goldman Sachs Group Inc.	3.750%	5/22/25	825	809
	Cooperative Rabobank UA	5.000%	1/13/25	250	250	Goldman Sachs Group Inc.	4.250%	10/21/25	200	196
5	Cooperative Rabobank UA	3.375%	5/21/25	666	653	Goldman Sachs Group Inc.	3.750%	2/25/26	200	195
	Cooperative Rabobank UA	3.750%	7/21/26	475	455	Goldman Sachs Group Inc.	3.500%	11/16/26	1,250	1,204
	Cooperative Rabobank UA	5.500%	10/5/26	250	256	Goldman Sachs Group Inc.	1.093%	12/9/26	500	461
	Cooperative Rabobank UA	5.250%	5/24/41	100	106	Goldman Sachs Group Inc.	5.950%	1/15/27	400	411
	Cooperative Rabobank UA	5.750%	12/1/43	250	258	Goldman Sachs Group Inc.	3.850%	1/26/27	350	341
5	Corebridge Financial Inc.	5.250%	8/4/45	350	347	Goldman Sachs Group Inc.	1.542%	9/10/27	200	181
	Corebridge Financial Inc.	3.500%	4/4/25	500	488	Goldman Sachs Group Inc.	1.948%	10/21/27	1,350	1,235
	Corebridge Financial Inc.	3.850%	4/5/29	185	175	Goldman Sachs Group Inc.	2.640%	2/24/28	1,008	935
	Corebridge Financial Inc.	3.900%	4/5/32	500	453	Goldman Sachs Group Inc.	3.615%	3/15/28	495	474
	Corebridge Financial Inc.	6.050%	9/15/33	400	418	Goldman Sachs Group Inc.	3.691%	6/5/28	625	598
5	Corebridge Financial Inc.	5.750%	1/15/34	132	135	Goldman Sachs Group Inc.	4.482%	8/23/28	475	466
	Corebridge Financial Inc.	4.350%	4/5/42	100	85	Goldman Sachs Group Inc.	3.814%	4/23/29	450	427
	Corebridge Financial Inc.	4.400%	4/5/52	215	180	Goldman Sachs Group Inc.	4.223%	5/1/29	475	459
	Credit Suisse AG	3.700%	2/21/25	300	294	Goldman Sachs Group Inc.	6.484%	10/24/29	450	478
	Credit Suisse AG	1.250%	8/7/26	255	231	Goldman Sachs Group Inc.	3.800%	3/15/30	1,250	1,175
5	Credit Suisse AG	5.000%	7/9/27	250	250	Goldman Sachs Group Inc.	1.992%	1/27/32	1,550	1,254
	Credit Suisse AG	7.500%	2/15/28	425	466	Goldman Sachs Group Inc.	2.650%	10/21/32	800	667
	Credit Suisse USA Inc.	7.125%	7/15/32	100	114	Goldman Sachs Group Inc.	3.102%	2/24/33	300	258
	Deutsche Bank AG	4.500%	4/1/25	200	196	Goldman Sachs Group Inc.	6.450%	5/1/36	50	54
	Deutsche Bank AG	4.100%	1/13/26	100	97	Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,075
5	Deutsche Bank AG	1.686%	3/19/26	500	465	Goldman Sachs Group Inc.	4.017%	10/31/38	405	354
	Deutsche Bank AG	6.119%	7/14/26	1,150	1,162	Goldman Sachs Group Inc.	4.411%	4/23/39	500	453
	Deutsche Bank AG	7.146%	7/13/27	500	519	Goldman Sachs Group Inc.	6.250%	2/1/41	675	752
	Deutsche Bank AG	2.311%	11/16/27	250	229	Goldman Sachs Group Inc.	3.210%	4/22/42	1,030	788
	Deutsche Bank AG	6.720%	1/18/29	325	340	Goldman Sachs Group Inc.	5.150%	5/22/45	475	459
5	Deutsche Bank AG	6.819%	11/20/29	1,225	1,289	Golub Capital BDC Inc.	2.050%	2/15/27	65	57
	Deutsche Bank AG	3.729%	1/14/32	250	210	Golub Capital BDC Inc.	7.050%	12/5/28	80	84
	Deutsche Bank AG	4.875%	12/1/32	240	224	Hanover Insurance Group Inc.	4.500%	4/15/26	100	98
	Deutsche Bank AG	3.742%	1/7/33	215	176	Hartford Financial Services Group Inc.	2.800%	8/19/29	350	318
	Deutsche Bank AG	7.079%	2/10/34	200	205	Hartford Financial Services Group Inc.	5.950%	10/15/36	50	53
5	Discover Bank	3.450%	7/27/26	309	292	Hartford Financial Services Group Inc.	6.100%	10/1/41	100	107
	Discover Bank	4.650%	9/13/28	250	238	Hartford Financial Services Group Inc.	4.300%	4/15/43	175	150
	Discover Bank	2.700%	2/6/30	100	85	Hartford Financial Services Group Inc.	3.600%	8/19/49	125	96
	Discover Financial Services	3.750%	3/4/25	183	179	Hartford Financial Services Group Inc.	2.900%	9/15/51	200	134
	Discover Financial Services	4.500%	1/30/26	428	422	HSBC Bank USA NA	7.000%	1/15/39	250	290
5	Discover Financial Services	4.100%	2/9/27	250	240	HSBC Holdings plc	4.250%	8/18/25	150	147
	Discover Financial Services	6.700%	11/29/32	250	262	HSBC Holdings plc	4.300%	3/8/26	1,100	1,082
	Eaton Vance Corp.	3.500%	4/6/27	100	96	HSBC Holdings plc	2.999%	3/10/26	300	291
	Enstar Finance LLC	5.750%	9/1/40	11	10	HSBC Holdings plc	1.645%	4/18/26	1,000	950
	Enstar Finance LLC	5.500%	1/15/42	102	87	HSBC Holdings plc	3.900%	5/25/26	450	438
5	Enstar Group Ltd.	4.950%	6/1/29	395	385	HSBC Holdings plc	2.099%	6/4/26	1,700	1,619
	Equitable Holdings Inc.	7.000%	4/1/28	75	80	HSBC Holdings plc	4.292%	9/12/26	500	490
	Equitable Holdings Inc.	4.350%	4/20/28	279	270	HSBC Holdings plc	7.336%	11/3/26	250	260
	Equitable Holdings Inc.	5.000%	4/20/48	350	326					
	Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	92					
5	Everest Reinsurance Holdings Inc.	3.125%	10/15/52	500	343					
	Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	49					
	Fairfax Financial Holdings Ltd.	4.625%	4/29/30	100	96					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
HSBC Holdings plc	4.375%	11/23/26	350	342	JPMorgan Chase & Co.	3.702%	5/6/30	300	282
HSBC Holdings plc	1.589%	5/24/27	500	458	JPMorgan Chase & Co.	4.565%	6/14/30	275	269
HSBC Holdings plc	5.887%	8/14/27	340	345	JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,334
HSBC Holdings plc	2.251%	11/22/27	725	666	JPMorgan Chase & Co.	4.493%	3/24/31	1,050	1,024
HSBC Holdings plc	4.041%	3/13/28	400	385	JPMorgan Chase & Co.	2.522%	4/22/31	2,000	1,731
HSBC Holdings plc	5.210%	8/11/28	815	815	JPMorgan Chase & Co.	2.956%	5/13/31	500	440
HSBC Holdings plc	4.583%	6/19/29	400	388	JPMorgan Chase & Co.	1.764%	11/19/31	500	406
HSBC Holdings plc	2.206%	8/17/29	500	436	JPMorgan Chase & Co.	2.580%	4/22/32	500	423
HSBC Holdings plc	4.950%	3/31/30	250	248	JPMorgan Chase & Co.	2.963%	1/25/33	1,000	856
HSBC Holdings plc	3.973%	5/22/30	570	533	JPMorgan Chase & Co.	5.717%	9/14/33	1,000	1,034
HSBC Holdings plc	7.625%	5/17/32	100	109	JPMorgan Chase & Co.	5.350%	6/1/34	703	714
HSBC Holdings plc	2.871%	11/22/32	1,225	1,019	JPMorgan Chase & Co.	6.400%	5/15/38	450	516
HSBC Holdings plc	7.350%	11/27/32	100	106	JPMorgan Chase & Co.	3.882%	7/24/38	500	443
HSBC Holdings plc	4.762%	3/29/33	300	280	JPMorgan Chase & Co.	5.500%	10/15/40	650	677
HSBC Holdings plc	5.402%	8/11/33	275	276	JPMorgan Chase & Co.	3.109%	4/22/41	500	386
HSBC Holdings plc	8.113%	11/3/33	250	288	JPMorgan Chase & Co.	5.600%	7/15/41	275	292
HSBC Holdings plc	6.254%	3/9/34	350	371	JPMorgan Chase & Co.	5.400%	1/6/42	150	156
HSBC Holdings plc	6.547%	6/20/34	200	209	JPMorgan Chase & Co.	3.157%	4/22/42	450	349
HSBC Holdings plc	7.399%	11/13/34	200	220	JPMorgan Chase & Co.	5.625%	8/16/43	300	314
HSBC Holdings plc	6.500%	5/2/36	600	625	JPMorgan Chase & Co.	4.950%	6/1/45	100	96
HSBC Holdings plc	6.500%	9/15/37	50	54	JPMorgan Chase & Co.	4.260%	2/22/48	375	333
HSBC Holdings plc	6.800%	6/1/38	200	214	JPMorgan Chase & Co.	4.032%	7/24/48	500	426
HSBC Holdings plc	6.332%	3/9/44	350	378	JPMorgan Chase & Co.	3.964%	11/15/48	1,000	841
HSBC Holdings plc	5.250%	3/14/44	750	732	JPMorgan Chase & Co.	3.897%	1/23/49	400	333
HSBC USA Inc.	5.625%	3/17/25	405	407	JPMorgan Chase & Co.	3.109%	4/22/51	500	360
Huntington Bancshares Inc.	4.443%	8/4/28	200	194	JPMorgan Chase & Co.	3.328%	4/22/52	745	559
Huntington Bancshares Inc.	6.208%	8/21/29	205	211	JPMorgan Chase Bank NA	5.110%	12/8/26	290	293
Huntington Bancshares Inc.	2.550%	2/4/30	250	214	Kemper Corp.	4.350%	2/15/25	40	39
Huntington National Bank	4.270%	11/25/26	150	141	KeyBank NA	3.300%	6/1/25	403	388
Huntington National Bank	4.552%	5/17/28	250	242	KeyBank NA	4.700%	1/26/26	250	244
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	241	KeyBank NA	5.850%	11/15/27	250	250
ING Groep NV	3.869%	3/28/26	200	196	KeyBank NA	6.950%	2/1/28	250	254
ING Groep NV	3.950%	3/29/27	300	291	KeyBank NA	5.000%	1/26/33	250	234
ING Groep NV	4.017%	3/28/28	200	195	KeyCorp	4.150%	10/29/25	150	146
ING Groep NV	4.550%	10/2/28	200	197	KeyCorp	4.100%	4/30/28	600	565
ING Groep NV	4.050%	4/9/29	200	193	KeyCorp	2.550%	10/1/29	150	127
Intercontinental Exchange Inc.	3.650%	5/23/25	150	147	Lazard Group LLC	3.750%	2/13/25	50	49
Intercontinental Exchange Inc.	3.750%	12/1/25	300	295	Lazard Group LLC	3.625%	3/1/27	100	94
Intercontinental Exchange Inc.	3.100%	9/15/27	150	143	Lazard Group LLC	4.500%	9/19/28	100	97
Intercontinental Exchange Inc.	4.000%	9/15/27	150	147	Legg Mason Inc.	4.750%	3/15/26	100	100
Intercontinental Exchange Inc.	3.750%	9/21/28	75	73	Legg Mason Inc.	5.625%	1/15/44	120	123
Intercontinental Exchange Inc.	4.350%	6/15/29	122	122	Lincoln National Corp.	3.350%	3/9/25	13	13
Intercontinental Exchange Inc.	2.100%	6/15/30	750	648	Lincoln National Corp.	3.625%	12/12/26	75	73
Intercontinental Exchange Inc.	4.600%	3/15/33	165	165	Lincoln National Corp.	3.800%	3/1/28	100	96
Intercontinental Exchange Inc.	2.650%	9/15/40	500	373	Lincoln National Corp.	3.050%	1/15/30	350	309
Intercontinental Exchange Inc.	4.250%	9/21/48	175	157	Lincoln National Corp.	6.300%	10/9/37	75	79
Intercontinental Exchange Inc.	3.000%	6/15/50	60	43	Lincoln National Corp.	7.000%	6/15/40	160	180
Intercontinental Exchange Inc.	4.950%	6/15/52	111	111	Lloyds Banking Group plc	4.450%	5/8/25	200	198
Intercontinental Exchange Inc.	3.000%	9/15/60	300	203	Lloyds Banking Group plc	4.582%	12/10/25	700	686
Intercontinental Exchange Inc.	5.200%	6/15/62	110	113	Lloyds Banking Group plc	3.511%	3/18/26	200	195
Invesco Finance plc	3.750%	1/15/26	170	166	Lloyds Banking Group plc	4.650%	3/24/26	575	565
Invesco Finance plc	5.375%	11/30/43	75	74	Lloyds Banking Group plc	4.716%	8/11/26	200	197
Jackson Financial Inc.	3.125%	11/23/31	250	210	Lloyds Banking Group plc	3.750%	1/11/27	436	419
Janus Henderson US Holdings Inc.	4.875%	8/1/25	75	74	Lloyds Banking Group plc	5.985%	8/7/27	275	280
Jefferies Financial Group Inc.	4.850%	1/15/27	200	199	Lloyds Banking Group plc	3.750%	3/18/28	200	191
Jefferies Financial Group Inc.	5.875%	7/21/28	200	205	Lloyds Banking Group plc	4.375%	3/22/28	250	244
Jefferies Financial Group Inc.	4.150%	1/23/30	300	282	Lloyds Banking Group plc	4.550%	8/16/28	200	197
Jefferies Financial Group Inc.	6.250%	1/15/36	75	79	Lloyds Banking Group plc	3.574%	11/7/28	200	188
Jefferies Financial Group Inc.	6.500%	1/20/43	75	79	Lloyds Banking Group plc	5.871%	3/6/29	200	205
JPMorgan Chase & Co.	3.875%	2/1/24	445	444	Lloyds Banking Group plc	7.953%	11/15/33	200	229
JPMorgan Chase & Co.	3.125%	1/23/25	400	392	Lloyds Banking Group plc	5.300%	12/1/45	450	431
JPMorgan Chase & Co.	3.900%	7/15/25	362	357	Lloyds Banking Group plc	4.344%	1/9/48	275	221
JPMorgan Chase & Co.	1.561%	12/10/25	1,300	1,252	Loews Corp.	6.000%	2/1/35	50	54
JPMorgan Chase & Co.	5.546%	12/15/25	450	450	Loews Corp.	4.125%	5/15/43	100	89
JPMorgan Chase & Co.	3.300%	4/1/26	685	663	LPL Holdings Inc.	6.750%	11/17/28	200	213
JPMorgan Chase & Co.	2.083%	4/22/26	500	479	M&T Bank Corp.	7.413%	10/30/29	200	215
JPMorgan Chase & Co.	3.200%	6/15/26	300	290	M&T Bank Corp.	5.053%	1/27/34	200	189
JPMorgan Chase & Co.	2.950%	10/1/26	875	834	Manufacturers & Traders Trust Co.	2.900%	2/6/25	160	155
JPMorgan Chase & Co.	4.125%	12/15/26	450	441	Manufacturers & Traders Trust Co.	4.650%	1/27/26	250	245
JPMorgan Chase & Co.	3.960%	1/29/27	500	488	Manufacturers & Traders Trust Co.	4.700%	1/27/28	250	243
JPMorgan Chase & Co.	1.578%	4/22/27	500	461	Manulife Financial Corp.	4.150%	3/4/26	175	173
JPMorgan Chase & Co.	1.470%	9/22/27	500	453	Manulife Financial Corp.	4.061%	2/24/32	190	180
JPMorgan Chase & Co.	3.625%	12/1/27	1,000	959	Manulife Financial Corp.	5.375%	3/4/46	200	204
JPMorgan Chase & Co.	3.782%	2/1/28	625	604	Markel Group Inc.	3.500%	11/1/27	50	48
JPMorgan Chase & Co.	3.540%	5/1/28	350	334	Markel Group Inc.	3.350%	9/17/29	75	69
JPMorgan Chase & Co.	3.509%	1/23/29	575	544	Markel Group Inc.	4.300%	11/1/47	50	41
JPMorgan Chase & Co.	4.005%	4/23/29	300	289	Markel Group Inc.	5.000%	5/20/49	150	139
JPMorgan Chase & Co.	2.069%	6/1/29	625	554	Markel Group Inc.	4.150%	9/17/50	200	163
JPMorgan Chase & Co.	4.203%	7/23/29	250	243	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	98
JPMorgan Chase & Co.	5.299%	7/24/29	515	523	Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	98
JPMorgan Chase & Co.	6.087%	10/23/29	212	223	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	710	613
JPMorgan Chase & Co.	4.452%	12/5/29	300	294	Marsh & McLennan Cos. Inc.	5.400%	9/15/33	200	211
					Marsh & McLennan Cos. Inc.	4.750%	3/15/39	250	243

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	90		Morgan Stanley	5.948%	1/19/38	350	354
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	200	175		Morgan Stanley	3.971%	7/22/38	375	329
Marsh & McLennan Cos. Inc.	5.700%	9/15/53	300	326		Morgan Stanley	4.457%	4/22/39	250	230
Mercury General Corp.	4.400%	3/15/27	75	72		Morgan Stanley	3.217%	4/22/42	325	251
MetLife Inc.	3.000%	3/1/25	250	244		Morgan Stanley	6.375%	7/24/42	600	695
MetLife Inc.	3.600%	11/13/25	400	394		Morgan Stanley	4.300%	1/27/45	650	587
MetLife Inc.	6.500%	12/15/32	175	199		Morgan Stanley	2.802%	1/25/52	940	627
MetLife Inc.	5.375%	7/15/33	200	209		Morgan Stanley Bank NA	5.479%	7/16/25	350	353
MetLife Inc.	6.375%	6/15/34	100	112		Morgan Stanley Bank NA	4.754%	4/21/26	275	275
MetLife Inc.	5.875%	2/6/41	590	645		Morgan Stanley Bank NA	5.882%	10/30/26	275	283
MetLife Inc.	4.125%	8/13/42	175	155		Nasdaq Inc.	5.650%	6/28/25	500	505
MetLife Inc.	4.875%	11/13/43	355	346		Nasdaq Inc.	3.850%	6/30/26	100	98
MetLife Inc.	4.721%	12/15/44	63	59		Nasdaq Inc.	5.350%	6/28/28	200	206
MetLife Inc.	5.250%	1/15/54	200	206		Nasdaq Inc.	1.650%	1/15/31	250	203
MetLife Inc.	6.400%	12/15/66	210	217		Nasdaq Inc.	5.550%	2/15/34	200	208
Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	246		Nasdaq Inc.	2.500%	12/21/40	200	139
Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	2,000	1,889		Nasdaq Inc.	3.250%	4/28/50	35	25
Mitsubishi UFJ Financial Group Inc.	5.719%	2/20/26	500	502		Nasdaq Inc.	3.950%	3/7/52	200	159
Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	513		Nasdaq Inc.	5.950%	8/15/53	200	215
Mitsubishi UFJ Financial Group Inc.	5.541%	4/17/26	225	226		Nasdaq Inc.	6.100%	6/28/63	200	217
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	236		National Australia Bank Ltd.	5.200%	5/13/25	500	503
Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	485		National Australia Bank Ltd.	3.375%	1/14/26	100	97
Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	400	366		National Australia Bank Ltd.	2.500%	7/12/26	200	190
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	238		National Australia Bank Ltd.	4.944%	1/12/28	250	253
Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	400	370		National Australia Bank Ltd.	4.900%	6/13/28	500	505
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	195		National Bank of Canada	5.250%	1/17/25	250	250
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	194		National Bank of Canada	5.600%	12/18/28	250	257
Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	200	203		Natwest Group plc	5.076%	1/27/30	200	197
Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	200	191		Natwest Group plc	4.445%	5/8/30	700	670
Mitsubishi UFJ Financial Group Inc.	5.242%	4/19/29	225	228		Natwest Group plc	6.016%	3/2/34	200	210
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	175	161		NatWest Group plc	7.472%	11/10/26	200	207
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	50	44		NatWest Group plc	5.847%	3/2/27	200	202
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	500	420		NatWest Group plc	5.516%	9/30/28	200	201
Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	400	343		NatWest Group plc	4.892%	5/18/29	1,000	983
Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	200	191		NatWest Group plc	5.808%	9/13/29	200	205
Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	500	508		Nomura Holdings Inc.	2.648%	1/16/25	170	165
Mitsubishi UFJ Financial Group Inc.	5.406%	4/19/34	1,034	1,066		Nomura Holdings Inc.	5.099%	7/3/25	225	224
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	47		Nomura Holdings Inc.	1.851%	7/16/25	300	284
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	200	175		Nomura Holdings Inc.	2.329%	1/22/27	200	183
Mizuho Financial Group Inc.	3.663%	2/28/27	250	241		Nomura Holdings Inc.	5.386%	7/6/27	200	201
Mizuho Financial Group Inc.	1.554%	7/9/27	200	183		Nomura Holdings Inc.	2.172%	7/14/28	200	176
Mizuho Financial Group Inc.	4.018%	3/5/28	325	315		Nomura Holdings Inc.	5.605%	7/6/29	225	230
Mizuho Financial Group Inc.	5.778%	7/6/29	225	232		Nomura Holdings Inc.	3.103%	1/16/30	400	354
Mizuho Financial Group Inc.	4.254%	9/11/29	400	387		Nomura Holdings Inc.	2.679%	7/16/30	250	213
Mizuho Financial Group Inc.	3.153%	7/16/30	500	450		Nomura Holdings Inc.	2.608%	7/14/31	200	166
Mizuho Financial Group Inc.	2.869%	9/13/30	100	88		Northern Trust Corp.	3.950%	10/30/25	150	148
Mizuho Financial Group Inc.	2.172%	5/22/32	500	407		Northern Trust Corp.	4.000%	5/10/27	200	197
Mizuho Financial Group Inc.	5.748%	7/6/34	780	809		Northern Trust Corp.	3.650%	8/3/28	100	97
Morgan Stanley	4.000%	7/23/25	330	325		Northern Trust Corp.	3.375%	5/8/32	50	46
Morgan Stanley	5.000%	11/24/25	650	649		Oaktree Specialty Lending Corp.	3.500%	2/25/25	40	39
Morgan Stanley	3.875%	1/27/26	225	220		Old Republic International Corp.	3.875%	8/26/26	100	96
Morgan Stanley	2.188%	4/28/26	1,000	960		Old Republic International Corp.	3.850%	6/11/51	200	147
Morgan Stanley	3.125%	7/27/26	700	670		ORIX Corp.	3.250%	12/4/24	75	73
Morgan Stanley	6.250%	8/9/26	1,796	1,852		ORIX Corp.	3.700%	7/18/27	200	193
Morgan Stanley	4.350%	9/8/26	966	949		Owl Rock Capital Corp.	4.000%	3/30/25	47	46
Morgan Stanley	6.138%	10/16/26	500	509		Owl Rock Capital Corp.	2.625%	1/15/27	200	180
Morgan Stanley	0.985%	12/10/26	500	460		PartnerRe Finance B LLC	3.700%	7/2/29	95	90
Morgan Stanley	3.625%	1/20/27	250	243		PartnerRe Finance B LLC	4.500%	10/1/50	100	86
Morgan Stanley	5.050%	1/28/27	350	350		PNC Bank NA	2.950%	2/23/25	293	285
Morgan Stanley	3.950%	4/23/27	325	315		PNC Bank NA	3.250%	6/1/25	169	165
Morgan Stanley	1.593%	5/4/27	525	484		PNC Bank NA	3.100%	10/25/27	250	235
Morgan Stanley	2.475%	1/21/28	500	464		PNC Bank NA	3.250%	1/22/28	150	141
Morgan Stanley	4.210%	4/20/28	200	195		PNC Bank NA	4.050%	7/26/28	250	241
Morgan Stanley	3.591%	7/22/28	935	892		PNC Bank NA	2.700%	10/22/29	150	132
Morgan Stanley	6.296%	10/18/28	500	524		PNC Financial Services Group Inc.	5.812%	6/12/26	200	201
Morgan Stanley	3.772%	1/24/29	575	548		PNC Financial Services Group Inc.	4.758%	1/26/27	200	198
Morgan Stanley	5.123%	2/1/29	350	351		PNC Financial Services Group Inc.	3.150%	5/19/27	450	427
Morgan Stanley	5.164%	4/20/29	450	452		PNC Financial Services Group Inc.	6.615%	10/20/27	200	208
Morgan Stanley	5.449%	7/20/29	350	357		PNC Financial Services Group Inc.	3.450%	4/23/29	500	474
Morgan Stanley	6.407%	11/1/29	350	371		PNC Financial Services Group Inc.	5.582%	6/12/29	200	204
Morgan Stanley	4.431%	1/23/30	550	536		PNC Financial Services Group Inc.	2.550%	1/22/30	425	372
Morgan Stanley	2.699%	1/22/31	1,750	1,533		PNC Financial Services Group Inc.	4.626%	6/6/33	200	188
Morgan Stanley	3.622%	4/1/31	600	553		PNC Financial Services Group Inc.	6.037%	10/28/33	255	267
Morgan Stanley	1.794%	2/13/32	500	399		PNC Financial Services Group Inc.	5.068%	1/24/34	200	196
Morgan Stanley	7.250%	4/1/32	150	177		PNC Financial Services Group Inc.	5.939%	8/18/34	90	94
Morgan Stanley	1.928%	4/28/32	200	161		PNC Financial Services Group Inc.	6.875%	10/20/34	430	478
Morgan Stanley	2.239%	7/21/32	500	409		Principal Financial Group Inc.	3.400%	5/15/25	128	125
Morgan Stanley	2.511%	10/20/32	600	498		Principal Financial Group Inc.	3.100%	11/15/26	100	95
Morgan Stanley	2.943%	1/21/33	500	425		Principal Financial Group Inc.	4.625%	9/15/42	50	46
Morgan Stanley	6.342%	10/18/33	750	808		Principal Financial Group Inc.	4.350%	5/15/43	150	133
Morgan Stanley	5.250%	4/21/34	450	450		Principal Financial Group Inc.	4.300%	11/15/46	195	165
Morgan Stanley	6.627%	11/1/34	350	388		Progressive Corp.	2.450%	1/15/27	150	141
Morgan Stanley	5.297%	4/20/37	350	340		Progressive Corp.	6.625%	3/1/29	125	137

