



Semiannual Report | June 30, 2018

Vanguard Variable Insurance Fund

Total Bond Market Index Portfolio

Vanguard's Principles for Investing Success

We want to give you the best chance of investment success. These principles, grounded in Vanguard's research and experience, can put you on the right path.

Goals. Create clear, appropriate investment goals.

Balance. Develop a suitable asset allocation using broadly diversified funds.

Cost. Minimize cost.

Discipline. Maintain perspective and long-term discipline.

A single theme unites these principles: Focus on the things you can control. We believe there is no wiser course for any investor.

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

See the Glossary for definitions of investment terms used in this report.

About the cover: Nautical images have been part of Vanguard's rich heritage since its start in 1975. For an incoming ship, a lighthouse offers a beacon and safe path to shore. You can similarly depend on Vanguard to put you first—and light the way—as you strive to meet your financial goals. Our client focus and low costs, stemming from our unique ownership structure, assure that your interests are paramount.

CEO's Perspective



Tim Buckley
President and Chief Executive Officer

Dear Planholder,

I feel extremely fortunate to have the chance to lead a company filled with people who come to work every day passionate about Vanguard's core purpose: to take a stand for all investors, to treat them fairly, and to give them the best chance for investment success.

When I joined Vanguard in 1991, I found a mission-driven team focused on improving lives—helping people retire more comfortably, put their children through college, and achieve financial security. I also found a company with purpose in an industry ripe for improvement.

It was clear, even early in my career, that the cards were stacked against most investors. Hidden fees, performance-chasing, and poor advice were relentlessly eroding investors' dreams.

We knew Vanguard could be different and, as a result, could make a real difference. We have lowered the costs of investing for our shareholders significantly. And we're proud of the performance of our funds.

Vanguard is built for Vanguard investors—we focus solely on you, our fund shareholders. Everything we do is designed to give our clients the best chance for investment success. In my role as CEO,

I'll keep this priority front and center. We're proud of what we've achieved, but we're even more excited about what's to come.

Steady, time-tested guidance

Our guidance for investors, as always, is to stay the course, tune out the hyperbolic headlines, and focus on your goals and what you can control, such as costs and how much you save. This time-tested advice has served our clients well over the decades.

Regardless of how the markets perform in the short term, I'm incredibly optimistic about the future for our investors. We have a dedicated team serving you, and we will never stop striving to make Vanguard the best place for you to invest through our high-quality funds and services, advice and guidance to help you meet your financial goals, and an experience that makes you feel good about entrusting us with your hard-earned savings.

Thank you for your continued loyalty.

Sincerely,

A handwritten signature in black ink, appearing to read "Mortimer J. Buckley". The signature is fluid and cursive.

Mortimer J. Buckley
President and Chief Executive Officer
July 13, 2018

Market Perspective

U.S. stocks continued to climb, even with periods of volatility

U.S. stocks advanced over the six months ended June 30, 2018, although their path forward was marked by significant bouts of volatility. Corporate earnings remained strong and the U.S. economy continued to indicate growth. Investors worried, however, about high stock valuations, the possibility of inflation, and continued tightening of monetary policy by the Federal Reserve.

The Fed's June increase in the federal funds target rate by a quarter percentage point, to 1.75%–2%, was its second in 2018. In announcing it, Fed Chair Jerome Powell offered a positive assessment of the U.S. economy. The Fed has also continued to shrink the \$4.5 trillion balance sheet it had amassed since it began providing monetary stimulus in the wake of the 2007–2009 recession.

For the six months, the broad U.S. stock market returned 3.22%. U.S. large- and mid-capitalization stocks trailed small-caps, while growth stocks exceeded value. Among sectors, information technology, consumer discretionary, and energy posted the strongest returns. Consumer staples, communication services, and industrials fared the worst.

For U.S. investors, a stronger dollar hurt international stocks, which returned –3.83%. Developed European and Pacific markets declined, as did emerging markets.

Bond returns were down as inflation concerns heightened

Bond yields rose and prices fell over the six months as inflation expectations rose, the labor market improved, and the Fed suggested that more rate hikes were in store for 2018. (Bond prices and yields move in opposite directions.)

The yield of the benchmark 10-year Treasury note closed the period at 2.86%, up from 2.41% at the end of December 2017. The broad U.S. bond market returned –1.62% for the period. U.S. Treasuries and mortgage-backed securities generally outpaced investment-grade corporate bonds.

International bonds returned –1.31%, as measured by the Barclays Global Aggregate Index ex USD. U.S. investors were hampered by the dollar's strengthening against many currencies. Without this currency impact, international bonds were up more than 1%.

Market Barometer

	Total Returns Periods Ended June 30, 2018		
	Six Months	One Year	Five Years ¹
Stocks			
Russell 1000 Index (Large-caps)	2.85%	14.54%	13.37%
Russell 2000 Index (Small-caps)	7.66	17.57	12.46
Russell 3000 Index (Broad U.S. market)	3.22	14.78	13.29
FTSE All-World ex US Index (International)	–3.83	7.28	6.35
Bonds			
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	–1.62%	–0.40%	2.27%
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	–0.25	1.56	3.53
FTSE Three-Month U.S. Treasury Bill Index	0.78	1.33	0.38
CPI			
Consumer Price Index	2.22%	2.87%	1.54%

¹ Annualized.

Total Bond Market Index Portfolio

Rising yields and greater volatility marked the U.S. bond market during the first six months of 2018. Because bond yields and prices move in opposite directions, the Total Bond Market Index Portfolio returned -1.77%. The portfolio's performance was roughly in line with that of its benchmark, the Bloomberg Barclays U.S. Aggregate Float Adjusted Index, and the average return of its peers.

Please note that the portfolio returns in Vanguard Variable Insurance Fund are different from those in Vanguard Variable Annuity (and other plans that invest in the fund), which take into account insurance-related expenses.

The portfolio's 30-day SEC yield rose to 3.03% as of June 30, 2018, up from 2.44% six months earlier.

Growth and inflation expectations pushed yields up and prices down

Macroeconomic fundamentals were robust throughout the period. The U.S. economy continued to expand amid solid business investment and consumer spending. The tax cuts that were part of legislation enacted

late last year, along with congressional approval in March to increase federal government spending, added to optimism about growth. Job creation remained strong. Wage growth accelerated a little, and the price of crude oil rose, helping to lift inflation.

The Federal Reserve, acknowledging the health of the economy, moved further toward monetary policy normalization. The Fed continued to shrink the \$4.5 trillion balance sheet amassed as part of its monetary stimulus plan after the 2007–2009 financial crisis. It also raised the federal funds target rate in March and again in June, bringing it to 1.75%–2.00%, and it signaled two more hikes before the end of 2018.

Even though the markets were rattled at times by developments such as escalating trade tensions, political uncertainty in Europe, and geopolitical flare-ups that supported demand for bonds, the outlook for continuing growth and rising inflation expectations led to bond yields' ending the period higher. The yield of the 2-year Treasury note climbed 64 basis points to

2.53%, and the yield of the bellwether 10-year Treasury note hit a multiyear high of 3.11% in May before slipping back to finish the period up 45 basis points at 2.86%. (A basis point is one one-hundredth of a percentage point.)

Treasuries held up better than corporates

U.S. Treasuries, which make up roughly 40% of the portfolio, returned -1.1%. Long-term Treasuries returned -3.0%, while intermediate-term Treasuries posted a more modest decline of -0.7%. Returns from government mortgage-backed securities were similar to those of Treasuries.

Investment-grade corporate bonds fared worse, returning -3.3% as their average yield spread versus Treasuries widened. Here, too, long-term bonds significantly underperformed their shorter-term counterparts. By credit quality, the picture was more nuanced. And by sector, utility-company bonds, which tend to be more sensitive to interest rates, underperformed those of industrial companies and financial institutions.

Total Returns

	Six Months Ended June 30, 2018
Total Bond Market Index Portfolio	-1.77%
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	-1.67
Variable Insurance Core Bond Funds Average ¹	-1.79

Expense Ratios

Your Portfolio Compared With Its Peer Group

	Portfolio ²	Variable Insurance Core Bond Funds Average
Total Bond Market Index Portfolio	0.15%	0.77%

¹ Derived from data provided by Lipper, a Thomson Reuters Company.

² The portfolio expense ratio shown is from the prospectus dated April 26, 2018, and represents estimated costs for the current fiscal year. For the six months ended June 30, 2018, the portfolio's annualized expense ratio was 0.15%. The peer-group expense ratio is derived from data provided by Lipper, a Thomson Reuters Company, and captures information through year-end 2017.

Portfolio Profile

As of June 30, 2018

Financial Attributes

	Portfolio	Target Index ¹
Number of Bonds	6,759	9,959
Yield ²	3.0%	3.3%
Yield to Maturity ³	3.3%	3.3%
Average Coupon	3.1%	3.1%
Average Effective Maturity	8.4 years	8.4 years
Average Duration	6.1 years	6.1 years
Expense Ratio ⁴	0.15%	
Short-Term Reserves	2.4%	

Volatility Measures

	Portfolio Versus Target Index ¹
R-Squared	0.99
Beta	1.03

Distribution by Effective Maturity (% of portfolio)

Under 1 Year	0.9%
1–3 Years	23.8
3–5 Years	18.1
5–10 Years	40.3
10–20 Years	3.7
20–30 Years	12.7
Over 30 Years	0.5

Sector Diversification⁵ (% of portfolio)

Asset-Backed/Commercial Mortgage-Backed	2.5%
Finance	9.0
Foreign	5.5
Government Mortgage-Backed	21.7
Industrial	16.7
Treasury/Agency	42.4
Utilities	2.0
Other	0.2

Distribution by Credit Quality (% of portfolio)

U.S. Government	64.1%
Aaa	5.6
Aa	3.5
A	12.1
Baa	14.7

Investment Focus

Average Maturity		Short	Med.	Long
Credit Quality	Treasury/Agency			
	Investment-Grade Corporate			
	Below Investment-Grade			

30-Day SEC Yield. A portfolio's 30-day SEC yield is derived using a formula specified by the U.S. Securities and Exchange Commission. Under the formula, data related to the portfolio's security holdings in the previous 30 days are used to calculate the portfolio's hypothetical net income for that period, which is then annualized and divided by the portfolio's estimated average net assets over the calculation period. For the purposes of this calculation, a security's income is based on its current market yield to maturity (for bonds), its actual income (for asset-backed securities), or its projected dividend yield (for stocks). Because the SEC yield represents hypothetical annualized income, it will differ—at times significantly—from the portfolio's actual experience. As a result, the portfolio's income distributions may be higher or lower than implied by the SEC yield.

Beta. A measure of the magnitude of a portfolio's past share-price fluctuations in relation to the ups and downs of a given market index. The index is assigned a beta of 1.00. Compared with a given index, a portfolio with a beta of 1.20 typically would have seen its share price rise or fall by 12% when the index rose or fell by 10%. For this report, beta is based on returns over the past 36 months for both the portfolio and the index.

Credit Quality. Credit-quality ratings are measured on a scale that generally ranges from AAA (highest) to D (lowest). U.S. Treasury, U.S. Agency, and U.S. Agency mortgage-backed securities appear under "U.S. Government." Credit-quality ratings are obtained from Barclays and are from Moody's, Fitch, and S&P. When ratings from all three agencies are used, the median rating is shown. When ratings from two of the agencies are used, the lower rating for each issue is shown. "Not Rated" is used to classify securities for which a rating is not available. Not rated securities include a fund's investment in Vanguard Market Liquidity Fund or Vanguard Municipal Cash Management Fund, each of which invests in high-quality money market instruments and may serve as a cash management vehicle for the Vanguard funds, trusts, and accounts.

R-Squared. A measure of how much of a portfolio's past returns can be explained by the returns from the market in general, as measured by a given index. If a portfolio's total returns were precisely synchronized with an index's returns, its R-squared would be 1.00. If the portfolio's returns bore no relationship to the index's returns, its R-squared would be 0. For this report, R-squared is based on returns over the past 36 months for both the portfolio and the index.

¹ Bloomberg Barclays U.S. Aggregate Float Adjusted Index.

² 30-day SEC yield for the portfolio; index yield assumes that all bonds are called or prepaid at the earliest possible dates.

³ Before expenses.

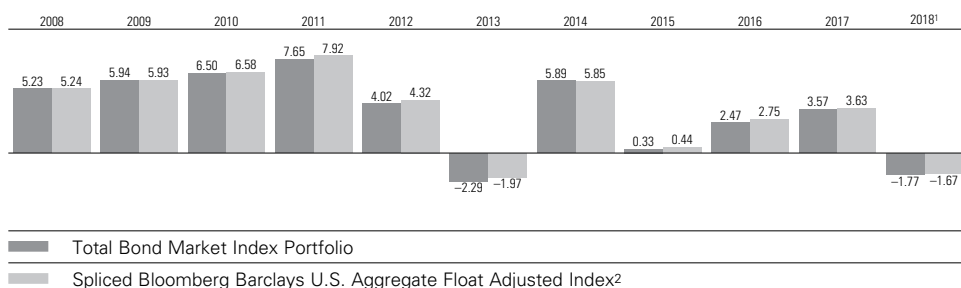
⁴ The portfolio expense ratio shown is from the prospectus dated April 26, 2018, and represents estimated costs for the current fiscal year. For the six months ended June 30, 2018, the portfolio's annualized expense ratio was 0.15%.

⁵ The agency sector may include issues from government-sponsored enterprises; such issues are not backed by the full faith and credit of the U.S. government.

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.

Fiscal-Year Total Returns (%): December 31, 2007–June 30, 2018



Average Annual Total Returns: Periods Ended June 30, 2018

	Inception Date	One Year	Five Years	Ten Years		
				Capital	Income	Total
Total Bond Market Index Portfolio	4/29/1991	-0.60%	2.12%	0.66%	2.94%	3.60%

¹ Six months ended June 30, 2018.

² Bloomberg Barclays U.S. Aggregate Bond Index through December 31, 2009; Bloomberg Barclays U.S. Aggregate Float Adjusted Index thereafter.

³ Derived from data provided by Lipper, a Thomson Reuters Company.

See Financial Highlights for dividend and capital gains information.

Financial Statements (unaudited)

Statement of Net Assets

As of June 30, 2018

The portfolio reports a complete list of its holdings in regulatory filings four times in each fiscal year, at the quarter-ends. For the second and fourth fiscal quarters, the lists appear in the portfolio's semiannual and annual reports to shareholders. For the first and third fiscal quarters, the portfolio files the lists with the Securities and Exchange Commission on Form N-Q. Shareholders can look up the portfolio's Forms N-Q on the SEC's website at sec.gov. Forms N-Q may also be reviewed and copied at the SEC's Public Reference Room (see the back of the report for further information).