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Progressive Corp.	4.950%	6/15/33	100	103	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	167
Progressive Corp.	4.350%	4/25/44	50	45	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	200	192
Progressive Corp.	4.125%	4/15/47	290	256	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	666
Progressive Corp.	4.200%	3/15/48	115	103	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	286
Progressive Corp.	3.950%	3/26/50	180	153	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	100	96
Progressive Corp.	3.700%	3/15/52	100	81	Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	500	438
Prospect Capital Corp.	3.364%	11/15/26	200	180	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	475	434
Prudential Financial Inc.	3.878%	3/27/28	163	159	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	150	136
Prudential Financial Inc.	5.750%	7/15/33	100	109	Sumitomo Mitsui Financial Group Inc.	5.766%	1/13/33	295	312
Prudential Financial Inc.	5.700%	12/14/36	125	135	Sumitomo Mitsui Financial Group Inc.	5.776%	7/13/33	200	212
Prudential Financial Inc.	6.625%	12/1/37	65	75	Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	200	138
Prudential Financial Inc.	3.000%	3/10/40	50	39	Sumitomo Mitsui Financial Group Inc.	6.184%	7/13/43	200	223
Prudential Financial Inc.	6.625%	6/21/40	65	74	Synchrony Financial	4.500%	7/23/25	426	416
Prudential Financial Inc.	5.100%	8/15/43	50	47	Synchrony Financial	3.700%	8/4/26	125	117
Prudential Financial Inc.	4.600%	5/15/44	525	489	Synchrony Financial	3.950%	12/1/27	300	281
Prudential Financial Inc.	5.375%	5/15/45	250	247	Toronto-Dominion Bank	3.250%	3/11/24	400	398
Prudential Financial Inc.	3.905%	12/7/47	182	149	Toronto-Dominion Bank	1.250%	12/13/24	825	795
Prudential Financial Inc.	5.700%	9/15/48	250	243	Toronto-Dominion Bank	1.450%	1/10/25	200	193
Prudential Financial Inc.	3.935%	12/7/49	363	299	Toronto-Dominion Bank	3.766%	6/6/25	425	418
Prudential Financial Inc.	4.350%	2/25/50	210	186	Toronto-Dominion Bank	1.150%	6/12/25	200	189
Prudential Financial Inc.	3.700%	10/1/50	200	173	Toronto-Dominion Bank	0.750%	1/6/26	200	185
Prudential Financial Inc.	5.125%	3/1/52	250	235	Toronto-Dominion Bank	5.103%	1/9/26	200	201
Prudential Funding Asia plc	3.125%	4/14/30	200	180	Toronto-Dominion Bank	5.532%	7/17/26	225	229
Raymond James Financial Inc.	4.650%	4/1/30	55	55	Toronto-Dominion Bank	1.250%	9/10/26	325	297
Raymond James Financial Inc.	4.950%	7/15/46	210	196	Toronto-Dominion Bank	1.950%	1/12/27	200	185
Raymond James Financial Inc.	3.750%	4/1/51	250	189	Toronto-Dominion Bank	4.108%	6/8/27	425	418
Regions Bank	6.450%	6/26/37	250	254	Toronto-Dominion Bank	5.156%	1/10/28	225	229
Regions Financial Corp.	2.250%	5/18/25	100	95	Toronto-Dominion Bank	5.523%	7/17/28	225	232
Regions Financial Corp.	1.800%	8/12/28	120	103	Toronto-Dominion Bank	2.000%	9/10/31	325	270
Reinsurance Group of America Inc.	3.900%	5/15/29	50	48	Toronto-Dominion Bank	2.450%	1/12/32	850	713
Reinsurance Group of America Inc.	6.000%	9/15/33	100	105	Toronto-Dominion Bank	4.456%	6/8/32	400	389
RenaissanceRe Finance Inc.	3.700%	4/1/25	10	10	Travelers Cos. Inc.	6.250%	6/15/37	150	170
RenaissanceRe Finance Inc.	3.450%	7/1/27	75	71	Travelers Cos. Inc.	4.300%	8/25/45	150	134
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	70	Travelers Cos. Inc.	4.000%	5/30/47	225	194
RenaissanceRe Holdings Ltd.	5.750%	6/5/33	132	133	Travelers Cos. Inc.	4.100%	3/4/49	200	174
Royal Bank of Canada	1.600%	1/21/25	100	96	Travelers Cos. Inc.	2.550%	4/27/50	500	331
Royal Bank of Canada	3.375%	4/14/25	200	196	Travelers Cos. Inc.	5.450%	5/25/53	143	155
Royal Bank of Canada	4.950%	4/25/25	200	200	Travelers Property Casualty Corp.	6.375%	3/15/33	26	30
Royal Bank of Canada	4.875%	1/12/26	200	201	Trinity Acquisition pic	4.400%	3/15/26	100	99
Royal Bank of Canada	4.650%	1/27/26	898	891	Truist Bank	2.150%	12/6/24	250	243
Royal Bank of Canada	1.200%	4/27/26	200	185	Truist Bank	3.625%	9/16/25	500	484
Royal Bank of Canada	1.400%	11/2/26	500	457	Truist Bank	3.300%	5/15/26	200	191
Royal Bank of Canada	2.050%	1/21/27	100	93	Truist Bank	2.636%	9/17/29	250	233
Royal Bank of Canada	3.625%	5/4/27	200	193	Truist Financial Corp.	3.700%	6/5/25	175	171
Royal Bank of Canada	4.240%	8/3/27	200	198	Truist Financial Corp.	1.200%	8/5/25	200	188
Royal Bank of Canada	6.000%	11/1/27	200	210	Truist Financial Corp.	6.047%	6/8/27	265	270
Royal Bank of Canada	4.900%	1/12/28	200	202	Truist Financial Corp.	1.125%	8/3/27	500	438
Royal Bank of Canada	2.300%	11/3/31	500	422	Truist Financial Corp.	3.875%	3/19/29	200	187
Royal Bank of Canada	3.875%	5/4/32	200	188	Truist Financial Corp.	1.887%	6/7/29	500	432
Royal Bank of Canada	5.000%	2/1/33	465	473	Truist Financial Corp.	7.161%	10/30/29	200	216
Royal Bank of Canada	5.000%	5/2/33	200	204	Truist Financial Corp.	1.950%	6/5/30	100	84
Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,113	Truist Financial Corp.	4.916%	7/28/33	200	187
Santander Holdings USA Inc.	3.244%	10/5/26	400	379	Truist Financial Corp.	5.122%	1/26/34	810	784
Santander Holdings USA Inc.	4.400%	7/13/27	250	243	Truist Financial Corp.	5.867%	6/8/34	200	204
Santander Holdings USA Inc.	2.490%	1/6/28	200	183	UBS AG	5.800%	9/11/25	200	202
Santander Holdings USA Inc.	6.499%	3/9/29	200	207	UBS AG	5.650%	9/11/28	225	233
Santander UK Group Holdings plc	1.532%	8/21/26	600	560	UBS Group AG	3.750%	3/26/25	250	245
Santander UK Group Holdings plc	1.673%	6/14/27	400	364	UBS Group AG	4.550%	4/17/26	456	450
Santander UK Group Holdings plc	3.823%	11/3/28	200	188	UBS Group AG	4.875%	5/15/45	375	357
Santander UK Group Holdings plc	6.534%	1/10/29	415	430	Unum Group	4.000%	6/15/29	80	76
Selective Insurance Group Inc.	5.375%	3/1/49	50	48	Unum Group	5.750%	8/15/42	75	73
State Street Corp.	3.300%	12/16/24	227	223	Unum Group	4.500%	12/15/49	100	79
State Street Corp.	3.550%	8/18/25	200	196	US Bancorp	3.950%	11/17/25	25	25
State Street Corp.	5.104%	5/18/26	500	500	US Bancorp	3.100%	4/27/26	300	288
State Street Corp.	2.650%	5/19/26	125	119	US Bancorp	2.375%	7/22/26	249	234
State Street Corp.	5.272%	8/3/26	215	218	US Bancorp	5.727%	10/21/26	525	528
State Street Corp.	5.684%	11/21/29	200	207	US Bancorp	3.150%	4/27/27	275	262
State Street Corp.	4.414%	12/3/29	200	194	US Bancorp	6.787%	10/26/27	200	209
State Street Corp.	2.400%	1/24/30	150	134	US Bancorp	5.775%	6/12/29	275	282
State Street Corp.	4.821%	1/26/34	130	128					
State Street Corp.	5.159%	5/18/34	500	504					
State Street Corp.	3.031%	11/1/34	125	112					
Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	320	311					
Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	1,500	1,420					
Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	200	184					
Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	146					
Sumitomo Mitsui Financial Group Inc.	5.880%	7/13/26	200	205					
Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	119					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
US Bancorp	3.000%	7/30/29	240	217		AbbVie Inc.	4.550%	3/15/35	350	344
US Bancorp	2.677%	1/27/33	90	75		AbbVie Inc.	4.500%	5/14/35	495	484
US Bancorp	4.967%	7/22/33	235	223		AbbVie Inc.	4.050%	11/21/39	825	746
US Bancorp	5.850%	10/21/33	525	542		AbbVie Inc.	4.625%	10/1/42	50	47
US Bancorp	4.839%	2/1/34	360	345		AbbVie Inc.	4.400%	11/6/42	501	465
US Bancorp	5.836%	6/12/34	275	284		AbbVie Inc.	4.850%	6/15/44	230	224
US Bancorp	2.491%	11/3/36	450	352		AbbVie Inc.	4.750%	3/15/45	200	192
US Bank NA	2.050%	1/21/25	175	169		AbbVie Inc.	4.700%	5/14/45	402	384
US Bank NA	2.800%	1/27/25	625	608		AbbVie Inc.	4.450%	5/14/46	455	418
Voya Financial Inc.	3.650%	6/15/26	250	242		AbbVie Inc.	4.875%	11/14/48	350	342
Voya Financial Inc.	5.700%	7/15/43	75	74		AbbVie Inc.	4.250%	11/21/49	1,025	915
Voya Financial Inc.	4.800%	6/15/46	40	35		Adventist Health System	2.952%	3/1/29	100	90
Voya Financial Inc.	4.700%	1/23/48	100	83		Adventist Health System	3.630%	3/1/49	100	74
Webster Financial Corp.	4.100%	3/25/29	55	51		Advocate Health & Hospitals Corp.	3.829%	8/15/28	50	49
Wells Fargo & Co.	3.000%	2/19/25	425	416		Advocate Health & Hospitals Corp.	2.211%	6/15/30	25	21
Wells Fargo & Co.	2.164%	2/11/26	500	481		Advocate Health & Hospitals Corp.	4.272%	8/15/48	100	89
Wells Fargo & Co.	3.000%	4/22/26	1,275	1,222		Advocate Health & Hospitals Corp.	3.387%	10/15/49	75	57
Wells Fargo & Co.	3.908%	4/25/26	400	392		Advocate Health & Hospitals Corp.	3.008%	6/15/50	75	53
Wells Fargo & Co.	4.100%	6/3/26	725	709		Aetna Inc.	6.625%	6/15/36	130	146
Wells Fargo & Co.	4.540%	8/15/26	275	272		Aetna Inc.	6.750%	12/15/37	100	112
Wells Fargo & Co.	3.000%	10/23/26	675	641		Aetna Inc.	4.500%	5/15/42	75	66
Wells Fargo & Co.	4.300%	7/22/27	475	465		Aetna Inc.	4.125%	11/15/42	75	62
Wells Fargo & Co.	3.584%	5/22/28	500	476		Aetna Inc.	3.875%	8/15/47	300	235
Wells Fargo & Co.	4.808%	7/25/28	975	968		Agilent Technologies Inc.	3.050%	9/22/26	75	72
Wells Fargo & Co.	4.150%	1/24/29	200	195		Agilent Technologies Inc.	2.750%	9/15/29	100	91
Wells Fargo & Co.	5.574%	7/25/29	350	357		Agilent Technologies Inc.	2.100%	6/4/30	100	86
Wells Fargo & Co.	6.303%	10/23/29	990	1,044		AHS Hospital Corp.	5.024%	7/1/45	75	73
Wells Fargo & Co.	2.879%	10/30/30	1,300	1,155		AHS Hospital Corp.	2.780%	7/1/51	150	99
Wells Fargo & Co.	4.478%	4/4/31	1,250	1,209		Allina Health System	3.887%	4/15/49	75	62
Wells Fargo & Co.	4.897%	7/25/33	975	950		Amgen Inc.	1.900%	2/21/25	180	174
Wells Fargo & Co.	5.389%	4/24/34	952	955		Amgen Inc.	5.250%	3/2/25	200	200
Wells Fargo & Co.	5.557%	7/25/34	350	357		Amgen Inc.	5.507%	3/2/26	350	350
Wells Fargo & Co.	3.068%	4/30/41	600	454		Amgen Inc.	2.200%	2/21/27	150	139
Wells Fargo & Co.	5.375%	11/2/43	1,000	973		Amgen Inc.	3.200%	11/2/27	600	573
Wells Fargo & Co.	4.650%	11/4/44	325	286		Amgen Inc.	5.150%	3/2/28	500	511
Wells Fargo & Co.	3.900%	5/1/45	250	207		Amgen Inc.	1.650%	8/15/28	200	177
Wells Fargo & Co.	4.900%	11/17/45	250	228		Amgen Inc.	4.050%	8/18/29	200	196
Wells Fargo & Co.	4.400%	6/14/46	300	252		Amgen Inc.	5.250%	3/2/30	250	257
Wells Fargo & Co.	4.750%	12/7/46	350	309		Amgen Inc.	2.000%	1/15/32	450	369
Wells Fargo & Co.	5.013%	4/4/51	1,750	1,669		Amgen Inc.	3.350%	2/22/32	500	456
Wells Fargo & Co.	4.611%	4/25/53	400	362		Amgen Inc.	4.200%	3/1/33	200	190
Wells Fargo Bank NA	5.550%	8/1/25	300	303		Amgen Inc.	5.250%	3/2/33	950	974
Wells Fargo Bank NA	5.450%	8/7/26	300	305		Amgen Inc.	3.150%	2/21/40	575	448
Wells Fargo Bank NA	5.254%	12/11/26	450	456		Amgen Inc.	2.800%	8/15/41	450	328
Wells Fargo Bank NA	5.950%	8/26/36	200	207		Amgen Inc.	4.950%	10/1/41	240	230
Wells Fargo Bank NA	5.850%	2/1/37	300	315		Amgen Inc.	5.150%	11/15/41	126	124
Wells Fargo Bank NA	6.600%	1/15/38	225	251		Amgen Inc.	5.600%	3/2/43	300	310
Westpac Banking Corp.	2.350%	2/19/25	200	195		Amgen Inc.	4.400%	5/1/45	450	400
Westpac Banking Corp.	5.512%	11/17/25	200	203		Amgen Inc.	3.375%	2/21/50	725	541
Westpac Banking Corp.	2.850%	5/13/26	200	192		Amgen Inc.	4.663%	6/15/51	500	456
Westpac Banking Corp.	1.150%	6/3/26	218	201		Amgen Inc.	3.000%	1/15/52	806	564
Westpac Banking Corp.	2.700%	8/19/26	175	167		Amgen Inc.	4.200%	2/22/52	500	423
Westpac Banking Corp.	3.350%	3/8/27	250	241		Amgen Inc.	5.650%	3/2/53	500	527
Westpac Banking Corp.	5.535%	11/17/28	200	208		Amgen Inc.	2.770%	9/1/53	422	271
Westpac Banking Corp.	1.953%	11/20/28	275	243		Amgen Inc.	5.750%	3/2/63	500	526
Westpac Banking Corp.	2.650%	1/16/30	150	134		Ascension Health	2.532%	11/15/29	350	313
Westpac Banking Corp.	2.894%	2/4/30	425	410		Ascension Health	3.106%	11/15/39	100	79
Westpac Banking Corp.	4.322%	11/23/31	500	481		Ascension Health	3.945%	11/15/46	175	151
Westpac Banking Corp.	5.405%	8/10/33	200	198		Ascension Health	4.847%	11/15/53	75	73
Westpac Banking Corp.	6.820%	11/17/33	200	217		Astrazeneca Finance LLC	1.200%	5/28/26	200	185
Westpac Banking Corp.	4.110%	7/24/34	25	23		Astrazeneca Finance LLC	1.750%	5/28/28	200	179
Westpac Banking Corp.	2.668%	11/15/35	315	256		Astrazeneca Finance LLC	4.900%	3/3/30	200	206
Westpac Banking Corp.	3.020%	11/18/36	500	406		Astrazeneca Finance LLC	2.250%	5/28/31	200	173
Westpac Banking Corp.	4.421%	7/24/39	200	174		Astrazeneca Finance LLC	4.875%	3/3/33	200	207
Westpac Banking Corp.	2.963%	11/16/40	200	138		Astrazeneca Finance LLC	4.875%	3/3/28	200	204
Willis North America Inc.	4.500%	9/15/28	100	97		AstraZeneca plc	3.375%	11/16/25	400	391
Willis North America Inc.	2.950%	9/15/29	440	395		AstraZeneca plc	0.700%	4/8/26	500	460
Willis North America Inc.	5.350%	5/15/33	100	101		AstraZeneca plc	4.000%	1/17/29	200	197
Willis North America Inc.	5.050%	9/15/48	50	46		AstraZeneca plc	1.375%	8/6/30	300	249
Willis North America Inc.	3.875%	9/15/49	90	70		AstraZeneca plc	6.450%	9/15/37	450	526
Zions Bancorp NA	3.250%	10/29/29	250	205		AstraZeneca plc	4.000%	9/18/42	290	263
				333,744		AstraZeneca plc	4.375%	11/16/45	200	188
						AstraZeneca plc	3.000%	5/28/51	335	250
Health Care (2.9%)						Banner Health	2.338%	1/1/30	125	108
Abbott Laboratories	3.750%	11/30/26	367	362		Banner Health	3.181%	1/1/50	75	55
Abbott Laboratories	1.150%	1/30/28	100	89		Baptist Healthcare System Obligated Group	3.540%	8/15/50	250	185
Abbott Laboratories	1.400%	6/30/30	150	127		Baxalta Inc.	4.000%	6/23/25	97	95
Abbott Laboratories	4.750%	11/30/36	200	205		Baxalta Inc.	5.250%	6/23/45	73	73
Abbott Laboratories	5.300%	5/27/40	250	271		Baxter International Inc.	1.915%	2/1/27	750	687
Abbott Laboratories	4.900%	11/30/46	700	718		Baxter International Inc.	2.272%	12/1/28	250	224
AbbVie Inc.	3.600%	5/14/25	411	404		Baxter International Inc.	2.539%	2/1/32	500	420
AbbVie Inc.	2.950%	11/21/26	740	710		Baxter International Inc.	3.500%	8/15/46	100	73
AbbVie Inc.	4.250%	11/14/28	350	348						
AbbVie Inc.	3.200%	11/21/29	1,130	1,056						

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
2	Baxter International Inc.	3.132%	12/1/51	200	138		Corewell Health Obligated Group	3.487%	7/15/49	75	58
	Baylor Scott & White Holdings	1.777%	11/15/30	100	83		Cottage Health Obligated Group	3.304%	11/1/49	100	75
	Baylor Scott & White Holdings	4.185%	11/15/45	100	89		CVS Health Corp.	3.875%	7/20/25	573	563
	Baylor Scott & White Holdings	2.839%	11/15/50	350	241		CVS Health Corp.	2.875%	6/1/26	416	397
	Becton Dickinson & Co.	3.734%	12/15/24	75	74		CVS Health Corp.	3.000%	8/15/26	450	430
	Becton Dickinson & Co.	3.700%	6/6/27	375	363		CVS Health Corp.	1.300%	8/21/27	400	355
	Becton Dickinson & Co.	4.693%	2/13/28	250	251		CVS Health Corp.	4.300%	3/25/28	677	665
	Becton Dickinson & Co.	2.823%	5/20/30	125	112		CVS Health Corp.	5.000%	1/30/29	470	478
	Becton Dickinson & Co.	1.957%	2/11/31	375	313		CVS Health Corp.	3.250%	8/15/29	360	335
	Becton Dickinson & Co.	4.685%	12/15/44	172	161		CVS Health Corp.	5.125%	2/21/30	250	254
	Becton Dickinson & Co.	4.669%	6/6/47	300	280		CVS Health Corp.	1.750%	8/21/30	225	186
	Biogen Inc.	4.050%	9/15/25	350	344		CVS Health Corp.	5.250%	1/30/31	100	103
	Biogen Inc.	2.250%	5/1/30	400	341		CVS Health Corp.	1.875%	2/28/31	350	288
	Biogen Inc.	3.150%	5/1/50	300	210		CVS Health Corp.	5.250%	2/21/33	250	256
	Bio-Rad Laboratories Inc.	3.700%	3/15/32	250	225		CVS Health Corp.	5.300%	6/1/33	400	411
	Bon Secours Mercy Health Inc.	4.302%	7/1/28	25	24		CVS Health Corp.	4.875%	7/20/35	125	123
	Bon Secours Mercy Health Inc.	3.464%	6/1/30	100	89		CVS Health Corp.	4.780%	3/25/38	1,000	945
	Bon Secours Mercy Health Inc.	3.205%	6/1/50	250	174		CVS Health Corp.	6.125%	9/15/39	75	80
	Boston Scientific Corp.	1.900%	6/1/25	550	527		CVS Health Corp.	4.125%	4/1/40	200	172
	Boston Scientific Corp.	2.650%	6/1/30	150	134		CVS Health Corp.	5.300%	12/5/43	150	145
	Boston Scientific Corp.	4.550%	3/1/39	131	125		CVS Health Corp.	5.125%	7/20/45	525	498
	Boston Scientific Corp.	7.375%	1/15/40	50	60		CVS Health Corp.	5.050%	3/25/48	1,535	1,440
	Boston Scientific Corp.	4.700%	3/1/49	133	128		CVS Health Corp.	4.250%	4/1/50	300	251
	Bristol-Myers Squibb Co.	3.200%	6/15/26	302	293		CVS Health Corp.	5.625%	2/21/53	220	223
	Bristol-Myers Squibb Co.	1.125%	11/13/27	500	445		CVS Health Corp.	5.875%	6/1/53	118	124
	Bristol-Myers Squibb Co.	3.450%	11/15/27	210	204		CVS Health Corp.	6.000%	6/1/63	135	144
	Bristol-Myers Squibb Co.	3.900%	2/20/28	275	270		Danaher Corp.	3.350%	9/15/25	100	98
	Bristol-Myers Squibb Co.	3.400%	7/26/29	155	147		Danaher Corp.	4.375%	9/15/45	75	70
	Bristol-Myers Squibb Co.	1.450%	11/13/30	200	164		Danaher Corp.	2.600%	10/1/50	500	335
	Bristol-Myers Squibb Co.	2.950%	3/15/32	300	267		Dartmouth-Hitchcock Health	4.178%	8/1/48	100	79
	Bristol-Myers Squibb Co.	5.900%	11/15/33	175	191		DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	133
	Bristol-Myers Squibb Co.	3.250%	8/1/42	100	78		DH Europe Finance II Sarl	2.600%	11/15/29	150	136
	Bristol-Myers Squibb Co.	4.625%	5/15/44	175	164		DH Europe Finance II Sarl	3.250%	11/15/39	175	145
	Bristol-Myers Squibb Co.	4.350%	11/15/47	250	220		Dignity Health	3.812%	11/1/24	100	98
	Bristol-Myers Squibb Co.	4.550%	2/20/48	233	212		Dignity Health	4.500%	11/1/42	100	88
	Bristol-Myers Squibb Co.	4.250%	10/26/49	700	607		Dignity Health	5.267%	11/1/64	50	47
	Bristol-Myers Squibb Co.	2.550%	11/13/50	500	317		Duke University Health System Inc.	3.920%	6/1/47	100	85
	Bristol-Myers Squibb Co.	3.700%	3/15/52	720	566		Edwards Lifesciences Corp.	4.300%	6/15/28	100	99
	Bristol-Myers Squibb Co.	3.900%	3/15/62	200	156		Elevance Health Inc.	2.375%	1/15/25	100	97
	Bristol-Myers Squibb Co.	6.400%	11/15/63	350	407		Elevance Health Inc.	2.250%	5/15/30	530	460
	Cardinal Health Inc.	3.750%	9/15/25	100	98		Elevance Health Inc.	2.550%	3/15/31	650	565
	Cardinal Health Inc.	4.600%	3/15/43	75	67		Elevance Health Inc.	4.100%	5/15/32	200	191
	Cardinal Health Inc.	4.500%	11/15/44	50	44		Elevance Health Inc.	5.500%	10/15/32	250	262
	Cardinal Health Inc.	4.368%	6/15/47	125	107		Elevance Health Inc.	4.750%	2/15/33	200	200
	Cencora Inc.	3.250%	3/1/25	50	49		Elevance Health Inc.	5.950%	12/15/34	1	1
	Cencora Inc.	3.450%	12/15/27	275	265		Elevance Health Inc.	5.850%	1/15/36	75	80
	Cencora Inc.	2.700%	3/15/31	300	263		Elevance Health Inc.	6.375%	6/15/37	50	55
	Centene Corp.	4.300%	12/15/47	175	157		Elevance Health Inc.	4.625%	5/15/42	175	163
	Centene Corp.	4.250%	12/15/27	474	458		Elevance Health Inc.	4.650%	1/15/43	775	719
	Centene Corp.	2.450%	7/15/28	467	417		Elevance Health Inc.	5.100%	1/15/44	100	98
	Centene Corp.	4.625%	12/15/29	736	707		Elevance Health Inc.	4.375%	12/1/47	261	233
	Centene Corp.	3.375%	2/15/30	110	99		Elevance Health Inc.	4.550%	3/1/48	155	141
	Centene Corp.	3.000%	10/15/30	407	354		Elevance Health Inc.	4.550%	5/15/52	200	183
	Centene Corp.	2.500%	3/1/31	395	329		Elevance Health Inc.	5.125%	2/15/53	200	201
	Centene Corp.	2.625%	8/1/31	254	212		Elevance Health Inc.	4.850%	8/15/54	30	27
	Children's Health System of Texas	2.511%	8/15/50	100	62		Eli Lilly & Co.	2.750%	6/1/25	71	69
	Children's Hospital Corp.	4.115%	1/1/47	75	66		Eli Lilly & Co.	3.375%	3/15/29	92	88
	Children's Hospital Corp.	2.585%	2/1/50	50	33		Eli Lilly & Co.	2.500%	9/15/60	250	158
	Children's Hospital Medical Center	4.268%	5/15/44	50	46		Eli Lilly & Co.	4.950%	2/27/63	250	260
	CHRISTUS Health	4.341%	7/1/28	125	123		GE HealthCare Technologies Inc.	5.600%	11/15/25	250	252
	Cigna Group	3.250%	4/15/25	250	244		GE HealthCare Technologies Inc.	5.650%	11/15/27	200	207
	Cigna Group	4.125%	11/15/25	467	461		GE HealthCare Technologies Inc.	5.905%	11/22/32	250	267
	Cigna Group	4.500%	2/25/26	390	387		GE HealthCare Technologies Inc.	6.377%	11/22/52	150	174
	Cigna Group	3.400%	3/1/27	275	265		Gilead Sciences Inc.	3.650%	3/1/26	575	563
	Cigna Group	7.875%	5/15/27	41	45		Gilead Sciences Inc.	2.950%	3/1/27	525	501
	Cigna Group	4.375%	10/15/28	610	605		Gilead Sciences Inc.	5.250%	10/15/33	100	104
	Cigna Group	2.400%	3/15/30	265	232		Gilead Sciences Inc.	4.600%	9/1/35	575	569
	Cigna Group	2.375%	3/15/31	250	213		Gilead Sciences Inc.	4.000%	9/1/36	350	322
	Cigna Group	4.800%	8/15/38	415	402		Gilead Sciences Inc.	5.650%	12/1/41	175	187
	Cigna Group	3.200%	3/15/40	150	117		Gilead Sciences Inc.	4.800%	4/1/44	400	387
	Cigna Group	6.125%	11/15/41	92	101		Gilead Sciences Inc.	4.750%	3/1/46	455	434
	Cigna Group	4.800%	7/15/46	400	376		Gilead Sciences Inc.	2.800%	10/1/50	475	329
	Cigna Group	3.875%	10/15/47	170	138		Gilead Sciences Inc.	5.550%	10/15/53	100	108
	Cigna Group	4.900%	12/15/48	545	519		GlaxoSmithKline Capital Inc.	3.625%	5/15/25	604	594
	Cigna Group	3.400%	3/15/50	375	277		GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	370
	City of Hope	5.623%	11/15/43	75	75		GlaxoSmithKline Capital Inc.	5.375%	4/15/34	85	92
	City of Hope	4.378%	8/15/48	100	85		GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	640
	Cleveland Clinic Foundation	4.858%	1/1/14	100	94		GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	93
	CommonSpirit Health	2.782%	10/1/30	500	433		GlaxoSmithKline Capital plc	3.375%	6/1/29	25	24
	CommonSpirit Health	4.350%	11/1/42	225	195		Hackensack Meridian Health Inc.	2.675%	9/1/41	250	178
	CommonSpirit Health	3.817%	10/1/49	50	39		Hackensack Meridian Health Inc.	4.211%	7/1/48	125	110
	CommonSpirit Health	4.187%	10/1/49	200	169		Hackensack Meridian Health Inc.	4.500%	7/1/57	50	45
	Community Health Network Inc.	3.099%	5/1/50	140	94						

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
²	Hartford HealthCare Corp.	3.447%	7/1/54	75	54			2	MedStar Health Inc.	3.626%	8/15/49	75	57
	HCA Inc.	5.375%	2/1/25	250	250				Medtronic Inc.	4.375%	3/15/35	511	499
	HCA Inc.	5.250%	4/15/25	320	320				Medtronic Inc.	4.625%	3/15/45	244	238
	HCA Inc.	5.250%	6/15/26	325	327				Memorial Health Services	3.447%	11/1/49	150	114
	HCA Inc.	4.500%	2/15/27	125	124				Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	71
	HCA Inc.	5.200%	6/1/28	177	179				Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	131
	HCA Inc.	5.625%	9/1/28	275	281				Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	22
	HCA Inc.	4.125%	6/15/29	405	388				Merck & Co. Inc.	2.750%	2/10/25	740	724
	HCA Inc.	3.500%	9/1/30	500	454				Merck & Co. Inc.	1.700%	6/10/27	400	367
	HCA Inc.	2.375%	7/15/31	400	331				Merck & Co. Inc.	4.050%	5/17/28	100	100
	HCA Inc.	3.625%	3/15/32	250	224				Merck & Co. Inc.	3.400%	3/7/29	375	360
	HCA Inc.	5.500%	6/1/33	221	225				Merck & Co. Inc.	4.300%	5/17/30	133	133
	HCA Inc.	5.125%	6/15/39	200	191				Merck & Co. Inc.	1.450%	6/24/30	210	176
	HCA Inc.	4.375%	3/15/42	250	212				Merck & Co. Inc.	2.150%	12/10/31	450	385
	HCA Inc.	5.500%	6/15/47	425	409				Merck & Co. Inc.	4.500%	5/17/33	265	267
	HCA Inc.	5.250%	6/15/49	400	372				Merck & Co. Inc.	6.500%	12/1/33	125	147
	HCA Inc.	3.500%	7/15/51	200	141				Merck & Co. Inc.	3.900%	3/7/39	200	182
	HCA Inc.	4.625%	3/15/52	300	256				Merck & Co. Inc.	3.600%	9/15/42	100	85
	HCA Inc.	5.900%	6/1/53	177	182				Merck & Co. Inc.	4.150%	5/18/43	200	184
	Humana Inc.	1.350%	2/3/27	200	180				Merck & Co. Inc.	4.900%	5/17/44	133	135
	Humana Inc.	3.950%	3/15/27	150	147				Merck & Co. Inc.	3.700%	2/10/45	525	447
	Humana Inc.	5.750%	12/1/28	100	105				Merck & Co. Inc.	4.000%	3/7/49	300	265
	Humana Inc.	4.875%	4/1/30	135	137				Merck & Co. Inc.	2.750%	12/10/51	700	482
	Humana Inc.	2.150%	2/3/32	200	165				Merck & Co. Inc.	5.000%	5/17/53	265	273
	Humana Inc.	5.950%	3/15/34	200	214				Merck & Co. Inc.	2.900%	12/10/61	375	251
	Humana Inc.	4.625%	12/1/42	110	101				Merck & Co. Inc.	5.150%	5/17/63	177	185
	Humana Inc.	4.950%	10/1/44	270	256				Methodist Hospital	2.705%	12/1/50	300	200
	Humana Inc.	3.950%	8/15/49	40	33				Montefiore Obligated Group	5.246%	11/1/48	150	109
	Humana Inc.	5.500%	3/15/53	200	207				Mount Sinai Hospital	3.391%	7/1/50	500	351
	IHC Health Services Inc.	4.131%	5/15/48	100	91				MultiCare Health System	2.803%	8/15/50	250	154
	Illumina Inc.	2.550%	3/23/31	250	211				Mylan Inc.	5.400%	11/29/43	100	87
	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	125	108				Mylan Inc.	5.200%	4/15/48	175	145
	Iowa Health System	3.665%	2/15/50	125	95				New York and Presbyterian Hospital	4.024%	8/1/45	130	112
	Johns Hopkins Health System Corp.	3.837%	5/15/46	125	106				New York and Presbyterian Hospital	4.063%	8/1/56	75	63
	Johnson & Johnson	2.625%	1/15/25	250	245				New York and Presbyterian Hospital	2.606%	8/1/60	100	59
	Johnson & Johnson	2.450%	3/1/26	350	336				New York and Presbyterian Hospital	3.954%	8/1/19	125	92
	Johnson & Johnson	2.950%	3/3/27	200	193				Northwell Healthcare Inc.	3.979%	11/1/46	100	81
	Johnson & Johnson	0.950%	9/1/27	300	268				Northwell Healthcare Inc.	4.260%	11/1/47	200	169
	Johnson & Johnson	2.900%	1/15/28	100	96				Northwell Healthcare Inc.	3.809%	11/1/49	100	76
	Johnson & Johnson	1.300%	9/1/30	375	315				Novant Health Inc.	2.637%	11/1/36	250	193
	Johnson & Johnson	4.950%	5/15/33	150	162				Novartis Capital Corp.	3.400%	5/6/24	287	285
	Johnson & Johnson	4.375%	12/5/33	175	180				Novartis Capital Corp.	1.750%	2/14/25	200	194
	Johnson & Johnson	3.550%	3/1/36	175	162				Novartis Capital Corp.	2.000%	2/14/27	525	492
	Johnson & Johnson	3.625%	3/3/37	300	277				Novartis Capital Corp.	3.100%	5/17/27	175	168
	Johnson & Johnson	5.950%	8/15/37	200	231				Novartis Capital Corp.	2.200%	8/14/30	410	361
	Johnson & Johnson	2.100%	9/1/40	250	178				Novartis Capital Corp.	3.700%	9/21/42	100	87
	Johnson & Johnson	4.500%	9/1/40	150	150				Novartis Capital Corp.	4.400%	5/6/44	375	360
	Johnson & Johnson	4.850%	5/15/41	75	78				Novartis Capital Corp.	4.000%	11/20/45	225	203
	Johnson & Johnson	4.500%	12/5/43	200	200				Novartis Capital Corp.	2.750%	8/14/50	75	54
	Johnson & Johnson	3.700%	3/1/46	400	350				NY Society for Relief of Ruptured & Crippled Maintaining Hospital Special Surgery	2.667%	10/1/50	10	6
	Johnson & Johnson	3.750%	3/3/47	250	220				NYU Langone Hospitals	4.784%	7/1/44	100	94
	Kaiser Foundation Hospitals	3.150%	5/1/27	100	96				NYU Langone Hospitals	4.368%	7/1/47	110	98
	Kaiser Foundation Hospitals	2.810%	6/1/41	250	188				NYU Langone Hospitals	3.380%	7/1/55	200	142
	Kaiser Foundation Hospitals	4.875%	4/1/42	235	229				Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	50	34
	Kaiser Foundation Hospitals	4.150%	5/1/47	150	133				OhioHealth Corp.	3.042%	11/15/50	100	74
	Kaiser Foundation Hospitals	3.266%	11/1/49	225	169				Orlando Health Obligated Group	4.089%	10/1/48	50	42
	Kaiser Foundation Hospitals	3.002%	6/1/51	250	178				PeaceHealth Obligated Group	4.787%	11/15/48	75	66
	Koninklijke KPN NV	6.875%	3/11/38	100	112				PeaceHealth Obligated Group	3.218%	11/15/50	200	130
	Koninklijke Philips NV	5.000%	3/15/42	150	138				Pfizer Inc.	3.600%	9/15/28	200	195
	Laboratory Corp. of America Holdings	2.300%	12/1/24	100	97				Pfizer Inc.	3.450%	3/15/29	375	361
	Laboratory Corp. of America Holdings	3.600%	2/1/25	200	197				Pfizer Inc.	2.625%	4/1/30	300	271
	Laboratory Corp. of America Holdings	1.550%	6/1/26	200	185				Pfizer Inc.	1.700%	5/28/30	225	192
	Laboratory Corp. of America Holdings	3.600%	9/1/27	100	97				Pfizer Inc.	1.750%	8/18/31	200	166
	Laboratory Corp. of America Holdings	2.950%	12/1/29	125	113				Pfizer Inc.	4.100%	9/15/38	150	138
	Laboratory Corp. of America Holdings	2.700%	6/1/31	200	173				Pfizer Inc.	3.900%	3/15/39	125	111
	Laboratory Corp. of America Holdings	4.700%	2/1/45	195	180				Pfizer Inc.	7.200%	3/15/39	425	527
	Mass General Brigham Inc.	3.192%	7/1/49	150	110				Pfizer Inc.	2.550%	5/28/40	200	147
	Mass General Brigham Inc.	3.342%	7/1/60	250	179				Pfizer Inc.	4.300%	6/15/43	125	115
	Mayo Clinic	3.774%	11/15/43	75	64				Pfizer Inc.	4.400%	5/15/44	200	189
	Mayo Clinic	4.128%	11/15/52	50	45				Pfizer Inc.	4.125%	12/15/46	250	222
	Mayo Clinic	3.196%	11/15/61	250	176				Pfizer Inc.	4.200%	9/15/48	350	317
	McKesson Corp.	0.900%	12/3/25	500	464				Pfizer Inc.	4.000%	3/15/49	175	153
	McKesson Corp.	4.900%	7/15/28	24	24				Pfizer Inc.	2.700%	5/28/50	450	313
	McKesson Corp.	5.100%	7/15/33	100	103								