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (63.6%)									
U.S. Government Securities (40.2%)									
United States Treasury Note/Bond	0.875%	6/15/19	6,053	5,969	United States Treasury Note/Bond	1.375%	8/31/20	1,825	1,780
United States Treasury Note/Bond	1.000%	6/30/19	441	435	United States Treasury Note/Bond	2.125%	8/31/20	967	958
United States Treasury Note/Bond	1.250%	6/30/19	14,850	14,688	United States Treasury Note/Bond	1.375%	9/15/20	9,434	9,195
United States Treasury Note/Bond	1.625%	6/30/19	3,702	3,675	United States Treasury Note/Bond	2.000%	9/30/20	597	590
United States Treasury Note/Bond	0.750%	7/15/19	10,440	10,267	United States Treasury Note/Bond	1.625%	10/15/20	21,575	21,120
United States Treasury Note/Bond	1.375%	7/31/19	1,645	1,627	United States Treasury Note/Bond	1.375%	10/31/20	6,831	6,645
United States Treasury Note/Bond	1.625%	7/31/19	2,487	2,467	United States Treasury Note/Bond	1.750%	10/31/20	7,636	7,493
United States Treasury Note/Bond	0.750%	8/15/19	8,514	8,360	United States Treasury Note/Bond	1.750%	11/15/20	14,080	13,812
United States Treasury Note/Bond	3.625%	8/15/19	1,800	1,824	United States Treasury Note/Bond	2.625%	11/15/20	2,290	2,292
United States Treasury Note/Bond	8.125%	8/15/19	64	68	United States Treasury Note/Bond	1.625%	11/30/20	5,586	5,460
United States Treasury Note/Bond	1.000%	8/31/19	175	172	United States Treasury Note/Bond	2.000%	11/30/20	8,575	8,457
United States Treasury Note/Bond	1.250%	8/31/19	1,500	1,480	United States Treasury Note/Bond	1.875%	12/15/20	3,470	3,411
United States Treasury Note/Bond	1.625%	8/31/19	4,236	4,198	United States Treasury Note/Bond	1.750%	12/31/20	4,042	3,960
United States Treasury Note/Bond	0.875%	9/15/19	6,355	6,239	United States Treasury Note/Bond	2.375%	12/31/20	8,150	8,108
United States Treasury Note/Bond	1.000%	9/30/19	2,075	2,039	United States Treasury Note/Bond	2.000%	1/15/21	10,507	10,353
United States Treasury Note/Bond	1.750%	9/30/19	7,150	7,090	United States Treasury Note/Bond	1.375%	1/31/21	6,706	6,501
United States Treasury Note/Bond	1.250%	10/31/19	625	615	United States Treasury Note/Bond	2.125%	1/31/21	4,171	4,121
United States Treasury Note/Bond	1.500%	10/31/19	3,660	3,615	United States Treasury Note/Bond	2.250%	2/15/21	11,225	11,125
United States Treasury Note/Bond	1.000%	11/15/19	5,275	5,172	United States Treasury Note/Bond	3.625%	2/15/21	5,863	6,011
United States Treasury Note/Bond	3.375%	11/15/19	10,318	10,442	United States Treasury Note/Bond	7.875%	2/15/21	1,180	1,336
United States Treasury Note/Bond	1.500%	11/30/19	4,242	4,185	United States Treasury Note/Bond	1.125%	2/28/21	580	558
United States Treasury Note/Bond	1.750%	11/30/19	55	54	United States Treasury Note/Bond	2.000%	2/28/21	4,050	3,987
United States Treasury Note/Bond	1.375%	12/15/19	7,160	7,048	United States Treasury Note/Bond	2.375%	3/15/21	15,122	15,030
United States Treasury Note/Bond	1.125%	12/31/19	6,000	5,881	United States Treasury Note/Bond	1.250%	3/31/21	11,715	11,294
United States Treasury Note/Bond	1.625%	12/31/19	3,275	3,234	United States Treasury Note/Bond	2.250%	3/31/21	9,450	9,358
United States Treasury Note/Bond	1.250%	1/31/20	424	416	United States Treasury Note/Bond	2.375%	4/15/21	6,973	6,928
United States Treasury Note/Bond	1.375%	1/31/20	564	554	United States Treasury Note/Bond	1.375%	4/30/21	650	628
United States Treasury Note/Bond	2.000%	1/31/20	100	99	United States Treasury Note/Bond	2.250%	4/30/21	4,825	4,777
United States Treasury Note/Bond	1.375%	2/15/20	4,110	4,037	United States Treasury Note/Bond	2.625%	5/15/21	19,488	19,488
United States Treasury Note/Bond	3.625%	2/15/20	3,175	3,231	United States Treasury Note/Bond	3.125%	5/15/21	5,625	5,702
United States Treasury Note/Bond	8.500%	2/15/20	887	971	United States Treasury Note/Bond	1.375%	5/31/21	3,665	3,537
United States Treasury Note/Bond	1.250%	2/29/20	2,143	2,099	United States Treasury Note/Bond	2.000%	5/31/21	9,483	9,317
United States Treasury Note/Bond	1.375%	2/29/20	7,494	7,356	United States Treasury Note/Bond	2.625%	6/15/21	5,913	5,913
United States Treasury Note/Bond	2.250%	2/29/20	3,325	3,311	United States Treasury Note/Bond	1.125%	6/30/21	6,671	6,382
United States Treasury Note/Bond	1.625%	3/15/20	2,605	2,566	United States Treasury Note/Bond	1.125%	7/31/21	9,520	9,096
United States Treasury Note/Bond	1.125%	3/31/20	5,900	5,760	United States Treasury Note/Bond	2.250%	7/31/21	6,425	6,352
United States Treasury Note/Bond	1.375%	3/31/20	7,070	6,933	United States Treasury Note/Bond	2.125%	8/15/21	3,845	3,785
United States Treasury Note/Bond	2.250%	3/31/20	2,889	2,876	United States Treasury Note/Bond	1.125%	8/31/21	1,578	1,505
United States Treasury Note/Bond	1.500%	4/15/20	5,780	5,677	United States Treasury Note/Bond	2.000%	8/31/21	7,250	7,107
United States Treasury Note/Bond	1.125%	4/30/20	7,175	6,997	United States Treasury Note/Bond	1.125%	9/30/21	1,417	1,350
United States Treasury Note/Bond	1.375%	4/30/20	6,773	6,634	United States Treasury Note/Bond	2.125%	9/30/21	1,900	1,869
United States Treasury Note/Bond	2.375%	4/30/20	1,188	1,185	United States Treasury Note/Bond	1.250%	10/31/21	4,654	4,446
United States Treasury Note/Bond	1.500%	5/15/20	10,100	9,912	United States Treasury Note/Bond	2.000%	10/31/21	4,670	4,572
United States Treasury Note/Bond	3.500%	5/15/20	3,515	3,576	United States Treasury Note/Bond	2.000%	11/15/21	1,065	1,042
United States Treasury Note/Bond	1.375%	5/31/20	4,300	4,207	United States Treasury Note/Bond	1.750%	11/30/21	5,622	5,455
United States Treasury Note/Bond	1.500%	5/31/20	4,508	4,421	United States Treasury Note/Bond	1.875%	11/30/21	3,526	3,436
United States Treasury Note/Bond	2.500%	5/31/20	3,365	3,363	United States Treasury Note/Bond	2.000%	12/31/21	3,795	3,710
United States Treasury Note/Bond	1.500%	6/15/20	5,980	5,862	United States Treasury Note/Bond	2.125%	12/31/21	3,528	3,464
United States Treasury Note/Bond	1.625%	6/30/20	1,110	1,090	United States Treasury Note/Bond	1.500%	1/31/22	2,600	2,496
United States Treasury Note/Bond	1.875%	6/30/20	7,025	6,934	United States Treasury Note/Bond	1.875%	1/31/22	8,835	8,593
United States Treasury Note/Bond	2.500%	6/30/20	3,970	3,968	United States Treasury Note/Bond	2.000%	2/15/22	235	229
United States Treasury Note/Bond	1.500%	7/15/20	26,997	26,440	United States Treasury Note/Bond	1.750%	2/28/22	6,530	6,318
United States Treasury Note/Bond	1.625%	7/31/20	5,194	5,097	United States Treasury Note/Bond	1.875%	2/28/22	5,015	4,874
United States Treasury Note/Bond	2.000%	7/31/20	2,419	2,392	United States Treasury Note/Bond	1.750%	3/31/22	8,649	8,363
United States Treasury Note/Bond	1.500%	8/15/20	12,710	12,434	United States Treasury Note/Bond	1.875%	3/31/22	5,865	5,695
United States Treasury Note/Bond	2.625%	8/15/20	2,258	2,261	United States Treasury Note/Bond	1.750%	4/30/22	4,667	4,507
United States Treasury Note/Bond	8.750%	8/15/20	8,425	9,491	United States Treasury Note/Bond	1.875%	4/30/22	3,294	3,196
					United States Treasury Note/Bond	1.750%	5/15/22	342	330
					United States Treasury Note/Bond	1.750%	5/31/22	5,633	5,435
					United States Treasury Note/Bond	1.875%	5/31/22	5,650	5,479