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Pfizer Investment Enterprises Pte Ltd.	4.650%	5/19/25	531	530	UnitedHealth Group Inc.	5.250%	2/15/28	375	388
Pfizer Investment Enterprises Pte Ltd.	4.450%	5/19/26	531	530	UnitedHealth Group Inc.	3.875%	12/15/28	150	147
Pfizer Investment Enterprises Pte Ltd.	4.450%	5/19/28	707	707	UnitedHealth Group Inc.	4.250%	1/15/29	200	200
Pfizer Investment Enterprises Pte Ltd.	4.650%	5/19/30	527	531	UnitedHealth Group Inc.	2.875%	8/15/29	150	139
Pfizer Investment Enterprises Pte Ltd.	4.750%	5/19/33	884	886	UnitedHealth Group Inc.	5.300%	2/15/30	200	209
Pfizer Investment Enterprises Pte Ltd.	5.110%	5/19/43	525	524	UnitedHealth Group Inc.	2.000%	5/15/30	755	653
Pfizer Investment Enterprises Pte Ltd.	5.300%	5/19/53	1,061	1,085	UnitedHealth Group Inc.	2.300%	5/15/31	650	563
Pfizer Investment Enterprises Pte Ltd.	5.340%	5/19/63	707	715	UnitedHealth Group Inc.	4.200%	5/15/32	250	244
Pharmacia LLC	6.600%	12/1/28	175	191	UnitedHealth Group Inc.	5.350%	2/15/33	375	397
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	47	UnitedHealth Group Inc.	4.500%	4/15/33	200	198
Providence St. Joseph Health Obligated Group	2.532%	10/1/29	150	131	UnitedHealth Group Inc.	4.625%	7/15/35	175	176
Providence St. Joseph Health Obligated Group	5.403%	10/1/33	200	204	UnitedHealth Group Inc.	6.500%	6/15/37	50	59
2 Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	58	UnitedHealth Group Inc.	6.625%	11/15/37	125	147
2 Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	58	UnitedHealth Group Inc.	6.875%	2/15/38	245	296
Quest Diagnostics Inc.	3.500%	3/30/25	100	98	UnitedHealth Group Inc.	3.500%	8/15/39	240	204
Quest Diagnostics Inc.	3.450%	6/1/26	125	122	UnitedHealth Group Inc.	2.750%	5/15/40	200	152
Quest Diagnostics Inc.	4.200%	6/30/29	140	137	UnitedHealth Group Inc.	5.950%	2/15/41	60	66
Quest Diagnostics Inc.	2.950%	6/30/30	160	143	UnitedHealth Group Inc.	3.050%	5/15/41	300	235
Quest Diagnostics Inc.	2.800%	6/30/31	125	109	UnitedHealth Group Inc.	4.625%	11/15/41	110	105
Quest Diagnostics Inc.	5.750%	1/30/40	13	13	UnitedHealth Group Inc.	4.375%	3/15/42	50	46
Quest Diagnostics Inc.	4.700%	3/30/45	25	23	UnitedHealth Group Inc.	3.950%	10/15/42	175	153
Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	500	411	UnitedHealth Group Inc.	4.250%	3/15/43	125	116
Revuity Inc.	1.900%	9/15/28	250	217	UnitedHealth Group Inc.	4.750%	7/15/45	305	296
Revuity Inc.	3.625%	3/15/51	150	108	UnitedHealth Group Inc.	4.200%	1/15/47	210	187
Royalty Pharma plc	1.200%	9/2/25	300	280	UnitedHealth Group Inc.	4.250%	4/15/47	290	259
Royalty Pharma plc	2.200%	9/2/30	300	252	UnitedHealth Group Inc.	4.250%	6/15/48	300	268
Royalty Pharma plc	3.550%	9/2/50	350	249	UnitedHealth Group Inc.	4.450%	12/15/48	150	138
Royalty Pharma plc	3.350%	9/2/51	250	170	UnitedHealth Group Inc.	3.700%	8/15/49	310	253
Rush Obligated Group	3.922%	11/15/29	75	72	UnitedHealth Group Inc.	3.250%	5/15/51	750	570
RWJ Barnabas Health Inc.	3.949%	7/1/46	100	83	UnitedHealth Group Inc.	5.875%	2/15/53	200	226
RWJ Barnabas Health Inc.	3.477%	7/1/49	25	19	UnitedHealth Group Inc.	5.050%	4/15/53	269	272
Sanofi SA	3.625%	6/19/28	225	220	UnitedHealth Group Inc.	3.875%	8/15/59	420	343
Seattle Children's Hospital	2.719%	10/1/50	200	132	UnitedHealth Group Inc.	3.125%	5/15/60	250	178
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	575	553	UnitedHealth Group Inc.	6.050%	2/15/63	200	231
Smith & Nephew plc	2.032%	10/14/30	300	248	UnitedHealth Group Inc.	5.200%	4/15/63	300	307
SSM Health Care Corp.	3.823%	6/1/27	100	97	Universal Health Services Inc.	2.650%	10/15/30	300	254
SSM Health Care Corp.	4.894%	6/1/28	200	201	UPMC	3.600%	4/3/25	125	122
Stanford Health Care	3.795%	11/15/48	125	104	Utah Acquisition Sub Inc.	3.950%	6/15/26	889	861
Stryker Corp.	1.150%	6/15/25	100	95	Utah Acquisition Sub Inc.	5.250%	6/15/46	225	188
Stryker Corp.	3.375%	11/1/25	140	136	Viatris Inc.	1.650%	6/22/25	175	166
Stryker Corp.	3.500%	3/15/26	183	178	Viatris Inc.	2.300%	6/22/27	175	159
Stryker Corp.	3.650%	3/7/28	50	48	Viatris Inc.	4.000%	6/22/50	250	176
Stryker Corp.	4.100%	4/1/43	75	66	WakeMed	3.286%	10/1/52	200	144
Stryker Corp.	4.375%	5/15/44	50	46	Willis-Knighton Medical Center	4.813%	9/1/48	50	45
Sutter Health	1.321%	8/15/25	500	467	Wyeth LLC	6.500%	2/1/34	150	169
Sutter Health	3.695%	8/15/28	75	72	Wyeth LLC	6.000%	2/15/36	85	94
Sutter Health	5.164%	8/15/33	75	76	Wyeth LLC	5.950%	4/1/37	385	422
Sutter Health	4.091%	8/15/48	75	65	Zimmer Biomet Holdings Inc.	3.050%	1/15/26	250	241
Sutter Health	3.361%	8/15/50	125	93	Zimmer Biomet Holdings Inc.	2.600%	11/24/31	200	171
Sutter Health	5.547%	8/15/53	75	80	Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	51
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	405	411	Zimmer Biomet Holdings Inc.	4.450%	8/15/45	150	133
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	150	115	Zoetis Inc.	4.500%	11/13/25	100	99
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	610	437	Zoetis Inc.	3.000%	9/12/27	150	142
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	200	140	Zoetis Inc.	3.900%	8/20/28	100	98
Texas Health Resources	2.328%	11/15/50	300	182	Zoetis Inc.	2.000%	5/15/30	150	129
Thermo Fisher Scientific Inc.	4.953%	8/10/26	100	101	Zoetis Inc.	5.600%	11/16/32	250	268
Thermo Fisher Scientific Inc.	5.000%	12/5/26	200	203	Zoetis Inc.	4.700%	2/1/43	175	167
Thermo Fisher Scientific Inc.	5.000%	1/31/29	200	205	Zoetis Inc.	3.950%	9/12/47	150	128
Thermo Fisher Scientific Inc.	4.977%	8/10/30	150	154	Zoetis Inc.	4.450%	8/20/48	75	68
Thermo Fisher Scientific Inc.	2.000%	10/15/31	1,000	843	Industrials (2.0%)				
Thermo Fisher Scientific Inc.	5.086%	8/10/33	200	208	3M Co.	2.000%	2/14/25	150	145
Thermo Fisher Scientific Inc.	2.800%	10/15/41	250	190	3M Co.	2.650%	4/15/25	100	97
Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	193	3M Co.	3.000%	8/7/25	100	97
Trinity Health Corp.	4.125%	12/1/45	85	74	3M Co.	2.250%	9/19/26	150	140
UnitedHealth Group Inc.	3.750%	7/15/25	400	394	3M Co.	2.875%	10/15/27	125	118
UnitedHealth Group Inc.	5.150%	10/15/25	200	202	3M Co.	3.375%	3/1/29	150	140
UnitedHealth Group Inc.	3.100%	3/15/26	225	219	3M Co.	2.375%	8/26/29	360	319
UnitedHealth Group Inc.	3.450%	1/15/27	175	171	3M Co.	3.125%	9/19/46	75	55
UnitedHealth Group Inc.	3.375%	4/15/27	350	339	3M Co.	3.625%	10/15/47	100	76
UnitedHealth Group Inc.	3.700%	5/15/27	120	118	3M Co.	4.000%	9/14/48	250	214
UnitedHealth Group Inc.	2.950%	10/15/27	150	143	3M Co.	3.250%	8/26/49	300	218
					3M Co.	3.700%	4/15/50	125	99
					Allegion plc	3.500%	10/1/29	75	69
					Allegion US Holding Co. Inc.	3.550%	10/1/27	175	166
					American Airlines Class A Series 2021-1 Pass Through Trust	2.875%	1/11/36	128	106
					American Airlines Class AA Series 2015-2 Pass Through Trust	3.600%	3/22/29	35	33
					American Airlines Class AA Series 2016-1 Pass Through Trust	3.575%	7/15/29	100	93
					American Airlines Class AA Series 2016-3 Pass Through Trust	3.000%	4/15/30	101	91

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
2	American Airlines Class AA Series 2017-1 Pass Through Trust	3.650%	8/15/30	34	31			5	Carrier Global Corp.	5.800%	11/30/25	200	203
2	American Airlines Class AA Series 2019-1 Pass Through Trust	3.150%	8/15/33	41	36				Carrier Global Corp.	2.493%	2/15/27	250	235
	Amphenol Corp.	2.050%	3/1/25	40	39				Carrier Global Corp.	2.722%	2/15/30	355	318
	Amphenol Corp.	4.350%	6/1/29	100	100				Carrier Global Corp.	2.700%	2/15/31	85	74
	Amphenol Corp.	2.800%	2/15/30	275	251			5	Carrier Global Corp.	5.900%	3/15/34	175	189
	Amphenol Corp.	2.200%	9/15/31	100	84				Carrier Global Corp.	3.377%	4/5/40	300	242
	Block Financial LLC	5.250%	10/1/25	100	99				Carrier Global Corp.	3.577%	4/5/50	400	314
	Block Financial LLC	3.875%	8/15/30	200	183			5	Carrier Global Corp.	6.200%	3/15/54	200	232
	BNSF Funding Trust I	6.613%	12/15/55	65	63				Caterpillar Financial Services Corp.	3.250%	12/1/24	277	273
	Boeing Co.	2.500%	3/1/25	145	140				Caterpillar Financial Services Corp.	4.900%	1/17/25	200	200
	Boeing Co.	4.875%	5/1/25	795	791				Caterpillar Financial Services Corp.	1.450%	5/15/25	100	96
	Boeing Co.	2.196%	2/4/26	1,200	1,134				Caterpillar Financial Services Corp.	3.650%	8/12/25	300	295
	Boeing Co.	3.100%	5/1/26	100	96				Caterpillar Financial Services Corp.	0.800%	11/13/25	400	374
	Boeing Co.	2.250%	6/15/26	50	47				Caterpillar Financial Services Corp.	0.900%	3/2/26	300	278
	Boeing Co.	2.700%	2/1/27	195	184				Caterpillar Financial Services Corp.	4.350%	5/15/26	200	200
	Boeing Co.	2.800%	3/1/27	50	47				Caterpillar Financial Services Corp.	2.400%	8/9/26	100	95
	Boeing Co.	5.040%	5/1/27	360	363				Caterpillar Financial Services Corp.	1.150%	9/14/26	200	184
	Boeing Co.	3.250%	3/1/28	100	94				Caterpillar Financial Services Corp.	1.700%	1/8/27	200	185
	Boeing Co.	3.450%	11/1/28	250	235				Caterpillar Financial Services Corp.	3.600%	8/12/27	300	293
	Boeing Co.	3.200%	3/1/29	200	187				Caterpillar Inc.	2.600%	9/19/29	200	184
	Boeing Co.	2.950%	2/1/30	190	171				Caterpillar Inc.	2.600%	4/9/30	120	109
	Boeing Co.	5.150%	5/1/30	695	708				Caterpillar Inc.	6.050%	8/15/36	100	113
	Boeing Co.	6.125%	2/15/33	75	81				Caterpillar Inc.	5.200%	5/27/41	150	159
	Boeing Co.	3.600%	5/1/34	350	310				Caterpillar Inc.	3.803%	8/15/42	243	214
	Boeing Co.	3.250%	2/1/35	190	160				Caterpillar Inc.	3.250%	9/19/49	200	158
	Boeing Co.	6.625%	2/15/38	50	56				Caterpillar Inc.	3.250%	4/9/50	200	159
	Boeing Co.	3.550%	3/1/38	50	41				Caterpillar Inc.	4.750%	5/15/64	100	97
	Boeing Co.	3.500%	3/1/39	75	60				Cintas Corp. No. 2	3.700%	4/1/27	175	171
	Boeing Co.	6.875%	3/15/39	100	114				Cintas Corp. No. 2	4.000%	5/1/32	150	145
	Boeing Co.	5.875%	2/15/40	75	78				CNH Industrial Capital LLC	1.450%	7/15/26	200	184
	Boeing Co.	5.705%	5/1/40	740	767				CNH Industrial NV	3.850%	11/15/27	100	97
	Boeing Co.	3.375%	6/15/46	75	55				CSX Corp.	3.350%	11/1/25	150	146
	Boeing Co.	3.650%	3/1/47	55	41				CSX Corp.	3.250%	6/1/27	150	145
	Boeing Co.	3.625%	3/1/48	75	55				CSX Corp.	3.800%	3/1/28	350	344
	Boeing Co.	3.850%	11/1/48	60	47				CSX Corp.	4.250%	3/15/29	200	200
	Boeing Co.	3.900%	5/1/49	150	119				CSX Corp.	2.400%	2/15/30	172	152
	Boeing Co.	3.750%	2/1/50	250	195				CSX Corp.	4.100%	11/15/32	187	182
	Boeing Co.	5.805%	5/1/50	530	550				CSX Corp.	5.200%	11/15/33	100	104
	Boeing Co.	3.825%	3/1/59	200	148				CSX Corp.	6.220%	4/30/40	152	171
	Boeing Co.	3.950%	8/1/59	75	58				CSX Corp.	5.500%	4/15/41	225	235
	Boeing Co.	5.930%	5/1/60	735	763				CSX Corp.	4.750%	5/30/42	210	201
	Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	98				CSX Corp.	4.100%	3/15/44	150	131
	Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	74				CSX Corp.	4.300%	3/1/48	250	223
	Burlington Northern Santa Fe LLC	3.250%	6/15/27	225	217				CSX Corp.	4.500%	3/15/49	225	205
	Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	140				CSX Corp.	3.350%	9/15/49	265	201
	Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	125				CSX Corp.	4.500%	11/15/52	162	151
	Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	262				CSX Corp.	4.500%	8/1/54	25	23
	Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	231				CSX Corp.	4.250%	11/1/66	150	128
	Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	185				CSX Corp.	4.650%	3/1/68	75	69
	Burlington Northern Santa Fe LLC	4.450%	3/15/43	175	163				Cummins Inc.	0.750%	9/1/25	400	375
	Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	128				Cummins Inc.	2.600%	9/1/50	200	133
	Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	99				Deere & Co.	2.750%	4/15/25	100	98
	Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	140				Deere & Co.	5.375%	10/16/29	125	132
	Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	111				Deere & Co.	7.125%	3/3/31	100	117
	Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	72				Deere & Co.	3.900%	6/9/42	250	225
	Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	127				Deere & Co.	2.875%	9/7/49	200	150
	Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	110				Deere & Co.	3.750%	4/15/50	175	153
	Burlington Northern Santa Fe LLC	4.050%	6/15/48	375	325				Delta Air Lines Inc. / SkyMiles IP Ltd.	4.750%	10/20/28	200	197
	Burlington Northern Santa Fe LLC	4.150%	12/15/48	200	176				Delta Air Lines Pass Through Trust Class AA Series 2020-1	2.000%	12/10/29	119	105
	Burlington Northern Santa Fe LLC	3.550%	2/15/50	400	322				Dover Corp.	3.150%	11/15/25	200	194
	Burlington Northern Santa Fe LLC	3.050%	2/15/51	200	145				Eaton Corp.	2.950%	11/4/29	75	68
	Burlington Northern Santa Fe LLC	2.875%	6/15/52	200	140				Eaton Corp.	3.103%	9/15/27	128	123
	Burlington Northern Santa Fe LLC	5.200%	4/15/54	325	339				Eaton Corp.	4.150%	3/15/33	236	231
	Canadian National Railway Co.	6.250%	8/1/34	75	85				Eaton Corp.	4.150%	11/2/42	150	138
	Canadian National Railway Co.	6.200%	6/1/36	75	84				Eaton Corp.	4.700%	8/23/52	228	225
	Canadian National Railway Co.	6.375%	11/15/37	100	113				Emerson Electric Co.	2.000%	12/21/28	200	179
	Canadian National Railway Co.	3.200%	8/2/46	100	77				Emerson Electric Co.	1.950%	10/15/30	100	86
	Canadian National Railway Co.	2.450%	5/1/50	425	279				Emerson Electric Co.	2.200%	12/21/31	200	171
	Canadian Pacific Railway Co.	2.875%	11/15/29	100	90				Emerson Electric Co.	2.750%	10/15/50	150	103
	Canadian Pacific Railway Co.	2.050%	3/5/30	200	171				Emerson Electric Co.	2.800%	12/21/51	200	138
	Canadian Pacific Railway Co.	7.125%	10/15/31	100	114				FedEx Corp.	3.250%	4/1/26	100	97
	Canadian Pacific Railway Co.	2.450%	12/2/31	250	232				FedEx Corp.	3.100%	8/5/29	200	185
	Canadian Pacific Railway Co.	5.950%	5/15/37	80	85				FedEx Corp.	4.250%	5/15/30	100	98
	Canadian Pacific Railway Co.	3.000%	12/2/41	178	159				FedEx Corp.	3.900%	2/1/35	200	183
	Canadian Pacific Railway Co.	4.300%	5/15/43	75	66				FedEx Corp.	4.100%	4/15/43	75	64
	Canadian Pacific Railway Co.	4.950%	8/15/45	125	119				FedEx Corp.	4.100%	2/1/45	125	105
	Canadian Pacific Railway Co.	4.700%	5/1/48	225	205				FedEx Corp.	4.750%	11/15/45	250	230
	Canadian Pacific Railway Co.	3.500%	5/1/50	100	77				FedEx Corp.	4.550%	4/1/46	225	202
	Canadian Pacific Railway Co.	3.100%	12/2/51	500	362				FedEx Corp.	4.400%	1/15/47	125	109
	Canadian Pacific Railway Co.	6.125%	9/15/15	120	134				FedEx Corp.	4.050%	2/15/48	200	167
	Carrier Global Corp.	2.242%	2/15/25	400	387				FedEx Corp.	4.950%	10/17/48	250	237

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
²	FedEx Corp.	5.250%	5/15/50	250	250	L3Harris Technologies Inc.	3.832%	4/27/25	200	197
	FedEx Corp. Pass Through Trust Class AA Series 2020-1	1.875%	8/20/35	420	350	L3Harris Technologies Inc.	3.850%	12/15/26	50	49
	Fortive Corp.	3.150%	6/15/26	150	144	L3Harris Technologies Inc.	5.400%	1/15/27	200	204
	Fortive Corp.	4.300%	6/15/46	100	85	L3Harris Technologies Inc.	4.400%	6/15/28	175	173
	GE Capital Funding LLC	3.450%	5/15/25	445	435	L3Harris Technologies Inc.	5.400%	7/31/33	500	520
	GE Capital Funding LLC	4.550%	5/15/32	200	196	L3Harris Technologies Inc.	4.854%	4/27/35	100	99
	General Dynamics Corp.	3.250%	4/1/25	150	147	L3Harris Technologies Inc.	5.054%	4/27/45	100	99
	General Dynamics Corp.	3.500%	5/15/25	200	197	L3Harris Technologies Inc.	5.600%	7/31/53	500	534
	General Dynamics Corp.	3.500%	4/1/27	100	97	Legrand France SA	8.500%	2/15/25	68	71
	General Dynamics Corp.	2.625%	11/15/27	200	187	Lennox International Inc.	1.700%	8/1/27	50	45
	General Dynamics Corp.	3.750%	5/15/28	200	196	Lockheed Martin Corp.	3.550%	1/15/26	190	187
	General Dynamics Corp.	3.625%	4/1/30	200	192	Lockheed Martin Corp.	5.100%	11/15/27	250	258
	General Dynamics Corp.	4.250%	4/1/40	150	140	Lockheed Martin Corp.	4.450%	5/15/28	100	101
	General Dynamics Corp.	3.600%	11/15/42	100	84	Lockheed Martin Corp.	3.900%	6/15/32	100	96
	General Electric Co.	5.875%	1/14/38	560	616	Lockheed Martin Corp.	5.250%	1/15/33	250	265
	GXO Logistics Inc.	2.650%	7/15/31	250	205	Lockheed Martin Corp.	3.600%	3/1/35	150	137
	Hexcel Corp.	4.200%	2/15/27	72	69	Lockheed Martin Corp.	4.500%	5/15/36	100	99
	Honeywell International Inc.	1.350%	6/1/25	275	263	Lockheed Martin Corp.	6.150%	9/1/36	300	340
	Honeywell International Inc.	2.500%	11/1/26	50	48	Lockheed Martin Corp.	4.070%	12/15/42	270	244
	Honeywell International Inc.	1.100%	3/1/27	250	227	Lockheed Martin Corp.	3.800%	3/1/45	100	86
	Honeywell International Inc.	4.950%	2/15/28	90	93	Lockheed Martin Corp.	4.700%	5/15/46	275	270
	Honeywell International Inc.	4.250%	1/15/29	200	200	Lockheed Martin Corp.	2.800%	6/15/50	175	125
	Honeywell International Inc.	2.700%	8/15/29	100	92	Lockheed Martin Corp.	4.090%	9/15/52	331	294
	Honeywell International Inc.	1.950%	6/1/30	1,000	869	Lockheed Martin Corp.	4.150%	6/15/53	250	224
	Honeywell International Inc.	1.750%	9/1/31	250	209	Lockheed Martin Corp.	5.700%	11/15/54	250	282
	Honeywell International Inc.	5.000%	2/15/33	197	206	Lockheed Martin Corp.	5.200%	2/15/55	115	121
	Honeywell International Inc.	4.500%	1/15/34	200	201	Lockheed Martin Corp.	4.300%	6/15/62	125	112
	Honeywell International Inc.	5.700%	3/15/37	200	219	Lockheed Martin Corp.	5.900%	11/15/63	134	157
	Honeywell International Inc.	5.375%	3/1/41	150	160	⁵ Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.	6.500%	6/20/27	350	351
	Hubbell Inc.	3.350%	3/1/26	75	73	Nordson Corp.	5.600%	9/15/28	60	62
	Hubbell Inc.	3.150%	8/15/27	50	47	Nordson Corp.	5.800%	9/15/33	79	84
	Hubbell Inc.	3.500%	2/15/28	175	168	Norfolk Southern Corp.	3.650%	8/1/25	50	49
	Huntington Ingalls Industries Inc.	3.483%	12/1/27	100	95	Norfolk Southern Corp.	2.900%	6/15/26	310	297
	Huntington Ingalls Industries Inc.	2.043%	8/16/28	200	176	Norfolk Southern Corp.	7.800%	5/15/27	60	66
	Huntington Ingalls Industries Inc.	4.200%	5/1/30	200	190	Norfolk Southern Corp.	3.150%	6/1/27	125	120
	IDEX Corp.	3.000%	5/1/30	75	67	Norfolk Southern Corp.	3.800%	8/1/28	113	110
	Illinois Tool Works Inc.	2.650%	11/15/26	300	286	Norfolk Southern Corp.	2.550%	11/1/29	200	180
	Illinois Tool Works Inc.	4.875%	9/15/41	75	76	Norfolk Southern Corp.	5.050%	8/1/30	100	103
	Illinois Tool Works Inc.	3.900%	9/1/42	250	224	Norfolk Southern Corp.	3.000%	3/15/32	200	178
	Ingersoll Rand Inc.	5.400%	8/14/28	100	103	Norfolk Southern Corp.	4.837%	10/1/41	113	109
	Ingersoll Rand Inc.	5.700%	8/14/33	200	212	Norfolk Southern Corp.	4.450%	6/15/45	75	67
	JB Hunt Transport Services Inc.	3.875%	3/1/26	200	196	Norfolk Southern Corp.	4.650%	1/15/46	75	69
²	JetBlue Pass Through Trust Class A Series 2020-1	4.000%	5/15/34	121	110	Norfolk Southern Corp.	4.150%	2/28/48	25	22
²	JetBlue Pass Through Trust Class AA Series 2019-1	2.750%	11/15/33	123	103	Norfolk Southern Corp.	4.100%	5/15/49	73	62
	John Deere Capital Corp.	2.050%	1/9/25	350	340	Norfolk Southern Corp.	3.400%	11/1/49	75	57
	John Deere Capital Corp.	1.250%	1/10/25	500	482	Norfolk Southern Corp.	3.050%	5/15/50	350	249
	John Deere Capital Corp.	3.450%	3/13/25	300	295	Norfolk Southern Corp.	4.050%	8/15/52	239	202
	John Deere Capital Corp.	5.300%	9/8/25	350	355	Norfolk Southern Corp.	5.350%	8/1/54	200	208
	John Deere Capital Corp.	3.400%	9/11/25	75	74	Norfolk Southern Corp.	3.155%	5/15/55	438	308
	John Deere Capital Corp.	4.800%	1/9/26	200	201	Norfolk Southern Corp.	4.100%	5/15/21	100	76
	John Deere Capital Corp.	0.700%	1/15/26	300	278	Northrop Grumman Corp.	2.930%	1/15/25	275	269
	John Deere Capital Corp.	2.650%	6/10/26	100	96	Northrop Grumman Corp.	3.200%	2/1/27	150	144
	John Deere Capital Corp.	1.050%	6/17/26	200	184	Northrop Grumman Corp.	3.250%	1/15/28	100	96
	John Deere Capital Corp.	5.150%	9/8/26	200	204	Northrop Grumman Corp.	4.400%	5/1/30	290	288
	John Deere Capital Corp.	2.250%	9/14/26	125	118	Northrop Grumman Corp.	4.700%	3/15/33	100	101
	John Deere Capital Corp.	2.350%	3/8/27	200	188	Northrop Grumman Corp.	5.150%	5/1/40	90	91
	John Deere Capital Corp.	2.800%	9/8/27	150	142	Northrop Grumman Corp.	5.050%	11/15/40	150	150
	John Deere Capital Corp.	4.150%	9/15/27	200	199	Northrop Grumman Corp.	4.750%	6/1/43	275	263
	John Deere Capital Corp.	3.050%	1/6/28	100	95	Northrop Grumman Corp.	4.030%	10/15/47	380	327
	John Deere Capital Corp.	4.750%	1/20/28	200	203	Northrop Grumman Corp.	5.250%	5/1/50	310	319
	John Deere Capital Corp.	4.950%	7/14/28	200	205	Northrop Grumman Corp.	4.950%	3/15/53	100	99
	John Deere Capital Corp.	3.450%	3/7/29	50	48	Nvent Finance Sarl	4.550%	4/15/28	100	97
	John Deere Capital Corp.	2.800%	7/18/29	150	139	Oshkosh Corp.	4.600%	5/15/28	185	182
	John Deere Capital Corp.	2.450%	1/9/30	325	293	Oshkosh Corp.	3.100%	3/1/30	60	54
	John Deere Capital Corp.	5.150%	9/8/33	300	316	Otis Worldwide Corp.	2.293%	4/5/27	200	186
	Johnson Controls International plc	3.900%	2/14/26	37	36	Otis Worldwide Corp.	5.250%	8/16/28	150	154
	Johnson Controls International plc	6.000%	1/15/36	39	42	Otis Worldwide Corp.	2.565%	2/15/30	300	267
	Johnson Controls International plc	4.625%	7/2/44	175	158	Otis Worldwide Corp.	3.112%	2/15/40	400	321
	Johnson Controls International plc	5.125%	9/14/45	9	9	PACCAR Financial Corp.	3.362%	2/15/50	150	116
	Johnson Controls International plc	4.500%	2/15/47	100	90	Parker-Hannifin Corp.	1.800%	2/6/25	60	58
	Johnson Controls International plc	4.950%	7/2/64	72	66	Parker-Hannifin Corp.	3.250%	3/1/27	125	120
	Johnson Controls International plc /Tyco Fire & Security Finance SCA	2.000%	9/16/31	200	167	Parker-Hannifin Corp.	4.250%	9/15/27	215	213
	Johnson Controls International plc /Tyco Fire & Security Finance SCA	4.900%	12/1/32	72	73	Parker-Hannifin Corp.	3.250%	6/14/29	75	71
	Kennametal Inc.	4.625%	6/15/28	120	117	Parker-Hannifin Corp.	6.250%	5/15/38	150	167
	Keysight Technologies Inc.	4.600%	4/6/27	125	125	Parker-Hannifin Corp.	4.450%	11/21/44	200	182
	Keysight Technologies Inc.	3.000%	10/30/29	100	91	Parker-Hannifin Corp.	4.000%	6/14/49	215	187
	Kirby Corp.	4.200%	3/1/28	300	289	Precision Castparts Corp.	3.250%	6/15/25	175	171
						Precision Castparts Corp.	4.375%	6/15/45	200	182
						Quanta Services Inc.	2.900%	10/1/30	400	352
						⁵ Regal Rexnord Corp.	6.050%	2/15/26	100	101
						⁵ Regal Rexnord Corp.	6.050%	4/15/28	250	253