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	1.750%	6/30/22	14,425	13,907	United States Treasury Note/Bond	6.750%	8/15/26	630	809
United States Treasury Note/Bond	2.125%	6/30/22	1,040	1,017	United States Treasury Note/Bond	2.000%	11/15/26	17,605	16,494
United States Treasury Note/Bond	1.875%	7/31/22	2,967	2,872	United States Treasury Note/Bond	6.500%	11/15/26	765	973
United States Treasury Note/Bond	2.000%	7/31/22	6,025	5,861	United States Treasury Note/Bond	2.250%	2/15/27	6,372	6,078
United States Treasury Note/Bond	1.625%	8/15/22	169	162	United States Treasury Note/Bond	6.625%	2/15/27	1,065	1,373
United States Treasury Note/Bond	7.250%	8/15/22	100	118	United States Treasury Note/Bond	2.375%	5/15/27	9,832	9,464
United States Treasury Note/Bond	1.625%	8/31/22	6,905	6,612	United States Treasury Note/Bond	2.250%	8/15/27	7,822	7,440
United States Treasury Note/Bond	1.875%	8/31/22	4,495	4,348	United States Treasury Note/Bond	6.375%	8/15/27	185	237
United States Treasury Note/Bond	1.750%	9/30/22	9,437	9,074	United States Treasury Note/Bond	2.250%	11/15/27	9,297	8,832
United States Treasury Note/Bond	1.875%	9/30/22	13,975	13,508	United States Treasury Note/Bond	6.125%	11/15/27	346	439
United States Treasury Note/Bond	1.875%	10/31/22	6,520	6,297	United States Treasury Note/Bond	2.750%	2/15/28	6,865	6,802
United States Treasury Note/Bond	2.000%	10/31/22	7,431	7,213	United States Treasury Note/Bond	2.875%	5/15/28	12,809	12,829
United States Treasury Note/Bond	1.625%	11/15/22	4,125	3,940	United States Treasury Note/Bond	5.500%	8/15/28	955	1,175
United States Treasury Note/Bond	7.625%	11/15/22	40	48	United States Treasury Note/Bond	5.250%	11/15/28	2,435	2,953
United States Treasury Note/Bond	2.000%	11/30/22	21,833	21,189	United States Treasury Note/Bond	6.125%	8/15/29	830	1,086
United States Treasury Note/Bond	2.125%	12/31/22	10,051	9,796	United States Treasury Note/Bond	6.250%	5/15/30	1,350	1,806
United States Treasury Note/Bond	1.750%	1/31/23	7,020	6,726	United States Treasury Note/Bond	4.500%	2/15/36	740	904
United States Treasury Note/Bond	2.375%	1/31/23	2,430	2,394	United States Treasury Note/Bond	4.750%	2/15/37	400	506
United States Treasury Note/Bond	2.000%	2/15/23	123	119	United States Treasury Note/Bond	5.000%	5/15/37	900	1,174
United States Treasury Note/Bond	7.125%	2/15/23	1,690	2,010	United States Treasury Note/Bond	4.375%	2/15/38	850	1,035
United States Treasury Note/Bond	1.500%	2/28/23	1,775	1,680	United States Treasury Note/Bond	3.500%	2/15/39	2,395	2,605
United States Treasury Note/Bond	2.625%	2/28/23	1,261	1,256	United States Treasury Note/Bond	4.250%	5/15/39	4,432	5,339
United States Treasury Note/Bond	1.500%	3/31/23	7,130	6,741	United States Treasury Note/Bond	4.500%	8/15/39	2,306	2,871
United States Treasury Note/Bond	2.500%	3/31/23	6,770	6,701	United States Treasury Note/Bond	4.375%	11/15/39	2,817	3,456
United States Treasury Note/Bond	1.625%	4/30/23	215	204	United States Treasury Note/Bond	4.625%	2/15/40	5,050	6,402
United States Treasury Note/Bond	2.750%	4/30/23	3,500	3,502	United States Treasury Note/Bond	4.375%	5/15/40	3,735	4,589
United States Treasury Note/Bond	1.750%	5/15/23	8,100	7,737	United States Treasury Note/Bond	3.875%	8/15/40	3,680	4,229
United States Treasury Note/Bond	1.625%	5/31/23	7,175	6,811	United States Treasury Note/Bond	4.250%	11/15/40	1,780	2,156
United States Treasury Note/Bond	2.750%	5/31/23	5,850	5,856	United States Treasury Note/Bond	4.750%	2/15/41	3,956	5,121
United States Treasury Note/Bond	1.375%	6/30/23	5,050	4,729	United States Treasury Note/Bond	4.375%	5/15/41	1,840	2,270
United States Treasury Note/Bond	2.625%	6/30/23	6,653	6,619	United States Treasury Note/Bond	3.750%	8/15/41	5,550	6,273
United States Treasury Note/Bond	1.250%	7/31/23	3,300	3,066	United States Treasury Note/Bond	3.125%	11/15/41	1,916	1,966
United States Treasury Note/Bond	2.500%	8/15/23	4,760	4,703	United States Treasury Note/Bond	3.125%	2/15/42	2,206	2,262
United States Treasury Note/Bond	6.250%	8/15/23	6,565	7,658	United States Treasury Note/Bond	3.000%	5/15/42	9,425	9,466
United States Treasury Note/Bond	1.375%	8/31/23	10,235	9,559	United States Treasury Note/Bond	2.750%	8/15/42	7,240	6,956
United States Treasury Note/Bond	1.375%	9/30/23	2,315	2,159	United States Treasury Note/Bond	2.750%	11/15/42	7,571	7,268
United States Treasury Note/Bond	1.625%	10/31/23	3,750	3,539	United States Treasury Note/Bond	3.125%	2/15/43	6,225	6,379
United States Treasury Note/Bond	2.750%	11/15/23	11,011	11,004	United States Treasury Note/Bond	2.875%	5/15/43	8,220	8,063
United States Treasury Note/Bond	2.125%	11/30/23	6,400	6,194	United States Treasury Note/Bond	3.625%	8/15/43	6,980	7,766
United States Treasury Note/Bond	2.250%	12/31/23	3,450	3,358	United States Treasury Note/Bond	3.750%	11/15/43	4,617	5,242
United States Treasury Note/Bond	2.250%	1/31/24	825	803	United States Treasury Note/Bond	3.625%	2/15/44	3,224	3,591
United States Treasury Note/Bond	2.750%	2/15/24	8,910	8,896	United States Treasury Note/Bond	3.375%	5/15/44	6,129	6,558
United States Treasury Note/Bond	2.125%	2/29/24	13,065	12,618	United States Treasury Note/Bond	3.125%	8/15/44	8,006	8,206
United States Treasury Note/Bond	2.125%	3/31/24	9,000	8,685	United States Treasury Note/Bond	3.000%	11/15/44	10,540	10,566
United States Treasury Note/Bond	2.000%	4/30/24	385	369	United States Treasury Note/Bond	2.500%	2/15/45	6,460	5,881
United States Treasury Note/Bond	2.500%	5/15/24	9,960	9,801	United States Treasury Note/Bond	3.000%	5/15/45	4,767	4,779
United States Treasury Note/Bond	2.000%	5/31/24	8,489	8,123	United States Treasury Note/Bond	2.875%	8/15/45	9,208	9,012
United States Treasury Note/Bond	2.000%	6/30/24	11,655	11,145	United States Treasury Note/Bond	3.000%	11/15/45	4,524	4,534
United States Treasury Note/Bond	2.125%	7/31/24	7,736	7,446	United States Treasury Note/Bond	2.500%	2/15/46	8,128	7,379
United States Treasury Note/Bond	2.375%	8/15/24	11,564	11,286	United States Treasury Note/Bond	2.500%	5/15/46	7,381	6,697
United States Treasury Note/Bond	1.875%	8/31/24	4,655	4,414	United States Treasury Note/Bond	2.250%	8/15/46	5,306	4,562
United States Treasury Note/Bond	2.125%	9/30/24	2,694	2,590	United States Treasury Note/Bond	2.875%	11/15/46	12,500	12,225
United States Treasury Note/Bond	2.250%	10/31/24	7,630	7,384	United States Treasury Note/Bond	3.000%	2/15/47	562	563
United States Treasury Note/Bond	2.250%	11/15/24	11,681	11,299	United States Treasury Note/Bond	3.000%	5/15/47	6,493	6,505
United States Treasury Note/Bond	7.500%	11/15/24	25	32	United States Treasury Note/Bond	2.750%	8/15/47	6,713	6,398
United States Treasury Note/Bond	2.125%	11/30/24	10,905	10,468	United States Treasury Note/Bond	2.750%	11/15/47	10,571	10,075
United States Treasury Note/Bond	2.250%	12/31/24	1,645	1,590	United States Treasury Note/Bond	3.000%	2/15/48	6,822	6,837
United States Treasury Note/Bond	2.500%	1/31/25	5,465	5,364	United States Treasury Note/Bond	3.125%	5/15/48	8,674	8,908
United States Treasury Note/Bond	2.000%	2/15/25	9,325	8,866					1,367,776
United States Treasury Note/Bond	2.750%	2/28/25	1,163	1,159	Agency Bonds and Notes (1.7%)				
United States Treasury Note/Bond	2.625%	3/31/25	8,740	8,639	1 AID-Iraq	2.149%	1/18/22	100	98
United States Treasury Note/Bond	2.875%	4/30/25	4,840	4,858	1 AID-Israel	5.500%	12/4/23	50	56
United States Treasury Note/Bond	2.125%	5/15/25	13,235	12,662	1 AID-Israel	5.500%	4/26/24	475	538
United States Treasury Note/Bond	2.875%	5/31/25	8,050	8,079	1 AID-Jordan	2.503%	10/30/20	225	223
United States Treasury Note/Bond	2.750%	6/30/25	4,380	4,361	1 AID-Jordan	2.578%	6/30/22	200	197
United States Treasury Note/Bond	2.000%	8/15/25	10,781	10,209	1 AID-Jordan	3.000%	6/30/25	200	199
United States Treasury Note/Bond	6.875%	8/15/25	2,085	2,629	1 AID-Ukraine	1.847%	5/29/20	200	196
United States Treasury Note/Bond	2.250%	11/15/25	7,246	6,969	1 AID-Ukraine	1.471%	9/29/21	175	167
United States Treasury Note/Bond	1.625%	2/15/26	17,546	16,093	2 Federal Farm Credit Banks	5.150%	11/15/19	500	518
United States Treasury Note/Bond	1.625%	5/15/26	9,289	8,495	2 Federal Farm Credit Banks	2.375%	3/27/20	125	125
United States Treasury Note/Bond	1.500%	8/15/26	4,949	4,468	2 Federal Farm Credit Banks	2.550%	5/15/20	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)		
2	Federal Farm Credit Banks	1.680%	10/13/20	200	196	Private Export Funding Corp.	2.450%	7/15/24	100	97	
2	Federal Farm Credit Banks	3.500%	12/20/23	75	77	Private Export Funding Corp.	3.250%	6/15/25	50	50	
2	Federal Home Loan Banks	0.875%	8/5/19	550	541	2	Tennessee Valley Authority	2.250%	3/15/20	150	149
2	Federal Home Loan Banks	1.000%	9/26/19	600	589	2	Tennessee Valley Authority	3.875%	2/15/21	250	257
2	Federal Home Loan Banks	1.500%	10/21/19	1,100	1,086	2	Tennessee Valley Authority	1.875%	8/15/22	175	169
2	Federal Home Loan Banks	1.375%	11/15/19	400	394	2	Tennessee Valley Authority	2.875%	9/15/24	191	190
2	Federal Home Loan Banks	2.125%	2/11/20	810	805	2	Tennessee Valley Authority	6.750%	11/1/25	134	166
2	Federal Home Loan Banks	1.875%	3/13/20	75	74	2	Tennessee Valley Authority	7.125%	5/1/30	1,000	1,374
2	Federal Home Loan Banks	4.125%	3/13/20	300	308	2	Tennessee Valley Authority	4.650%	6/15/35	175	201
2	Federal Home Loan Banks	2.375%	3/30/20	680	678	2	Tennessee Valley Authority	5.880%	4/1/36	250	332
2	Federal Home Loan Banks	2.625%	5/28/20	1,200	1,201	2	Tennessee Valley Authority	5.500%	6/15/38	100	129
2	Federal Home Loan Banks	1.375%	9/28/20	475	462	2	Tennessee Valley Authority	5.250%	9/15/39	412	526
2	Federal Home Loan Banks	5.250%	12/11/20	425	451	2	Tennessee Valley Authority	4.875%	1/15/48	100	123
2	Federal Home Loan Banks	1.375%	2/18/21	450	435	2	Tennessee Valley Authority	5.375%	4/1/56	50	68
2	Federal Home Loan Banks	5.625%	6/11/21	35	38	2	Tennessee Valley Authority	4.625%	9/15/60	180	218
2	Federal Home Loan Banks	1.125%	7/14/21	525	501	2	Tennessee Valley Authority	4.250%	9/15/65	200	226
2	Federal Home Loan Banks	1.875%	11/29/21	500	486						
2	Federal Home Loan Banks	2.125%	3/10/23	970	941					58,747	
2	Federal Home Loan Banks	5.500%	7/15/36	1,400	1,832	Conventional Mortgage-Backed Securities (21.6%)					
3	Federal Home Loan Mortgage Corp.	0.875%	7/19/19	871	857	3.4	Fannie Mae Pool	2.000%	11/1/27–		
3	Federal Home Loan Mortgage Corp.	1.250%	8/1/19	479	473				11/1/31	2,167	2,058
3	Federal Home Loan Mortgage Corp.	1.375%	8/15/19	3,000	2,965	3.4	Fannie Mae Pool	2.500%	1/1/27–		
3	Federal Home Loan Mortgage Corp.	1.250%	10/2/19	1,150	1,132				10/1/46	21,523	20,964
3	Federal Home Loan Mortgage Corp.	1.500%	1/17/20	500	492	3.4,5	Fannie Mae Pool	3.000%	11/1/25–		
3	Federal Home Loan Mortgage Corp.	1.375%	4/20/20	440	431				7/1/48	76,086	74,524
3	Federal Home Loan Mortgage Corp.	2.500%	4/23/20	831	830	3.4,5	Fannie Mae Pool	3.500%	10/1/20–		
3	Federal Home Loan Mortgage Corp.	1.375%	5/1/20	860	842				7/1/48	94,891	94,866
3	Federal Home Loan Mortgage Corp.	1.875%	11/17/20	1,506	1,480	3.4,5	Fannie Mae Pool	4.000%	8/1/18–		
3	Federal Home Loan Mortgage Corp.	2.375%	2/16/21	1,200	1,191				7/1/48	65,055	66,580
3	Federal Home Loan Mortgage Corp.	1.125%	8/12/21	1,000	953	3.4,5	Fannie Mae Pool	4.500%	7/1/18–		
3	Federal Home Loan Mortgage Corp.	2.375%	1/13/22	800	790				7/1/48	25,326	26,516
3	Federal Home Loan Mortgage Corp.	2.750%	6/19/23	500	498	3.4	Fannie Mae Pool	5.000%	7/1/18–		
3	Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	169				1/1/44	8,269	8,840
3	Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	2,085	3.4	Fannie Mae Pool	5.500%	10/1/18–		
3	Federal Home Loan Mortgage Corp.	6.250%	7/15/32	502	673				4/1/40	6,769	7,339
3	Federal National Mortgage Assn.	0.875%	8/2/19	1,000	984	3.4	Fannie Mae Pool	6.000%	9/1/19–		
3	Federal National Mortgage Assn.	1.000%	8/28/19	1,700	1,673				5/1/41	4,360	4,762
3	Federal National Mortgage Assn.	1.750%	9/12/19	2,000	1,983	3.4	Fannie Mae Pool	6.500%	11/1/18–		
3	Federal National Mortgage Assn.	0.000%	10/9/19	570	552				10/1/39	1,164	1,278
3	Federal National Mortgage Assn.	1.000%	10/24/19	500	490	3.4	Fannie Mae Pool	7.000%	6/1/23–		
3	Federal National Mortgage Assn.	1.750%	11/26/19	1,000	990				11/1/37	385	426
3	Federal National Mortgage Assn.	1.625%	1/21/20	1,000	987	3.4	Fannie Mae Pool	7.500%	11/1/22–		
3	Federal National Mortgage Assn.	1.500%	2/28/20	632	621				2/1/32	34	40
3	Federal National Mortgage Assn.	1.500%	6/22/20	1,000	979	3.4	Fannie Mae Pool	8.000%	6/1/22–		
3	Federal National Mortgage Assn.	1.500%	7/30/20	1,000	978				11/1/30	33	35
3	Federal National Mortgage Assn.	1.500%	11/30/20	694	676	3.4	Fannie Mae Pool	8.500%	7/1/22–		
3	Federal National Mortgage Assn.	1.875%	12/28/20	1,000	981				4/1/31	8	8
3	Federal National Mortgage Assn.	1.375%	2/26/21	550	532	3.4	Fannie Mae Pool	9.500%	9/1/19–		
3	Federal National Mortgage Assn.	2.500%	4/13/21	500	498				2/1/25	2	2
3	Federal National Mortgage Assn.	2.750%	6/22/21	891	893	3.4	Freddie Mac Gold Pool	2.000%	8/1/28–		
3	Federal National Mortgage Assn.	1.250%	8/17/21	525	502				12/1/31	857	814
3	Federal National Mortgage Assn.	1.375%	10/7/21	1,200	1,150	3.4	Freddie Mac Gold Pool	2.500%	4/1/27–		
3	Federal National Mortgage Assn.	2.000%	1/5/22	500	488				10/1/46	15,803	15,386
3	Federal National Mortgage Assn.	2.000%	10/5/22	850	823	3.4	Freddie Mac Gold Pool	3.000%	10/1/26–		
3	Federal National Mortgage Assn.	2.375%	1/19/23	2,394	2,352				7/1/48	52,945	51,817
3	Federal National Mortgage Assn.	2.625%	9/6/24	500	492	3.4,5	Freddie Mac Gold Pool	3.500%	9/1/25–		
3	Federal National Mortgage Assn.	2.125%	4/24/26	575	538				7/1/48	61,132	61,127
3	Federal National Mortgage Assn.	1.875%	9/24/26	500	457	3.4,5	Freddie Mac Gold Pool	4.000%	7/1/18–		
3	Federal National Mortgage Assn.	6.250%	5/15/29	175	224				7/1/48	37,907	38,755
3	Federal National Mortgage Assn.	7.125%	1/15/30	925	1,271	3.4,5	Freddie Mac Gold Pool	4.500%	7/1/18–		
3	Federal National Mortgage Assn.	7.250%	5/15/30	300	420				7/1/48	15,379	16,051
3	Federal National Mortgage Assn.	6.625%	11/15/30	300	404	3.4	Freddie Mac Gold Pool	5.000%	12/1/18–		
3	Federal National Mortgage Assn.	5.625%	7/15/37	275	368				10/1/41	4,347	4,626
	Private Export Funding Corp.	1.450%	8/15/19	125	123	3.4	Freddie Mac Gold Pool	5.500%	7/1/20–		
	Private Export Funding Corp.	2.250%	3/15/20	150	149				6/1/41	3,530	3,824
	Private Export Funding Corp.	2.300%	9/15/20	50	50	3.4	Freddie Mac Gold Pool	6.000%	8/1/20–		
	Private Export Funding Corp.	4.300%	12/15/21	100	105				3/1/39	2,566	2,816
	Private Export Funding Corp.	2.800%	5/15/22	125	125	3.4	Freddie Mac Gold Pool	6.500%	8/1/23–		
	Private Export Funding Corp.	2.050%	11/15/22	1,075	1,038				4/1/39	782	861
	Private Export Funding Corp.	3.550%	1/15/24	100	103	3.4	Freddie Mac Gold Pool	7.000%	4/1/23–		
									2/1/37	282	319

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
3.4 Freddie Mac Gold Pool	7.500%	1/1/23-4/1/28	22	25	3.4,6 Fannie Mae Pool	3.294%	12/1/33	12	13
3.4 Freddie Mac Gold Pool	8.000%	1/1/22-7/1/30	23	23	3.4,6 Fannie Mae Pool	3.298%	7/1/36	10	10
3.4 Freddie Mac Gold Pool	8.500%	8/1/23-11/1/30	12	13	3.4,6 Fannie Mae Pool	3.360%	8/1/35	60	63
3.4 Freddie Mac Gold Pool	9.000%	5/1/27-5/1/30	4	4	3.4,8 Fannie Mae Pool	3.363%	7/1/38	8	8
4 Ginnie Mae I Pool	3.000%	1/15/26-12/15/45	2,961	2,909	3.4 Fannie Mae Pool	3.365%	8/1/42	76	76
4.5 Ginnie Mae I Pool	3.500%	11/15/25-7/1/48	3,536	3,561	3.4,6 Fannie Mae Pool	3.385%	11/1/36	25	27
4.5 Ginnie Mae I Pool	4.000%	10/15/24-7/1/48	4,784	4,927	3.4,6 Fannie Mae Pool	3.410%	9/1/40	24	26
4 Ginnie Mae I Pool	4.500%	9/15/18-3/15/41	4,637	4,870	3.4,6 Fannie Mae Pool	3.415%	6/1/36	1	1
4 Ginnie Mae I Pool	5.000%	11/15/20-4/15/41	3,090	3,281	3.4,6 Fannie Mae Pool	3.431%	10/1/37	28	29
4 Ginnie Mae I Pool	5.500%	6/15/19-12/15/40	1,780	1,924	3.4,6 Fannie Mae Pool	3.440%	10/1/39-9/1/42	84	87
4 Ginnie Mae I Pool	6.000%	1/15/24-3/15/40	1,326	1,454	3.4,6 Fannie Mae Pool	3.445%	7/1/39	7	7
4 Ginnie Mae I Pool	6.500%	11/15/23-2/15/39	327	354	3.4,6 Fannie Mae Pool	3.448%	8/1/40	28	29
4 Ginnie Mae I Pool	7.000%	5/15/23-10/15/31	81	93	3.4,6 Fannie Mae Pool	3.450%	12/1/40	33	34
4 Ginnie Mae I Pool	7.500%	4/15/22-1/15/31	38	42	3.4,6 Fannie Mae Pool	3.455%	11/1/39	8	8
4 Ginnie Mae I Pool	8.000%	3/15/22-10/15/30	26	28	3.4,6 Fannie Mae Pool	3.478%	9/1/34	6	6
4 Ginnie Mae I Pool	8.500%	6/15/24-9/15/26	4	4	3.4,6 Fannie Mae Pool	3.500%	10/1/40	30	31
4 Ginnie Mae I Pool	9.000%	12/15/19-10/15/26	2	2	3.4,7 Fannie Mae Pool	3.525%	8/1/37	21	22
4 Ginnie Mae I Pool	9.500%	12/15/21	1	1	3.4,8 Fannie Mae Pool	3.530%	12/1/37	26	26
4 Ginnie Mae II Pool	2.500%	6/20/27-12/20/46	2,247	2,151	3.4,7 Fannie Mae Pool	3.535%	7/1/37	9	9
4 Ginnie Mae II Pool	3.000%	2/20/27-7/1/48	53,098	52,182	3.4,8 Fannie Mae Pool	3.547%	12/1/35	37	38
4.5 Ginnie Mae II Pool	3.500%	9/20/25-7/1/48	85,301	85,921	3.4,6 Fannie Mae Pool	3.549%	1/1/37	17	18
4.5 Ginnie Mae II Pool	4.000%	9/20/25-6/1/48	41,837	43,083	3.4,6 Fannie Mae Pool	3.555%	11/1/41	43	46
4.5 Ginnie Mae II Pool	4.500%	2/20/39-7/1/48	16,259	17,042	3.4,6 Fannie Mae Pool	3.557%	2/1/36	7	7
4 Ginnie Mae II Pool	5.000%	12/20/32-5/20/48	4,817	5,147	3.4,6 Fannie Mae Pool	3.558%	12/1/39	35	37
4 Ginnie Mae II Pool	5.500%	6/20/34-9/20/41	1,440	1,526	3.4,6 Fannie Mae Pool	3.560%	11/1/33-12/1/40	81	84
4 Ginnie Mae II Pool	6.000%	3/20/33-7/20/39	693	750	3.4,6 Fannie Mae Pool	3.563%	11/1/41	34	36
4 Ginnie Mae II Pool	6.500%	12/20/35-11/20/39	245	273	3.4,6 Fannie Mae Pool	3.565%	11/1/40-12/1/40	44	47
4 Ginnie Mae II Pool	7.000%	8/20/36-4/20/38	30	35	3.4,6 Fannie Mae Pool	3.567%	12/1/41	36	38
				<u>736,259</u>	3.4,6 Fannie Mae Pool	3.570%	12/1/40	16	16
Nonconventional Mortgage-Backed Securities (0.1%)					3.4,7 Fannie Mae Pool	3.583%	8/1/39	36	36
3.4 Fannie Mae Pool	2.124%	3/1/43	155	153	3.4,6 Fannie Mae Pool	3.590%	8/1/39	15	16
3.4 Fannie Mae Pool	2.182%	6/1/43	109	109	3.4,6 Fannie Mae Pool	3.604%	1/1/42	39	41
3.4 Fannie Mae Pool	2.201%	10/1/42	64	65	3.4 Fannie Mae Pool	3.614%	4/1/41	32	32
3.4 Fannie Mae Pool	2.264%	7/1/43	160	155	3.4,6 Fannie Mae Pool	3.627%	3/1/38	5	5
3.4 Fannie Mae Pool	2.396%	10/1/42	67	67	3.4,6 Fannie Mae Pool	3.645%	1/1/40	23	24
3.4 Fannie Mae Pool	2.438%	9/1/43	16	16	3.4,6 Fannie Mae Pool	3.659%	3/1/42	31	33
3.4,6 Fannie Mae Pool	2.727%	3/1/42	77	80	3.4,6 Fannie Mae Pool	3.661%	11/1/39	17	17
3.4 Fannie Mae Pool	2.759%	1/1/42	54	56	3.4,6 Fannie Mae Pool	3.681%	2/1/41	18	18
3.4,7 Fannie Mae Pool	2.914%	9/1/43	87	88	3.4,7 Fannie Mae Pool	3.682%	7/1/42	24	26
3.4,6 Fannie Mae Pool	3.074%	10/1/37	23	24	3.4,6 Fannie Mae Pool	3.684%	9/1/40	57	60
3.4,6 Fannie Mae Pool	3.087%	9/1/37	56	57	3.4,6 Fannie Mae Pool	3.727%	3/1/41	45	47
3.4,8 Fannie Mae Pool	3.110%	6/1/37	5	5	3.4,6 Fannie Mae Pool	3.728%	6/1/41	35	37
3.4,7 Fannie Mae Pool	3.176%	4/1/37	19	19	3.4,6 Fannie Mae Pool	3.739%	11/1/34	14	15
3.4,6 Fannie Mae Pool	3.177%	12/1/41	37	38	3.4,6 Fannie Mae Pool	3.759%	2/1/41	21	22
					3.4,6 Fannie Mae Pool	3.764%	5/1/42	16	16
					3.4,6 Fannie Mae Pool	3.765%	2/1/41	18	19
					3.4,8 Fannie Mae Pool	3.784%	1/1/35	43	45
					3.4,6 Fannie Mae Pool	3.817%	7/1/41	91	96
					3.4,7 Fannie Mae Pool	3.886%	5/1/42	65	67
					3.4,6 Fannie Mae Pool	3.948%	3/1/41	28	29
					3.4,6 Fannie Mae Pool	4.068%	5/1/40	21	22
					3.4,6 Fannie Mae Pool	4.158%	4/1/37	15	16
					3.4,6 Fannie Mae Pool	4.234%	5/1/40	7	8
					3.4,6 Fannie Mae Pool	4.331%	5/1/41	24	25
					3.4,6 Fannie Mae Pool	4.389%	6/1/41	9	10
					3.4,6 Fannie Mae Pool	4.537%	5/1/36	3	3
					3.4 Freddie Mac Non Gold Pool	2.408%	5/1/42	12	12
					3.4,6 Freddie Mac Non Gold Pool	2.735%	10/1/37	2	2
					3.4 Freddie Mac Non Gold Pool	2.737%	2/1/42	28	28
					3.4,6 Freddie Mac Non Gold Pool	3.329%	7/1/35	11	12
					3.4,6 Freddie Mac Non Gold Pool	3.375%	1/1/38	7	7
					3.4,6 Freddie Mac Non Gold Pool	3.390%	12/1/36	14	15
					3.4,6 Freddie Mac Non Gold Pool	3.410%	10/1/37	15	16
					3.4,6 Freddie Mac Non Gold Pool	3.492%	1/1/35-12/1/36	20	20
					3.4,6 Freddie Mac Non Gold Pool	3.495%	12/1/40	31	32
					3.4,6 Freddie Mac Non Gold Pool	3.496%	12/1/34	9	9
					3.4,8 Freddie Mac Non Gold Pool	3.497%	11/1/34	28	29

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
3.4,6 Freddie Mac Non Gold Pool	3.515%	12/1/36	6	6	4	AmeriCredit Automobile Receivables Trust 2018-1	3.070%	12/19/22	100	100
3.4,7 Freddie Mac Non Gold Pool	3.521%	6/1/37	8	8						
3.4,6 Freddie Mac Non Gold Pool	3.555%	2/1/37	8	9	4	AmeriCredit Automobile Receivables Trust 2018-1	3.260%	1/18/24	56	56
3.4,6 Freddie Mac Non Gold Pool	3.566%	12/1/35	22	23						
3.4,6 Freddie Mac Non Gold Pool	3.609%	3/1/37	3	3	4	AmeriCredit Automobile Receivables Trust 2018-1	3.500%	1/18/24	50	50
3.4,6 Freddie Mac Non Gold Pool	3.630%	6/1/40-			4	BA Credit Card Trust 2017-A1	1.950%	8/15/22	250	246
		12/1/40	41	43	4	BA Credit Card Trust 2018-A1	2.700%	7/17/23	475	472
3.4,6 Freddie Mac Non Gold Pool	3.636%	2/1/42	17	18	4	Banc of America Commercial Mortgage Trust 2015-UBS7	3.429%	9/15/48	50	50
3.4,6 Freddie Mac Non Gold Pool	3.650%	11/1/40	27	28	4	Banc of America Commercial Mortgage Trust 2015-UBS7	3.705%	9/15/48	75	75
3.4,6 Freddie Mac Non Gold Pool	3.667%	9/1/40	32	33	4	Banc of America Commercial Mortgage Trust 2017-BNK3	3.574%	2/15/50	72	71
3.4,6 Freddie Mac Non Gold Pool	3.703%	1/1/41	7	7	4	Banc of America Commercial Mortgage Trust 2017-BNK3	3.748%	2/15/50	28	27
3.4,6 Freddie Mac Non Gold Pool	3.735%	1/1/41	24	24	4	BANK 2017 - BNK5	3.390%	6/15/60	150	146
3.4,8 Freddie Mac Non Gold Pool	3.814%	10/1/36	14	15	4	BANK 2017 - BNK5	3.624%	6/15/60	100	98
3.4,6 Freddie Mac Non Gold Pool	3.889%	3/1/41	10	10	4	BANK 2017 - BNK6	3.518%	7/15/60	404	397
3.4,6 Freddie Mac Non Gold Pool	3.900%	2/1/41	10	10	4	BANK 2017 - BNK6	3.741%	7/15/60	404	400
3.4,6 Freddie Mac Non Gold Pool	3.910%	2/1/41	23	24	4	BANK 2017 - BNK7	3.175%	9/15/60	100	96
3.4,6 Freddie Mac Non Gold Pool	3.942%	9/1/37	13	13	4	BANK 2017 - BNK7	3.435%	9/15/60	75	73
3.4,8 Freddie Mac Non Gold Pool	3.971%	2/1/36	10	10	4	BANK 2017 - BNK7	3.748%	9/15/60	75	74
3.4,6 Freddie Mac Non Gold Pool	4.084%	6/1/41	14	15	4	BANK 2017 - BNK8	3.488%	11/15/50	150	147
3.4,6 Freddie Mac Non Gold Pool	4.125%	5/1/38	2	2	4	BANK 2017 - BNK8	3.731%	11/15/50	25	25
3.4,6 Freddie Mac Non Gold Pool	4.145%	3/1/38	5	5	4	BANK 2017 - BNK9	3.279%	11/15/54	150	146
3.4,6 Freddie Mac Non Gold Pool	4.180%	6/1/40	31	33	4	BANK 2017 - BNK9	3.538%	11/15/54	150	147
3.4,8 Freddie Mac Non Gold Pool	4.232%	5/1/36	9	10	4	BANK 2018 - BN11	4.046%	3/15/61	100	102
3.4,6 Freddie Mac Non Gold Pool	4.255%	5/1/40	10	10	4	BANK 2018 - BN12	4.255%	5/15/61	125	130
3.4,6 Freddie Mac Non Gold Pool	4.347%	5/1/37	21	22	4	BANK 2018 - BN10	4.493%	5/15/61	50	52
3.4,6 Freddie Mac Non Gold Pool	4.407%	5/1/40	11	11	4	BANK 2018 - BNK10	3.641%	2/15/61	50	50
3.4,6 Freddie Mac Non Gold Pool	4.483%	6/1/40	28	29	4	BANK 2018 - BNK10	3.688%	2/15/61	250	248
4.8 Ginnie Mae II Pool	2.625%	4/20/41-			4	BANK 2018 - BNK10	3.898%	2/15/61	50	50
		6/20/43	170	173	4	Bank of America Credit Card Trust BACCT_18-A2	3.000%	9/15/23	400	400
4.8 Ginnie Mae II Pool	2.750%	7/20/38-			4	Bank of Nova Scotia	2.125%	9/11/19	250	247
		8/20/41	64	66	4	Bank of Nova Scotia	1.850%	4/14/20	450	442
4.8 Ginnie Mae II Pool	3.000%	5/20/41	9	9	4	Bank of Nova Scotia	1.875%	4/26/21	175	170
4.8 Ginnie Mae II Pool	3.125%	10/20/38-			4	Barclays Dryrock Issuance Trust 2016-1	1.520%	5/16/22	125	123
		12/20/42	291	300	4	BBCMS Mortgage Trust 2017-C1	3.674%	2/15/50	325	322
4.8 Ginnie Mae II Pool	3.375%	1/20/41-			4	BBCMS Mortgage Trust 2017-C1	3.898%	2/15/50	100	101
		3/20/43	199	205	4	Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26	5.513%	1/12/45	53	53
4.8 Ginnie Mae II Pool	3.625%	11/20/40	4	4	4	BENCHMARK 2018-B1 Mortgage Trust	3.666%	1/15/51	100	100
				3,956		BENCHMARK 2018-B1 Mortgage Trust	3.878%	1/15/51	50	50
Total U.S. Government and Agency Obligations (Cost \$2,207,310)				2,166,738		BENCHMARK 2018-B2 Mortgage Trust	3.662%	2/15/51	125	127
Asset-Backed/Commercial Mortgage-Backed Securities (2.8%)						BENCHMARK 2018-B2 Mortgage Trust	3.882%	2/15/51	325	329
4 Ally Auto Receivables Trust 2014-3	1.720%	3/16/20	36	36	4	BENCHMARK 2018-B3 Mortgage Trust	3.848%	4/10/51	100	102
4 Ally Auto Receivables Trust 2015-1	1.390%	9/16/19	1	1	4	BENCHMARK 2018-B3 Mortgage Trust	4.025%	4/10/51	225	231
4 Ally Auto Receivables Trust 2015-1	1.750%	5/15/20	50	50	1,4	BENCHMARK 2018-B4 Mortgage Trust	4.121%	7/15/51	350	360
4 Ally Auto Receivables Trust 2015-2	1.490%	11/15/19	11	11	1,4	BENCHMARK 2018-B4 Mortgage Trust	4.311%	7/15/51	75	77
4 Ally Auto Receivables Trust 2015-2	1.840%	6/15/20	50	50	4	BMW Vehicle Lease Trust 2017-2	2.070%	10/20/20	75	74
4 Ally Auto Receivables Trust 2018-1	2.350%	6/15/22	100	99	4	BMW Vehicle Owner Trust 2014-A	1.500%	2/25/21	20	20
4 Ally Auto Receivables Trust 2018-1	2.530%	2/15/23	25	25	4	BMW Vehicle Owner Trust 2018-A	2.350%	4/25/22	150	148
4 Ally Auto Receivables Trust 2018-3	3.000%	1/17/23	25	25	4	BMW Vehicle Owner Trust 2018-A	2.510%	6/25/24	50	49
4 Ally Auto Receivables Trust 2018-3	3.120%	7/17/23	50	50	4	Capital Auto Receivables Asset Trust 2015-1	1.860%	10/21/19	5	5
4 Ally Master Owner Trust Series 2018-1	2.700%	1/17/23	425	421	4	Capital Auto Receivables Asset Trust 2015-2	1.970%	1/21/20	66	66
4 Ally Master Owner Trust Series 2018-2	3.290%	5/15/23	100	100	4	Capital Auto Receivables Asset Trust 2015-3	1.940%	1/21/20	23	23
4 American Express Credit Account Master Trust 2017-1	1.930%	9/15/22	250	246	4	Capital Auto Receivables Asset Trust 2015-3	2.130%	5/20/20	75	75
4 American Express Credit Account Master Trust 2017-3	1.770%	11/15/22	300	294	4	Capital Auto Receivables Asset Trust 2015-4	1.830%	3/20/20	29	29
4 American Express Credit Account Master Trust 2017-6	2.040%	5/15/23	375	367	4	Capital Auto Receivables Asset Trust 2015-4	2.010%	7/20/20	75	75
4 American Express Credit Account Master Trust 2017-7	2.350%	5/15/25	225	218	4	Capital Auto Receivables Asset Trust 2016-3	1.690%	3/20/21	50	49
4 American Express Credit Account Master Trust 2018-1	2.670%	10/17/22	275	274						
4 American Express Credit Account Master Trust 2018-2	3.010%	10/15/25	250	248						
4 American Express Credit Account Master Trust 2018-4	2.990%	12/15/23	325	325						
4 AmeriCredit Automobile Receivables Trust 2016-3	1.460%	5/10/21	61	60						
4 AmeriCredit Automobile Receivables Trust 2017-3	1.900%	3/18/22	80	79						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Capital One Multi-Asset Execution Trust 2015-A2	2.080%	3/15/23	250	246	4 Citibank Credit Card Issuance Trust 2014-A1	2.880%	1/23/23	100	100
4 Capital One Multi-Asset Execution Trust 2015-A5	1.600%	5/17/21	100	100	4 Citibank Credit Card Issuance Trust 2014-A5	2.680%	6/7/23	200	198
4 Capital One Multi-Asset Execution Trust 2015-A8	2.050%	8/15/23	150	147	4 Citibank Credit Card Issuance Trust 2014-A6	2.150%	7/15/21	500	497
4 Capital One Multi-Asset Execution Trust 2016-A3	1.340%	4/15/22	170	168	4 Citibank Credit Card Issuance Trust 2016-A2	2.190%	11/20/23	200	195
4 Capital One Multi-Asset Execution Trust 2016-A4	1.330%	6/15/22	200	197	4 Citibank Credit Card Issuance Trust 2017-A2	1.740%	1/19/21	325	324
4 Capital One Multi-Asset Execution Trust 2016-A6	1.820%	9/15/22	100	99	4 Citibank Credit Card Issuance Trust 2017-A9	1.800%	9/20/21	340	336
4 Capital One Multi-Asset Execution Trust 2017-A4	1.990%	7/17/23	250	245	4 Citibank Credit Card Issuance Trust 2018-A1	2.490%	1/20/23	550	543
4 Capital One Multi-Asset Execution Trust 2017-A6	2.290%	7/15/25	225	218	4 Citibank Credit Card Issuance Trust 2018-A3	3.290%	5/23/25	450	452
4 Capital One Multi-Asset Execution Trust 2018-1	3.010%	2/15/24	125	125	4 Citigroup Commercial Mortgage Trust 2012-GC8	3.024%	9/10/45	75	74
4 CarMax Auto Owner Trust 2014-3	1.730%	2/18/20	15	15	4 Citigroup Commercial Mortgage Trust 2013-GC11	3.093%	4/10/46	100	99
4 CarMax Auto Owner Trust 2015-2	1.370%	3/16/20	10	10	4 Citigroup Commercial Mortgage Trust 2013-GC15	3.161%	9/10/46	47	47
4 CarMax Auto Owner Trust 2015-2	1.800%	3/15/21	50	50	4 Citigroup Commercial Mortgage Trust 2013-GC15	4.371%	9/10/46	50	52
4 CarMax Auto Owner Trust 2015-3	1.630%	5/15/20	37	37	4 Citigroup Commercial Mortgage Trust 2013-GC15	4.649%	9/10/46	75	78
4 CarMax Auto Owner Trust 2015-3	1.980%	2/16/21	50	50	4 Citigroup Commercial Mortgage Trust 2014-GC19	2.790%	3/10/47	8	8
4 CarMax Auto Owner Trust 2015-4	1.560%	11/16/20	50	50	4 Citigroup Commercial Mortgage Trust 2014-GC19	3.552%	3/10/47	25	25
4 CarMax Auto Owner Trust 2015-4	1.830%	6/15/21	50	49	4 Citigroup Commercial Mortgage Trust 2014-GC19	4.023%	3/10/47	25	26
4 CarMax Auto Owner Trust 2016-3	1.390%	5/17/21	92	91	4 Citigroup Commercial Mortgage Trust 2014-GC19	4.345%	3/10/47	25	26
4 CarMax Auto Owner Trust 2016-3	1.600%	1/18/22	50	49	4 Citigroup Commercial Mortgage Trust 2014-GC21	3.855%	5/10/47	50	51
4 CarMax Auto Owner Trust 2017-4	2.110%	10/17/22	75	74	4 Citigroup Commercial Mortgage Trust 2014-GC21	4.328%	5/10/47	50	51
4 CarMax Auto Owner Trust 2017-4	2.330%	5/15/23	50	49	4 Citigroup Commercial Mortgage Trust 2014-GC23	3.622%	7/10/47	100	100
4 CarMax Auto Owner Trust 2018-1	2.480%	11/15/22	75	74	4 Citigroup Commercial Mortgage Trust 2014-GC25	3.635%	10/10/47	175	175
4 CarMax Auto Owner Trust 2018-1	2.640%	6/15/23	50	49	4 Citigroup Commercial Mortgage Trust 2015-GC27	3.137%	2/10/48	225	219
4 CarMax Auto Owner Trust 2018-2	2.980%	1/17/23	75	75	4 Citigroup Commercial Mortgage Trust 2015-GC27	3.571%	2/10/48	100	99
4 CarMax Auto Owner Trust 2018-2	3.160%	7/17/23	50	50	4 Citigroup Commercial Mortgage Trust 2015-GC29	2.674%	4/10/48	49	49
4 CD 2016-CD1 Commercial Mortgage Trust	2.724%	8/10/49	150	140	4 Citigroup Commercial Mortgage Trust 2015-GC29	3.192%	4/10/48	175	171
4 CD 2016-CD2 Commercial Mortgage Trust	3.526%	11/10/49	100	99	4 Citigroup Commercial Mortgage Trust 2015-GC29	3.758%	4/10/48	84	83
4 CD 2017-CD3 Commercial Mortgage Trust	3.453%	2/10/50	25	25	4 Citigroup Commercial Mortgage Trust 2015-GC31	3.762%	6/10/48	100	101
4 CD 2017-CD3 Commercial Mortgage Trust	3.631%	2/10/50	144	143	4 Citigroup Commercial Mortgage Trust 2015-GC33	3.778%	9/10/58	100	101
4 CD 2017-CD3 Commercial Mortgage Trust	3.833%	2/10/50	31	31	4 Citigroup Commercial Mortgage Trust 2016-C1	3.003%	5/10/49	55	54
4 CD 2017-CD6 Commercial Mortgage Trust	3.332%	11/13/50	50	49	4 Citigroup Commercial Mortgage Trust 2016-C1	3.209%	5/10/49	125	121
4 CD 2017-CD6 Commercial Mortgage Trust	3.456%	11/13/50	125	122	4 Citigroup Commercial Mortgage Trust 2016-GC36	3.616%	2/10/49	225	224
4 CD 2017-CD6 Commercial Mortgage Trust	3.709%	11/13/50	75	73	4 Citigroup Commercial Mortgage Trust 2016-P4	2.902%	7/10/49	75	71
4 CenterPoint Energy Transition Bond Co. II LLC 2005-A	5.302%	8/1/20	17	17	4 Citigroup Commercial Mortgage Trust 2017-B1	3.458%	8/15/50	250	244
4 CenterPoint Energy Transition Bond Co. IV LLC 2012-1	3.028%	10/15/25	350	346	4 Citigroup Commercial Mortgage Trust 2017-B1	3.711%	8/15/50	50	49
4 CFCRE Commercial Mortgage Trust 2016-C3	3.865%	1/10/48	125	126	4 Citigroup Commercial Mortgage Trust 2017-C4	3.471%	10/12/50	150	147
4 CFCRE Commercial Mortgage Trust 2016-C4	3.283%	5/10/58	150	146					
4 CFCRE Commercial Mortgage Trust 2016-C4	3.691%	5/10/58	100	99					
4 CFCRE Commercial Mortgage Trust 2016-C6	3.217%	11/10/49	250	241					
4 CFCRE Commercial Mortgage Trust 2017-C8	3.572%	6/15/50	50	49					
4 Chase Issuance Trust 2012-A4	1.580%	8/16/21	150	148					
4 Chase Issuance Trust 2012-A7	2.160%	9/16/24	313	302					
4 Chase Issuance Trust 2014-A2	2.770%	3/15/23	225	224					
4 Chase Issuance Trust 2015-A4	1.840%	4/15/22	150	147					
4 Chase Issuance Trust 2016-A2	1.370%	6/15/21	225	222					
4 Chase Issuance Trust 2016-A4	1.490%	7/15/22	200	194					
4 Chase Issuance Trust 2016-A5	1.270%	7/15/21	225	222					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4	Citigroup Commercial Mortgage Trust 2017-C4	3.764%	10/12/50	50	50	4	COMM 2015-CCRE26 Mortgage Trust	3.630%	10/10/48	225	225
4	Citigroup Commercial Mortgage Trust 2018-B2	3.788%	3/10/51	50	51	4	COMM 2015-CCRE27 Mortgage Trust	3.404%	10/10/48	125	125
4	Citigroup Commercial Mortgage Trust 2018-B2	4.009%	3/10/51	275	280	4	COMM 2015-CCRE27 Mortgage Trust	3.612%	10/10/48	125	125
4	COMM 2012-CCRE2 Mortgage Trust	3.147%	8/15/45	58	58	4	COMM 2015-LC19 Mortgage Trust	3.040%	2/10/48	25	25
4	COMM 2012-CCRE2 Mortgage Trust	3.791%	8/15/45	65	65	4	COMM 2015-LC19 Mortgage Trust	3.183%	2/10/48	125	122
4.9	COMM 2012-CCRE3 Mortgage Trust	3.416%	10/15/45	78	77	4	COMM 2015-LC19 Mortgage Trust	3.527%	2/10/48	50	49
4	COMM 2012-CCRE4 Mortgage Trust	2.853%	10/15/45	125	122	4	COMM 2016-CCRE28 Mortgage Trust	3.762%	2/10/49	150	151
4	COMM 2013-CCRE10 Mortgage Trust	4.210%	8/10/46	20	21	4	COMM 2016-DC2 Mortgage Trust	3.550%	2/10/49	125	125
4	COMM 2013-CCRE11 Mortgage Trust	3.047%	8/10/50	30	30	4	CSAIL 2015-C1 Commercial Mortgage Trust	3.505%	4/15/50	100	99
4	COMM 2013-CCRE11 Mortgage Trust	3.660%	8/10/50	30	30	4	CSAIL 2015-C1 Commercial Mortgage Trust	3.791%	4/15/50	75	75
4	COMM 2013-CCRE11 Mortgage Trust	3.983%	8/10/50	40	41	4	CSAIL 2015-C1 Commercial Mortgage Trust	4.044%	4/15/50	50	50
4	COMM 2013-CCRE11 Mortgage Trust	4.258%	8/10/50	150	156	4	CSAIL 2015-C2 Commercial Mortgage Trust	1.454%	6/15/57	27	27
4	COMM 2013-CCRE11 Mortgage Trust	4.715%	8/10/50	30	31	4	CSAIL 2015-C2 Commercial Mortgage Trust	1.454%	6/15/57	27	27
4	COMM 2013-CCRE12 Mortgage Trust	2.904%	10/10/46	50	50	4	CSAIL 2015-C2 Commercial Mortgage Trust	3.504%	6/15/57	150	148
4	COMM 2013-CCRE12 Mortgage Trust	3.623%	10/10/46	50	51	4	CSAIL 2015-C2 Commercial Mortgage Trust	3.849%	6/15/57	75	74
4	COMM 2013-CCRE12 Mortgage Trust	3.765%	10/10/46	50	51	4	CSAIL 2015-C3 Commercial Mortgage Trust	3.448%	8/15/48	85	85
4	COMM 2013-CCRE12 Mortgage Trust	4.046%	10/10/46	50	51	4	CSAIL 2015-C3 Commercial Mortgage Trust	3.718%	8/15/48	100	100
4	COMM 2013-CCRE12 Mortgage Trust	4.300%	10/10/46	25	26	4	CSAIL 2015-C3 Commercial Mortgage Trust	4.252%	8/15/48	50	50
4	COMM 2013-CCRE12 Mortgage Trust	4.762%	10/10/46	25	25	4	CSAIL 2015-C4 Commercial Mortgage Trust	3.617%	11/15/48	50	50
4	COMM 2013-CCRE6 Mortgage Trust	3.101%	3/10/46	65	64	4	CSAIL 2015-C4 Commercial Mortgage Trust	3.808%	11/15/48	75	76
4	COMM 2013-CCRE7 Mortgage Trust	3.213%	3/10/46	50	50	4	CSAIL 2016-C7 Commercial Mortgage Trust	3.502%	11/15/49	200	196
4	COMM 2013-CCRE8 Mortgage Trust	3.612%	6/10/46	71	72	4	CSAIL 2017-C8 Commercial Mortgage Trust	3.392%	6/15/50	150	146
4	COMM 2013-CCRE9 Mortgage Trust	4.380%	7/10/45	90	94	4	CSAIL 2017-CX10 Commercial Mortgage Trust	3.458%	11/15/50	150	146
4	COMM 2013-LC13 Mortgage Trust	3.009%	8/10/46	17	17	4	CSAIL 2017-CX9 Commercial Mortgage Trust	3.446%	9/15/50	50	49
4	COMM 2013-LC13 Mortgage Trust	4.205%	8/10/46	40	41	4	CSAIL 2018-CX11 Commercial Mortgage Trust	4.033%	4/15/51	275	280
4	COMM 2013-LC6 Mortgage Trust	2.941%	1/10/46	104	102	4	DBJPM 16-C1 Mortgage Trust	3.276%	5/10/49	75	73
4	COMM 2013-LC6 Mortgage Trust	3.282%	1/10/46	58	57	4	DBJPM 16-C3 Mortgage Trust	2.890%	9/10/49	100	95
4	COMM 2014-CCRE15 Mortgage Trust	2.928%	2/10/47	78	78	4	DBJPM 17-C6 Mortgage Trust	3.328%	6/10/50	100	97
4	COMM 2014-CCRE15 Mortgage Trust	3.595%	2/10/47	30	30	4	DBJPM 17-C6 Mortgage Trust	3.561%	6/10/50	50	49
4	COMM 2014-CCRE15 Mortgage Trust	4.074%	2/10/47	56	58	4	Discover Card Execution Note Trust 2015-A2	1.900%	10/17/22	275	270
4	COMM 2014-CCRE15 Mortgage Trust	4.851%	2/10/47	28	29	4	Discover Card Execution Note Trust 2015-A3	1.450%	3/15/21	225	224
4	COMM 2014-CCRE16 Mortgage Trust	3.653%	4/10/47	50	50	4	Discover Card Execution Note Trust 2015-A4	2.190%	4/17/23	225	221
4	COMM 2014-CCRE16 Mortgage Trust	4.278%	4/10/47	75	77	4	Discover Card Execution Note Trust 2016-A1	1.640%	7/15/21	350	348
4	COMM 2014-CCRE17 Mortgage Trust	3.012%	5/10/47	49	49	4	Discover Card Execution Note Trust 2017-A2	2.390%	7/15/24	150	147
4	COMM 2014-CCRE17 Mortgage Trust	3.598%	5/10/47	25	25	4	Discover Card Execution Note Trust 2018-A1	3.030%	8/15/25	225	224
4	COMM 2014-CCRE17 Mortgage Trust	3.977%	5/10/47	50	51	4	Drive Auto Receivables Trust 2018-2	3.220%	4/15/22	100	100
4	COMM 2014-CCRE17 Mortgage Trust	4.377%	5/10/47	25	26	4	Drive Auto Receivables Trust 2018-2	3.630%	8/15/24	100	100
4	COMM 2014-CCRE18 Mortgage Trust	3.452%	7/15/47	50	50	3.4	Fannie Mae-Aces 2011-M2	3.764%	4/25/21	144	145
4	COMM 2014-CCRE18 Mortgage Trust	3.796%	8/10/47	175	178	3.4	Fannie Mae-Aces 2011-M4	3.726%	6/25/21	333	337
4	COMM 2014-CCRE19 Mortgage Trust	4.080%	8/10/47	50	50	3.4	Fannie Mae-Aces 2013-M12	2.466%	3/25/23	231	222
4	COMM 2014-CCRE20 Mortgage Trust	3.590%	11/10/47	50	50	3.4	Fannie Mae-Aces 2013-M14	2.603%	4/25/23	257	249
4	COMM 2014-CCRE21 Mortgage Trust	3.095%	12/10/47	86	86	3.4	Fannie Mae-Aces 2013-M14	3.329%	10/25/23	350	349
4	COMM 2014-CCRE21 Mortgage Trust	3.528%	12/10/47	175	175	3.4	Fannie Mae-Aces 2013-M4	2.608%	3/25/22	16	16
4	COMM 2014-LC15 Mortgage Trust	2.840%	4/10/47	50	50	3.4	Fannie Mae-Aces 2013-M7	2.280%	12/27/22	100	96
4	COMM 2014-LC15 Mortgage Trust	4.006%	4/10/47	150	154	3.4	Fannie Mae-Aces 2014-M1	2.323%	11/25/18	181	181
4	COMM 2014-LC17 Mortgage Trust	3.164%	10/10/47	100	100	3.4	Fannie Mae-Aces 2014-M1	3.297%	7/25/23	440	439
4	COMM 2014-LC17 Mortgage Trust	3.917%	10/10/47	50	51	3.4	Fannie Mae-Aces 2014-M10	2.171%	9/25/19	178	177
4	COMM 2014-UBS2 Mortgage Trust	2.820%	3/10/47	24	24	3.4	Fannie Mae-Aces 2014-M12	2.614%	10/25/21	323	318
4	COMM 2014-UBS2 Mortgage Trust	3.472%	3/10/47	22	22	3.4	Fannie Mae-Aces 2014-M13	2.566%	8/25/24	40	39
4	COMM 2014-UBS2 Mortgage Trust	3.961%	3/10/47	54	55	3.4	Fannie Mae-Aces 2014-M13	3.021%	8/25/24	125	123
4	COMM 2014-UBS2 Mortgage Trust	4.199%	3/10/47	15	15						
4	COMM 2014-UBS2 Mortgage Trust	4.701%	3/10/47	10	10						
4	COMM 2014-UBS3 Mortgage Trust	2.844%	6/10/47	50	50						
4	COMM 2014-UBS3 Mortgage Trust	3.819%	6/10/47	100	102						
4	COMM 2014-UBS4 Mortgage Trust	3.694%	8/10/47	125	126						
4	COMM 2014-UBS4 Mortgage Trust	3.968%	8/10/47	44	44						
4	COMM 2014-UBS5 Mortgage Trust	3.838%	9/10/47	125	127						
4	COMM 2014-UBS6 Mortgage Trust	2.935%	12/10/47	122	122						
4	COMM 2014-UBS6 Mortgage Trust	3.387%	12/10/47	125	125						
4	COMM 2014-UBS6 Mortgage Trust	3.644%	12/10/47	225	226						
4	COMM 2014-UBS6 Mortgage Trust	4.048%	12/10/47	50	51						
4	COMM 2015-CCRE22 Mortgage Trust	2.856%	3/10/48	50	50						
4	COMM 2015-CCRE22 Mortgage Trust	3.309%	3/10/48	150	148						
4	COMM 2015-CCRE22 Mortgage Trust	3.603%	3/10/48	50	50						
4	COMM 2015-CCRE23 Mortgage Trust	3.257%	5/10/48	75	75						
4	COMM 2015-CCRE23 Mortgage Trust	3.497%	5/10/48	100	100						
4	COMM 2015-CCRE23 Mortgage Trust	3.801%	5/10/48	50	50						
4	COMM 2015-CCRE25 Mortgage Trust	3.759%	8/10/48	125	126						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
3.4 Fannie Mae-Aces 2014-M2	3.513%	12/25/23	346	349	3.4 FHLMC Multifamily Structured Pass Through Certificates K031	3.300%	4/25/23	340	342
3.4 Fannie Mae-Aces 2014-M3	2.613%	1/25/24	104	102	3.4 FHLMC Multifamily Structured Pass Through Certificates K032	3.016%	2/25/23	210	209
3.4 Fannie Mae-Aces 2014-M3	3.501%	1/25/24	175	176	3.4 FHLMC Multifamily Structured Pass Through Certificates K032	3.310%	5/25/23	340	344
3.4 Fannie Mae-Aces 2014-M4	3.346%	3/25/24	175	175	3.4 FHLMC Multifamily Structured Pass Through Certificates K033	2.871%	2/25/23	227	226
3.4 Fannie Mae-Aces 2014-M6	2.679%	5/25/21	302	299	3.4 FHLMC Multifamily Structured Pass Through Certificates K033	3.060%	7/25/23	325	323
3.4 Fannie Mae-Aces 2014-M7	3.384%	6/25/24	297	296	3.4 FHLMC Multifamily Structured Pass Through Certificates K034	3.531%	7/25/23	288	293
3.4 Fannie Mae-Aces 2014-M8	2.346%	6/25/24	34	33	3.4 FHLMC Multifamily Structured Pass Through Certificates K035	3.458%	8/25/23	400	407
3.4 Fannie Mae-Aces 2014-M8	3.056%	6/25/24	175	172	3.4 FHLMC Multifamily Structured Pass Through Certificates K036	3.527%	10/25/23	325	330
3.4 Fannie Mae-Aces 2014-M9	3.103%	7/25/24	200	197	3.4 FHLMC Multifamily Structured Pass Through Certificates K038	2.604%	10/25/23	87	85
3.4 Fannie Mae-Aces 2015-M1	2.532%	9/25/24	300	287	3.4 FHLMC Multifamily Structured Pass Through Certificates K038	3.389%	3/25/24	400	404
3.4 Fannie Mae-Aces 2015-M10	3.092%	4/25/27	100	97	3.4 FHLMC Multifamily Structured Pass Through Certificates K039	2.683%	12/25/23	54	53
3.4 Fannie Mae-Aces 2015-M12	2.886%	5/25/25	225	217	3.4 FHLMC Multifamily Structured Pass Through Certificates K039	3.303%	7/25/24	225	227
3.4 Fannie Mae-Aces 2015-M15	2.923%	10/25/25	275	266	3.4 FHLMC Multifamily Structured Pass Through Certificates K040	2.768%	4/25/24	84	83
3.4 Fannie Mae-Aces 2015-M2	2.620%	12/25/24	207	199	3.4 FHLMC Multifamily Structured Pass Through Certificates K040	3.241%	9/25/24	275	276
3.4 Fannie Mae-Aces 2015-M3	2.723%	10/25/24	100	97	3.4 FHLMC Multifamily Structured Pass Through Certificates K041	3.171%	10/25/24	275	275
3.4 Fannie Mae-Aces 2015-M4	2.509%	7/25/22	150	147	3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.267%	6/25/24	42	40
3.4 Fannie Mae-Aces 2015-M7	2.590%	12/25/24	200	191	3.4 FHLMC Multifamily Structured Pass Through Certificates K043	2.532%	10/25/23	43	42
3.4 Fannie Mae-Aces 2015-M8	2.344%	1/25/25	97	95	3.4 FHLMC Multifamily Structured Pass Through Certificates K043	3.062%	12/25/24	150	149
3.4 Fannie Mae-Aces 2015-M8	2.900%	1/25/25	100	97	3.4 FHLMC Multifamily Structured Pass Through Certificates K045	2.493%	11/25/24	110	107
3.4 Fannie Mae-Aces 2016-M11	2.369%	7/25/26	250	231	3.4 FHLMC Multifamily Structured Pass Through Certificates K045	3.023%	1/25/25	175	173
3.4 Fannie Mae-Aces 2016-M12	2.529%	9/25/26	250	234	3.4 FHLMC Multifamily Structured Pass Through Certificates K046	3.205%	3/25/25	175	175
3.4 Fannie Mae-Aces 2016-M2	2.152%	1/25/23	200	192	3.4 FHLMC Multifamily Structured Pass Through Certificates K047	2.827%	12/25/24	84	82
3.4 Fannie Mae-Aces 2016-M3	2.702%	2/25/26	100	96	3.4 FHLMC Multifamily Structured Pass Through Certificates K047	3.329%	5/25/25	175	176
3.4 Fannie Mae-Aces 2016-M4	2.576%	3/25/26	100	94	3.4 FHLMC Multifamily Structured Pass Through Certificates K048	3.284%	6/25/25	225	226
3.4 Fannie Mae-Aces 2016-M5	2.469%	4/25/26	200	188	3.4 FHLMC Multifamily Structured Pass Through Certificates K049	3.010%	7/25/25	125	123
3.4 Fannie Mae-Aces 2016-M7	2.157%	10/25/23	50	48	3.4 FHLMC Multifamily Structured Pass Through Certificates K050	3.334%	8/25/25	200	201
3.4 Fannie Mae-Aces 2016-M7	2.499%	9/25/26	75	70	3.4 FHLMC Multifamily Structured Pass Through Certificates K052	3.151%	11/25/25	125	124
3.4 Fannie Mae-Aces 2016-M9	2.292%	6/25/26	300	279	3.4 FHLMC Multifamily Structured Pass Through Certificates K053	2.995%	12/25/25	75	74
3.4 Fannie Mae-Aces 2017-M1	2.498%	10/25/26	200	188	3.4 FHLMC Multifamily Structured Pass Through Certificates K054	2.745%	1/25/26	200	193
3.4 Fannie Mae-Aces 2017-M10	2.647%	7/25/24	110	105	3.4 FHLMC Multifamily Structured Pass Through Certificates K056	2.525%	5/25/26	150	142
3.4 Fannie Mae-Aces 2017-M12	3.182%	6/25/27	300	296	3.4 FHLMC Multifamily Structured Pass Through Certificates K058	2.653%	8/25/26	100	95
3.4 Fannie Mae-Aces 2017-M15	3.196%	11/25/27	275	269	3.4 FHLMC Multifamily Structured Pass Through Certificates K063	3.430%	1/25/27	475	477
3.4 Fannie Mae-Aces 2017-M4	2.683%	12/25/26	200	190	3.4 FHLMC Multifamily Structured Pass Through Certificates K064	3.224%	3/25/27	300	297
3.4 Fannie Mae-Aces 2017-M7	2.961%	2/25/27	150	145	3.4 FHLMC Multifamily Structured Pass Through Certificates K065	3.243%	4/25/27	433	429
3.4 Fannie Mae-Aces 2017-M8	3.061%	5/25/27	514	504	3.4 FHLMC Multifamily Structured Pass Through Certificates K066	3.117%	6/25/27	150	147
3.4 Fannie Mae-Aces 2018-M2	2.999%	1/25/28	425	406					
3.4 Fannie Mae-Aces 2018-M4	3.144%	3/25/28	165	160					
3.4 Fannie Mae-Aces 2018-M7	3.150%	3/25/28	100	97					
3.4 FHLMC Multifamily Structured Pass Through Certificates K005	3.484%	4/25/19	29	30					
3.4 FHLMC Multifamily Structured Pass Through Certificates K006	3.398%	7/25/19	48	48					
3.4 FHLMC Multifamily Structured Pass Through Certificates K009	2.757%	5/25/20	24	24					
3.4 FHLMC Multifamily Structured Pass Through Certificates K010	3.320%	7/25/20	24	24					
3.4 FHLMC Multifamily Structured Pass Through Certificates K011	4.084%	11/25/20	250	256					
3.4 FHLMC Multifamily Structured Pass Through Certificates K014	3.871%	4/25/21	133	135					
3.4 FHLMC Multifamily Structured Pass Through Certificates K017	2.873%	12/25/21	350	348					
3.4 FHLMC Multifamily Structured Pass Through Certificates K019	2.272%	3/25/22	150	146					
3.4 FHLMC Multifamily Structured Pass Through Certificates K020	2.373%	5/25/22	350	341					
3.4 FHLMC Multifamily Structured Pass Through Certificates K021	2.396%	6/25/22	225	219					
3.4 FHLMC Multifamily Structured Pass Through Certificates K026	2.510%	11/25/22	325	317					
3.4 FHLMC Multifamily Structured Pass Through Certificates K027	2.637%	1/25/23	325	318					
3.4 FHLMC Multifamily Structured Pass Through Certificates K028	3.111%	2/25/23	475	476					
3.4 FHLMC Multifamily Structured Pass Through Certificates K029	3.320%	2/25/23	325	327					
3.4 FHLMC Multifamily Structured Pass Through Certificates K030	2.779%	9/25/22	199	198					
3.4 FHLMC Multifamily Structured Pass Through Certificates K030	3.250%	4/25/23	325	326					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
3.4 FHLMC Multifamily Structured Pass Through Certificates K068	3.244%	8/25/27	125	124	3.4 FHLMC Multifamily Structures Pass Through Certificates K724	3.062%	11/25/23	100	99
3.4 FHLMC Multifamily Structured Pass Through Certificates K069	3.187%	9/25/27	200	197	3.4 FHLMC Multifamily Structures Pass Through Certificates K725	2.946%	7/25/24	200	197
3.4 FHLMC Multifamily Structured Pass Through Certificates K070	3.303%	11/25/27	75	75	3.4 FHLMC Multifamily Structures Pass Through Certificates K726	2.905%	4/25/24	200	197
3.4 FHLMC Multifamily Structured Pass Through Certificates K071	3.286%	11/25/27	100	99	3.4 FHLMC Multifamily Structures Pass Through Certificates K728	3.064%	8/25/24	275	273
3.4 FHLMC Multifamily Structured Pass Through Certificates K072	3.444%	12/25/27	100	100	3.4 FHLMC Multifamily Structures Pass Through Certificates K730	3.452%	9/24/24	25	25
3.4 FHLMC Multifamily Structured Pass Through Certificates K075	3.650%	2/25/28	150	153	3.4 FHLMC Multifamily Structures Pass Through Certificates K730	3.590%	1/25/25	275	281
3.4 FHLMC Multifamily Structured Pass Through Certificates K076	3.900%	4/25/28	350	363	4 Fifth Third Auto Trust 2015-1	1.420%	3/16/20	23	23
3.4 FHLMC Multifamily Structured Pass Through Certificates K152	3.080%	1/25/31	100	96	4 Ford Credit Auto Lease Trust 2018-A	2.930%	6/15/21	125	125
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	11/25/32	100	102	4 Ford Credit Auto Owner Trust 2015-A	1.640%	6/15/20	25	25
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	4/25/33	200	202	4 Ford Credit Auto Owner Trust 2015-B	1.160%	11/15/19	6	6
3.4 FHLMC Multifamily Structured Pass Through Certificates K503	1.384%	1/25/19	57	57	4 Ford Credit Auto Owner Trust 2015-B	1.580%	8/15/20	50	50
3.4 FHLMC Multifamily Structured Pass Through Certificates K503	2.456%	8/25/19	325	324	4 Ford Credit Auto Owner Trust 2015-C	1.410%	2/15/20	11	11
3.4 FHLMC Multifamily Structured Pass Through Certificates K504	2.566%	9/25/20	100	99	4 Ford Credit Auto Owner Trust 2015-C	1.740%	2/15/21	50	50
3.4 FHLMC Multifamily Structured Pass Through Certificates K704	2.412%	8/25/18	28	28	4 Ford Credit Auto Owner Trust 2017-A	1.670%	6/15/21	100	99
3.4 FHLMC Multifamily Structured Pass Through Certificates K706	2.323%	10/25/18	94	94	4 Ford Credit Auto Owner Trust 2017-A	1.920%	4/15/22	75	73
3.4 FHLMC Multifamily Structured Pass Through Certificates K707	2.220%	12/25/18	150	150	4 Ford Credit Auto Owner Trust 2017-C	2.010%	3/15/22	375	370
3.4 FHLMC Multifamily Structured Pass Through Certificates K710	1.883%	5/25/19	25	25	4 Ford Credit Floorplan Master Owner Trust A Series 2016-1	1.760%	2/15/21	225	224
3.4 FHLMC Multifamily Structured Pass Through Certificates K711	1.321%	12/25/18	36	36	4 Ford Credit Floorplan Master Owner Trust A Series 2017-2	2.160%	9/15/22	160	157
3.4 FHLMC Multifamily Structured Pass Through Certificates K711	1.730%	7/25/19	425	421	4 Ford Credit Floorplan Master Owner Trust A Series 2017-3	2.480%	9/15/24	170	166
3.4 FHLMC Multifamily Structured Pass Through Certificates K712	1.869%	11/25/19	191	189	4 Ford Credit Floorplan Master Owner Trust A Series 2018-1	2.950%	5/15/23	225	224
3.4 FHLMC Multifamily Structured Pass Through Certificates K713	2.313%	3/25/20	518	513	4 Ford Credit Floorplan Master Owner Trust A Series 2018-2	3.170%	3/15/25	200	199
3.4 FHLMC Multifamily Structured Pass Through Certificates K714	3.034%	10/25/20	400	401	4 GM Financial Automobile Leasing Trust 2015-3	1.810%	11/20/19	26	26
3.4 FHLMC Multifamily Structured Pass Through Certificates K716	2.413%	1/25/21	38	37	4 GM Financial Automobile Leasing Trust 2016-1	1.790%	3/20/20	100	100
3.4 FHLMC Multifamily Structured Pass Through Certificates K716	3.130%	6/25/21	370	371	4 GM Financial Automobile Leasing Trust 2016-2	1.620%	9/20/19	49	49
3.4 FHLMC Multifamily Structured Pass Through Certificates K717	2.991%	9/25/21	225	225	4 GM Financial Automobile Leasing Trust 2016-3	1.610%	12/20/19	68	68
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.375%	9/25/21	181	178	4 GM Financial Automobile Leasing Trust 2018-1	2.610%	1/20/21	125	124
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.791%	1/25/22	225	223	4 GM Financial Automobile Leasing Trust 2018-1	2.680%	12/20/21	25	25
3.4 FHLMC Multifamily Structured Pass Through Certificates K731	3.600%	2/25/25	225	230	4 GM Financial Automobile Leasing Trust 2018-2	3.060%	6/21/21	50	50
3.4 FHLMC Multifamily Structured Pass Through Certificates KW01	2.853%	1/25/26	200	194	4 GM Financial Automobile Leasing Trust 2018-2	3.160%	4/20/22	25	25
3.4 FHLMC Multifamily Structures Pass Through Certificates K073	3.350%	1/25/28	125	124	4 GM Financial Consumer Automobile 2018-2	2.810%	12/16/22	100	100
3.4 FHLMC Multifamily Structures Pass Through Certificates K074	3.600%	1/25/28	225	229	4 GM Financial Consumer Automobile 2018-2	3.020%	12/18/23	75	75
3.4 FHLMC Multifamily Structures Pass Through Certificates K1504	3.459%	11/25/32	50	50	4 GS Mortgage Securities Corporation II 2013-GC10	2.943%	2/10/46	92	90
3.4 FHLMC Multifamily Structures Pass Through Certificates K715	2.856%	1/25/21	125	125	4 GS Mortgage Securities Corporation II 2013-GC10	3.279%	2/10/46	35	34
3.4 FHLMC Multifamily Structures Pass Through Certificates K720	2.716%	6/25/22	150	148	4 GS Mortgage Securities Corporation II 2015-GC30	2.726%	5/10/50	100	99
3.4 FHLMC Multifamily Structures Pass Through Certificates K723	2.454%	8/25/23	125	121	4 GS Mortgage Securities Corporation II 2015-GC30	3.382%	5/10/50	150	148
					4 GS Mortgage Securities Trust 2011-GC5	3.707%	8/10/44	80	81
					4 GS Mortgage Securities Trust 2012-GC6	3.482%	1/10/45	299	301
					4 GS Mortgage Securities Trust 2012-GC7	3.377%	5/10/45	166	167
					4 GS Mortgage Securities Trust 2012-GC9	2.773%	11/10/45	125	122
					4 GS Mortgage Securities Trust 2013-GC13	4.184%	7/10/46	20	21