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Regal Rexnord Corp.	6.300%	2/15/30	200	206		Union Pacific Corp.	3.875%	2/1/55	100	82
5	Regal Rexnord Corp.	6.400%	4/15/33	225	235		Union Pacific Corp.	3.950%	8/15/59	100	82
	Republic Services Inc.	0.875%	11/15/25	500	463		Union Pacific Corp.	3.839%	3/20/60	386	315
	Republic Services Inc.	6.200%	3/1/40	175	196		Union Pacific Corp.	2.973%	9/16/62	325	219
	Republic Services Inc.	5.700%	5/15/41	100	108		Union Pacific Corp.	3.799%	4/6/71	535	424
	Rockwell Automation Inc.	3.500%	3/1/29	100	97	2	United Airlines Class A Series 2013-1 Pass Through Trust	4.300%	2/15/27	41	40
	Rockwell Automation Inc.	1.750%	8/15/31	200	165	2	United Airlines Class A Series 2014-1 Pass Through Trust	4.000%	10/11/27	54	51
	Rockwell Automation Inc.	4.200%	3/1/49	125	113	2	United Airlines Class A Series 2016-1 Pass Through Trust	3.450%	1/7/30	34	30
	Rockwell Automation Inc.	2.800%	8/15/61	200	130	2	United Airlines Class A Series 2023-1 Pass Through Trust	5.800%	7/15/37	225	228
	RTX Corp.	3.950%	8/16/25	400	394	2	United Airlines Class AA Series 2015-1 Pass Through Trust	3.450%	6/1/29	112	104
	RTX Corp.	3.500%	3/15/27	300	289	2	United Airlines Class AA Series 2016-1 Pass Through Trust	3.100%	1/7/30	273	250
	RTX Corp.	3.125%	5/4/27	225	214	2	United Airlines Class AA Series 2016-2 Pass Through Trust	2.875%	4/7/30	52	46
	RTX Corp.	7.200%	8/15/27	25	27	2	United Airlines Class AA Series 2019-1 Pass Through Trust	4.150%	2/25/33	145	134
	RTX Corp.	4.125%	11/16/28	537	525	2	United Airlines Class AA Series 2019-2 Pass Through Trust	2.700%	11/1/33	83	70
	RTX Corp.	2.250%	7/1/30	300	259	2	United Airlines Class B Series 2020-1 Pass Through Trust	4.875%	7/15/27	243	236
	RTX Corp.	1.900%	9/1/31	200	163		Class A Series 2020-1	5.875%	4/15/29	446	451
	RTX Corp.	2.375%	3/15/32	200	167		United Parcel Service Inc.	3.900%	4/1/25	300	297
	RTX Corp.	5.150%	2/27/33	200	204		United Parcel Service Inc.	2.400%	11/15/26	399	380
	RTX Corp.	6.100%	3/15/34	197	214		United Parcel Service Inc.	3.400%	3/15/29	100	97
	RTX Corp.	5.400%	5/1/35	150	155		United Parcel Service Inc.	2.500%	9/1/29	100	91
	RTX Corp.	6.050%	6/1/36	100	108		United Parcel Service Inc.	4.875%	3/3/33	200	208
	RTX Corp.	6.125%	7/15/38	50	55		United Parcel Service Inc.	6.200%	1/15/38	173	198
	RTX Corp.	4.450%	11/16/38	175	161		United Parcel Service Inc.	5.200%	4/1/40	255	265
	RTX Corp.	4.700%	12/15/41	50	46		United Parcel Service Inc.	4.875%	11/15/40	75	75
	RTX Corp.	4.500%	6/1/42	675	615		United Parcel Service Inc.	3.625%	10/1/42	100	85
	RTX Corp.	4.800%	12/15/43	65	60		United Parcel Service Inc.	3.400%	11/15/46	110	88
	RTX Corp.	4.150%	5/15/45	200	171		United Parcel Service Inc.	4.250%	3/15/49	125	114
	RTX Corp.	3.750%	11/1/46	200	159		United Parcel Service Inc.	3.400%	9/1/49	200	161
	RTX Corp.	4.350%	4/15/47	250	219		United Parcel Service Inc.	5.300%	4/1/50	300	319
	RTX Corp.	4.050%	5/4/47	107	89		United Parcel Service Inc.	5.050%	3/3/53	200	208
	RTX Corp.	4.625%	11/16/48	350	320		Valmont Industries Inc.	5.000%	10/1/44	150	135
	RTX Corp.	3.125%	7/1/50	179	127		Valmont Industries Inc.	5.250%	10/1/54	75	67
	RTX Corp.	2.820%	9/1/51	200	132	5	Veralto Corp.	5.500%	9/18/26	125	127
	RTX Corp.	3.030%	3/15/52	200	138	5	Veralto Corp.	5.350%	9/18/28	125	128
	RTX Corp.	5.375%	2/27/53	200	204	5	Veralto Corp.	5.450%	9/18/33	125	130
	RTX Corp.	6.400%	3/15/54	244	283		Waste Connections Inc.	4.250%	12/1/28	51	51
	Ryder System Inc.	4.625%	6/1/25	193	192		Waste Connections Inc.	3.500%	5/1/29	200	191
	Ryder System Inc.	2.900%	12/1/26	100	94		Waste Connections Inc.	2.600%	2/1/30	139	125
	Ryder System Inc.	5.650%	3/1/28	100	103		Waste Connections Inc.	2.200%	1/15/32	200	167
	Ryder System Inc.	5.250%	6/1/28	200	203		Waste Connections Inc.	3.200%	6/1/32	500	450
	Snap-on Inc.	3.250%	3/1/27	50	48		Waste Connections Inc.	4.200%	1/15/33	132	128
	Snap-on Inc.	4.100%	3/1/48	75	67		Waste Connections Inc.	3.050%	4/1/50	75	54
	Snap-on Inc.	3.100%	5/1/50	75	57		Waste Connections Inc.	2.950%	1/15/52	200	141
	Southwest Airlines Co.	5.250%	5/4/25	600	600		Waste Management Inc.	0.750%	11/15/25	100	93
	Southwest Airlines Co.	3.000%	11/15/26	100	95		Waste Management Inc.	3.150%	11/15/27	125	120
	Southwest Airlines Co.	5.125%	6/15/27	475	477		Waste Management Inc.	4.875%	2/15/29	200	205
	Southwest Airlines Co.	3.450%	11/16/27	50	47		Waste Management Inc.	1.500%	3/15/31	200	164
	Southwest Airlines Co.	2.625%	2/10/30	100	87		Waste Management Inc.	4.625%	2/15/33	88	88
2	Spirit Airlines Class A Series 2015-1 Pass Through Trust	4.100%	10/1/29	14	13		Waste Management Inc.	4.875%	2/15/34	200	204
	Stanley Black & Decker Inc.	3.400%	3/1/26	100	97		Waste Management Inc.	2.950%	6/1/41	200	157
	Stanley Black & Decker Inc.	5.200%	9/1/40	75	73		Waste Management Inc.	2.500%	11/15/50	200	133
	Stanley Black & Decker Inc.	4.850%	11/15/48	90	81		Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	360	348
	Stanley Black & Decker Inc.	4.000%	3/15/60	400	334		Westinghouse Air Brake Technologies Corp.	4.700%	9/15/28	175	173
	Textron Inc.	4.000%	3/15/26	200	196		WW Grainger Inc.	1.850%	2/15/25	75	72
	Textron Inc.	3.650%	3/15/27	250	240		WW Grainger Inc.	3.750%	5/15/46	75	63
	Textron Inc.	3.900%	9/17/29	225	214		WW Grainger Inc.	4.200%	5/15/47	75	68
	Textron Inc.	6.100%	11/15/33	50	53		Xylem Inc.	3.250%	11/1/26	100	96
	Timken Co.	4.500%	12/15/28	25	24		Xylem Inc.	1.950%	1/30/28	100	91
	Trane Technologies Financing Ltd.	3.500%	3/21/26	75	73		Xylem Inc.	2.250%	1/30/31	100	86
	Trane Technologies Financing Ltd.	3.800%	3/21/29	225	218		Xylem Inc.	4.375%	11/1/46	100	86
	Trane Technologies Financing Ltd.	5.250%	3/3/33	200	207						84,473
	Trane Technologies Financing Ltd.	4.500%	3/21/49	75	70						
	Trane Technologies Global Holding Co Ltd.	5.750%	6/15/43	125	134						
	Trimble Inc.	4.750%	12/1/24	93	92						
	Trimble Inc.	4.900%	6/15/28	50	50						
	Tyco Electronics Group SA	3.125%	8/15/27	200	191						
	Tyco Electronics Group SA	2.500%	2/4/32	200	173						
	Tyco Electronics Group SA	7.125%	10/1/37	125	147						
	Union Pacific Corp.	3.250%	1/15/25	206	202						
	Union Pacific Corp.	3.750%	7/15/25	560	551						
	Union Pacific Corp.	2.750%	3/1/26	75	72						
	Union Pacific Corp.	2.150%	2/5/27	513	479						
	Union Pacific Corp.	2.400%	2/5/30	200	179						
	Union Pacific Corp.	2.800%	2/14/32	100	89						
	Union Pacific Corp.	3.375%	2/1/35	100	88						
	Union Pacific Corp.	2.891%	4/6/36	500	420						
	Union Pacific Corp.	3.600%	9/15/37	90	80						
	Union Pacific Corp.	3.250%	2/5/50	200	153						
	Union Pacific Corp.	2.950%	3/10/52	250	178						
	Union Pacific Corp.	4.950%	9/9/52	110	112						
	Union Pacific Corp.	3.500%	2/14/53	600	476						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amcor Flexibles North America Inc.	3.100%	9/15/26	50	47	Freeport-McMoRan Inc.	5.400%	11/14/34	100	101
Amcor Flexibles North America Inc.	2.630%	6/19/30	125	108	Freeport-McMoRan Inc.	5.450%	3/15/43	300	291
Amcor Flexibles North America Inc.	2.690%	5/25/31	200	173	Georgia-Pacific LLC	7.375%	12/1/25	100	104
AngloGold Ashanti Holdings plc	3.375%	11/1/28	200	180	Georgia-Pacific LLC	8.875%	5/15/31	250	312
AngloGold Ashanti Holdings plc	3.750%	10/1/30	200	174	Huntsman International LLC	2.950%	6/15/31	100	85
ArcelorMittal SA	4.550%	3/11/26	100	98	International Flavors & Fragrances Inc.	4.450%	9/26/28	50	49
ArcelorMittal SA	6.550%	11/29/27	200	210	International Flavors & Fragrances Inc.	4.375%	6/1/47	90	69
ArcelorMittal SA	4.250%	7/16/29	100	97	International Flavors & Fragrances Inc.	5.000%	9/26/48	100	85
ArcelorMittal SA	6.800%	11/29/32	180	195	International Paper Co.	5.000%	9/15/35	100	100
ArcelorMittal SA	7.000%	10/15/39	100	108	International Paper Co.	6.000%	11/15/41	100	106
ArcelorMittal SA	6.750%	3/1/41	100	106	International Paper Co.	4.800%	6/15/44	300	277
Avery Dennison Corp.	4.875%	12/6/28	75	76	International Paper Co.	4.400%	8/15/47	200	174
Barrick Gold Corp.	6.450%	10/15/35	75	83	Kinross Gold Corp.	4.500%	7/15/27	25	24
Barrick North America Finance LLC	5.700%	5/30/41	350	368	Kinross Gold Corp.	6.250%	7/15/33	100	105
Barrick North America Finance LLC	5.750%	5/1/43	150	160	Linde Inc.	2.650%	2/5/25	147	143
Berry Global Inc.	1.570%	1/15/26	400	372	Linde Inc.	4.700%	12/5/25	200	200
Berry Global Inc.	5.500%	4/15/28	200	202	Linde Inc.	1.100%	8/10/30	300	249
BHP Billiton Finance USA Ltd.	4.875%	2/27/26	200	201	Linde Inc.	3.550%	11/7/42	50	42
BHP Billiton Finance USA Ltd.	4.750%	2/28/28	200	202	LYB International Finance BV	5.250%	7/15/43	200	191
BHP Billiton Finance USA Ltd.	5.100%	9/8/28	200	206	LYB International Finance III LLC	1.250%	10/1/25	491	459
BHP Billiton Finance USA Ltd.	4.900%	2/28/33	200	205	LYB International Finance III LLC	5.625%	5/15/33	52	54
BHP Billiton Finance USA Ltd.	5.250%	9/8/33	300	311	LYB International Finance III LLC	3.375%	10/1/40	200	154
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	136	LYB International Finance III LLC	4.200%	10/15/49	135	108
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	440	445	LYB International Finance III LLC	3.625%	4/1/51	280	204
BHP Billiton Finance USA Ltd.	5.500%	9/8/53	140	153	LyondellBasell Industries NV	4.625%	2/26/55	425	370
Cabot Corp.	4.000%	7/1/29	55	52	Martin Marietta Materials Inc.	3.450%	6/1/27	50	48
Carlisle Cos. Inc.	3.500%	12/1/24	50	49	Martin Marietta Materials Inc.	3.500%	12/15/27	100	96
Carlisle Cos. Inc.	3.750%	12/1/27	125	120	Martin Marietta Materials Inc.	2.500%	3/15/30	100	88
Carlisle Cos. Inc.	2.750%	3/1/30	150	133	Martin Marietta Materials Inc.	2.400%	7/15/31	150	128
Celanese US Holdings LLC	6.050%	3/15/25	82	82	Martin Marietta Materials Inc.	4.250%	12/15/47	175	154
Celanese US Holdings LLC	6.165%	7/15/27	400	410	Martin Marietta Materials Inc.	3.200%	7/15/51	220	163
Celanese US Holdings LLC	6.350%	11/15/28	175	183	Mosaic Co.	4.050%	11/15/27	200	195
Celanese US Holdings LLC	6.330%	7/15/29	200	210	Mosaic Co.	5.450%	11/15/33	100	102
Celanese US Holdings LLC	6.550%	11/15/30	150	159	Mosaic Co.	4.875%	11/15/41	50	45
Celanese US Holdings LLC	6.379%	7/15/32	200	212	Mosaic Co.	5.625%	11/15/43	100	99
Celanese US Holdings LLC	6.700%	11/15/33	150	163	Newmont Corp.	2.800%	10/1/29	150	137
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	279	Newmont Corp.	2.250%	10/1/30	200	173
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	172	Newmont Corp.	2.600%	7/15/32	100	85
CF Industries Inc.	5.150%	3/15/34	200	198	Newmont Corp.	5.875%	4/1/35	100	108
CF Industries Inc.	4.950%	6/1/43	150	138	Newmont Corp.	6.250%	10/1/39	225	250
CF Industries Inc.	5.375%	3/15/44	100	96	Newmont Corp.	5.450%	6/9/44	200	203
Dow Chemical Co.	4.550%	11/30/25	10	10	Nucor Corp.	2.000%	6/1/25	100	96
Dow Chemical Co.	4.800%	11/30/28	225	227	Nucor Corp.	3.950%	5/1/28	100	98
Dow Chemical Co.	2.100%	11/15/30	400	343	Nucor Corp.	2.700%	6/1/30	100	91
Dow Chemical Co.	4.250%	10/1/34	106	102	Nucor Corp.	3.125%	4/1/32	100	90
Dow Chemical Co.	9.400%	5/15/39	203	283	Nucor Corp.	6.400%	12/1/37	100	114
Dow Chemical Co.	5.250%	11/15/41	100	98	Nucor Corp.	2.979%	12/15/55	300	204
Dow Chemical Co.	4.625%	10/1/44	200	184	Nutrien Ltd.	3.000%	4/1/25	250	243
Dow Chemical Co.	5.550%	11/30/48	100	102	Nutrien Ltd.	5.950%	11/7/25	200	204
Dow Chemical Co.	6.900%	5/15/53	150	181	Nutrien Ltd.	4.000%	12/15/26	50	49
DuPont de Nemours Inc.	4.493%	11/15/25	350	348	Nutrien Ltd.	4.900%	3/27/28	200	202
DuPont de Nemours Inc.	4.725%	11/15/28	425	432	Nutrien Ltd.	4.125%	3/15/35	250	232
DuPont de Nemours Inc.	5.319%	11/15/38	300	308	Nutrien Ltd.	5.625%	12/1/40	275	276
DuPont de Nemours Inc.	5.419%	11/15/48	375	392	Nutrien Ltd.	4.900%	6/1/43	50	47
Eastman Chemical Co.	3.800%	3/15/25	200	197	Nutrien Ltd.	5.250%	1/15/45	191	185
Eastman Chemical Co.	4.800%	9/1/42	225	205	Nutrien Ltd.	5.000%	4/1/49	100	95
Eastman Chemical Co.	4.650%	10/15/44	150	132	Nutrien Ltd.	5.800%	3/27/53	45	48
Ecolab Inc.	2.700%	11/1/26	200	192	Owens Corning	3.400%	8/15/26	200	193
Ecolab Inc.	1.650%	2/1/27	100	92	Owens Corning	3.950%	8/15/29	100	95
Ecolab Inc.	3.250%	12/1/27	100	96	Owens Corning	3.875%	6/1/30	50	47
Ecolab Inc.	5.250%	1/15/28	200	207	Owens Corning	4.300%	7/15/47	200	176
Ecolab Inc.	1.300%	1/30/31	500	409	Owens Corning	4.400%	1/30/48	75	65
Ecolab Inc.	2.125%	2/1/32	100	85	Packaging Corp. of America	3.400%	12/15/27	100	95
Ecolab Inc.	2.700%	12/15/51	275	188	Packaging Corp. of America	3.000%	12/15/29	140	127
Ecolab Inc.	2.750%	8/18/55	100	68	Packaging Corp. of America	4.050%	12/15/49	90	74
EIDP Inc.	1.700%	7/15/25	100	95	Packaging Corp. of America	3.050%	10/1/51	100	70
EIDP Inc.	4.500%	5/15/26	100	100	PPG Industries Inc.	2.550%	6/15/30	300	261
EIDP Inc.	2.300%	7/15/30	100	88	Reliance Steel & Aluminum Co.	2.150%	8/15/30	100	85
EIDP Inc.	4.800%	5/15/33	100	101	Rio Tinto Alcan Inc.	6.125%	12/15/33	225	246
FMC Corp.	5.150%	5/18/26	100	100	Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	83
FMC Corp.	3.200%	10/1/26	50	47	Rio Tinto Finance USA Ltd.	2.750%	11/2/51	350	239
FMC Corp.	3.450%	10/1/29	100	91	Rio Tinto Finance USA plc	5.000%	3/9/33	200	207
FMC Corp.	5.650%	5/18/33	100	99	Rio Tinto Finance USA plc	4.750%	3/22/42	150	145
FMC Corp.	4.500%	10/1/49	100	79	Rio Tinto Finance USA plc	4.125%	8/21/42	250	226
FMC Corp.	6.375%	5/18/53	100	102	Rio Tinto Finance USA plc	5.125%	3/9/53	200	208
Freeport-McMoRan Inc.	5.000%	9/1/27	200	198	Rohm and Haas Co.	7.850%	7/15/29	125	141
Freeport-McMoRan Inc.	4.125%	3/1/28	100	96	RPM International Inc.	3.750%	3/15/27	50	48
Freeport-McMoRan Inc.	4.375%	8/1/28	100	96	RPM International Inc.	4.250%	1/15/48	200	166
Freeport-McMoRan Inc.	5.250%	9/1/29	100	101	Sherwin-Williams Co.	3.450%	8/1/25	225	219
Freeport-McMoRan Inc.	4.250%	3/1/30	100	94	Sherwin-Williams Co.	4.250%	8/8/25	200	198
Freeport-McMoRan Inc.	4.625%	8/1/30	200	196	Sherwin-Williams Co.	3.950%	1/15/26	200	197

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Sherwin-Williams Co.	3.450%	6/1/27	100	97	AvalonBay Communities Inc.	2.900%	10/15/26	50	48	
Sherwin-Williams Co.	2.300%	5/15/30	100	87	AvalonBay Communities Inc.	3.350%	5/15/27	75	72	
Sherwin-Williams Co.	4.000%	12/15/42	100	84	AvalonBay Communities Inc.	3.200%	1/15/28	75	71	
Sherwin-Williams Co.	4.550%	8/1/45	90	81	AvalonBay Communities Inc.	2.050%	1/15/32	300	251	
Sherwin-Williams Co.	4.500%	6/1/47	300	275	AvalonBay Communities Inc.	3.900%	10/15/46	60	49	
Sherwin-Williams Co.	3.300%	5/15/50	100	74	AvalonBay Communities Inc.	4.350%	4/15/48	60	51	
Sonoco Products Co.	2.250%	2/1/27	500	460	Boston Properties LP	3.200%	1/15/25	111	108	
Sonoco Products Co.	3.125%	5/1/30	105	95	Boston Properties LP	3.650%	2/1/26	100	96	
Southern Copper Corp.	3.875%	4/23/25	50	49	Boston Properties LP	2.750%	10/1/26	50	46	
Southern Copper Corp.	7.500%	7/27/35	100	116	Boston Properties LP	3.400%	6/21/29	400	360	
Southern Copper Corp.	6.750%	4/16/40	325	363	Boston Properties LP	2.900%	3/15/30	400	343	
Southern Copper Corp.	5.250%	11/8/42	300	290	Boston Properties LP	2.450%	10/1/33	400	305	
Southern Copper Corp.	5.875%	4/23/45	200	203	Boston Properties LP	6.500%	1/15/34	50	53	
Steel Dynamics Inc.	2.400%	6/15/25	100	96	Brixmor Operating Partnership LP	3.850%	2/1/25	125	122	
Steel Dynamics Inc.	3.450%	4/15/30	125	115	Brixmor Operating Partnership LP	4.125%	6/15/26	200	194	
Steel Dynamics Inc.	3.250%	1/15/31	100	91	Brixmor Operating Partnership LP	3.900%	3/15/27	75	71	
Steel Dynamics Inc.	3.250%	10/15/50	100	70	Brixmor Operating Partnership LP	4.125%	5/15/29	533	507	
Suzano Austria GmbH	6.000%	1/15/29	400	409	Brixmor Operating Partnership LP	4.050%	7/1/30	250	235	
Suzano Austria GmbH	5.000%	1/15/30	200	193	Camden Property Trust	3.150%	7/1/29	50	46	
Suzano Austria GmbH	3.750%	1/15/31	200	176	Camden Property Trust	2.800%	5/15/30	265	238	
Suzano Austria GmbH	3.125%	1/15/32	125	103	Camden Property Trust	3.350%	11/1/49	120	90	
Suzano International Finance BV	4.000%	1/14/25	150	147	CBRE Services Inc.	4.875%	3/1/26	125	125	
Teck Resources Ltd.	3.900%	7/15/30	100	93	CBRE Services Inc.	2.500%	4/1/31	200	169	
Teck Resources Ltd.	6.125%	10/1/35	100	105	CBRE Services Inc.	5.950%	8/15/34	200	210	
Teck Resources Ltd.	6.000%	8/15/40	119	121	Corporate Office Properties LP	2.000%	1/15/29	350	291	
Teck Resources Ltd.	5.200%	3/1/42	100	93	Crown Castle Inc.	1.350%	7/15/25	100	94	
Vale Overseas Ltd.	3.750%	7/8/30	100	92	Crown Castle Inc.	4.450%	2/15/26	250	246	
Vale Overseas Ltd.	6.125%	6/12/33	200	207	Crown Castle Inc.	3.700%	6/15/26	175	169	
Vale Overseas Ltd.	8.250%	1/17/34	50	59	Crown Castle Inc.	2.900%	3/15/27	200	187	
Vale Overseas Ltd.	6.875%	11/21/36	310	337	Crown Castle Inc.	3.650%	9/1/27	325	309	
Vale Overseas Ltd.	6.875%	11/10/39	325	353	Crown Castle Inc.	3.800%	2/15/28	425	404	
Vale SA	5.625%	9/11/42	75	73	Crown Castle Inc.	4.800%	9/1/28	200	197	
Vulcan Materials Co.	4.500%	4/1/25	200	198	Crown Castle Inc.	3.100%	11/15/29	100	90	
Vulcan Materials Co.	3.500%	6/1/30	150	140	Crown Castle Inc.	3.300%	7/1/30	115	103	
Vulcan Materials Co.	4.500%	6/15/47	125	113	Crown Castle Inc.	2.250%	1/15/31	200	166	
Westlake Corp.	3.600%	8/15/26	100	97	Crown Castle Inc.	2.500%	7/15/31	200	167	
Westlake Corp.	3.375%	6/15/30	100	91	Crown Castle Inc.	5.100%	5/1/33	200	198	
Westlake Corp.	5.000%	8/15/46	200	183	Crown Castle Inc.	2.900%	4/1/41	500	358	
Westlake Corp.	3.125%	8/15/51	100	66	Crown Castle Inc.	4.750%	5/15/47	95	82	
Westlake Corp.	3.375%	8/15/61	100	65	Crown Castle Inc.	5.200%	2/15/49	75	71	
WestRock MWV LLC	7.950%	2/15/31	250	291	Crown Castle Inc.	4.150%	7/1/50	100	81	
WRKCo Inc.	4.650%	3/15/26	100	99	Crown Castle Inc.	3.250%	1/15/51	200	140	
WRKCo Inc.	3.375%	9/15/27	250	236	CubeSmart LP	4.000%	11/15/25	50	49	
WRKCo Inc.	4.900%	3/15/29	200	201	CubeSmart LP	3.125%	9/1/26	100	95	
WRKCo Inc.	3.000%	6/15/33	100	86	CubeSmart LP	2.250%	12/15/28	200	177	
Yamana Gold Inc.	2.630%	8/15/31	100	84	CubeSmart LP	4.375%	2/15/29	50	49	
				33,967		CubeSmart LP	2.000%	2/15/31	75	61
Real Estate (1.0%)						CubeSmart LP	2.500%	2/15/32	200	166
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	254	248	Digital Realty Trust LP	4.450%	7/15/28	370	362	
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	200	176	Digital Realty Trust LP	3.600%	7/1/29	175	164	
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	150	135	EPR Properties	4.500%	6/1/27	141	133	
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	500	390	EPR Properties	3.600%	11/15/31	375	311	
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	125	99	Equinix Inc.	1.250%	7/15/25	100	94	
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	500	331	Equinix Inc.	1.000%	9/15/25	500	467	
Alexandria Real Estate Equities Inc.	3.550%	3/15/52	200	146	Equinix Inc.	1.450%	5/15/26	200	185	
American Homes 4 Rent LP	2.375%	7/15/31	200	165	Equinix Inc.	2.900%	11/18/26	100	95	
American Homes 4 Rent LP	3.375%	7/15/51	200	137	Equinix Inc.	1.800%	7/15/27	100	91	
American Tower Corp.	2.950%	1/15/25	100	98	Equinix Inc.	1.550%	3/15/28	500	439	
American Tower Corp.	4.000%	6/1/25	138	136	Equinix Inc.	3.200%	11/18/29	450	414	
American Tower Corp.	1.600%	4/15/26	200	185	Equinix Inc.	2.150%	7/15/30	250	212	
American Tower Corp.	1.450%	9/15/26	200	182	Equinix Inc.	2.500%	5/15/31	200	170	
American Tower Corp.	3.375%	10/15/26	200	192	Equinix Inc.	3.000%	7/15/50	100	68	
American Tower Corp.	2.750%	1/15/27	500	469	ERP Operating LP	3.375%	6/1/25	125	122	
American Tower Corp.	3.125%	1/15/27	125	118	ERP Operating LP	2.850%	11/1/26	50	47	
American Tower Corp.	3.650%	3/15/27	200	192	ERP Operating LP	3.500%	3/1/28	100	96	
American Tower Corp.	1.500%	1/31/28	500	437	ERP Operating LP	4.150%	12/1/28	70	69	
American Tower Corp.	3.950%	3/15/29	140	134	ERP Operating LP	3.000%	7/1/29	75	69	
American Tower Corp.	3.800%	8/15/29	475	451	ERP Operating LP	2.500%	2/15/30	150	133	
American Tower Corp.	2.900%	1/15/30	145	130	ERP Operating LP	4.500%	7/1/44	150	133	
American Tower Corp.	2.100%	6/15/30	150	126	ERP Operating LP	4.500%	6/1/45	25	21	
American Tower Corp.	2.700%	4/15/31	200	172	ERP Operating LP	4.000%	8/1/47	100	80	
American Tower Corp.	2.300%	9/15/31	200	166	Essex Portfolio LP	3.500%	4/1/25	166	162	
American Tower Corp.	4.050%	3/15/32	200	188	Essex Portfolio LP	3.375%	4/15/26	345	333	
American Tower Corp.	3.700%	10/15/49	200	152	Essex Portfolio LP	3.625%	5/1/27	100	95	
American Tower Corp.	3.100%	6/15/50	150	103	Essex Portfolio LP	4.000%	3/1/29	100	95	
AvalonBay Communities Inc.	3.450%	6/1/25	100	98	Essex Portfolio LP	3.000%	1/15/30	110	98	
AvalonBay Communities Inc.	2.950%	5/11/26	150	144	Essex Portfolio LP	2.650%	3/15/32	105	88	