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 GS Mortgage Securities Trust 2013-GCJ12	3.135%	6/10/46	90	89	4 Honda Auto Receivables 2018-2 Owner Trust	3.010%	5/18/22	75	75
4 GS Mortgage Securities Trust 2013-GCJ12	3.375%	6/10/46	39	38	4 Honda Auto Receivables 2018-2 Owner Trust	3.160%	8/19/24	50	50
4 GS Mortgage Securities Trust 2013-GCJ14	2.995%	8/10/46	3	3	4 Huntington Auto Trust 2015-1	1.240%	9/16/19	2	2
4 GS Mortgage Securities Trust 2013-GCJ14	3.817%	8/10/46	30	30	4 Hyundai Auto Receivables Trust 2015-A	1.370%	7/15/20	24	24
4 GS Mortgage Securities Trust 2013-GCJ14	4.243%	8/10/46	150	155	4 Hyundai Auto Receivables Trust 2015-C	1.460%	2/18/20	18	17
4 GS Mortgage Securities Trust 2014-GC18	4.074%	1/10/47	50	51	4 Hyundai Auto Receivables Trust 2015-C	1.780%	11/15/21	50	50
4 GS Mortgage Securities Trust 2014-GC22	3.467%	6/10/47	50	50	4 Hyundai Auto Receivables Trust 2016-B	1.290%	4/15/21	75	74
4 GS Mortgage Securities Trust 2014-GC22	3.862%	6/10/47	50	51	4 Hyundai Auto Receivables Trust 2016-B	1.450%	11/15/22	75	73
4 GS Mortgage Securities Trust 2014-GC24	3.931%	9/10/47	125	127	4 Hyundai Auto Receivables Trust 2018-A	2.790%	7/15/22	50	50
4 GS Mortgage Securities Trust 2014-GC24	4.642%	9/10/47	25	26	4 Hyundai Auto Receivables Trust 2018-A	2.940%	6/17/24	75	75
4 GS Mortgage Securities Trust 2014-GC26	2.902%	11/10/47	50	50	4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C6	3.507%	5/15/45	190	192
4 GS Mortgage Securities Trust 2014-GC26	3.365%	11/10/47	75	75	4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.829%	10/15/45	143	141
4 GS Mortgage Securities Trust 2014-GC26	3.629%	11/10/47	225	226	4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-CIBX	3.483%	6/15/45	176	177
4 GS Mortgage Securities Trust 2014-GC26	3.964%	11/10/47	50	50	4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.143%	12/15/47	52	52
4 GS Mortgage Securities Trust 2014-GC26	4.215%	11/10/47	50	51	4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.372%	12/15/47	39	38
4 GS Mortgage Securities Trust 2015-GC28	3.396%	2/10/48	150	148	4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.166%	12/15/46	100	103
4 GS Mortgage Securities Trust 2015-GC32	3.513%	7/10/48	125	126	4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.960%	4/15/46	208	204
4 GS Mortgage Securities Trust 2015-GC32	3.764%	7/10/48	50	50	4 JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	2.872%	7/15/47	50	50
4 GS Mortgage Securities Trust 2015-GC34	3.278%	10/10/48	125	124	4 JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1	3.914%	1/15/49	75	76
4 GS Mortgage Securities Trust 2015-GC34	3.506%	10/10/48	100	99	4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	2.870%	8/15/49	250	236
4 GS Mortgage Securities Trust 2016-GS2	3.050%	5/10/49	75	72	4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.648%	12/15/49	100	99
4 GS Mortgage Securities Trust 2016-GS3	2.850%	10/10/49	200	188	4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.870%	12/15/49	75	75
4 GS Mortgage Securities Trust 2016-GS4	3.442%	11/10/49	75	74	4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.050%	7/15/50	100	99
4 GS Mortgage Securities Trust 2016-GS4	3.645%	11/10/49	50	49	4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.744%	7/15/50	100	99
4 GS Mortgage Securities Trust 2017-GS5	3.674%	3/10/50	150	150	4 JPMBB Commercial Mortgage Securities Trust 2013-C12	3.664%	7/15/45	39	40
4 GS Mortgage Securities Trust 2017-GS5	3.826%	3/10/50	50	50	4 JPMBB Commercial Mortgage Securities Trust 2013-C12	4.170%	7/15/45	26	26
4 GS Mortgage Securities Trust 2017-GS6	3.433%	5/10/50	150	147	4 JPMBB Commercial Mortgage Securities Trust 2013-C14	3.761%	8/15/46	40	41
4 GS Mortgage Securities Trust 2017-GS7	3.430%	8/10/50	261	254	4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.133%	8/15/46	100	103
4 GS Mortgage Securities Trust 2017-GS7	3.663%	8/10/50	70	69	4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.409%	8/15/46	30	31
4 Honda Auto Receivables 2015-2 Owner Trust	1.470%	8/23/21	40	40	4 JPMBB Commercial Mortgage Securities Trust 2013-C15	2.977%	11/15/45	27	27
4 Honda Auto Receivables 2015-3 Owner Trust	1.560%	10/18/21	49	49	4 JPMBB Commercial Mortgage Securities Trust 2013-C15	3.659%	11/15/45	10	10
4 Honda Auto Receivables 2015-4 Owner Trust	1.230%	9/23/19	44	43	4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.131%	11/15/45	65	67
4 Honda Auto Receivables 2017-4 Owner Trust	2.050%	11/22/21	100	99	4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.420%	11/15/45	35	36
4 Honda Auto Receivables 2018-1 Owner Trust	2.640%	2/15/22	238	236	4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.079%	2/15/47	127	131
4 Honda Auto Receivables 2018-1 Owner Trust	2.830%	5/15/24	71	71	4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.439%	2/15/47	25	26
					4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.974%	2/15/47	30	31
					4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.046%	4/15/47	49	49
					4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.669%	4/15/47	50	51
					4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.997%	4/15/47	95	97