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Extra Space Storage LP	5.900%	1/15/31	100	105	Prologis LP	4.750%	6/15/33	100	101
Extra Space Storage LP	2.400%	10/15/31	200	165	Prologis LP	5.125%	1/15/34	127	131
Extra Space Storage LP	2.350%	3/15/32	100	82	Prologis LP	4.375%	9/15/48	75	67
Federal Realty OP LP	3.250%	7/15/27	50	47	Prologis LP	3.000%	4/15/50	140	101
Federal Realty OP LP	3.200%	6/15/29	25	23	Prologis LP	5.250%	6/15/53	200	209
Federal Realty OP LP	4.500%	12/1/44	150	125	Public Storage Operating Co.	1.500%	11/9/26	225	207
GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	200	199	Public Storage Operating Co.	3.094%	9/15/27	100	95
GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	174	Public Storage Operating Co.	1.950%	11/9/28	225	201
GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	25	Public Storage Operating Co.	5.125%	1/15/29	100	103
GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	274	Public Storage Operating Co.	3.385%	5/1/29	100	96
GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	175	160	Public Storage Operating Co.	2.250%	11/9/31	225	192
GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/31	200	180	Public Storage Operating Co.	5.350%	8/1/53	150	157
Healthcare Realty Holdings LP	3.500%	8/1/26	130	124	Realty Income Corp.	3.875%	4/15/25	225	221
Healthcare Realty Holdings LP	2.000%	3/15/31	250	201	Realty Income Corp.	4.625%	11/1/25	75	75
Healthpeak OP LLC	3.400%	2/1/25	81	79	Realty Income Corp.	4.125%	10/15/26	125	123
Healthpeak OP LLC	3.250%	7/15/26	25	24	Realty Income Corp.	3.000%	1/15/27	150	142
Healthpeak OP LLC	3.500%	7/15/29	125	117	Realty Income Corp.	3.950%	8/15/27	450	438
Healthpeak OP LLC	3.000%	1/15/30	200	178	Realty Income Corp.	3.650%	1/15/28	190	182
Healthpeak OP LLC	5.250%	12/15/32	100	101	Realty Income Corp.	3.100%	12/15/29	150	138
Healthpeak OP LLC	6.750%	2/1/41	100	112	Realty Income Corp.	1.800%	3/15/33	500	389
Highwoods Realty LP	2.600%	2/1/31	250	195	Realty Income Corp.	4.650%	3/15/47	175	164
Host Hotels & Resorts LP	2.900%	12/15/31	275	231	Regency Centers LP	3.600%	2/1/27	25	24
Hudson Pacific Properties LP	3.950%	11/1/27	100	84	Regency Centers LP	4.125%	3/15/28	75	72
Hudson Pacific Properties LP	4.650%	4/1/29	25	20	Regency Centers LP	2.950%	9/15/29	100	90
Hudson Pacific Properties LP	3.250%	1/15/30	60	45	Regency Centers LP	4.400%	2/1/47	200	166
Invitation Homes Operating Partnership LP	2.300%	11/15/28	200	178	Regency Centers LP	4.650%	3/15/49	75	64
Invitation Homes Operating Partnership LP	5.450%	8/15/30	32	32	Rexford Industrial Realty LP	2.150%	9/1/31	200	160
Invitation Homes Operating Partnership LP	5.500%	8/15/33	80	80	Sabra Health Care LP	5.125%	8/15/26	25	25
Invitation Homes Operating Partnership LP	2.700%	1/15/34	200	160	Sabra Health Care LP	3.900%	10/15/29	150	136
Kilroy Realty LP	3.450%	12/15/24	50	49	Sabra Health Care LP	3.200%	12/1/31	100	82
Kilroy Realty LP	4.750%	12/15/28	50	48	Safehold GL Holdings LLC	2.850%	1/15/32	200	163
Kilroy Realty LP	4.250%	8/15/29	104	96	Simon Property Group LP	3.500%	9/1/25	300	293
Kilroy Realty LP	3.050%	2/15/30	200	170	Simon Property Group LP	3.300%	1/15/26	195	189
Kilroy Realty LP	2.650%	11/15/33	250	190	Simon Property Group LP	1.375%	1/15/27	500	456
Kimco Realty OP LLC	2.800%	10/1/26	125	118	Simon Property Group LP	1.750%	2/1/28	250	225
Kimco Realty OP LLC	3.800%	4/1/27	75	72	Simon Property Group LP	2.650%	7/15/30	200	177
Kimco Realty OP LLC	1.900%	3/1/28	500	441	Simon Property Group LP	2.200%	2/1/31	250	210
Kimco Realty OP LLC	2.700%	10/1/30	100	87	Simon Property Group LP	2.250%	1/15/32	500	416
Kimco Realty OP LLC	3.200%	4/1/32	200	174	Simon Property Group LP	2.650%	2/1/32	100	85
Kimco Realty OP LLC	4.600%	2/1/33	200	193	Simon Property Group LP	6.250%	1/15/34	85	93
Kimco Realty OP LLC	4.125%	12/1/46	50	39	Simon Property Group LP	4.250%	11/30/46	100	84
Kimco Realty OP LLC	4.450%	9/1/47	50	42	Simon Property Group LP	3.250%	9/13/49	200	145
Kite Realty Group LP	4.000%	10/1/26	200	189	Simon Property Group LP	3.800%	7/15/50	200	158
LXP Industrial Trust	2.375%	10/1/31	200	161	Simon Property Group LP	5.850%	3/8/53	89	95
Mid-America Apartments LP	3.600%	6/1/27	250	241	Simon Property Group LP	6.650%	1/15/54	85	100
Mid-America Apartments LP	2.750%	3/15/30	150	131	SITE Centers Corp.	4.250%	2/1/26	70	68
Mid-America Apartments LP	1.700%	2/15/31	150	122	Spirit Realty LP	3.200%	1/15/27	80	76
NNN REIT Inc.	3.500%	10/15/27	350	331	Spirit Realty LP	2.100%	3/15/28	300	266
NNN REIT Inc.	4.300%	10/15/28	25	24	Spirit Realty LP	4.000%	7/15/29	60	57
NNN REIT Inc.	2.500%	4/15/30	75	65	Spirit Realty LP	3.400%	1/15/30	80	73
NNN REIT Inc.	5.600%	10/15/33	150	155	STORE Capital Corp.	4.500%	3/15/28	75	70
NNN REIT Inc.	4.800%	10/15/48	50	44	STORE Capital Corp.	4.625%	3/15/29	100	92
NNN REIT Inc.	3.100%	4/15/50	50	33	Sun Communities Operating LP	2.300%	11/1/28	200	175
Omega Healthcare Investors Inc.	3.625%	10/1/29	250	221	Sun Communities Operating LP	4.200%	4/15/32	200	183
Omega Healthcare Investors Inc.	3.375%	2/1/31	250	212	Tanger Properties LP	3.125%	9/1/26	175	164
Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	250	204	Tanger Properties LP	3.875%	7/15/27	50	46
Physicians Realty LP	4.300%	3/15/27	100	97	UDR Inc.	2.950%	9/1/26	150	142
Physicians Realty LP	3.950%	1/15/28	100	95	UDR Inc.	3.500%	7/1/27	150	143
Physicians Realty LP	2.625%	11/1/31	500	412	UDR Inc.	3.500%	1/15/28	250	235
Piedmont Operating Partnership LP	9.250%	7/20/28	100	106	UDR Inc.	3.200%	1/15/30	60	55
Prologis LP	3.250%	6/30/26	175	169	UDR Inc.	3.000%	8/15/31	65	57
Prologis LP	2.125%	4/15/27	105	97	UDR Inc.	1.900%	3/15/33	200	153
Prologis LP	3.375%	12/15/27	160	153	UDR Inc.	3.100%	11/1/34	65	54
Prologis LP	4.875%	6/15/28	100	101	Ventas Realty LP	2.650%	1/15/25	75	73
Prologis LP	3.875%	9/15/28	100	97	Ventas Realty LP	4.125%	1/15/26	75	73
Prologis LP	4.000%	9/15/28	50	49	Ventas Realty LP	3.250%	10/15/26	75	71
Prologis LP	4.375%	2/1/29	200	198	Ventas Realty LP	3.850%	4/1/27	50	48
Prologis LP	2.875%	11/15/29	70	64	Ventas Realty LP	4.000%	3/1/28	125	119
Prologis LP	2.250%	4/15/30	155	136	Ventas Realty LP	3.000%	1/15/30	100	88
Prologis LP	1.750%	7/1/30	200	168	Ventas Realty LP	4.750%	11/15/30	200	195
Prologis LP	1.250%	10/15/30	350	283	Ventas Realty LP	4.875%	4/15/49	80	70
Prologis LP	2.250%	1/15/32	100	84	VICI Properties LP	4.750%	2/15/28	200	197
					VICI Properties LP	4.950%	2/15/30	200	194
					VICI Properties LP	5.125%	5/15/32	200	195
					VICI Properties LP	5.625%	5/15/52	100	96
					Welltower OP LLC	3.625%	3/15/24	195	194
					Welltower OP LLC	4.000%	6/1/25	380	373
					Welltower OP LLC	4.250%	4/1/26	150	148
					Welltower OP LLC	2.700%	2/15/27	300	282
					Welltower OP LLC	4.250%	4/15/28	125	123
					Welltower OP LLC	4.125%	3/15/29	250	241
					Welltower OP LLC	2.750%	1/15/31	250	218
					Welltower OP LLC	2.750%	1/15/32	200	170

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Welltower OP LLC	6.500%	3/15/41	25	28		Broadcom Inc.	4.750%	4/15/29	300	301
Welltower OP LLC	4.950%	9/1/48	75	71		Broadcom Inc.	5.000%	4/15/30	250	254
Weyerhaeuser Co.	4.750%	5/15/26	51	51		Broadcom Inc.	4.150%	11/15/30	600	573
Weyerhaeuser Co.	4.000%	11/15/29	150	143		Broadcom Inc.	2.450%	2/15/31	500	428
Weyerhaeuser Co.	4.000%	4/15/30	200	191		Broadcom Inc.	4.300%	11/15/32	400	384
Weyerhaeuser Co.	7.375%	3/15/32	29	34		Broadcom Inc.	3.419%	4/15/33	652	573
Weyerhaeuser Co.	3.375%	3/9/33	200	178		Broadcom Inc.	3.469%	4/15/34	436	380
WP Carey Inc.	4.000%	2/1/25	50	49		Broadcom Inc.	3.187%	11/15/36	50	41
WP Carey Inc.	4.250%	10/1/26	75	73		Broadcom Inc.	4.926%	5/15/37	550	532
WP Carey Inc.	2.250%	4/1/33	200	156		Broadcom Inc.	3.500%	2/15/41	700	556
				42,635		Broadcom Inc.	3.750%	2/15/51	500	394
Technology (2.4%)						Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	96
Adobe Inc.	1.900%	2/1/25	20	19		Broadridge Financial Solutions Inc.	2.900%	12/1/29	75	67
Adobe Inc.	3.250%	2/1/25	175	172		Broadridge Financial Solutions Inc.	2.600%	5/1/31	200	171
Adobe Inc.	2.150%	2/1/27	180	169		CDW LLC / CDW Finance Corp.	4.125%	5/1/25	100	98
Adobe Inc.	2.300%	2/1/30	225	202		CDW LLC / CDW Finance Corp.	4.250%	4/1/28	100	96
Amdocs Ltd.	2.538%	6/15/30	200	172		CDW LLC / CDW Finance Corp.	3.250%	2/15/29	100	91
Analog Devices Inc.	2.950%	4/1/25	85	83		CGI Inc.	1.450%	9/14/26	300	272
Analog Devices Inc.	3.500%	12/5/26	200	196		CGI Inc.	2.300%	9/14/31	100	81
Analog Devices Inc.	3.450%	6/15/27	100	97		Cisco Systems Inc.	2.950%	2/28/26	100	97
Analog Devices Inc.	1.700%	10/1/28	200	178		Cisco Systems Inc.	2.500%	9/20/26	225	215
Analog Devices Inc.	2.800%	10/1/41	200	149		Cisco Systems Inc.	5.900%	2/15/39	400	444
Analog Devices Inc.	2.950%	10/1/51	400	287		Concentrix Corp.	6.650%	8/2/26	250	256
Apple Inc.	2.750%	1/13/25	275	269		Concentrix Corp.	6.600%	8/2/28	250	258
Apple Inc.	1.125%	5/11/25	900	858		Concentrix Corp.	6.850%	8/2/33	258	265
Apple Inc.	0.550%	8/20/25	500	470		Corning Inc.	5.750%	8/15/40	195	200
Apple Inc.	0.700%	2/8/26	500	463		Corning Inc.	3.900%	11/15/49	100	81
Apple Inc.	3.250%	2/23/26	705	688		Corning Inc.	4.375%	11/15/57	300	262
Apple Inc.	2.450%	8/4/26	450	429		Corning Inc.	5.450%	11/15/79	200	193
Apple Inc.	3.350%	2/9/27	500	487		Dell Inc.	7.100%	4/15/28	30	32
Apple Inc.	3.200%	5/11/27	775	751		Dell Inc.	6.500%	4/15/38	100	107
Apple Inc.	2.900%	9/12/27	555	531		Dell International LLC / EMC Corp.	5.850%	7/15/25	200	202
Apple Inc.	1.200%	2/8/28	500	445		Dell International LLC / EMC Corp.	6.020%	6/15/26	973	996
Apple Inc.	4.000%	5/10/28	1,000	997		Dell International LLC / EMC Corp.	4.900%	10/1/26	250	250
Apple Inc.	1.400%	8/5/28	475	421		Dell International LLC / EMC Corp.	6.100%	7/15/27	100	104
Apple Inc.	2.200%	9/11/29	430	389		Dell International LLC / EMC Corp.	5.250%	2/1/28	200	205
Apple Inc.	4.150%	5/10/30	88	88		Dell International LLC / EMC Corp.	5.300%	10/1/29	300	309
Apple Inc.	1.250%	8/20/30	500	415		Dell International LLC / EMC Corp.	6.200%	7/15/30	62	67
Apple Inc.	1.650%	2/8/31	500	422		Dell International LLC / EMC Corp.	5.750%	2/1/33	50	53
Apple Inc.	1.700%	8/5/31	200	167		Dell International LLC / EMC Corp.	8.100%	7/15/36	173	213
Apple Inc.	4.300%	5/10/33	177	180		Dell International LLC / EMC Corp.	3.375%	12/15/41	200	151
Apple Inc.	4.500%	2/23/36	225	230		Dell International LLC / EMC Corp.	8.350%	7/15/46	105	138
Apple Inc.	2.375%	2/8/41	500	367		Dell International LLC / EMC Corp.	3.450%	12/15/51	300	217
Apple Inc.	3.850%	5/4/43	450	401		DXC Technology Co.	1.800%	9/15/26	200	182
Apple Inc.	4.450%	5/6/44	200	195		DXC Technology Co.	2.375%	9/15/28	200	175
Apple Inc.	3.450%	2/9/45	225	188		Equifax Inc.	2.600%	12/1/24	75	73
Apple Inc.	4.375%	5/13/45	400	380		Equifax Inc.	2.600%	12/15/25	100	95
Apple Inc.	4.650%	2/23/46	910	898		Equifax Inc.	5.100%	6/1/28	400	404
Apple Inc.	3.850%	8/4/46	375	327		Equifax Inc.	3.100%	5/15/30	120	108
Apple Inc.	3.750%	11/13/47	450	385		Equifax Inc.	2.350%	9/15/31	200	166
Apple Inc.	2.650%	5/11/50	515	355		FactSet Research Systems Inc.	3.450%	3/1/32	100	90
Apple Inc.	2.650%	2/8/51	600	412		Fidelity National Information Services Inc.	1.150%	3/1/26	500	462
Apple Inc.	4.850%	5/10/53	221	225		Fidelity National Information Services Inc.	1.650%	3/1/28	200	178
Apple Inc.	2.550%	8/20/60	300	198		Fidelity National Information Services Inc.	3.750%	5/21/29	100	96
Apple Inc.	2.800%	2/8/61	600	409		Fidelity National Information Services Inc.	2.250%	3/1/31	300	254
Apple Inc.	2.850%	8/5/61	275	188		Fidelity National Information Services Inc.	3.100%	3/1/41	200	149
Applied Materials Inc.	3.900%	10/1/25	145	143		Fiserv Inc.	3.200%	7/1/26	700	674
Applied Materials Inc.	3.300%	4/1/27	225	218		Fiserv Inc.	2.250%	6/1/27	300	278
Applied Materials Inc.	1.750%	6/1/30	200	170		Fiserv Inc.	4.200%	10/1/28	200	196
Applied Materials Inc.	5.100%	10/1/35	100	105		Fiserv Inc.	3.500%	7/1/29	600	565
Applied Materials Inc.	5.850%	6/15/41	125	138		Fiserv Inc.	2.650%	6/1/30	200	176
Applied Materials Inc.	4.350%	4/1/47	175	165		Fiserv Inc.	5.625%	8/21/33	94	98
Applied Materials Inc.	2.750%	6/1/50	200	145		Fiserv Inc.	4.400%	7/1/49	415	367
Arrow Electronics Inc.	4.000%	4/1/25	50	49		Flex Ltd.	4.750%	6/15/25	26	26
Arrow Electronics Inc.	3.875%	1/12/28	100	95		Flex Ltd.	4.875%	6/15/29	50	49
Autodesk Inc.	4.375%	6/15/25	100	99		Global Payments Inc.	2.650%	2/15/25	337	327
Autodesk Inc.	3.500%	6/15/27	75	73		Global Payments Inc.	4.800%	4/1/26	150	149
Autodesk Inc.	2.850%	1/15/30	75	68		Global Payments Inc.	2.150%	1/15/27	200	184
Autodesk Inc.	2.400%	12/15/31	200	171		Global Payments Inc.	3.200%	8/15/29	310	281
Automatic Data Processing Inc.	3.375%	9/15/25	200	196		Global Payments Inc.	2.900%	5/15/30	200	176
Automatic Data Processing Inc.	1.700%	5/15/28	200	180		Global Payments Inc.	2.900%	11/15/31	200	171
Automatic Data Processing Inc.	1.250%	9/1/30	400	333		Global Payments Inc.	5.400%	8/15/32	200	202
Avnet Inc.	4.625%	4/15/26	100	99		Global Payments Inc.	4.150%	8/15/49	200	159
Avnet Inc.	6.250%	3/15/28	100	104		Global Payments Inc.	5.950%	8/15/52	75	77
Booz Allen Hamilton Inc.	5.950%	8/4/33	150	158		Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	498
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	725	708		Hewlett Packard Enterprise Co.	1.750%	4/1/26	150	140
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	150	144		Hewlett Packard Enterprise Co.	5.250%	7/1/28	200	205
Broadcom Inc.	3.150%	11/15/25	278	269		Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	165
Broadcom Inc.	1.950%	2/15/28	157	141		Hewlett Packard Enterprise Co.	6.350%	10/15/45	275	297
Broadcom Inc.	4.110%	9/15/28	428	418						
Broadcom Inc.	4.000%	4/15/29	200	193						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
HP Inc.	2.200%	6/17/25	300	287	KLA Corp.	4.100%	3/15/29	150	149
HP Inc.	1.450%	6/17/26	200	184	KLA Corp.	4.650%	7/15/32	200	204
HP Inc.	3.000%	6/17/27	350	331	KLA Corp.	5.000%	3/15/49	75	75
HP Inc.	4.750%	1/15/28	200	200	KLA Corp.	3.300%	3/1/50	150	115
HP Inc.	4.000%	4/15/29	200	194	KLA Corp.	4.950%	7/15/52	200	202
HP Inc.	3.400%	6/17/30	500	457	KLA Corp.	5.250%	7/15/62	200	208
HP Inc.	2.650%	6/17/31	200	171	Kyndryl Holdings Inc.	2.050%	10/15/26	100	91
HP Inc.	4.200%	4/15/32	200	190	Kyndryl Holdings Inc.	2.700%	10/15/28	100	88
HP Inc.	5.500%	1/15/33	200	205	Kyndryl Holdings Inc.	3.150%	10/15/31	100	84
HP Inc.	6.000%	9/15/41	200	211	Kyndryl Holdings Inc.	4.100%	10/15/41	100	75
Intel Corp.	3.400%	3/25/25	300	295	Lam Research Corp.	3.800%	3/15/25	145	143
Intel Corp.	3.700%	7/29/25	450	443	Lam Research Corp.	3.750%	3/15/26	150	147
Intel Corp.	2.600%	5/19/26	210	201	Lam Research Corp.	4.000%	3/15/29	150	148
Intel Corp.	3.750%	8/5/27	200	196	Lam Research Corp.	1.900%	6/15/30	295	254
Intel Corp.	4.875%	2/10/28	310	315	Lam Research Corp.	4.875%	3/15/49	125	125
Intel Corp.	1.600%	8/12/28	200	177	Lam Research Corp.	2.875%	6/15/50	150	107
Intel Corp.	2.450%	11/15/29	375	338	Lam Research Corp.	3.125%	6/15/60	100	69
Intel Corp.	3.900%	3/25/30	345	334	Leidos Inc.	3.625%	5/15/25	100	98
Intel Corp.	2.000%	8/12/31	250	211	Leidos Inc.	4.375%	5/15/30	150	144
Intel Corp.	4.150%	8/5/32	200	196	Leidos Inc.	2.300%	2/15/31	200	167
Intel Corp.	4.000%	12/15/32	150	145	Marvell Technology Inc.	2.450%	4/15/28	100	90
Intel Corp.	5.200%	2/10/33	396	414	Marvell Technology Inc.	4.875%	6/22/28	100	100
Intel Corp.	4.600%	3/25/40	150	146	Marvell Technology Inc.	2.950%	4/15/31	100	87
Intel Corp.	2.800%	8/12/41	200	150	Mastercard Inc.	2.000%	3/3/25	400	388
Intel Corp.	4.800%	10/1/41	162	158	Mastercard Inc.	2.950%	11/21/26	100	96
Intel Corp.	4.250%	12/15/42	150	135	Mastercard Inc.	3.300%	3/26/27	200	194
Intel Corp.	4.100%	5/19/46	250	220	Mastercard Inc.	4.875%	3/9/28	200	206
Intel Corp.	4.100%	5/11/47	200	174	Mastercard Inc.	2.950%	6/1/29	275	259
Intel Corp.	3.734%	12/8/47	674	549	Mastercard Inc.	3.350%	3/26/30	300	286
Intel Corp.	3.250%	11/15/49	300	223	Mastercard Inc.	2.000%	11/18/31	200	169
Intel Corp.	4.750%	3/25/50	400	379	Mastercard Inc.	3.950%	2/26/48	100	90
Intel Corp.	3.050%	8/12/51	250	177	Mastercard Inc.	3.650%	6/1/49	250	211
Intel Corp.	5.700%	2/10/53	481	521	Mastercard Inc.	3.850%	3/26/50	200	175
Intel Corp.	3.100%	2/15/60	300	207	Microchip Technology Inc.	4.250%	9/1/25	200	197
Intel Corp.	3.200%	8/12/61	200	138	Micron Technology Inc.	4.975%	2/6/26	100	100
Intel Corp.	5.050%	8/5/62	300	297	Micron Technology Inc.	4.185%	2/15/27	200	196
Intel Corp.	5.900%	2/10/63	200	223	Micron Technology Inc.	5.375%	4/15/28	200	204
International Business Machines Corp.	7.000%	10/30/25	300	313	Micron Technology Inc.	5.327%	2/6/29	150	153
International Business Machines Corp.	4.500%	2/6/26	200	199	Micron Technology Inc.	6.750%	11/1/29	75	81
International Business Machines Corp.	3.450%	2/19/26	285	278	Micron Technology Inc.	4.663%	2/15/30	100	98
International Business Machines Corp.	3.300%	5/15/26	700	680	Micron Technology Inc.	5.875%	2/9/33	235	245
International Business Machines Corp.	1.700%	5/15/27	265	242	Micron Technology Inc.	5.875%	9/15/33	200	208
International Business Machines Corp.	6.220%	8/1/27	75	79	Microsoft Corp.	3.366%	11/1/41	100	75
International Business Machines Corp.	6.500%	1/15/28	75	80	Microsoft Corp.	3.477%	11/1/51	100	73
International Business Machines Corp.	4.500%	2/6/28	200	201	Microsoft Corp.	3.125%	11/3/25	632	617
International Business Machines Corp.	3.500%	5/15/29	750	716	Microsoft Corp.	2.400%	8/8/26	805	768
International Business Machines Corp.	1.950%	5/15/30	265	228	Microsoft Corp.	3.400%	9/15/26	160	156
International Business Machines Corp.	4.750%	2/6/33	200	203	Microsoft Corp.	3.300%	2/6/27	675	658
International Business Machines Corp.	4.150%	5/15/39	400	363	Microsoft Corp.	1.350%	9/15/30	150	125
International Business Machines Corp.	5.600%	11/30/39	48	51	Microsoft Corp.	3.500%	2/12/35	325	308
International Business Machines Corp.	2.850%	5/15/40	165	123	Microsoft Corp.	3.450%	8/8/36	425	391
International Business Machines Corp.	4.000%	6/20/42	358	312	Microsoft Corp.	4.100%	2/6/37	250	246
International Business Machines Corp.	4.250%	5/15/49	500	439	Microsoft Corp.	3.700%	8/8/46	1,226	1,076
International Business Machines Corp.	2.950%	5/15/50	165	114	Microsoft Corp.	4.500%	6/15/47	200	196
International Business Machines Corp.	3.430%	2/9/52	100	75	Microsoft Corp.	2.525%	6/1/50	1,478	1,011
International Business Machines Corp.	5.100%	2/6/53	300	302	Microsoft Corp.	2.500%	9/15/50	300	203
Intuit Inc.	0.950%	7/15/25	100	94	Microsoft Corp.	2.921%	3/17/52	964	710
Intuit Inc.	1.350%	7/15/27	100	90	Microsoft Corp.	2.675%	6/1/60	594	399
Intuit Inc.	1.650%	7/15/30	100	84	Microsoft Corp.	3.041%	3/17/62	656	474
Intuit Inc.	5.200%	9/15/33	200	210	Moody's Corp.	3.250%	1/15/28	200	191
Intuit Inc.	5.500%	9/15/53	275	302	Moody's Corp.	2.000%	8/19/31	500	416
Jabil Inc.	3.950%	1/12/28	100	95	Moody's Corp.	2.750%	8/19/41	200	146
Jabil Inc.	3.600%	1/15/30	100	90	Moody's Corp.	4.875%	12/17/48	125	118
Jabil Inc.	3.000%	1/15/31	150	130	Moody's Corp.	3.250%	5/20/50	100	74
Juniper Networks Inc.	3.750%	8/15/29	200	190	Moody's Corp.	3.750%	2/25/52	100	82
Juniper Networks Inc.	5.950%	3/15/41	25	26	Moody's Corp.	3.100%	11/29/61	200	136
					Motorola Solutions Inc.	4.600%	2/23/28	125	124
					Motorola Solutions Inc.	5.500%	9/1/44	75	75
					NetApp Inc.	1.875%	6/22/25	150	143
					NetApp Inc.	2.375%	6/22/27	100	93
					NetApp Inc.	2.700%	6/22/30	200	177
					Nokia OYJ	6.625%	5/15/39	90	89
					NVIDIA Corp.	3.200%	9/16/26	200	195
					NVIDIA Corp.	1.550%	6/15/28	250	224
					NVIDIA Corp.	2.850%	4/1/30	300	278
					NVIDIA Corp.	2.000%	6/15/31	250	214
					NVIDIA Corp.	3.500%	4/1/40	200	174
					NVIDIA Corp.	3.500%	4/1/50	405	338
					NVIDIA Corp.	3.700%	4/1/60	113	95
					NXP BV / NXP Funding LLC	5.350%	3/1/26	100	100
					NXP BV / NXP Funding LLC	5.550%	12/1/28	75	77
					NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	450	437

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	200	184	Salesforce Inc.	1.950%	7/15/31	300	256
NXP BV / NXP Funding LLC / NXP USA Inc.	2.500%	5/11/31	200	170	Salesforce Inc.	2.700%	7/15/41	250	191
NXP BV / NXP Funding LLC / NXP USA Inc.	2.650%	2/15/32	412	347	Salesforce Inc.	2.900%	7/15/51	400	286
NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	5/11/41	200	153	ServiceNow Inc.	3.050%	7/15/61	250	176
NXP BV / NXP Funding LLC / NXP USA Inc.	3.125%	2/15/42	100	75	Skyworks Solutions Inc.	1.400%	9/1/30	400	329
NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	11/30/51	100	72	Teledyne FLIR LLC	1.800%	6/1/26	200	186
Oracle Corp.	2.500%	4/1/25	919	890	Teledyne Technologies Inc.	2.500%	8/1/30	100	86
Oracle Corp.	1.650%	3/25/26	725	676	Texas Instruments Inc.	2.750%	4/1/31	300	261
Oracle Corp.	2.650%	7/15/26	561	532	Texas Instruments Inc.	1.375%	3/12/25	200	192
Oracle Corp.	2.800%	4/1/27	500	472	Texas Instruments Inc.	1.125%	9/15/26	200	184
Oracle Corp.	2.300%	3/25/28	500	455	Texas Instruments Inc.	2.900%	11/3/27	94	90
Oracle Corp.	4.500%	5/6/28	35	35	Texas Instruments Inc.	2.250%	9/4/29	100	90
Oracle Corp.	6.150%	11/9/29	225	242	Texas Instruments Inc.	1.750%	5/4/30	210	182
Oracle Corp.	2.950%	4/1/30	550	496	Texas Instruments Inc.	1.900%	9/15/31	150	128
Oracle Corp.	4.650%	5/6/30	100	100	Texas Instruments Inc.	4.900%	3/14/33	200	208
Oracle Corp.	2.875%	3/25/31	900	797	Texas Instruments Inc.	3.875%	3/15/39	142	131
Oracle Corp.	6.250%	11/9/32	225	245	Texas Instruments Inc.	4.150%	5/15/48	300	273
Oracle Corp.	4.300%	7/8/34	325	303	Texas Instruments Inc.	5.000%	3/14/53	200	205
Oracle Corp.	3.900%	5/15/35	150	134	Texas Instruments Inc.	5.050%	5/18/63	212	217
Oracle Corp.	3.850%	7/15/36	250	218	Thomson Reuters Corp.	5.500%	8/15/35	75	77
Oracle Corp.	3.800%	11/15/37	525	447	Thomson Reuters Corp.	5.850%	4/15/40	100	104
Oracle Corp.	6.125%	7/8/39	250	266	Thomson Reuters Corp.	5.650%	11/23/43	100	100
Oracle Corp.	3.600%	4/1/40	605	484	TSMC Arizona Corp.	1.750%	10/25/26	400	369
Oracle Corp.	5.375%	7/15/40	400	394	TSMC Arizona Corp.	3.875%	4/22/27	200	196
Oracle Corp.	3.650%	3/25/41	300	239	TSMC Arizona Corp.	2.500%	10/25/31	200	171
Oracle Corp.	4.500%	7/8/44	250	218	TSMC Arizona Corp.	4.250%	4/22/32	200	196
Oracle Corp.	4.125%	5/15/45	425	348	TSMC Arizona Corp.	3.125%	10/25/41	200	162
Oracle Corp.	4.000%	7/15/46	575	461	TSMC Arizona Corp.	3.250%	10/25/51	200	157
Oracle Corp.	4.000%	11/15/47	475	378	TSMC Arizona Corp.	4.500%	4/22/52	200	198
Oracle Corp.	3.600%	4/1/50	920	681	Verisk Analytics Inc.	4.000%	6/15/25	150	148
Oracle Corp.	3.950%	3/25/51	600	472	Verisk Analytics Inc.	4.125%	3/15/29	400	391
Oracle Corp.	6.900%	11/9/52	355	416	Verisk Analytics Inc.	5.500%	6/15/45	50	49
Oracle Corp.	5.550%	2/6/53	400	401	Verisk Analytics Inc.	3.625%	5/15/50	100	76
Oracle Corp.	4.375%	5/15/55	150	125	Visa Inc.	3.150%	12/14/25	925	903
Oracle Corp.	3.850%	4/1/60	200	146	Visa Inc.	1.900%	4/15/27	200	186
Oracle Corp.	4.100%	3/25/61	300	229	Visa Inc.	0.750%	8/15/27	500	442
PayPal Holdings Inc.	1.650%	6/1/25	200	191	Visa Inc.	2.750%	9/15/27	150	143
PayPal Holdings Inc.	2.650%	10/1/26	300	285	Visa Inc.	1.100%	2/15/31	400	325
PayPal Holdings Inc.	2.850%	10/1/29	400	366	Visa Inc.	4.150%	12/14/35	325	319
PayPal Holdings Inc.	2.300%	6/1/30	200	175	Visa Inc.	2.700%	4/15/40	200	155
PayPal Holdings Inc.	4.400%	6/1/32	200	199	Visa Inc.	4.300%	12/14/45	725	676
PayPal Holdings Inc.	3.250%	6/1/50	310	233	Visa Inc.	3.650%	9/15/47	100	84
Qorvo Inc.	1.750%	12/15/24	100	96	Visa Inc.	2.000%	8/15/50	300	186
Qorvo Inc.	4.375%	10/15/29	200	191	VMware LLC	4.500%	5/15/25	200	198
QUALCOMM Inc.	3.450%	5/20/25	200	197	VMware LLC	4.650%	5/15/27	100	99
QUALCOMM Inc.	3.250%	5/20/27	400	387	VMware LLC	3.900%	8/21/27	300	291
QUALCOMM Inc.	1.300%	5/20/28	378	335	VMware LLC	1.800%	8/15/28	200	176
QUALCOMM Inc.	1.650%	5/20/32	414	337	VMware LLC	4.700%	5/15/30	500	493
QUALCOMM Inc.	5.400%	5/20/33	200	216	VMware LLC	2.200%	8/15/31	300	248
QUALCOMM Inc.	4.650%	5/20/35	200	205	Western Digital Corp.	2.850%	2/1/29	200	172
QUALCOMM Inc.	4.800%	5/20/45	275	273	Western Union Co.	2.850%	1/10/25	108	105
QUALCOMM Inc.	4.300%	5/20/47	350	321	Western Union Co.	1.350%	3/15/26	200	184
QUALCOMM Inc.	3.250%	5/20/50	200	156	Western Union Co.	6.200%	11/17/36	100	104
QUALCOMM Inc.	4.500%	5/20/52	200	187	Western Union Co.	6.200%	6/21/40	35	35
QUALCOMM Inc.	6.000%	5/20/53	200	231	Workday Inc.	3.500%	4/1/27	200	193
RELX Capital Inc.	4.000%	3/18/29	100	98	Workday Inc.	3.700%	4/1/29	200	192
RELX Capital Inc.	3.000%	5/22/30	150	138	Workday Inc.	3.800%	4/1/32	200	186
RELX Capital Inc.	4.750%	5/20/32	100	101	Xilinx Inc.	2.375%	6/1/30	200	177
Roper Technologies Inc.	1.000%	9/15/25	500	467					105,515
Roper Technologies Inc.	3.850%	12/15/25	100	98	Utilities (2.3%)				
Roper Technologies Inc.	3.800%	12/15/26	145	142	AEP Texas Inc.	3.950%	6/1/28	100	96
Roper Technologies Inc.	1.400%	9/15/27	500	447	AEP Texas Inc.	2.100%	7/1/30	200	168
Roper Technologies Inc.	4.200%	9/15/28	175	172	AEP Texas Inc.	3.800%	10/1/47	50	38
Roper Technologies Inc.	2.950%	9/15/29	125	115	AEP Texas Inc.	3.450%	1/15/50	50	36
Roper Technologies Inc.	2.000%	6/30/30	125	106	AEP Texas Inc.	5.250%	5/15/52	89	86
S&P Global Inc.	2.450%	3/1/27	250	236	AEP Transmission Co. LLC	4.000%	12/1/46	75	63
S&P Global Inc.	4.750%	8/1/28	140	142	AEP Transmission Co. LLC	3.750%	12/1/47	100	80
S&P Global Inc.	2.700%	3/1/29	250	231	AEP Transmission Co. LLC	3.800%	6/15/49	70	56
S&P Global Inc.	4.250%	5/1/29	100	100	AEP Transmission Co. LLC	3.150%	9/15/49	70	50
S&P Global Inc.	2.500%	12/1/29	125	113	AEP Transmission Co. LLC	3.650%	4/1/50	150	118
S&P Global Inc.	1.250%	8/15/30	200	164	AEP Transmission Co. LLC	4.500%	6/15/52	400	363
S&P Global Inc.	2.900%	3/1/32	300	268	AES Corp.	1.375%	1/15/26	300	278
S&P Global Inc.	3.250%	12/1/49	150	113	AES Corp.	5.450%	6/1/28	200	203
S&P Global Inc.	3.700%	3/1/52	200	166	AES Corp.	2.450%	1/15/31	300	252
S&P Global Inc.	2.300%	8/15/60	100	60	Alabama Power Co.	1.450%	9/15/30	500	405
S&P Global Inc.	3.900%	3/1/62	100	84	Alabama Power Co.	3.940%	9/1/32	331	315
Salesforce Inc.	3.700%	4/11/28	325	319	Alabama Power Co.	6.125%	5/15/38	50	54
Salesforce Inc.	1.500%	7/15/28	200	178	Alabama Power Co.	3.850%	12/1/42	25	21
					Alabama Power Co.	4.150%	8/15/44	75	65
					Alabama Power Co.	3.750%	3/1/45	150	122
					Alabama Power Co.	4.300%	1/2/46	250	219
					Alabama Power Co.	3.700%	12/1/47	100	80
					Alabama Power Co.	4.300%	7/15/48	100	87

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Alabama Power Co.	3.450%	10/1/49	108	82	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	64
Alabama Power Co.	3.125%	7/15/51	107	77	CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	150	132
Alabama Power Co.	3.000%	3/15/52	200	140	CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	100	70
Ameren Corp.	3.650%	2/15/26	80	78	CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	200	152
Ameren Corp.	5.700%	12/1/26	200	205	CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	56	55
Ameren Corp.	1.950%	3/15/27	200	183	CenterPoint Energy Inc.	1.450%	6/1/26	200	184
Ameren Corp.	3.500%	1/15/31	100	91	CenterPoint Energy Inc.	4.250%	11/1/28	21	20
Ameren Illinois Co.	3.800%	5/15/28	75	73	CenterPoint Energy Inc.	2.950%	3/1/30	80	71
Ameren Illinois Co.	4.950%	6/1/33	125	127	CenterPoint Energy Inc.	2.650%	6/1/31	200	171
Ameren Illinois Co.	3.700%	12/1/47	150	123	CenterPoint Energy Inc.	3.700%	9/1/49	50	38
Ameren Illinois Co.	3.250%	3/15/50	60	44	CenterPoint Energy Resources Corp.	4.000%	4/1/28	100	97
American Electric Power Co. Inc.	3.200%	11/13/27	75	71	CenterPoint Energy Resources Corp.	1.750%	10/1/30	100	83
American Electric Power Co. Inc.	4.300%	12/1/28	150	147	CenterPoint Energy Resources Corp.	5.400%	3/1/33	147	153
American Electric Power Co. Inc.	5.200%	1/15/29	200	203	CenterPoint Energy Resources Corp.	5.850%	1/15/41	250	263
American Electric Power Co. Inc.	5.625%	3/1/33	200	208	CenterPoint Energy Resources Corp.	4.100%	9/1/47	50	42
American Electric Power Co. Inc.	3.250%	3/1/50	71	51	Cleco Corporate Holdings LLC	3.743%	5/1/26	100	96
American Electric Power Co. Inc.	3.875%	2/15/62	150	127	Cleco Corporate Holdings LLC	4.973%	5/1/46	125	105
American Water Capital Corp.	3.400%	3/1/25	125	122	Cleveland Electric Illuminating Co.	5.950%	12/15/36	275	281
American Water Capital Corp.	2.950%	9/1/27	325	307	CMS Energy Corp.	3.000%	5/15/26	75	72
American Water Capital Corp.	3.450%	6/1/29	125	118	CMS Energy Corp.	3.450%	8/15/27	50	48
American Water Capital Corp.	2.800%	5/1/30	100	90	CMS Energy Corp.	4.875%	3/1/44	75	71
American Water Capital Corp.	4.450%	6/1/32	250	248	CMS Energy Corp.	4.750%	6/1/50	100	91
American Water Capital Corp.	6.593%	10/15/37	150	174	Commonwealth Edison Co.	2.550%	6/15/26	223	212
American Water Capital Corp.	4.300%	9/1/45	100	88	Commonwealth Edison Co.	2.950%	8/15/27	75	71
American Water Capital Corp.	3.750%	9/1/47	100	82	Commonwealth Edison Co.	2.200%	3/1/30	50	43
American Water Capital Corp.	4.200%	9/1/48	100	87	Commonwealth Edison Co.	5.900%	3/15/36	150	162
American Water Capital Corp.	4.150%	6/1/49	125	108	Commonwealth Edison Co.	6.450%	1/15/38	175	194
American Water Capital Corp.	3.450%	5/1/50	100	77	Commonwealth Edison Co.	4.600%	8/15/43	75	70
American Water Capital Corp.	3.250%	6/1/51	98	72	Commonwealth Edison Co.	4.700%	1/15/44	175	163
Appalachian Power Co.	3.300%	6/1/27	500	475	Commonwealth Edison Co.	3.700%	3/1/45	75	61
Appalachian Power Co.	4.500%	3/1/49	71	60	Commonwealth Edison Co.	3.650%	6/15/46	175	139
Appalachian Power Co.	3.700%	5/1/50	100	75	Commonwealth Edison Co.	3.750%	8/15/47	100	81
Arizona Public Service Co.	3.150%	5/15/25	100	97	Commonwealth Edison Co.	4.000%	3/1/48	150	127
Arizona Public Service Co.	2.950%	9/15/27	50	47	Commonwealth Edison Co.	4.000%	3/1/49	125	105
Arizona Public Service Co.	4.500%	4/1/42	225	197	Commonwealth Edison Co.	3.000%	3/1/50	200	139
Arizona Public Service Co.	4.350%	11/15/45	125	105	Commonwealth Edison Co.	3.850%	3/15/52	200	162
Arizona Public Service Co.	3.750%	5/15/46	125	95	Connecticut Light and Power Co.	0.750%	12/1/25	500	463
Arizona Public Service Co.	4.250%	3/1/49	100	81	Connecticut Light and Power Co.	3.200%	3/15/27	50	48
Arizona Public Service Co.	3.500%	12/1/49	60	43	Connecticut Light and Power Co.	4.300%	4/15/44	150	133
Atmos Energy Corp.	3.000%	6/15/27	100	95	Connecticut Light and Power Co.	4.000%	4/1/48	160	137
Atmos Energy Corp.	2.625%	9/15/29	50	46	Connecticut Light and Power Co.	5.250%	1/15/53	200	204
Atmos Energy Corp.	5.900%	11/15/33	100	109	Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	600	519
Atmos Energy Corp.	5.500%	6/15/41	200	209	Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	76	79
Atmos Energy Corp.	4.150%	1/15/43	100	90	Consolidated Edison Co. of New York Inc.	5.500%	3/15/34	200	210
Atmos Energy Corp.	4.125%	10/15/44	50	44	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	204
Atmos Energy Corp.	3.375%	9/15/49	400	305	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	290
Atmos Energy Corp.	2.850%	2/15/52	200	136	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	81
Avangrid Inc.	3.150%	12/1/24	230	225	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	106
Avangrid Inc.	3.800%	6/1/29	195	184	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	180
Avista Corp.	4.350%	6/1/48	75	63	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	335
Avista Corp.	4.000%	4/1/52	72	57	Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	118
Baltimore Gas and Electric Co.	2.400%	8/15/26	334	315	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	61
Baltimore Gas and Electric Co.	2.250%	6/15/31	100	85	Consolidated Edison Co. of New York Inc.	5.900%	11/15/53	200	221
Baltimore Gas and Electric Co.	3.500%	8/15/46	100	77	Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	200	227
Baltimore Gas and Electric Co.	3.750%	8/15/47	250	200	Consolidated Edison Co. of New York Inc.	5.900%	11/15/53	200	221
Baltimore Gas and Electric Co.	4.250%	9/15/48	50	43	Consolidated Edison Co. of New York Inc.	4.000%	4/1/58	120	104
Baltimore Gas and Electric Co.	3.200%	9/15/49	80	58					
Baltimore Gas and Electric Co.	2.900%	6/15/50	100	69					
Baltimore Gas and Electric Co.	5.400%	6/1/53	200	207					
Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	98					
Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	119					
Berkshire Hathaway Energy Co.	3.700%	7/15/30	700	663					
Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	108					
Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	240					
Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	148					
Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	139					
Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	40					
Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	175					
Berkshire Hathaway Energy Co.	4.250%	10/15/50	200	170					
Berkshire Hathaway Energy Co.	4.600%	5/1/53	200	179					
Black Hills Corp.	3.950%	1/15/26	75	73					
Black Hills Corp.	3.150%	1/15/27	75	71					
Black Hills Corp.	3.050%	10/15/29	70	63					
Black Hills Corp.	4.350%	5/1/33	75	69					
Black Hills Corp.	4.200%	9/15/46	50	40					
Black Hills Corp.	3.875%	10/15/49	70	52					
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	283					
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	58					
CenterPoint Energy Houston Electric LLC	4.950%	4/1/33	106	108					
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	125	115					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Constellation Energy Generation LLC	5.600%	3/1/28	46	47	Duke Energy Corp.	2.450%	6/1/30	100	87
Constellation Energy Generation LLC	5.800%	3/1/33	34	36	Duke Energy Corp.	2.550%	6/15/31	200	171
Constellation Energy Generation LLC	6.125%	1/15/34	200	214	Duke Energy Corp.	5.750%	9/15/33	100	106
Constellation Energy Generation LLC	6.250%	10/1/39	360	386	Duke Energy Corp.	4.800%	12/15/45	125	114
Constellation Energy Generation LLC	5.750%	10/1/41	75	75	Duke Energy Corp.	3.750%	9/1/46	280	217
Constellation Energy Generation LLC	5.600%	6/15/42	155	155	Duke Energy Corp.	4.200%	6/15/49	115	94
Constellation Energy Generation LLC	6.500%	10/1/53	200	226	Duke Energy Corp.	3.500%	6/15/51	140	103
Consumers Energy Co.	3.800%	11/15/28	75	72	Duke Energy Corp.	5.000%	8/15/52	250	234
Consumers Energy Co.	3.600%	8/15/32	19	18	Duke Energy Corp.	6.100%	9/15/53	150	163
Consumers Energy Co.	4.625%	5/15/33	200	200	Duke Energy Corp.	3.250%	1/15/82	200	157
Consumers Energy Co.	3.950%	5/15/43	75	64	Duke Energy Florida LLC	3.800%	7/15/28	100	97
Consumers Energy Co.	3.250%	8/15/46	50	40	Duke Energy Florida LLC	2.500%	12/1/29	425	379
Consumers Energy Co.	3.950%	7/15/47	50	42	Duke Energy Florida LLC	1.750%	6/15/30	100	84
Consumers Energy Co.	4.050%	5/15/48	125	109	Duke Energy Florida LLC	2.400%	12/15/31	200	169
Consumers Energy Co.	4.350%	4/15/49	80	72	Duke Energy Florida LLC	5.875%	11/15/33	100	108
Consumers Energy Co.	3.100%	8/15/50	80	59	Duke Energy Florida LLC	6.350%	9/15/37	225	250
Consumers Energy Co.	3.500%	8/1/51	400	314	Duke Energy Florida LLC	6.400%	6/15/38	200	224
Consumers Energy Co.	4.200%	9/1/52	84	74	Duke Energy Florida LLC	3.850%	11/15/42	200	165
Consumers Energy Co.	2.500%	5/1/60	59	36	Duke Energy Florida LLC	3.400%	10/1/46	100	75
Delmarva Power & Light Co.	4.150%	5/15/45	100	84	Duke Energy Florida LLC	4.200%	7/15/48	200	173
Dominion Energy Inc.	3.900%	10/1/25	125	123	Duke Energy Florida LLC	6.200%	11/15/53	150	172
Dominion Energy Inc.	1.450%	4/15/26	200	185	2 Duke Energy Florida Project Finance LLC	2.538%	9/1/31	86	80
Dominion Energy Inc.	2.850%	8/15/26	379	357	Duke Energy Indiana LLC	6.350%	8/15/38	740	823
Dominion Energy Inc.	4.250%	6/1/28	125	123	Duke Energy Indiana LLC	3.750%	5/15/46	225	180
Dominion Energy Inc.	3.375%	4/1/30	125	115	Duke Energy Ohio Inc.	2.125%	6/1/30	100	85
Dominion Energy Inc.	2.250%	8/15/31	250	207	Duke Energy Ohio Inc.	3.700%	6/15/46	25	20
Dominion Energy Inc.	4.350%	8/15/32	56	54	Duke Energy Progress LLC	3.700%	9/1/28	175	170
Dominion Energy Inc.	5.375%	11/15/32	200	205	Duke Energy Progress LLC	3.450%	3/15/29	125	119
Dominion Energy Inc.	6.300%	3/15/33	75	80	Duke Energy Progress LLC	2.000%	8/15/31	200	165
Dominion Energy Inc.	5.950%	6/15/35	225	237	Duke Energy Progress LLC	5.250%	3/15/33	200	207
Dominion Energy Inc.	4.900%	8/1/41	280	259	Duke Energy Progress LLC	4.375%	3/30/44	300	266
Dominion Energy Inc.	4.050%	9/15/42	300	244	Duke Energy Progress LLC	4.150%	12/1/44	100	85
Dominion Energy South Carolina Inc.	2.300%	12/1/31	100	84	Duke Energy Progress LLC	3.700%	10/15/46	50	39
Dominion Energy South Carolina Inc.	6.625%	2/1/32	50	57	Duke Energy Progress LLC	3.600%	9/15/47	100	77
Dominion Energy South Carolina Inc.	6.050%	1/15/38	125	136	Duke Energy Progress LLC	2.900%	8/15/51	434	293
Dominion Energy South Carolina Inc.	5.450%	2/1/41	75	76	Duke Energy Progress LLC	5.350%	3/15/53	200	203
Dominion Energy South Carolina Inc.	4.600%	6/15/43	75	69	Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/30	78	71
DTE Electric Co.	3.375%	3/1/25	150	147	2 Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/39	100	81
DTE Electric Co.	2.250%	3/1/30	450	395	Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/43	100	75
DTE Electric Co.	2.625%	3/1/31	100	88	Edison International	5.750%	6/15/27	25	26
DTE Electric Co.	3.000%	3/1/32	250	222	El Paso Electric Co.	6.000%	5/15/35	250	254
DTE Electric Co.	4.000%	4/1/43	225	193	El Paso Electric Co.	5.000%	12/1/44	75	63
DTE Electric Co.	3.700%	6/1/46	50	40	Emera US Finance LP	3.550%	6/15/26	150	144
DTE Electric Co.	3.750%	8/15/47	100	80	Emera US Finance LP	4.750%	6/15/46	245	202
DTE Electric Co.	3.950%	3/1/49	128	108	Enel Chile SA	4.875%	6/12/28	125	123
DTE Electric Co.	2.950%	3/1/50	150	105	Entergy Arkansas LLC	3.500%	4/1/26	50	49
DTE Electric Co.	3.650%	3/1/52	250	198	Entergy Arkansas LLC	2.650%	6/15/51	500	315
DTE Energy Co.	1.050%	6/1/25	500	471	Entergy Corp.	2.950%	9/1/26	200	190
DTE Energy Co.	2.850%	10/1/26	300	284	Entergy Corp.	2.800%	6/15/30	100	88
DTE Energy Co.	4.875%	6/1/28	200	202	Entergy Corp.	3.750%	6/15/50	300	226
DTE Energy Co.	3.400%	6/15/29	94	88	Entergy Louisiana LLC	2.400%	10/1/26	75	70
DTE Energy Co.	2.950%	3/1/30	60	53	Entergy Louisiana LLC	3.120%	9/1/27	100	94
Duke Energy Carolinas LLC	2.950%	12/1/26	100	97	Entergy Louisiana LLC	3.050%	6/1/31	100	88
Duke Energy Carolinas LLC	3.950%	11/15/28	125	123	Entergy Louisiana LLC	4.000%	3/15/33	150	140
Duke Energy Carolinas LLC	6.000%	12/1/28	125	132	Entergy Louisiana LLC	4.950%	1/15/45	150	139
Duke Energy Carolinas LLC	2.450%	8/15/29	200	179	Entergy Louisiana LLC	4.200%	9/1/48	167	140
Duke Energy Carolinas LLC	2.450%	2/1/30	100	89	Entergy Louisiana LLC	4.200%	4/1/50	100	85
Duke Energy Carolinas LLC	2.550%	4/15/31	200	174	Entergy Louisiana LLC	2.900%	3/15/51	121	81
Duke Energy Carolinas LLC	4.950%	1/15/33	175	178	Entergy Mississippi LLC	2.850%	6/1/28	125	116
Duke Energy Carolinas LLC	6.100%	6/1/37	100	108	Entergy Texas Inc.	1.750%	3/15/31	500	409
Duke Energy Carolinas LLC	6.000%	1/15/38	25	27	Essential Utilities Inc.	3.566%	5/1/29	75	70
Duke Energy Carolinas LLC	6.050%	4/15/38	25	27	Essential Utilities Inc.	2.704%	4/15/30	100	88
Duke Energy Carolinas LLC	5.300%	2/15/40	150	152	Essential Utilities Inc.	4.276%	5/1/49	85	71
Duke Energy Carolinas LLC	4.000%	9/30/42	175	150	Essential Utilities Inc.	3.351%	4/15/50	200	142
Duke Energy Carolinas LLC	3.875%	3/15/46	100	81	Evergy Inc.	2.900%	9/15/29	150	136
Duke Energy Carolinas LLC	3.700%	12/1/47	100	79	Evergy Kansas Central Inc.	2.550%	7/1/26	150	142
Duke Energy Carolinas LLC	3.200%	8/15/49	400	292	Evergy Kansas Central Inc.	3.100%	4/1/27	100	95
Duke Energy Carolinas LLC	3.550%	3/15/52	200	153	Evergy Kansas Central Inc.	4.125%	3/1/42	200	172
Duke Energy Carolinas LLC	5.350%	1/15/53	160	164	Evergy Kansas Central Inc.	4.100%	4/1/43	100	84
Duke Energy Corp.	2.650%	9/1/26	80	76	Evergy Kansas Central Inc.	4.250%	12/1/45	25	21
Duke Energy Corp.	3.150%	8/15/27	140	132	Evergy Kansas Central Inc.	3.250%	9/1/49	100	71
Duke Energy Corp.	4.300%	3/15/28	200	197	Evergy Metro Inc.	2.250%	6/1/30	100	85
					Evergy Metro Inc.	5.300%	10/1/41	100	99
					Evergy Metro Inc.	4.200%	6/15/47	100	85
					Eversource Energy	3.150%	1/15/25	168	164
					Eversource Energy	3.300%	1/15/28	100	95
					Eversource Energy	4.250%	4/1/29	200	194
					Eversource Energy	3.375%	3/1/32	119	105
					Eversource Energy	3.450%	1/15/50	200	145
					Exelon Corp.	3.950%	6/15/25	200	197

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Exelon Corp.	3.400%	4/15/26	200	194		National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	191
Exelon Corp.	2.750%	3/15/27	250	235		National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	53	50
Exelon Corp.	5.150%	3/15/28	200	203		National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	75	72
Exelon Corp.	4.050%	4/15/30	250	239		National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	200	175
Exelon Corp.	5.300%	3/15/33	159	162		National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	100	87
Exelon Corp.	4.950%	6/15/35	225	216		Nevada Power Co.	3.700%	5/1/29	200	192
Exelon Corp.	5.625%	6/15/35	20	21		Nevada Power Co.	2.400%	5/1/30	75	65
Exelon Corp.	5.100%	6/15/45	145	137		Nevada Power Co.	6.750%	7/1/37	75	85
Exelon Corp.	4.450%	4/15/46	175	152		Nevada Power Co.	3.125%	8/1/50	150	104
Exelon Corp.	4.100%	3/15/52	250	203		Nevada Power Co.	6.000%	3/15/54	100	110
Exelon Corp.	5.600%	3/15/53	200	204		NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	150	149
Florida Power & Light Co.	2.850%	4/1/25	300	293		NextEra Energy Capital Holdings Inc.	5.749%	9/1/25	350	354
Florida Power & Light Co.	4.450%	5/15/26	200	200		NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	241
Florida Power & Light Co.	3.300%	5/30/27	50	48		NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	232	232
Florida Power & Light Co.	4.400%	5/15/28	200	200		NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	222	224
Florida Power & Light Co.	4.625%	5/15/30	200	202		NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	300	266
Florida Power & Light Co.	2.450%	2/3/32	200	172		NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	95
Florida Power & Light Co.	5.100%	4/1/33	200	207		NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	90
Florida Power & Light Co.	4.800%	5/15/33	200	202		NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	428
Florida Power & Light Co.	5.625%	4/1/34	25	27		NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	179	180
Florida Power & Light Co.	5.960%	4/1/39	375	416		NextEra Energy Capital Holdings Inc.	5.050%	2/28/33	64	64
Florida Power & Light Co.	4.125%	2/1/42	170	153		NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	204	200
Florida Power & Light Co.	4.050%	6/1/42	125	111		NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	108
Florida Power & Light Co.	3.800%	12/15/42	75	66		NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	100	94
Florida Power & Light Co.	3.700%	12/1/47	150	122		NiSource Inc.	0.950%	8/15/25	223	208
Florida Power & Light Co.	3.950%	3/1/48	325	277		NiSource Inc.	3.490%	5/15/27	250	241
Florida Power & Light Co.	3.150%	10/1/49	555	409		NiSource Inc.	5.250%	3/30/28	200	204
Florida Power & Light Co.	2.875%	12/4/51	500	347		NiSource Inc.	2.950%	9/1/29	200	183
Fortis Inc.	3.055%	10/4/26	295	280		NiSource Inc.	3.600%	5/1/30	200	187
Georgia Power Co.	3.250%	4/1/26	100	96		NiSource Inc.	1.700%	2/15/31	300	244
Georgia Power Co.	4.650%	5/16/28	200	202		NiSource Inc.	5.950%	6/15/41	77	80
Georgia Power Co.	4.950%	5/17/33	200	202		NiSource Inc.	4.800%	2/15/44	125	115
Georgia Power Co.	4.750%	9/1/40	175	163		NiSource Inc.	5.650%	2/1/45	100	101
Georgia Power Co.	4.300%	3/15/43	100	87		NiSource Inc.	4.375%	5/15/47	250	216
Georgia Power Co.	5.125%	5/15/52	250	248		NiSource Inc.	3.950%	3/30/48	200	162
Iberdrola International BV	6.750%	7/15/36	75	87		NiSource Inc.	5.000%	6/15/52	63	59
Idaho Power Co.	5.800%	4/1/54	200	214		Northern States Power Co.	6.250%	6/1/36	75	83
Indiana Michigan Power Co.	3.850%	5/15/28	250	241		Northern States Power Co.	6.200%	7/1/37	50	55
Indiana Michigan Power Co.	3.750%	7/1/47	150	115		Northern States Power Co.	5.350%	11/1/39	175	180
Indiana Michigan Power Co.	4.250%	8/15/48	100	84		Northern States Power Co.	3.400%	8/15/42	105	84
Indiana Michigan Power Co.	5.625%	4/1/53	100	105		Northern States Power Co.	4.000%	8/15/45	50	42
Interstate Power and Light Co.	3.250%	12/1/24	202	198		Northern States Power Co.	2.900%	3/1/50	250	175
Interstate Power and Light Co.	4.100%	9/26/28	125	121		Northern States Power Co.	2.600%	6/1/51	100	65
Interstate Power and Light Co.	3.600%	4/1/29	60	57		Northern States Power Co.	5.100%	5/15/53	200	203
Interstate Power and Light Co.	2.300%	6/1/30	100	86		NSTAR Electric Co.	3.200%	5/15/27	125	121
Interstate Power and Light Co.	6.250%	7/15/39	50	54		NSTAR Electric Co.	3.250%	5/15/29	50	47
Interstate Power and Light Co.	3.700%	9/15/46	75	57		NSTAR Electric Co.	5.500%	3/15/40	75	76
ITC Holdings Corp.	3.350%	11/15/27	100	95		NSTAR Electric Co.	4.950%	9/15/52	74	72
ITC Holdings Corp.	5.300%	7/1/43	200	193		Oglethorpe Power Corp.	5.950%	11/1/39	50	51
² John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	61	57		Oglethorpe Power Corp.	5.375%	11/1/40	175	168
	5.125%	11/1/40	125	122		Oglethorpe Power Corp.	3.750%	8/1/50	250	188
Kentucky Utilities Co.	4.375%	10/1/45	100	87		Ohio Edison Co.	6.875%	7/15/36	100	112
Kentucky Utilities Co.	3.300%	6/1/50	200	146		Ohio Power Co.	4.150%	4/1/48	100	84
Louisville Gas and Electric Co.	3.300%	10/1/25	75	73		Ohio Power Co.	4.000%	6/1/49	240	196
Louisville Gas and Electric Co.	4.250%	4/1/49	170	145		Ohio Power Co.	2.900%	10/1/51	125	85
MidAmerican Energy Co.	3.100%	5/1/27	150	144		Oklahoma Gas and Electric Co.	3.800%	8/15/28	75	73
MidAmerican Energy Co.	3.650%	4/15/29	200	191		Oklahoma Gas and Electric Co.	3.250%	4/1/30	100	91
MidAmerican Energy Co.	6.750%	12/30/31	125	142		Oklahoma Gas and Electric Co.	5.400%	1/15/33	80	84
MidAmerican Energy Co.	5.350%	1/15/34	75	79		Oklahoma Gas and Electric Co.	4.150%	4/1/47	50	42
MidAmerican Energy Co.	5.750%	11/1/35	125	133		Oklahoma Gas and Electric Co.	3.850%	8/15/47	75	59
MidAmerican Energy Co.	4.800%	9/15/43	100	94		Oncor Electric Delivery Co., LLC	2.950%	4/1/25	75	73
MidAmerican Energy Co.	3.950%	8/1/47	100	84		Oncor Electric Delivery Co., LLC	3.700%	11/15/28	50	48
MidAmerican Energy Co.	3.650%	8/1/48	125	100		Oncor Electric Delivery Co., LLC	2.750%	5/15/30	200	180
MidAmerican Energy Co.	4.250%	7/15/49	200	175		Oncor Electric Delivery Co., LLC	7.250%	1/15/33	50	58
MidAmerican Energy Co.	5.850%	9/15/54	300	332		Oncor Electric Delivery Co., LLC	5.650%	11/15/33	200	213
Mississippi Power Co.	4.250%	3/15/42	100	85		Oncor Electric Delivery Co., LLC	7.500%	9/1/38	125	153
National Fuel Gas Co.	5.500%	1/15/26	50	50						
National Fuel Gas Co.	4.750%	9/1/28	50	48						
National Fuel Gas Co.	2.950%	3/1/31	100	84						
National Grid plc	5.809%	6/12/33	200	210						
National Grid USA	5.803%	4/1/35	50	51						
National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	100	92						
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	150	144						
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	100	97						
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	100	95						
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	100	87						
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	100	79						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	128	PPL Electric Utilities Corp.	3.950%	6/1/47	75	64
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	70	PPL Electric Utilities Corp.	5.250%	5/15/53	200	207
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	37	40	Progress Energy Inc.	7.000%	10/30/31	119	134
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	83	Progress Energy Inc.	6.000%	12/1/39	125	131
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	40	Public Service Co. of Colorado	3.700%	6/15/28	75	72
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	200	164	Public Service Co. of Colorado	1.900%	1/15/31	100	83
Oncor Electric Delivery Co. LLC	3.100%	9/15/49	250	180	Public Service Co. of Colorado	1.875%	6/15/31	200	165
Oncor Electric Delivery Co. LLC	2.700%	11/15/51	250	165	Public Service Co. of Colorado	4.100%	6/1/32	50	48
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	63	65	Public Service Co. of Colorado	3.600%	9/15/42	175	139
ONE Gas Inc.	2.000%	5/15/30	100	85	Public Service Co. of Colorado	4.100%	6/15/48	75	61
ONE Gas Inc.	4.658%	2/1/44	125	113	Public Service Co. of Colorado	2.700%	1/15/51	100	63
ONE Gas Inc.	4.500%	11/1/48	75	66	Public Service Co. of Colorado	5.250%	4/1/53	200	199
Pacific Gas and Electric Co.	3.450%	7/1/25	200	194	Public Service Co. of New Hampshire	3.600%	7/1/49	75	59
Pacific Gas and Electric Co.	3.150%	1/1/26	300	287	Public Service Co. of New Hampshire	5.150%	1/15/53	54	55
Pacific Gas and Electric Co.	3.300%	12/1/27	800	747	Public Service Co. of Oklahoma	5.250%	1/15/33	85	86
Pacific Gas and Electric Co.	3.000%	6/15/28	200	182	Public Service Electric and Gas Co.	3.000%	5/15/25	80	78
Pacific Gas and Electric Co.	3.750%	7/1/28	300	281	Public Service Electric and Gas Co.	2.250%	9/15/26	250	236
Pacific Gas and Electric Co.	6.100%	1/15/29	100	103	Public Service Electric and Gas Co.	3.000%	5/15/27	75	72
Pacific Gas and Electric Co.	4.550%	7/1/30	700	667	Public Service Electric and Gas Co.	3.200%	5/15/29	70	65
Pacific Gas and Electric Co.	4.400%	3/1/32	81	75	Public Service Electric and Gas Co.	2.450%	1/15/30	50	44
Pacific Gas and Electric Co.	6.150%	1/15/33	200	207	Public Service Electric and Gas Co.	3.800%	3/1/46	250	208
Pacific Gas and Electric Co.	6.400%	6/15/33	46	48	Public Service Electric and Gas Co.	3.850%	5/1/49	200	167
Pacific Gas and Electric Co.	6.950%	3/15/34	150	165	Public Service Electric and Gas Co.	3.150%	1/1/50	200	147
Pacific Gas and Electric Co.	4.500%	7/1/40	500	422	Public Service Electric and Gas Co.	2.050%	8/1/50	500	292
Pacific Gas and Electric Co.	4.750%	2/15/44	500	418	Public Service Enterprise Group Inc.	5.875%	10/15/28	100	105
Pacific Gas and Electric Co.	4.300%	3/15/45	200	156	Public Service Enterprise Group Inc.	1.600%	8/15/30	500	409
Pacific Gas and Electric Co.	4.950%	7/1/50	575	493	Puget Energy Inc.	3.650%	5/15/25	400	390
Pacific Gas and Electric Co.	3.500%	8/1/50	500	346	Puget Energy Inc.	4.100%	6/15/30	100	92
Pacific Gas and Electric Co.	6.750%	1/15/53	200	218	Puget Sound Energy Inc.	6.274%	3/15/37	125	135
Pacific Gas and Electric Co.	6.700%	4/1/53	200	218	Puget Sound Energy Inc.	5.757%	10/1/39	125	129
PacifiCorp	3.500%	6/15/29	100	94	Puget Sound Energy Inc.	4.300%	5/20/45	100	86
PacifiCorp	2.700%	9/15/30	50	43	Puget Sound Energy Inc.	4.223%	6/15/48	125	106
PacifiCorp	7.700%	11/15/31	250	292	Puget Sound Energy Inc.	3.250%	9/15/49	90	64
PacifiCorp	5.250%	6/15/35	56	56	San Diego Gas & Electric Co.	2.500%	5/15/26	250	238
PacifiCorp	6.100%	8/1/36	100	107	San Diego Gas & Electric Co.	1.700%	10/1/30	500	414
PacifiCorp	6.250%	10/15/37	125	134	San Diego Gas & Electric Co.	3.000%	3/15/32	100	89
PacifiCorp	6.350%	7/15/38	75	81	San Diego Gas & Electric Co.	4.500%	8/15/40	100	92
PacifiCorp	6.000%	1/15/39	116	122	San Diego Gas & Electric Co.	3.750%	6/1/47	75	60
PacifiCorp	4.100%	2/1/42	56	47	San Diego Gas & Electric Co.	4.150%	5/15/48	75	64
PacifiCorp	4.125%	1/15/49	100	81	San Diego Gas & Electric Co.	3.320%	4/15/50	100	71
PacifiCorp	4.150%	2/15/50	200	162	San Diego Gas & Electric Co.	3.700%	3/15/52	100	78
PacifiCorp	3.300%	3/15/51	100	70	San Diego Gas & Electric Co.	5.350%	4/1/53	200	203
PacifiCorp	5.350%	12/1/53	200	192	SCE Recovery Funding LLC	4.697%	6/15/42	72	72
PacifiCorp	5.500%	5/15/54	200	196	SCE Recovery Funding LLC	2.943%	11/15/44	50	41
PECO Energy Co.	4.900%	6/15/33	400	407	SCE Recovery Funding LLC	3.240%	11/15/48	50	38
PECO Energy Co.	3.900%	3/1/48	75	63	SCE Recovery Funding LLC	5.112%	12/14/49	50	50
PECO Energy Co.	2.800%	6/15/50	200	137	Sempra	3.300%	4/1/25	200	195
2 PG&E Energy Recovery Funding LLC	2.280%	1/15/38	100	78	Sempra	3.250%	6/15/27	150	142
2 PG&E Energy Recovery Funding LLC	2.822%	7/15/48	100	73	Sempra	3.400%	2/1/28	200	191
PG&E Recovery Funding LLC	5.256%	1/15/40	280	286	Sempra	3.800%	2/1/38	200	171
PG&E Recovery Funding LLC	5.536%	7/15/49	90	94	Sempra	6.000%	10/15/39	150	158
2 PG&E Wildfire Recovery Funding LLC	3.594%	6/1/32	124	119	Sempra	4.000%	2/1/48	175	144
PG&E Wildfire Recovery Funding LLC	4.022%	6/1/33	44	43	Sempra	4.125%	4/1/52	200	172
2 PG&E Wildfire Recovery Funding LLC	4.263%	6/1/38	100	95	Sierra Pacific Power Co.	2.600%	5/1/26	100	95
PG&E Wildfire Recovery Funding LLC	4.722%	6/1/39	75	74	Southern California Edison Co.	3.700%	8/1/25	150	147
PG&E Wildfire Recovery Funding LLC	5.081%	6/1/43	75	74	Southern California Edison Co.	3.650%	3/1/28	100	96
2 PG&E Wildfire Recovery Funding LLC	4.451%	12/1/49	250	227	Southern California Edison Co.	5.300%	3/1/28	200	205
PG&E Wildfire Recovery Funding LLC	5.212%	12/1/49	200	202	Southern California Edison Co.	4.200%	3/1/29	75	74
2 PG&E Wildfire Recovery Funding LLC	4.674%	12/1/53	100	94	Southern California Edison Co.	6.650%	4/1/29	75	80
PG&E Wildfire Recovery Funding LLC	5.099%	6/1/54	75	75	Southern California Edison Co.	2.850%	8/1/29	275	251
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	110	103	Southern California Edison Co.	2.250%	6/1/30	300	258
Piedmont Natural Gas Co. Inc.	5.400%	6/15/33	75	77	Southern California Edison Co.	2.500%	6/1/31	200	172
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	50	45	Southern California Edison Co.	2.750%	2/1/32	130	113
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	75	55	Southern California Edison Co.	5.750%	4/1/35	75	78
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	200	140	Southern California Edison Co.	3.530%	7/15/35	200	206
Pinnacle West Capital Corp.	1.300%	6/15/25	200	188	Southern California Edison Co.	5.625%	2/1/36	125	128
Potomac Electric Power Co.	6.500%	11/15/37	250	286	Southern California Edison Co.	5.500%	3/15/40	100	101
Potomac Electric Power Co.	4.150%	3/15/43	150	134	Southern California Edison Co.	4.500%	9/1/40	275	247
PPL Capital Funding Inc.	3.100%	5/15/26	100	96	Southern California Edison Co.	4.050%	3/15/42	208	175
PPL Electric Utilities Corp.	5.000%	5/15/33	200	205	Southern California Edison Co.	3.900%	3/15/43	100	82
PPL Electric Utilities Corp.	6.250%	5/15/39	100	112	Southern California Edison Co.	4.000%	4/1/47	335	275
PPL Electric Utilities Corp.	4.125%	6/15/44	50	44	Southern California Edison Co.	4.125%	3/1/48	350	295
PPL Electric Utilities Corp.	4.150%	10/1/45	155	134	Southern California Edison Co.	4.875%	3/1/49	100	92
					Southern California Edison Co.	3.650%	6/1/51	200	151
					Southern California Edison Co.	3.450%	2/1/52	200	146
					Southern California Gas Co.	2.600%	6/15/26	405	386
					Southern California Gas Co.	2.950%	4/15/27	200	190
					Southern California Gas Co.	2.550%	2/1/30	150	132
					Southern California Gas Co.	3.750%	9/15/42	75	61
					Southern California Gas Co.	4.125%	6/1/48	75	64