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4	JPMBB Commercial Mortgage Securities Trust 2014-C19	4.243%	4/15/47	50	51	4	JPMDB Commercial Mortgage Securities Trust 2016-C2	3.144%	6/15/49	75	72
4	JPMBB Commercial Mortgage Securities Trust 2014-C21	3.428%	8/15/47	30	30	4	JPMDB Commercial Mortgage Securities Trust 2016-C2	3.484%	6/15/49	50	49
4	JPMBB Commercial Mortgage Securities Trust 2014-C21	3.775%	8/15/47	25	25	4	JPMDB Commercial Mortgage Securities Trust 2017-C7	3.409%	10/15/50	75	73
4	JPMBB Commercial Mortgage Securities Trust 2014-C22	3.801%	9/15/47	175	177	4	JPMDB Commercial Mortgage Securities Trust 2017-C7	3.713%	10/15/50	50	49
4	JPMBB Commercial Mortgage Securities Trust 2014-C22	4.110%	9/15/47	50	51	4	JPMDB Commercial Mortgage Securities Trust 2018-C8	4.211%	6/15/51	225	233
4	JPMBB Commercial Mortgage Securities Trust 2014-C23	3.934%	9/15/47	85	87	4	JPMDB Commercial Mortgage Securities Trust 2018-C8	4.421%	6/15/51	25	26
4	JPMBB Commercial Mortgage Securities Trust 2014-C23	4.202%	9/15/47	50	51	4	Mercedes-Benz Auto Lease Trust 2017-A	1.790%	4/15/20	175	174
4	JPMBB Commercial Mortgage Securities Trust 2014-C24	2.940%	11/15/47	49	49	4	Mercedes-Benz Auto Lease Trust 2018-A	2.410%	2/16/21	75	75
4	JPMBB Commercial Mortgage Securities Trust 2014-C24	3.639%	11/15/47	50	50	4	Mercedes-Benz Auto Lease Trust 2018-A	2.510%	10/16/23	25	25
4	JPMBB Commercial Mortgage Securities Trust 2014-C24	3.914%	11/15/47	75	75	4	Mercedes-Benz Auto Receivables Trust 2015-1	1.340%	12/16/19	10	10
4	JPMBB Commercial Mortgage Securities Trust 2014-C25	3.672%	11/15/47	200	201	4	Mercedes-Benz Auto Receivables Trust 2015-1	1.750%	12/15/21	25	25
4	JPMBB Commercial Mortgage Securities Trust 2014-C25	4.065%	11/15/47	50	51	4	Morgan Stanley Bank of America Merrill Lynch Trust 2012-C5	3.176%	8/15/45	100	99
4	JPMBB Commercial Mortgage Securities Trust 2014-C26	3.019%	1/15/48	125	125	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.303%	8/15/46	40	41
4	JPMBB Commercial Mortgage Securities Trust 2014-C26	3.494%	1/15/48	175	174	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.503%	8/15/46	20	21
4	JPMBB Commercial Mortgage Securities Trust 2014-C26	3.800%	1/15/48	50	50	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	3.001%	10/15/46	32	32
4	JPMBB Commercial Mortgage Securities Trust 2014-C26	3.951%	1/15/48	50	50	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	4.259%	10/15/46	100	104
4	JPMBB Commercial Mortgage Securities Trust 2015-C27	2.734%	2/15/48	100	100	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	2.918%	2/15/46	68	67
4	JPMBB Commercial Mortgage Securities Trust 2015-C27	3.017%	2/15/48	110	109	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	3.214%	2/15/46	14	14
4	JPMBB Commercial Mortgage Securities Trust 2015-C27	3.179%	2/15/48	59	58	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.134%	12/15/48	100	99
4	JPMBB Commercial Mortgage Securities Trust 2015-C28	2.773%	10/15/48	125	125	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.376%	12/15/48	50	49
4	JPMBB Commercial Mortgage Securities Trust 2015-C28	3.227%	10/15/48	125	122	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.102%	5/15/46	50	49
4	JPMBB Commercial Mortgage Securities Trust 2015-C28	3.532%	10/15/48	50	49	4	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.456%	5/15/46	50	50
4	JPMBB Commercial Mortgage Securities Trust 2015-C29	2.921%	5/15/48	98	97	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	2.916%	2/15/47	87	87
4	JPMBB Commercial Mortgage Securities Trust 2015-C29	3.304%	5/15/48	57	57	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	3.669%	2/15/47	110	111
4	JPMBB Commercial Mortgage Securities Trust 2015-C29	3.611%	5/15/48	100	100	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.064%	2/15/47	100	103
4	JPMBB Commercial Mortgage Securities Trust 2015-C30	3.559%	7/15/48	125	126	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.793%	2/15/47	100	104
4	JPMBB Commercial Mortgage Securities Trust 2015-C30	3.822%	7/15/48	100	101	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.477%	6/15/47	25	25
4	JPMBB Commercial Mortgage Securities Trust 2015-C30	4.226%	7/15/48	50	51	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.892%	6/15/47	100	102
4	JPMBB Commercial Mortgage Securities Trust 2015-C31	3.540%	8/15/48	53	53	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.480%	6/15/47	50	51
4	JPMBB Commercial Mortgage Securities Trust 2015-C31	3.801%	8/15/48	57	58	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.194%	10/15/47	96	96
4	JPMBB Commercial Mortgage Securities Trust 2015-C32	3.358%	11/15/48	125	125	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.587%	10/15/47	50	51
4	JPMBB Commercial Mortgage Securities Trust 2015-C32	3.598%	11/15/48	125	125	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.101%	12/15/47	125	125
4	JPMBB Commercial Mortgage Securities Trust 2015-C33	3.770%	12/15/48	82	83	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.326%	12/15/47	50	50
4	JPMBB Commercial Mortgage Securities Trust 2016-C1	3.316%	3/15/49	75	75	4	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.526%	12/15/47	75	75
4	JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.723%	3/15/50	400	400	4	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.069%	2/15/48	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)
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.249%	2/15/48	200	196	4 Nissan Auto Receivables 2016-C Owner Trust	1.380%	1/17/23	75	73
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.040%	4/15/48	100	99	4 Nissan Auto Receivables 2017-B Owner Trust	1.950%	10/16/23	104	101
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.306%	4/15/48	75	74	4 Nissan Auto Receivables 2018-A Owner Trust	2.650%	5/16/22	125	124
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.883%	4/15/48	50	50	4 Nissan Auto Receivables 2018-A Owner Trust	2.890%	6/17/24	100	100
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	2.982%	7/15/50	75	75	4 Nissan Master Owner Trust Receivables Series 2016-A	1.540%	6/15/21	100	99
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.398%	7/15/50	50	50	Royal Bank of Canada	2.200%	9/23/19	225	223
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.719%	7/15/50	125	126	Royal Bank of Canada	2.100%	10/14/20	800	783
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.383%	10/15/48	125	125	4 Royal Bank of Canada	1.875%	2/5/21	400	393
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.635%	10/15/48	75	75	Royal Bank of Canada	2.300%	3/22/21	175	171
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.323%	10/15/48	75	75	4 Santander Drive Auto Receivables Trust 2017-3	1.870%	6/15/21	90	89
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.531%	10/15/48	75	75	4 Santander Drive Auto Receivables Trust 2018-1	2.320%	8/16/21	25	25
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.557%	12/15/47	50	50	4 Santander Drive Auto Receivables Trust 2018-2	2.750%	9/15/21	50	50
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.753%	12/15/47	75	76	4 Santander Drive Auto Receivables Trust 2018-2	3.030%	9/15/22	50	50
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.288%	1/15/49	100	100	4 Santander Drive Auto Receivables Trust 2018-2	3.350%	7/17/23	50	50
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.544%	1/15/49	225	223	4 Santander Drive Auto Receivables Trust 2018-3	3.030%	2/15/22	50	50
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.860%	9/15/49	200	188	4 Santander Drive Auto Receivables Trust 2018-3	3.290%	10/17/22	50	50
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	3.102%	11/15/49	250	239	4 Santander Drive Auto Receivables Trust 2018-3	3.510%	8/15/23	50	50
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.599%	5/15/50	150	148	4 Synchrony Credit Card Master Note Trust 2016-2	2.210%	5/15/24	373	363
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.852%	5/15/50	100	99	4 Synchrony Credit Card Master Note Trust 2016-3	1.580%	9/15/22	150	148
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.276%	11/15/52	125	121	4 Synchrony Credit Card Master Note Trust 2017-2	2.620%	10/15/25	150	146
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.536%	11/15/52	150	147	4 Synchrony Credit Card Master Note Trust 2018-1	2.970%	3/15/24	275	274
4 Morgan Stanley Capital I Trust 2012-C4	3.244%	3/15/45	350	349	4 Synchrony Credit Card Master Note Trust 2018-2	3.470%	5/15/26	275	276
4 Morgan Stanley Capital I Trust 2012-C4	3.773%	3/15/45	75	75	4 Synchrony Credit Card Master Note Trust Series 2012-7	1.760%	9/15/22	148	146
4 Morgan Stanley Capital I Trust 2015-UBS8	3.809%	12/15/48	75	76	4 TIAA Seasoned Commercial Mortgage Trust 2007-C4	5.477%	8/15/39	8	8
4 Morgan Stanley Capital I Trust 2016-BNK2	3.049%	11/15/49	100	95	9 Toronto-Dominion Bank	2.250%	3/15/21	250	244
4 Morgan Stanley Capital I Trust 2016-BNK2	3.282%	11/15/49	83	80	4 Toyota Auto Receivables 2015-B Owner Trust	1.270%	5/15/19	4	4
4 Morgan Stanley Capital I Trust 2016-UB11	2.782%	8/15/49	200	187	4 Toyota Auto Receivables 2015-B Owner Trust	1.740%	9/15/20	125	125
4 Morgan Stanley Capital I Trust 2016-UBS12	3.596%	12/15/49	200	198	4 Toyota Auto Receivables 2015-C Owner Trust	1.340%	6/17/19	8	8
4 Morgan Stanley Capital I Trust 2017-H1	3.530%	6/15/50	150	148	4 Toyota Auto Receivables 2015-C Owner Trust	1.690%	12/15/20	75	75
4 Nissan Auto Lease Trust 2016-B	1.610%	1/18/22	100	99	4 Toyota Auto Receivables 2016-B Owner Trust	1.300%	4/15/20	29	29
4 Nissan Auto Lease Trust 2017-B	2.050%	9/15/20	70	69	4 Toyota Auto Receivables 2016-B Owner Trust	1.520%	8/16/21	75	74
4 Nissan Auto Lease Trust 2017-B	2.170%	12/15/21	25	25	4 Toyota Auto Receivables 2016-C Owner Trust	1.140%	8/17/20	57	56
4 Nissan Auto Receivables 2015-A Owner Trust	1.050%	10/15/19	6	6	4 Toyota Auto Receivables 2016-C Owner Trust	1.320%	11/15/21	50	49
4 Nissan Auto Receivables 2015-B Owner Trust	1.340%	3/16/20	25	25	4 Toyota Auto Receivables 2017-D Owner Trust	1.930%	1/18/22	225	221
4 Nissan Auto Receivables 2015-B Owner Trust	1.790%	1/17/22	50	50	4 Toyota Auto Receivables 2018-A Owner Trust	2.350%	5/16/22	125	124
4 Nissan Auto Receivables 2015-C Owner Trust	1.370%	5/15/20	25	25	4 Toyota Auto Receivables 2018-A Owner Trust	2.520%	5/15/23	50	49
4 Nissan Auto Receivables 2015-C Owner Trust	1.670%	2/15/22	75	74	4 Toyota Auto Receivables 2018-B Owner Trust	2.960%	9/15/22	125	125
4 Nissan Auto Receivables 2016-C Owner Trust	1.180%	1/15/21	95	94	4 Toyota Auto Receivables 2018-B Owner Trust	3.110%	11/15/23	25	25