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Southern California Gas Co.	3.950%	2/15/50	70	56		WEC Energy Group Inc.	2.200%	12/15/28	200	178
Southern California Gas Co.	5.750%	6/1/53	100	106		Wisconsin Electric Power Co.	2.050%	12/15/24	100	97
Southern Co.	3.250%	7/1/26	350	338		Wisconsin Electric Power Co.	4.750%	9/30/32	90	91
Southern Co.	5.113%	8/1/27	200	203		Wisconsin Electric Power Co.	4.300%	10/15/48	100	88
Southern Co.	1.750%	3/15/28	300	267		Wisconsin Power and Light Co.	6.375%	8/15/37	100	109
Southern Co.	4.850%	6/15/28	200	202		Wisconsin Power and Light Co.	3.650%	4/1/50	50	38
Southern Co.	5.500%	3/15/29	100	104		Wisconsin Public Service Corp.	3.300%	9/1/49	125	91
Southern Co.	5.700%	10/15/32	90	95		Xcel Energy Inc.	3.300%	6/1/25	325	317
Southern Co.	5.200%	6/15/33	200	204		Xcel Energy Inc.	3.350%	12/1/26	75	72
Southern Co.	4.250%	7/1/36	200	184		Xcel Energy Inc.	1.750%	3/15/27	200	182
Southern Co.	4.400%	7/1/46	360	317		Xcel Energy Inc.	4.000%	6/15/28	75	73
Southern Co.	4.000%	1/15/51	300	286		Xcel Energy Inc.	2.600%	12/1/29	200	179
Southern Co.	3.750%	9/15/51	200	182		Xcel Energy Inc.	3.400%	6/1/30	250	231
Southern Co. Gas Capital Corp.	3.250%	6/15/26	75	72		Xcel Energy Inc.	4.600%	6/1/32	200	195
Southern Co. Gas Capital Corp.	1.750%	1/15/31	89	73		Xcel Energy Inc.	3.500%	12/1/49	100	74
Southern Co. Gas Capital Corp.	5.150%	9/15/32	90	91					101,572	
Southern Co. Gas Capital Corp.	5.875%	3/15/41	75	76						
Southern Co. Gas Capital Corp.	4.400%	6/1/43	50	42						
Southern Co. Gas Capital Corp.	3.950%	10/1/46	100	78						
Southern Co. Gas Capital Corp.	4.400%	5/30/47	100	85						
Southern Power Co.	4.150%	12/1/25	100	99		African Development Bank	0.875%	3/23/26	600	557
Southern Power Co.	5.150%	9/15/41	100	94		African Development Bank	0.875%	7/22/26	400	368
Southern Power Co.	5.250%	7/15/43	50	47		African Development Bank	4.625%	1/4/27	300	304
Southern Power Co.	4.950%	12/15/46	75	67		African Development Bank	4.375%	11/3/27	500	506
Southwest Gas Corp.	3.700%	4/1/28	50	48		African Development Bank	4.375%	3/14/28	375	380
Southwest Gas Corp.	4.050%	3/15/32	200	187		Asian Development Bank	2.000%	1/22/25	300	291
Southwest Gas Corp.	3.800%	9/29/46	75	56		Asian Development Bank	0.625%	4/29/25	700	664
Southwest Gas Corp.	4.150%	6/1/49	25	20		Asian Development Bank	2.875%	5/6/25	405	396
Southwestern Electric Power Co.	2.750%	10/1/26	445	418		Asian Development Bank	4.625%	6/13/25	250	250
Southwestern Electric Power Co.	4.100%	9/15/28	100	97		Asian Development Bank	0.375%	9/3/25	1,000	935
Southwestern Electric Power Co.	6.200%	3/15/40	75	80		Asian Development Bank	4.250%	1/9/26	800	800
Southwestern Electric Power Co.	3.900%	4/1/45	100	77		Asian Development Bank	0.500%	2/4/26	850	786
Southwestern Electric Power Co.	3.850%	2/1/48	325	244		Asian Development Bank	2.000%	4/24/26	100	95
Southwestern Electric Power Co.	3.250%	11/1/51	200	135		Asian Development Bank	2.625%	1/12/27	200	192
Southwestern Public Service Co.	4.500%	8/15/41	100	89		Asian Development Bank	1.500%	1/20/27	1,125	1,042
Southwestern Public Service Co.	3.400%	8/15/46	275	200		Asian Development Bank	2.375%	8/10/27	275	260
Southwestern Public Service Co.	3.700%	8/15/47	75	57		Asian Development Bank	6.220%	8/15/27	100	106
Southwestern Public Service Co.	4.400%	11/15/48	275	232		Asian Development Bank	3.125%	8/20/27	725	702
Southwestern Public Service Co.	3.750%	6/15/49	75	58		Asian Development Bank	2.500%	11/2/27	673	636
Southwestern Public Service Co.	3.150%	5/1/50	100	69		Asian Development Bank	3.750%	4/25/28	525	519
Tampa Electric Co.	4.100%	6/15/42	50	43		Asian Development Bank	1.250%	6/9/28	210	186
Tampa Electric Co.	4.350%	5/15/44	50	43		Asian Development Bank	5.820%	6/16/28	148	158
Tampa Electric Co.	4.300%	6/15/48	75	63		Asian Development Bank	4.500%	8/25/28	625	638
Tampa Electric Co.	4.450%	6/15/49	125	108		Asian Development Bank	3.125%	9/26/28	130	125
Tampa Electric Co.	3.625%	6/15/50	50	38		Asian Development Bank	1.750%	9/19/29	200	177
Tampa Electric Co.	5.000%	7/15/52	100	95		Asian Development Bank	1.875%	1/24/30	200	177
Toledo Edison Co.	6.150%	5/15/37	75	81		Asian Development Bank	0.750%	10/8/30	500	404
Tucson Electric Power Co.	3.050%	3/15/25	50	49		Asian Development Bank	1.500%	3/4/31	500	422
Tucson Electric Power Co.	5.500%	4/15/53	66	67		Asian Development Bank	3.125%	4/27/32	400	374
Union Electric Co.	2.950%	6/15/27	72	69		Asian Development Bank	3.875%	9/28/32	225	222
Union Electric Co.	2.950%	3/15/30	350	316		Asian Development Bank	4.000%	1/12/33	380	379
Union Electric Co.	2.150%	3/15/32	200	166		Asian Development Bank	3.875%	6/14/33	425	419
Union Electric Co.	8.450%	3/15/39	150	197		Asian Infrastructure Investment Bank	0.500%	5/28/25	400	378
Union Electric Co.	3.650%	4/15/45	125	98		Asian Infrastructure Investment Bank	3.375%	6/29/25	200	196
Union Electric Co.	4.000%	4/1/48	275	227		Asian Infrastructure Investment Bank	0.500%	1/27/26	600	554
Union Electric Co.	3.250%	10/1/49	225	158		Asian Infrastructure Investment Bank	4.875%	9/14/26	300	305
Union Electric Co.	3.900%	4/1/52	100	83		Asian Infrastructure Investment Bank	4.000%	1/18/28	450	448
Virginia Electric and Power Co.	2.950%	11/15/26	276	264		Canada	1.625%	1/22/25	550	533
Virginia Electric and Power Co.	3.500%	3/15/27	250	242		Canada	2.875%	4/28/25	520	509
Virginia Electric and Power Co.	3.800%	4/1/28	150	146		Canada	0.750%	5/19/26	800	739
Virginia Electric and Power Co.	2.875%	7/15/29	275	253		Canada	3.750%	4/26/28	525	521
Virginia Electric and Power Co.	2.300%	11/15/31	200	168		Corp. Andina de Fomento	5.250%	11/21/25	620	621
Virginia Electric and Power Co.	2.400%	3/30/32	200	169		Corp. Andina de Fomento	4.750%	4/1/26	130	129
Virginia Electric and Power Co.	5.000%	4/1/33	200	203		Corp. Andina de Fomento	2.250%	2/8/27	210	194
Virginia Electric and Power Co.	6.000%	1/15/36	125	134		Corp. Andina de Fomento	6.000%	4/26/27	200	207
Virginia Electric and Power Co.	6.000%	5/15/37	150	162		Council of Europe Development Bank	1.375%	2/27/25	200	192
Virginia Electric and Power Co.	6.350%	11/30/37	50	55		Council of Europe Development Bank	3.000%	6/16/25	120	117
Virginia Electric and Power Co.	4.000%	1/15/43	90	77		Council of Europe Development Bank	3.750%	5/25/26	250	247
Virginia Electric and Power Co.	4.450%	2/15/44	475	424		Council of Europe Development Bank	0.875%	9/22/26	200	183
Virginia Electric and Power Co.	4.200%	5/15/45	75	64		Council of Europe Development Bank	3.625%	1/26/28	280	276
Virginia Electric and Power Co.	4.000%	11/15/46	100	83		European Bank for Reconstruction & Development	1.500%	2/13/25	100	96
Virginia Electric and Power Co.	3.800%	9/15/47	100	80		European Bank for Reconstruction & Development	0.500%	5/19/25	100	95
Virginia Electric and Power Co.	4.600%	12/1/48	175	158						
Virginia Electric and Power Co.	3.300%	12/1/49	98	72						
Virginia Electric and Power Co.	2.450%	12/15/50	160	99						
Virginia Electric and Power Co.	2.950%	11/15/51	200	137						
Virginia Electric and Power Co.	4.625%	5/15/52	250	226						
Virginia Electric and Power Co.	5.450%	4/1/53	200	206						
Washington Gas Light Co.	3.796%	9/15/46	100	76						
Washington Gas Light Co.	3.650%	9/15/49	30	23						
WEC Energy Group Inc.	3.550%	6/15/25	48	47						
WEC Energy Group Inc.	1.375%	10/15/27	500	442						
WEC Energy Group Inc.	4.750%	1/15/28	250	250						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
European Bank for Reconstruction & Development	0.500%	11/25/25	500	465		International Bank for Reconstruction & Development	1.750%	10/23/29	200	177
European Bank for Reconstruction & Development	0.500%	1/28/26	500	463		International Bank for Reconstruction & Development	3.875%	2/14/30	650	645
European Bank for Reconstruction & Development	4.375%	3/9/28	400	406		International Bank for Reconstruction & Development	0.875%	5/14/30	400	329
European Investment Bank	1.625%	3/14/25	100	97		International Bank for Reconstruction & Development	4.000%	7/25/30	625	624
European Investment Bank	0.625%	7/25/25	1,600	1,508		International Bank for Reconstruction & Development	0.750%	8/26/30	800	648
European Investment Bank	2.750%	8/15/25	800	779		International Bank for Reconstruction & Development	1.250%	2/10/31	650	540
European Investment Bank	0.375%	12/15/25	2,000	1,853		International Bank for Reconstruction & Development	1.625%	11/3/31	1,500	1,264
European Investment Bank	0.375%	3/26/26	1,000	919		International Bank for Reconstruction & Development	2.500%	3/29/32	200	179
European Investment Bank	0.750%	10/26/26	450	410		International Bank for Reconstruction & Development	4.750%	11/14/33	300	317
European Investment Bank	1.375%	3/15/27	600	552		International Bank for Reconstruction & Development	4.750%	2/15/35	250	261
European Investment Bank	2.375%	5/24/27	225	213		International Finance Corp.	0.375%	7/16/25	400	376
European Investment Bank	0.625%	10/21/27	500	441		International Finance Corp.	2.125%	4/7/26	600	573
European Investment Bank	3.250%	11/15/27	500	486		International Finance Corp.	4.375%	1/15/27	175	176
European Investment Bank	3.875%	3/15/28	1,100	1,095		International Finance Corp.	4.500%	7/13/28	175	179
European Investment Bank	4.500%	10/16/28	600	613		Israel Government Aid Bond	5.500%	9/18/33	100	110
European Investment Bank	1.625%	10/9/29	125	110		Japan Bank for International Cooperation	2.125%	2/10/25	330	320
European Investment Bank	0.875%	5/17/30	200	165		Japan Bank for International Cooperation	0.625%	7/15/25	400	376
European Investment Bank	3.625%	7/15/30	800	783		Japan Bank for International Cooperation	2.750%	1/21/26	442	426
European Investment Bank	0.750%	9/23/30	500	406		Japan Bank for International Cooperation	4.250%	1/26/26	470	467
European Investment Bank	3.750%	2/14/33	425	417		Japan Bank for International Cooperation	2.375%	4/20/26	200	191
European Investment Bank	4.875%	2/15/36	325	348		Japan Bank for International Cooperation	4.250%	4/27/26	250	248
6 Export Development Canada	3.375%	8/26/25	550	540		Japan Bank for International Cooperation	2.250%	11/4/26	200	188
6 Export Development Canada	4.375%	6/29/26	550	552		Japan Bank for International Cooperation	2.875%	7/21/27	200	190
6 Export Development Canada	3.000%	5/25/27	450	435		Japan Bank for International Cooperation	2.750%	11/16/27	800	755
6 Export Development Canada	3.875%	2/14/28	400	398		Japan Bank for International Cooperation	4.625%	7/19/28	125	127
Export-Import Bank of Korea	2.625%	5/26/26	200	190		Japan Bank for International Cooperation	3.250%	7/20/28	300	287
Export-Import Bank of Korea	1.625%	1/18/27	200	184		Japan Bank for International Cooperation	3.500%	10/31/28	350	337
Export-Import Bank of Korea	4.250%	9/15/27	200	198		Japan Bank for International Cooperation	2.125%	2/16/29	420	377
Export-Import Bank of Korea	1.250%	9/21/30	500	404		Japan Bank for International Cooperation	1.250%	1/21/31	500	406
Export-Import Bank of Korea	2.125%	1/18/32	200	167		Japan International Cooperation Agency	1.250%	4/27/27	300	284
Export-Import Bank of Korea	5.125%	1/11/33	200	208		Japan International Cooperation Agency	3.250%	5/25/27	200	192
Export-Import Bank of Korea	5.125%	9/18/33	200	208		Japan International Cooperation Agency	4.000%	5/23/28	150	148
Export-Import Bank of Korea	2.500%	6/29/41	350	256		Japan International Cooperation Agency	1.750%	4/28/31	200	166
Inter-American Development Bank	2.125%	1/15/25	1,100	1,071		KFW	1.250%	1/31/25	1,725	1,662
Inter-American Development Bank	1.750%	3/14/25	200	193		KFW	2.000%	5/2/25	150	145
Inter-American Development Bank	0.875%	4/3/25	500	477		KFW	0.375%	7/18/25	1,500	1,408
Inter-American Development Bank	7.000%	6/15/25	134	138		KFW	5.125%	9/29/25	425	430
Inter-American Development Bank	0.625%	7/15/25	1,300	1,225		KFW	0.625%	1/22/26	1,000	929
Inter-American Development Bank	0.875%	4/20/26	500	464		KFW	3.625%	4/1/26	575	568
Inter-American Development Bank	4.500%	5/15/26	475	478		KFW	4.625%	8/7/26	700	708
Inter-American Development Bank	2.000%	6/2/26	750	712		KFW	1.000%	10/1/26	1,000	920
Inter-American Development Bank	2.000%	7/23/26	100	95		KFW	3.000%	5/20/27	560	541
Inter-American Development Bank	4.375%	2/1/27	400	403		KFW	3.750%	2/15/28	800	792
Inter-American Development Bank	2.375%	7/7/27	450	425		KFW	2.875%	4/3/28	500	478
Inter-American Development Bank	0.625%	9/16/27	800	707		KFW	3.875%	6/15/28	750	746
Inter-American Development Bank	4.000%	1/12/28	920	919		KFW	1.750%	9/14/29	175	155
Inter-American Development Bank	1.125%	7/20/28	300	264		KFW	4.750%	10/29/30	275	287
Inter-American Development Bank	3.125%	9/18/28	875	842		KFW	4.125%	7/15/33	700	704
Inter-American Development Bank	1.125%	1/13/31	350	289		KFW	0.000%	4/18/36	400	240
Inter-American Development Bank	3.500%	4/12/33	400	383		KFW	0.000%	6/29/37	200	114
Inter-American Development Bank	4.500%	9/13/33	500	517		7 Kingdom of Jordan AID	3.000%	6/30/25	200	194
Inter-American Development Bank	3.875%	10/28/41	200	185		Korea Development Bank	0.750%	1/25/25	200	192
Inter-American Development Bank	3.200%	8/7/42	100	84		Korea Development Bank	5.375%	10/23/26	200	204
Inter-American Investment Corp.	4.125%	2/15/28	250	250		Korea Development Bank	1.375%	4/25/27	200	181
Inter-American Investment Corp.	4.750%	9/19/28	100	103		Korea Development Bank	4.375%	2/15/28	450	449
International Bank for Reconstruction & Development	1.625%	1/15/25	200	194		Korea Development Bank	1.625%	1/19/31	400	329
International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,425		Korea Development Bank	4.375%	2/15/33	450	442
International Bank for Reconstruction & Development	0.375%	7/28/25	1,500	1,407		Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	826
International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,115						
International Bank for Reconstruction & Development	0.500%	10/28/25	2,000	1,864						
International Bank for Reconstruction & Development	3.125%	11/20/25	470	459						
International Bank for Reconstruction & Development	0.875%	7/15/26	525	484						
International Bank for Reconstruction & Development	2.500%	11/22/27	350	331						
International Bank for Reconstruction & Development	0.750%	11/24/27	900	794						
International Bank for Reconstruction & Development	3.500%	7/12/28	875	857						
International Bank for Reconstruction & Development	4.625%	8/1/28	775	795						
International Bank for Reconstruction & Development	1.125%	9/13/28	1,500	1,317						
International Bank for Reconstruction & Development	3.625%	9/21/29	775	761						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
9	Landwirtschaftliche Rentenbank	0.500%	5/27/25	400	378	Republic of Italy	2.875%	10/17/29	400	358
9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	460	Republic of Italy	5.375%	6/15/33	475	478
9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	259	Republic of Italy	4.000%	10/17/49	500	376
9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	236	Republic of Italy	3.875%	5/6/51	400	287
9	Landwirtschaftliche Rentenbank	3.875%	6/14/28	275	274	Republic of Korea	5.625%	11/3/25	100	101
9	Landwirtschaftliche Rentenbank	0.875%	9/3/30	500	408	Republic of Korea	2.750%	1/19/27	1,000	958
9	Landwirtschaftliche Rentenbank	5.000%	10/24/33	200	215	Republic of Korea	2.500%	6/19/29	200	184
	Nordic Investment Bank	0.375%	9/11/25	600	561	Republic of Korea	1.750%	10/15/31	200	168
	Nordic Investment Bank	5.000%	10/15/25	200	202	Republic of Korea	3.875%	9/20/48	125	110
	Nordic Investment Bank	0.500%	1/21/26	200	185	Republic of Panama	3.750%	3/16/25	207	201
	Nordic Investment Bank	4.375%	3/14/28	450	456	Republic of Panama	7.125%	1/29/26	168	172
10	Oesterreichische Kontrollbank AG	1.500%	2/12/25	100	96	Republic of Panama	8.875%	9/30/27	238	259
10	Oesterreichische Kontrollbank AG	0.375%	9/17/25	500	467	Republic of Panama	3.875%	3/17/28	460	424
10	Oesterreichische Kontrollbank AG	4.125%	1/20/26	140	139	Republic of Panama	9.375%	4/1/29	200	227
10	Oesterreichische Kontrollbank AG	0.500%	2/2/26	500	462	Republic of Panama	3.160%	1/23/30	200	171
10	Oesterreichische Kontrollbank AG	5.000%	10/23/26	140	143	Republic of Panama	2.252%	9/29/32	500	366
10	Oesterreichische Kontrollbank AG	3.625%	9/9/27	400	394	Republic of Panama	6.400%	2/14/35	400	390
10	Oesterreichische Kontrollbank AG	4.250%	3/1/28	250	252	2 Republic of Panama	6.700%	1/26/36	292	290
2	Oriental Republic of Uruguay	4.375%	10/27/27	150	151	Republic of Panama	6.875%	1/31/36	200	200
2	Oriental Republic of Uruguay	4.375%	1/23/31	468	464	2 Republic of Panama	4.500%	4/16/50	560	388
2	Oriental Republic of Uruguay	5.750%	10/28/34	213	231	2 Republic of Panama	4.300%	4/29/53	400	268
2	Oriental Republic of Uruguay	7.625%	3/21/36	195	242	2 Republic of Panama	4.500%	4/1/56	500	336
2	Oriental Republic of Uruguay	4.125%	11/20/45	200	181	2 Republic of Panama	3.870%	7/23/60	750	449
2	Oriental Republic of Uruguay	5.100%	6/18/50	695	697	2 Republic of Panama	4.500%	1/19/63	200	131
2	Oriental Republic of Uruguay	4.975%	4/20/55	370	361	2 Republic of Peru	7.350%	7/21/25	225	232
	Province of Alberta	1.000%	5/20/25	485	461	2 Republic of Peru	2.392%	1/23/26	200	190
	Province of Alberta	3.300%	3/15/28	250	242	2 Republic of Peru	2.844%	6/20/30	500	444
	Province of Alberta	1.300%	7/22/30	500	417	2 Republic of Peru	2.783%	1/23/31	900	784
	Province of British Columbia	2.250%	6/2/26	300	286	2 Republic of Peru	1.862%	12/1/32	350	274
	Province of British Columbia	0.900%	7/20/26	300	276	2 Republic of Peru	8.750%	11/21/33	505	634
	Province of British Columbia	4.800%	11/15/28	200	206	2 Republic of Peru	3.000%	1/15/34	250	211
	Province of British Columbia	4.200%	7/6/33	250	248	2 Republic of Peru	6.550%	3/14/37	325	361
	Province of Manitoba	2.125%	6/22/26	90	85	2 Republic of Peru	3.300%	3/11/41	200	155
	Province of Manitoba	1.500%	10/25/28	350	310	2 Republic of Peru	5.625%	11/18/50	200	208
	Province of Manitoba	4.300%	7/27/33	250	249	2 Republic of Peru	3.600%	1/15/72	175	123
	Province of New Brunswick	3.625%	2/24/28	105	102	2 Republic of Peru	3.230%	7/28/21	525	327
	Province of Ontario	2.500%	4/27/26	250	240	2 Republic of Philippines	10.625%	3/16/25	100	107
	Province of Ontario	2.300%	6/15/26	900	858	2 Republic of Philippines	5.500%	3/30/26	225	229
	Province of Ontario	3.100%	5/19/27	600	579	2 Republic of Philippines	5.170%	10/13/27	300	306
	Province of Ontario	2.000%	10/2/29	585	522	2 Republic of Philippines	3.000%	2/1/28	400	377
	Province of Ontario	1.125%	10/7/30	500	410	2 Republic of Philippines	3.750%	1/14/29	400	385
	Province of Ontario	1.600%	2/25/31	600	504	2 Republic of Philippines	9.500%	2/2/30	300	377
	Province of Ontario	1.800%	10/14/31	200	168	2 Republic of Philippines	2.457%	5/5/30	200	177
	Province of Quebec	1.500%	2/11/25	441	425	2 Republic of Philippines	7.750%	1/14/31	400	474
	Province of Quebec	0.600%	7/23/25	500	470	2 Republic of Philippines	1.648%	6/10/31	200	164
	Province of Quebec	2.500%	4/20/26	200	192	2 Republic of Philippines	1.950%	1/6/32	200	165
	Province of Quebec	2.750%	4/12/27	850	812	2 Republic of Philippines	6.375%	1/15/32	200	223
	Province of Quebec	3.625%	4/13/28	250	245	2 Republic of Philippines	5.609%	4/13/33	300	321
	Province of Quebec	7.500%	9/15/29	475	554	2 Republic of Philippines	5.000%	7/17/33	200	206
	Province of Quebec	1.350%	5/28/30	400	337	2 Republic of Philippines	6.375%	10/23/34	550	622
	Province of Quebec	1.900%	4/21/31	1,200	1,027	2 Republic of Philippines	3.950%	1/20/40	400	362
	Province of Quebec	4.500%	9/8/33	275	278	2 Republic of Philippines	3.700%	3/1/41	400	344
	Republic of Chile	3.125%	1/21/26	485	470	2 Republic of Philippines	3.700%	2/2/42	350	300
	Republic of Chile	2.750%	1/31/27	250	236	2 Republic of Philippines	2.950%	5/5/45	200	150
	Republic of Chile	3.240%	2/6/28	460	438	2 Republic of Philippines	2.650%	12/10/45	200	142
	Republic of Chile	2.450%	1/31/31	200	174	2 Republic of Philippines	3.200%	7/6/46	500	385
	Republic of Chile	2.550%	1/27/32	200	172	2 Republic of Philippines	5.950%	10/13/47	200	223
	Republic of Chile	2.550%	7/27/33	400	330	2 Republic of Poland	3.250%	4/6/26	500	485
	Republic of Chile	3.500%	1/31/34	600	534	2 Republic of Poland	5.500%	11/16/27	225	233
	Republic of Chile	4.950%	1/5/36	200	197	2 Republic of Poland	5.750%	11/16/32	200	216
	Republic of Chile	3.100%	5/7/41	300	228	2 Republic of Poland	4.875%	10/4/33	400	405
	Republic of Chile	4.340%	3/7/42	400	357	2 Republic of Poland	5.500%	4/4/53	440	458
	Republic of Chile	3.500%	1/25/50	275	209	State of Israel	2.875%	3/16/26	200	191
	Republic of Chile	4.000%	1/31/52	200	164	State of Israel	3.250%	1/17/28	300	280
	Republic of Chile	5.330%	1/5/54	200	199	State of Israel	2.500%	1/15/30	200	174
	Republic of Chile	3.100%	1/2/61	500	334	State of Israel	2.750%	7/3/30	350	309
	Republic of Chile	3.250%	9/21/71	200	134	State of Israel	4.500%	1/17/33	450	428
	Republic of Hungary	7.625%	3/29/41	240	286	State of Israel	4.500%	1/30/43	200	176
	Republic of Indonesia	4.100%	4/24/28	200	196	State of Israel	4.125%	1/17/48	250	202
	Republic of Indonesia	4.750%	2/11/29	425	428	State of Israel	3.375%	1/15/50	200	142
	Republic of Indonesia	3.400%	9/18/29	200	188	State of Israel	3.875%	7/3/50	400	308
	Republic of Indonesia	2.850%	2/14/30	200	181	State of Israel	4.500%	4/3/20	200	156
	Republic of Indonesia	3.850%	10/15/30	200	191	Svensk Exportkredit AB	0.625%	5/14/25	500	473
	Republic of Indonesia	4.350%	1/11/48	725	672	Svensk Exportkredit AB	4.000%	7/15/25	225	223
	Republic of Indonesia	3.700%	10/30/49	200	167	Svensk Exportkredit AB	0.500%	8/26/25	800	748
	Republic of Indonesia	4.200%	10/15/50	430	387	Svensk Exportkredit AB	4.625%	11/28/25	247	247
	Republic of Indonesia	3.050%	3/12/51	400	306	Svensk Exportkredit AB	4.375%	2/13/26	250	250
	Republic of Indonesia	4.300%	3/31/52	200	182	Svensk Exportkredit AB	4.875%	9/14/26	200	203
	Republic of Indonesia	5.450%	9/20/52	200	213	Svensk Exportkredit AB	2.250%	3/22/27	200	188
	Republic of Indonesia	5.650%	1/11/53	200	219	Svensk Exportkredit AB	4.125%	6/14/28	250	250
	Republic of Indonesia	3.200%	9/23/61	200	145	Svensk Exportkredit AB	4.875%	10/4/30	200	207
	Republic of Indonesia	4.450%	4/15/70	200	180	United Mexican States	3.900%	4/27/25	400	396
	Republic of Italy	1.250%	2/17/26	500	462	United Mexican States	4.125%	1/21/26	445	441

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
United Mexican States	4.150%	3/28/27	800	793		Chicago Transit Authority Sales & Transfer Tax Receipts Sales Tax Revenue	6.899%	12/1/40	117	133
United Mexican States	3.750%	1/11/28	675	651		Clark County Department of Aviation Port, Airport & Marina Revenue	6.820%	7/1/45	100	122
United Mexican States	4.500%	4/22/29	650	641		Commonwealth Financing Authority Appropriations Revenue	3.807%	6/1/41	105	92
United Mexican States	3.250%	4/16/30	385	349		Commonwealth Financing Authority Appropriations Revenue (Plancon Program)	3.864%	6/1/38	100	91
United Mexican States	2.659%	5/24/31	600	507		Commonwealth of Massachusetts GO	5.456%	12/1/39	150	157
United Mexican States	8.300%	8/15/31	220	266		Commonwealth of Massachusetts GO	2.514%	7/1/41	50	37
United Mexican States	4.750%	4/27/32	300	289		Commonwealth of Massachusetts GO	2.813%	9/1/43	225	168
United Mexican States	7.500%	4/8/33	100	115		Commonwealth of Massachusetts GO	2.900%	9/1/49	100	73
United Mexican States	6.750%	9/27/34	200	216		Commonwealth of Massachusetts Miscellaneous Taxes Revenue	4.110%	7/15/31	189	187
United Mexican States	6.350%	2/9/35	300	314		Commonwealth of Massachusetts Transportation Fund Fuel Sales Tax Revenue	5.731%	6/1/40	50	53
United Mexican States	6.050%	1/11/40	883	891		Connecticut GO	5.090%	10/1/30	175	176
United Mexican States	4.280%	8/14/41	665	551		Connecticut GO	5.850%	3/15/32	200	214
United Mexican States	4.750%	3/8/44	765	656		Cook County IL GO	6.229%	11/15/34	50	53
United Mexican States	5.550%	1/21/45	200	191		Dallas Area Rapid Transit Sales Tax Revenue	5.999%	12/1/44	100	112
United Mexican States	4.600%	1/23/46	600	500		Dallas Area Rapid Transit Sales Tax Revenue	5.022%	12/1/48	50	51
United Mexican States	4.350%	1/15/47	360	290		Dallas Convention Center Hotel Development Corp. Hotel Occupancy Tax Revenue	7.088%	1/1/42	75	85
United Mexican States	4.600%	2/10/48	255	210		Dallas Fort Worth International Airport Port, Airport & Marina Revenue	2.994%	11/1/38	200	167
United Mexican States	4.500%	1/31/50	200	163		Dallas Fort Worth International Airport Port, Airport & Marina Revenue	3.144%	11/1/45	75	59
United Mexican States	5.000%	4/27/51	600	521		Dallas Fort Worth International Airport Port, Airport & Marina Revenue	4.507%	11/1/51	100	93
United Mexican States	4.400%	2/12/52	300	238		Dallas Independent School District GO	6.450%	2/15/35	100	101
United Mexican States	6.338%	5/4/53	600	612		District of Columbia Income Tax Revenue	5.591%	12/1/34	50	53
United Mexican States	3.771%	5/24/61	800	542		District of Columbia Water & Sewer Authority Water Revenue	4.814%	10/1/14	150	149
United Mexican States	5.750%	10/12/10	342	306		East Bay Municipal Utility District Water System Water Revenue	5.874%	6/1/40	85	93
Total Sovereign Bonds (Cost \$156,791)				145,704		Foothill-Eastern Transportation Corridor Agency Highway Revenue	4.094%	1/15/49	140	117
Taxable Municipal Bonds (0.6%)						Georgia Municipal Electric Authority Electric Power & Light Revenue	6.637%	4/1/57	236	269
Alabama Economic Settlement Authority Miscellaneous Revenue	3.163%	9/15/25	30	29		Georgia Municipal Electric Authority Electric Power & Light Revenue	6.655%	4/1/57	143	163
American Municipal Power Inc. Electric Power & Light Revenue (Combination Hydroelectric Projects)	8.084%	2/15/50	175	237		Georgia Municipal Electric Authority Electric Power & Light Revenue	7.055%	4/1/57	71	79
American Municipal Power Inc. Electric Power & Light Revenue (MELDAHL Hydroelectric Project)	7.499%	2/15/50	50	62		Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.115%	6/1/38	100	81
Bay Area Toll Authority Highway Revenue	6.918%	4/1/40	100	117		Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.000%	6/1/46	160	146
Bay Area Toll Authority Highway Revenue	6.263%	4/1/49	250	291		Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	4.214%	6/1/50	200	150
Bay Area Toll Authority Highway Revenue	7.043%	4/1/50	100	127		Grand Parkway Transportation Corp. Highway Revenue	3.236%	10/1/52	395	297
Bay Area Toll Authority Highway Revenue	6.907%	10/1/50	100	126		Houston TX GO	6.290%	3/1/32	100	106
Bay Area Toll Authority Highway Revenue	3.126%	4/1/55	100	71		Illinois GO	5.100%	6/1/33	1,505	1,489
California Earthquake Authority Miscellaneous Revenue	5.603%	7/1/27	60	61		Illinois GO	6.630%	2/1/35	92	97
California GO	3.375%	4/1/25	100	98		Illinois State Toll Highway Authority Highway Revenue	6.184%	1/1/34	50	55
California GO	2.650%	4/1/26	75	72		Indiana Finance Authority Appropriations Revenue	3.051%	1/1/51	75	57
California GO	1.700%	2/1/28	100	90		JobsOhio Beverage System Miscellaneous Revenue	3.985%	1/1/29	125	123
California GO	3.500%	4/1/28	150	145		JobsOhio Beverage System Miscellaneous Revenue	4.532%	1/1/35	100	99
California GO	2.500%	10/1/29	70	63		JobsOhio Beverage System Miscellaneous Revenue	2.833%	1/1/38	75	61
California GO	6.000%	3/1/33	100	109						
California GO	4.500%	4/1/33	190	187						
California GO	7.500%	4/1/34	350	425						
California GO	5.125%	3/1/38	100	101						
California GO	4.600%	4/1/38	300	289						
California GO	7.550%	4/1/39	630	795						
California GO	7.300%	10/1/39	75	91						
California GO	7.350%	11/1/39	375	455						
California GO	7.625%	3/1/40	205	257						
California GO	7.600%	11/1/40	200	255						
California GO	5.200%	3/1/43	100	99						
California State University College & University Revenue	3.899%	11/1/47	50	43						
California State University College & University Revenue	2.975%	11/1/51	140	100						
California State University College & University Revenue	5.183%	11/1/53	100	101						
Central Puget Sound Regional Transit Authority Sales Tax Revenue	5.491%	11/1/39	50	53						
Chicago O'Hare International Airport Port, Airport & Marina Revenue	6.395%	1/1/40	125	142						
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.472%	1/1/49	75	71						
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.572%	1/1/54	40	38						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Los Angeles CA Community College District GO	1.606%	8/1/28	100	90		Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.084%	12/1/34	75	65
Los Angeles CA Community College District GO	1.806%	8/1/30	150	128		Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.384%	12/1/40	200	164
Los Angeles CA Community College District GO	2.106%	8/1/32	100	83		Michigan State University College & University Revenue	4.496%	8/15/48	50	48
Los Angeles CA Unified School District GO	5.755%	7/1/29	200	208		Michigan State University College & University Revenue	4.165%	8/15/22	100	81
Los Angeles CA Unified School District GO	5.750%	7/1/34	125	133		Mississippi GO	5.245%	11/1/34	50	52
Los Angeles CA Unified School District GO	6.758%	7/1/34	200	226		Missouri Health & Educational Facilities Authority College & University Revenue	3.229%	5/15/50	100	77
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	79		Missouri Health & Educational Facilities Authority College & University Revenue	3.652%	8/15/57	100	81
Los Angeles County Public Works Financing Authority Lease (Abatement) Revenue	7.618%	8/1/40	50	62	12	New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	243
Los Angeles Department of Water & Power Electric Power & Light Revenue	6.574%	7/1/45	100	119		New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	200	226
Los Angeles Department of Water & Power Water Revenue	6.603%	7/1/50	100	122		New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	75	64
Louisiana Gasoline & Fuel Sales Tax Revenue	2.952%	5/1/41	50	39		New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	125
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	3.615%	2/1/29	119	116		New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	484
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.081%	6/1/31	92	93		New York City Municipal Water Finance Authority Water Revenue	5.750%	6/15/41	50	55
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.145%	2/1/33	100	98		New York City Municipal Water Finance Authority Water Revenue	5.952%	6/15/42	50	56
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.048%	12/1/34	100	102		New York City Municipal Water Finance Authority Water Revenue	6.011%	6/15/42	50	56
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.475%	8/1/39	150	145		New York City Municipal Water Finance Authority Water Revenue	5.440%	6/15/43	100	106
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.198%	12/1/39	200	206		New York City Municipal Water Finance Authority Water Revenue	5.882%	6/15/44	175	195
Maryland Health & Higher Educational Facilities Authority Health, Hospital, Nursing Home Revenue	3.197%	7/1/50	150	109		New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	140	145
Maryland State Transportation Authority Transit Revenue	5.888%	7/1/43	50	54		New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	77
Massachusetts School Building Authority Sales Tax Revenue	5.715%	8/15/39	100	106		New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	103
Massachusetts School Building Authority Sales Tax Revenue	3.395%	10/15/40	50	43		New York NY GO	5.517%	10/1/37	50	52
Massachusetts School Building Authority Sales Tax Revenue	2.950%	5/15/43	100	73		New York NY GO	6.271%	12/1/37	100	110
Massachusetts Water Resources Authority Water Revenue	2.823%	8/1/41	100	77		New York NY GO	5.828%	10/1/53	100	113
Metropolitan Government of Nashville & Davidson County Convention Center Authority Hotel Occupancy Tax Revenue	6.731%	7/1/43	50	57		New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	104
Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	496		New York State Thruway Authority Highway Revenue	2.900%	1/1/35	85	74
Metropolitan Transportation Authority Transit Revenue	5.871%	11/15/39	50	51		New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	42
Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	171		New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	94
Metropolitan Washington Airports Authority Dulles Toll Road Highway Revenue	7.462%	10/1/46	85	108		New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	154
Metropolitan Water Reclamation District of Greater Chicago GO	5.720%	12/1/38	100	107	13	North Texas Tollway Authority Highway Revenue	3.011%	1/1/43	50	38
Miami-Dade County FL Aviation Port, Airport & Marina Revenue	4.280%	10/1/41	125	114		North Texas Tollway Authority Highway Revenue	6.718%	1/1/49	150	185
Miami-Dade County FL Water & Sewer System Water Revenue	3.490%	10/1/42	75	63		Ohio State University College & University Revenue	4.910%	6/1/40	100	100
						Ohio State University College & University Revenue	4.800%	6/1/11	100	95
						Ohio Turnpike & Infrastructure Commission Highway Revenue	3.216%	2/15/48	75	56
						Oregon Department of Transportation Fuel Sales Tax Revenue	5.834%	11/15/34	150	162
						Oregon GO	5.892%	6/1/27	75	77
						Oregon School Boards Association GO	5.528%	6/30/28	43	44
						Oregon State University College & University Revenue	3.424%	3/1/60	150	114

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Pennsylvania State University College & University Revenue	2.790%	9/1/43	50	38		State Board of Administration Finance Corp. Miscellaneous Revenue	1.705%	7/1/27	250	226
Pennsylvania State University College & University Revenue	2.840%	9/1/50	100	73		State Board of Administration Finance Corp. Miscellaneous Revenue	2.154%	7/1/30	250	213
Pennsylvania Turnpike Commission Highway Revenue	5.511%	12/1/45	75	79		State Public School Building Authority Miscellaneous Revenue	5.000%	9/15/27	50	51
Permanent University Fund - Texas A&M University System College & University Revenue	3.100%	7/1/49	75	57		Texas GO	5.517%	4/1/39	180	193
Permanent University Fund - University of Texas System College & University Revenue	3.376%	7/1/47	50	41		Texas GO	4.681%	4/1/40	50	49
Philadelphia PA Water & Wastewater Water Revenue	2.926%	7/1/45	50	38		Texas GO	3.211%	4/1/44	225	183
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	6.040%	12/1/29	75	81		Texas Natural Gas Securitization Finance Corp. Natural Gas Revenue	5.102%	4/1/35	250	255
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.960%	8/1/46	250	244		Texas Natural Gas Securitization Finance Corp. Natural Gas Revenue	5.169%	4/1/41	300	310
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	5.310%	8/1/46	100	98		Texas Private Activity Bond Surface Transportation Corp. Highway Revenue	3.922%	12/31/49	175	142
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.031%	9/1/48	30	26		Texas Transportation Commission GO	2.562%	4/1/42	100	76
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.139%	2/15/51	200	151		Texas Transportation Commission GO	2.472%	10/1/44	125	89
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.926%	10/1/51	100	101		Texas Transportation Commission State Highway Fund Fuel Sales Tax Revenue	5.178%	4/1/30	175	179
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.175%	7/15/60	150	105		Texas Transportation Commission State Highway Fund Miscellaneous Revenue	4.000%	10/1/33	100	96
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.458%	10/1/62	275	251		Tucson AZ COP	2.856%	7/1/47	50	38
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.810%	10/15/65	100	97		University of California College & University Revenue	0.883%	5/15/25	100	95
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.287%	8/1/69	100	70		University of California College & University Revenue	3.063%	7/1/25	100	98
Port of Morrow OR Nuclear Revenue (Bonneville Cooperation Project No. 7)	2.543%	9/1/40	100	75		University of California College & University Revenue	1.316%	5/15/27	100	91
Regional Transportation District Sales Tax Revenue	5.844%	11/1/50	100	109		University of California College & University Revenue	1.614%	5/15/30	125	106
Riverside County CA Appropriations Revenue	3.818%	2/15/38	50	46		University of California College & University Revenue	5.946%	5/15/45	175	192
Rutgers State University of New Jersey College & University Revenue	5.665%	5/1/40	50	53		University of California College & University Revenue	3.071%	5/15/51	100	72
Rutgers State University of New Jersey College & University Revenue	3.270%	5/1/43	25	20		University of California College & University Revenue	4.858%	5/15/12	225	212
Rutgers State University of New Jersey College & University Revenue	3.915%	5/1/19	75	56		University of California College & University Revenue	4.767%	5/15/15	100	92
Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.820%	1/1/48	50	41		University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.548%	5/15/48	350	409
Sales Tax Securitization Corp. Illinois Sales Tax Revenue	4.787%	1/1/48	100	95		University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.583%	5/15/49	50	58
Sales Tax Securitization Corp. Sales Tax Revenue	3.587%	1/1/43	75	63		University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.006%	5/15/50	130	92
Salt River Project Agricultural Improvement & Power District Electric Power & Light Revenue	4.839%	1/1/41	150	148		University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	4.563%	5/15/53	100	93
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.985%	2/1/39	125	136		University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.706%	5/15/20	60	42
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.808%	2/1/41	125	134		University of Michigan College & University Revenue	2.437%	4/1/40	100	75
San Diego County Water Authority Water Revenue	6.138%	5/1/49	100	112		University of Michigan College & University Revenue	2.562%	4/1/50	100	68
San Francisco CA Public Utilities Commission Water Revenue	6.950%	11/1/50	100	124		University of Michigan College & University Revenue	4.454%	4/1/22	225	202
San Jose Redevelopment Agency Successor Agency Tax Allocation Revenue	3.375%	8/1/34	100	90		University of Nebraska Facilities Corp. College & University Revenue	3.037%	10/1/49	65	50
South Carolina Public Service Authority Electric Power & Light Revenue	6.454%	1/1/50	100	113		University of Pittsburgh-of the Commonwealth System of Higher Education College & University Revenue	3.555%	9/15/19	100	69
State Board of Administration Finance Corp. Miscellaneous Revenue	1.258%	7/1/25	325	308		University of Texas System Regents College & University Revenue	4.794%	8/15/46	100	100
						University of Texas System Regents College & University Revenue	3.354%	8/15/47	50	40

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of Texas System Regents College & University Revenue	2.439%	8/15/49	50	33
University of Virginia College & University Revenue	2.256%	9/1/50	335	212
University of Virginia College & University Revenue	4.179%	9/1/17	50	43
Utah GO	4.554%	7/1/24	10	10
Utah GO	3.539%	7/1/25	23	23
Washington GO	5.140%	8/1/40	150	154
¹³ Wisconsin Appropriations Revenue	5.700%	5/1/26	50	51
Wisconsin Appropriations Revenue	3.154%	5/1/27	100	96
Wisconsin Appropriations Revenue	3.954%	5/1/36	250	233
Total Taxable Municipal Bonds (Cost \$29,613)			27,387	

	Shares
Temporary Cash Investments (0.5%)	
Money Market Fund (0.5%)	
¹⁵ Vanguard Market Liquidity Fund (Cost \$20,511)	5,435% 205,126 20,509
Total Investments (99.8%) (Cost \$4,707,382)	4,313,306
Other Assets and Liabilities—Net (0.2%)	9,183
Net Assets (100%)	4,322,489

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, 2023.

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

5 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2023, the aggregate value was \$8,535,000, representing 0.2% of net assets.

6 Guaranteed by the Government of Canada.

7 U.S. government-guaranteed.

8 Guaranteed by the Government of Japan.

9 Guaranteed by the Federal Republic of Germany.

10 Guaranteed by the Republic of Austria.

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

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

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

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

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

1YR—1-year.

CMT—Constant Maturing Treasury Rate.

COP—Certificate of Participation.

DAC—Designated Activity Company.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

RFUCCT1Y—Refinitiv USD IBOR Consumer Cash Fallbacks Term 1-year.

RFUCCT6M—Refinitiv USD IBOR Consumer Cash Fallbacks Term 6-month.

UMBS—Uniform Mortgage-Backed Securities.

Statement of Assets and Liabilities

As of December 31, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$4,686,871)	4,292,797
Affiliated Issuers (Cost \$20,511)	20,509
Total Investments in Securities	4,313,306
Investment in Vanguard	137
Receivables for Investment Securities Sold	33,738
Receivables for Accrued Income	31,171
Receivables for Capital Shares Issued	1,846
Total Assets	4,380,198
Liabilities	
Payables for Investment Securities Purchased	55,118
Payables for Capital Shares Redeemed	2,327
Payables to Vanguard	264
Total Liabilities	57,709
Net Assets	4,322,489

At December 31, 2023, net assets consisted of:

Paid-in Capital	4,701,177
Total Distributable Earnings (Loss)	(378,688)
Net Assets	4,322,489
Net Assets	
Applicable to 406,703,572 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,322,489
Net Asset Value Per Share	\$10.63

Statement of Operations

	Year Ended December 31, 2023 (\$000)
Investment Income	
Income	
Interest ¹	126,904
Total Income	126,904
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	90
Management and Administrative	5,096
Marketing and Distribution	242
Custodian Fees	45
Auditing Fees	81
Shareholders' Reports	143
Trustees' Fees and Expenses	2
Other Expenses	23
Total Expenses	5,722
Expenses Paid Indirectly	(7)
Net Expenses	5,715
Net Investment Income	121,189
Realized Net Gain (Loss)	
Investment Securities Sold ¹	(47,690)
Futures Contracts	6
Realized Net Gain (Loss)	(47,684)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	151,587
Net Increase (Decrease) in Net Assets Resulting from Operations	225,092

1 Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$831,000, \$5,000, less than \$1,000, and (\$2,000), respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Year Ended December 31, 2023 (\$000)	2022 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	121,189	98,686
Realized Net Gain (Loss)	(47,684)	(47,018)
Change in Unrealized Appreciation (Depreciation)	151,587	(687,610)
Net Increase (Decrease) in Net Assets Resulting from Operations	225,092	(635,942)
Distributions		
Total Distributions	(99,185)	(120,844)
Capital Share Transactions		
Issued	641,288	515,314
Issued in Lieu of Cash Distributions	99,185	120,844
Redeemed	(516,387)	(778,104)
Net Increase (Decrease) from Capital Share Transactions	224,086	(141,946)
Total Increase (Decrease)	349,993	(898,732)
Net Assets		
Beginning of Period	3,972,496	4,871,228
End of Period	4,322,489	3,972,496

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.32	\$12.22	\$12.81	\$12.21	\$11.54
Investment Operations					
Net Investment Income ¹	.306	.250	.228	.277	.324
Net Realized and Unrealized Gain (Loss) on Investments	.262	(1.844)	(.454)	.635	.657
Total from Investment Operations	.568	(1.594)	(.226)	.912	.981
Distributions					
Dividends from Net Investment Income	(.258)	(.226)	(.260)	(.312)	(.311)
Distributions from Realized Capital Gains	—	(.080)	(.104)	—	—
Total Distributions	(.258)	(.306)	(.364)	(.312)	(.311)
Net Asset Value, End of Period	\$10.63	\$10.32	\$12.22	\$12.81	\$12.21
Total Return	5.58%	-13.21%	-1.72%	7.58%	8.67%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$4,322	\$3,972	\$4,871	\$4,867	\$4,300
Ratio of Total Expenses to Average Net Assets	0.14% ²	0.14% ²	0.14%	0.14%	0.14%
Ratio of Net Investment Income to Average Net Assets	2.97%	2.30%	1.85%	2.20%	2.72%
Portfolio Turnover Rate ³	40%	42%	69%	94%	80%

1 Calculated based on average shares outstanding.

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

3 Includes 8%, 12%, 33%, 28%, and 19%, respectively, attributable to mortgage-dollar-roll activity.

Notes to Financial Statements

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

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

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

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

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

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

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

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

During the year ended December 31, 2023, the portfolio's average investments in long and short futures contracts represented 0% of net assets, based on the average of the notional amounts at each quarter-end during the period.

The portfolio had no open futures contracts at December 31, 2023.

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

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

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

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

For the year ended December 31, 2023, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

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

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

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, 2023, the portfolio had contributed to Vanguard capital in the amount of \$137,000, representing less than 0.01% of the portfolio's net assets and 0.05% of Vanguard's capital received pursuant to the FSA. The portfolio's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The portfolio's custodian bank has agreed to reduce its fees when the portfolio maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2023, custodian fee offset arrangements reduced the portfolio's expenses by \$7,000 (an annual rate of less than 0.01% of average net assets).

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

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

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

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

The following table summarizes the market value of the portfolio's investments as of December 31, 2023, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	2,853,848	—	2,853,848
Asset-Backed/Commercial Mortgage-Backed Securities	—	110,295	—	110,295
Corporate Bonds	—	1,155,563	—	1,155,563
Sovereign Bonds	—	145,704	—	145,704
Taxable Municipal Bonds	—	27,387	—	27,387
Temporary Cash Investments	20,509	—	—	20,509
Total	20,509	4,292,797	—	4,313,306

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

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

	Amount (\$000)
Undistributed Ordinary Income	116,495
Undistributed Long-Term Gains	—
Net Unrealized Gains (Losses)	(402,736)
Capital Loss Carryforwards	(92,447)
Qualified Late-Year Losses	—
Other Temporary Differences	—
Total	(378,688)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2023	2022
	Amount (\$000)	Amount (\$000)
Ordinary Income*	99,185	89,181
Long-Term Capital Gains	—	31,663
Total	99,185	120,844

* Includes short-term capital gains, if any.

As of December 31, 2023, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	4,716,043
Gross Unrealized Appreciation	27,311
Gross Unrealized Depreciation	(430,047)
Net Unrealized Appreciation (Depreciation)	(402,736)

F. During the year ended December 31, 2023, the portfolio purchased \$216,053,000 of investment securities and sold \$169,256,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$1,639,660,000 and \$1,440,615,000, respectively.

G. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2023	2022
	Shares (000)	Shares (000)
Issued	62,286	47,186
Issued in Lieu of Cash Distributions	9,620	10,897
Redeemed	(50,251)	(71,707)
Net Increase (Decrease) in Shares Outstanding	21,655	(13,624)

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

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

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

At December 31, 2023, one shareholder (an insurance company separate account whose holdings in the portfolio represent the indirect investment of Vanguard Variable Annuity contract holders) was the record or beneficial owner of 28% of the portfolio's net assets. If this shareholder were to redeem its investment in the portfolio, the redemption might result in an increase in the portfolio's expense ratio, cause the portfolio to incur higher transaction costs, or lead to the realization of taxable capital gains.

I. Management has determined that no events or transactions occurred subsequent to December 31, 2023, 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, 2023 the related statement of operations for the year ended December 31, 2023, the statement of changes in net assets for each of the two years in the period ended December 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2023 (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, 2023, 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, 2023 and the financial highlights for each of the five years in the period ended December 31, 2023 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, 2023 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 16, 2024

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

Tax information (unaudited)

The portfolio hereby designates \$44,544,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

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

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

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

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

© 2024 Bloomberg.

Used with Permission. Source: Bloomberg Index Services Limited. Copyright 2024, Bloomberg. All rights reserved.

This page intentionally left blank.

The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 208 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

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

(retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Director of the V Foundation. Member of the advisory council for the College of Arts and Letters at the University of Notre Dame. Chairman of the board of Saint Anselm College.

Mark Loughridge

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

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: co-founder and managing partner (2022–present) of Grafton Street Partners (investment advisory firm). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Chair of the board of Catholic Investment Services, Inc. (investment advisors). Member of the board of superintendence of the Institute for the Works of Religion, the Notre Dame 403(b) Investment Committee, and the board of directors of Paxos Trust Company (finance).

Deanna Mulligan

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

André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and partner of HighVista Strategies (private investment firm).

Member of the board of RIT Capital Partners (investment firm).

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury, Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Colin W. Brown Distinguished Professor of the Practice of Law, Duke Law School (2021–present); Rubenstein Fellow, Duke University (2017–2020); Distinguished Fellow of the Global Financial Markets Center, Duke Law School (2020–2022); and Senior Fellow, Duke Center on Risk (2020–present). Partner of Kaya Partners (climate policy advisory services). Member of the board of directors of Arcadia (energy solution technology).

Grant Reid

Born in 1959. Trustee since July 2023. Principal occupation(s) during the past five years and other experience: chief executive officer and president (2014–2022) and member of the board of directors (2015–2022) of Mars, Incorporated (multinational manufacturer). Member of the board of directors of Marriott International, Inc. Chair of Agribusiness Task Force, Sustainable Markets Initiative.

David Thomas

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

Peter F. Volanakis

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

Independent Trustees

Tara Bunch

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

Emerson U. Fullwood

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

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer

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

Executive Officers

Jacqueline Angell

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

Christine M. Buchanan

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

John Galloway

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

Ashley Grim

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

Jodi Miller

Born in 1980. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2022–present) of each of the investment companies served by Vanguard. Head of Enterprise Investment Services (2020–present), head of Retail Client Services and Operations (2020–2022), and head of Retail Strategic Support (2018–2020) at Vanguard.

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express. Nonexecutive director (2022–present) of the board of National Grid (energy).

Michael Rollings

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

Vanguard Senior Management Team

Matthew Benchener

Joseph Brennan

Mortimer J. Buckley

Gregory Davis

John James

Chris D. McIsaac

Thomas M. Rampulla

Karin A. Risi

Anne E. Robinson

Michael Rollings

Nitin Tandon

Lauren Valente



Connect with Vanguard® > vanguard.com

Fund Information > 800-662-7447

Annuity and Insurance Services > 800-522-5555

Institutional Investor Services > 800-523-1036

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

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

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

You can obtain a free copy of Vanguard's proxy voting guidelines by visiting vanguard.com/proxyreporting 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.

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