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 UBS Commercial Mortgage Trust 2017-C1	3.460%	6/15/50	100	98	4 Wells Fargo Commercial Mortgage Trust 2015-C29	3.637%	6/15/48	175	175
4 UBS Commercial Mortgage Trust 2017-C1	3.724%	6/15/50	50	49	4 Wells Fargo Commercial Mortgage Trust 2015-LC20	2.978%	4/15/50	29	29
4 UBS Commercial Mortgage Trust 2017-C2	3.487%	8/15/50	150	147	4 Wells Fargo Commercial Mortgage Trust 2015-LC20	3.184%	4/15/50	276	269
4 UBS Commercial Mortgage Trust 2017-C2	3.740%	8/15/50	50	49	4 Wells Fargo Commercial Mortgage Trust 2015-LC20	3.719%	4/15/50	50	49
4 UBS Commercial Mortgage Trust 2017-C3	3.426%	8/15/50	175	170	4 Wells Fargo Commercial Mortgage Trust 2015-LC22	3.571%	9/15/58	50	50
4 UBS Commercial Mortgage Trust 2017-C3	3.739%	8/15/50	75	74	4 Wells Fargo Commercial Mortgage Trust 2015-LC22	3.839%	9/15/58	75	76
4 UBS Commercial Mortgage Trust 2017-C4	3.301%	10/15/50	100	97	4 Wells Fargo Commercial Mortgage Trust 2015-LC22	4.207%	9/15/58	75	77
4 UBS Commercial Mortgage Trust 2017-C4	3.563%	10/15/50	150	147	4 Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.632%	5/15/48	50	50
4 UBS Commercial Mortgage Trust 2017-C4	3.836%	10/15/50	62	61	4 Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.934%	5/15/48	50	49
4 UBS Commercial Mortgage Trust 2017-C5	3.474%	11/15/50	100	98	4 Wells Fargo Commercial Mortgage Trust 2015-NXS1	3.148%	5/15/48	50	49
4 UBS Commercial Mortgage Trust 2017-C7	3.679%	12/15/50	150	149	4 Wells Fargo Commercial Mortgage Trust 2015-P2	3.656%	12/15/48	100	101
4 UBS Commercial Mortgage Trust 2017-C7	4.061%	12/15/50	100	101	4 Wells Fargo Commercial Mortgage Trust 2015-P2	3.809%	12/15/48	50	50
1.4 UBS Commercial Mortgage Trust 2018-C11	4.241%	6/15/51	125	129	4 Wells Fargo Commercial Mortgage Trust 2015-SG1	3.789%	9/15/48	210	212
4 UBS Commercial Mortgage Trust 2018-C8	3.720%	2/15/51	150	149	4 Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.652%	8/15/49	150	139
4 UBS Commercial Mortgage Trust 2018-C8	3.983%	2/15/51	275	279	4 Wells Fargo Commercial Mortgage Trust 2016-C32	3.324%	1/15/59	58	58
4 UBS Commercial Mortgage Trust 2018-C8	4.215%	2/15/51	75	76	4 Wells Fargo Commercial Mortgage Trust 2016-C32	3.560%	1/15/59	125	124
4 UBS-Barclays Commercial Mortgage Trust 2013-C5	3.185%	3/10/46	104	103	4 Wells Fargo Commercial Mortgage Trust 2016-C33	3.426%	3/15/59	50	49
4 UBS-Barclays Commercial Mortgage Trust 2013-C6	3.244%	4/10/46	165	164	4 Wells Fargo Commercial Mortgage Trust 2016-C34	3.096%	6/15/49	75	72
4 UBS-Barclays Commercial Mortgage Trust 2013-C6	3.469%	4/10/46	25	25	4 Wells Fargo Commercial Mortgage Trust 2016-C37	3.794%	12/15/49	100	101
4 UBS-Barclays Commercial Mortgage Trust 2018-C10	4.313%	5/15/51	175	182	4 Wells Fargo Commercial Mortgage Trust 2016-LC24	2.825%	10/15/49	100	97
4 UBS-Barclays Commercial Mortgage Trust 2018-C9	4.117%	3/15/51	275	281	4 Wells Fargo Commercial Mortgage Trust 2016-LC24	2.942%	10/15/49	162	153
4 Wells Fargo Commercial Mortgage Trust 2012-LC5	2.918%	10/15/45	69	68	4 Wells Fargo Commercial Mortgage Trust 2017-C38	3.453%	7/15/50	192	187
4 Wells Fargo Commercial Mortgage Trust 2014-LC16	2.819%	8/15/50	47	47	4 Wells Fargo Commercial Mortgage Trust 2017-C38	3.665%	7/15/50	54	52
4 Wells Fargo Commercial Mortgage Trust 2014-LC16	3.817%	8/15/50	75	76	4 Wells Fargo Commercial Mortgage Trust 2017-C39	3.418%	9/15/50	175	170
4 Wells Fargo Commercial Mortgage Trust 2014-LC18	2.954%	12/15/47	100	100	4 Wells Fargo Commercial Mortgage Trust 2017-C39	3.702%	9/15/50	100	98
4 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.271%	12/15/47	75	74	4 Wells Fargo Commercial Mortgage Trust 2017-C40	3.317%	10/15/50	100	97
4 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.405%	12/15/47	125	124	4 Wells Fargo Commercial Mortgage Trust 2017-C40	3.581%	10/15/50	150	148
4 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.808%	12/15/47	75	75	4 Wells Fargo Commercial Mortgage Trust 2017-C40	3.854%	10/15/50	25	25
4 Wells Fargo Commercial Mortgage Trust 2015-C26	2.991%	2/15/48	125	123	4 Wells Fargo Commercial Mortgage Trust 2017-C41	3.472%	11/15/50	250	244
4 Wells Fargo Commercial Mortgage Trust 2015-C26	3.166%	2/15/48	75	73	4 Wells Fargo Commercial Mortgage Trust 2018-C43	4.012%	3/15/51	275	280
4 Wells Fargo Commercial Mortgage Trust 2015-C26	3.580%	2/15/48	50	49	4 Wells Fargo Commercial Mortgage Trust 2018-C43	4.152%	3/15/51	50	51
4 Wells Fargo Commercial Mortgage Trust 2015-C27	3.190%	2/15/48	275	269	4 Wells Fargo Commercial Mortgage Trust 2018-C44	4.212%	5/15/51	175	181
4 Wells Fargo Commercial Mortgage Trust 2015-C28	3.540%	5/15/48	175	174	1.4 Wells Fargo Commercial Mortgage Trust 2018-C45	4.184%	6/15/51	200	206
4 Wells Fargo Commercial Mortgage Trust 2015-C28	3.872%	5/15/48	31	31	4 WFRBS Commercial Mortgage Trust 2012-C6	3.440%	4/15/45	175	176
4 Wells Fargo Commercial Mortgage Trust 2015-C29	3.400%	6/15/48	125	125	4 WFRBS Commercial Mortgage Trust 2012-C7	3.431%	6/15/45	125	126

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 WFRBS Commercial Mortgage Trust 2012-C7	4.090%	6/15/45	100	100	4 WFRBS Commercial Mortgage Trust 2014-C24	3.428%	11/15/47	65	65
4 WFRBS Commercial Mortgage Trust 2012-C8	3.001%	8/15/45	75	74	4 WFRBS Commercial Mortgage Trust 2014-C24	3.607%	11/15/47	65	65
4 WFRBS Commercial Mortgage Trust 2012-C9	2.870%	11/15/45	139	137	4 WFRBS Commercial Mortgage Trust 2014-LC14	2.862%	3/15/47	24	24
4 WFRBS Commercial Mortgage Trust 2013-C11	3.071%	3/15/45	94	93	4 WFRBS Commercial Mortgage Trust 2014-LC14	3.522%	3/15/47	60	60
4 WFRBS Commercial Mortgage Trust 2013-C12	3.198%	3/15/48	39	39	4 WFRBS Commercial Mortgage Trust 2014-LC14	4.045%	3/15/47	140	144
4 WFRBS Commercial Mortgage Trust 2013-C12	3.560%	3/15/48	18	18	4 WFRBS Commercial Mortgage Trust 2014-LC14	4.351%	3/15/47	60	62
4 WFRBS Commercial Mortgage Trust 2013-C13	3.001%	5/15/45	76	75	4 World Financial Network Credit Card Master Note Trust Series 2017-C	2.310%	8/15/24	150	147
4 WFRBS Commercial Mortgage Trust 2013-C13	3.345%	5/15/45	15	15	4 World Financial Network Credit Card Master Note Trust Series 2018-A	3.070%	12/16/24	200	199
4 WFRBS Commercial Mortgage Trust 2013-C14	3.337%	6/15/46	150	150	4 World Omni Auto Receivables Trust 2014-B	1.140%	1/15/20	2	2
4 WFRBS Commercial Mortgage Trust 2013-C14	3.488%	6/15/46	75	74	4 World Omni Auto Receivables Trust 2015-B	1.490%	12/15/20	24	24
4 WFRBS Commercial Mortgage Trust 2013-C15	3.720%	8/15/46	20	20	4 World Omni Auto Receivables Trust 2015-B	1.840%	1/17/22	50	50
4 WFRBS Commercial Mortgage Trust 2013-C15	4.153%	8/15/46	100	103	Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$95,862)				93,888
4 WFRBS Commercial Mortgage Trust 2013-C15	4.358%	8/15/46	20	20	Corporate Bonds (27.4%)				
4 WFRBS Commercial Mortgage Trust 2013-C16	3.223%	9/15/46	14	14	Finance (8.9%)				
4 WFRBS Commercial Mortgage Trust 2013-C16	3.963%	9/15/46	30	31	Banking (6.4%)				
4 WFRBS Commercial Mortgage Trust 2013-C16	4.415%	9/15/46	30	31	American Express Co.	2.500%	8/1/22	500	479
4 WFRBS Commercial Mortgage Trust 2013-C16	4.668%	9/15/46	50	52	American Express Co.	2.650%	12/2/22	225	216
4 WFRBS Commercial Mortgage Trust 2013-C17	2.921%	12/15/46	25	25	American Express Co.	3.400%	2/27/23	300	297
4 WFRBS Commercial Mortgage Trust 2013-C17	3.558%	12/15/46	25	25	American Express Co.	3.000%	10/30/24	300	287
4 WFRBS Commercial Mortgage Trust 2013-C17	4.023%	12/15/46	25	26	American Express Co.	3.625%	12/5/24	150	147
4 WFRBS Commercial Mortgage Trust 2013-C17	4.255%	12/15/46	25	25	American Express Co.	4.050%	12/3/42	67	65
4 WFRBS Commercial Mortgage Trust 2013-C17	4.788%	12/15/46	25	26	American Express Credit Corp.	2.250%	8/15/19	275	273
4 WFRBS Commercial Mortgage Trust 2014-C19	3.618%	3/15/47	25	25	American Express Credit Corp.	2.200%	3/3/20	250	247
4 WFRBS Commercial Mortgage Trust 2014-C19	3.660%	3/15/47	25	25	American Express Credit Corp.	2.375%	5/26/20	330	325
4 WFRBS Commercial Mortgage Trust 2014-C19	4.101%	3/15/47	50	52	American Express Credit Corp.	2.600%	9/14/20	300	296
4 WFRBS Commercial Mortgage Trust 2014-C19	4.723%	3/15/47	25	26	American Express Co.	2.200%	10/30/20	300	293
4 WFRBS Commercial Mortgage Trust 2014-C20	3.036%	5/15/47	21	21	American Express Credit Corp.	2.250%	5/5/21	275	267
4 WFRBS Commercial Mortgage Trust 2014-C20	3.638%	5/15/47	25	25	American Express Credit Corp.	2.700%	3/3/22	300	293
4 WFRBS Commercial Mortgage Trust 2014-C20	3.995%	5/15/47	25	26	American Express Credit Corp.	3.300%	5/3/27	350	336
4 WFRBS Commercial Mortgage Trust 2014-C20	4.176%	5/15/47	25	25	Australia & New Zealand Banking Group Ltd.	1.600%	7/15/19	175	173
4 WFRBS Commercial Mortgage Trust 2014-C21	3.678%	8/15/47	75	76	Australia & New Zealand Banking Group Ltd.	2.050%	9/23/19	250	247
4 WFRBS Commercial Mortgage Trust 2014-C22	3.752%	9/15/57	150	152	Australia & New Zealand Banking Group Ltd.	2.125%	8/19/20	250	244
4 WFRBS Commercial Mortgage Trust 2014-C22	4.371%	9/15/57	25	25	Australia & New Zealand Banking Group Ltd.	2.250%	11/9/20	200	195
4 WFRBS Commercial Mortgage Trust 2014-C23	3.636%	10/15/57	76	77	Australia & New Zealand Banking Group Ltd.	2.700%	11/16/20	300	297
4 WFRBS Commercial Mortgage Trust 2014-C23	3.917%	10/15/57	50	51	Australia & New Zealand Banking Group Ltd.	2.300%	6/1/21	325	316
					Australia & New Zealand Banking Group Ltd.	2.550%	11/23/21	250	242
					Australia & New Zealand Banking Group Ltd.	2.625%	5/19/22	200	193
					Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	200	192
					Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	250	248
					Banco Bilbao Vizcaya Argentaria SA	3.000%	10/20/20	250	248
					Banco Santander SA	3.848%	4/12/23	200	195
					Banco Santander SA	5.179%	11/19/25	450	453
					Banco Santander SA	3.800%	2/23/28	200	183
					Banco Santander SA	4.379%	4/12/28	200	191
					Bank of America Corp.	2.250%	4/21/20	500	493
					Bank of America Corp.	2.625%	10/19/20	525	518
					Bank of America Corp.	2.625%	4/19/21	755	741
					4 Bank of America Corp.	2.369%	7/21/21	500	490

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Bank of America Corp.	2.328%	10/1/21	350	342						
4	Bank of America Corp.	2.738%	1/23/22	250	245	4	Barclays plc	3.684%	1/10/23	100	97
4	Bank of America Corp.	3.499%	5/17/22	175	175		Barclays plc	4.338%	5/16/24	1,000	987
	Bank of America Corp.	2.503%	10/21/22	300	287		Barclays plc	3.650%	3/16/25	350	327
	Bank of America Corp.	3.300%	1/11/23	650	640		Barclays plc	4.375%	1/12/26	300	292
4	Bank of America Corp.	3.124%	1/20/23	145	143	4	Barclays plc	4.337%	1/10/28	200	190
4	Bank of America Corp.	2.881%	4/24/23	1,000	971		Barclays plc	4.972%	5/16/29	200	198
4	Bank of America Corp.	2.816%	7/21/23	1,250	1,208		Barclays plc	5.250%	8/17/45	250	242
	Bank of America Corp.	4.100%	7/24/23	300	304		BB&T Corp.	4.950%	1/10/47	200	188
	Bank of America Corp.	3.004%	12/20/23	1,346	1,304		BB&T Corp.	5.250%	11/1/19	100	103
	Bank of America Corp.	4.125%	1/22/24	325	330		BB&T Corp.	2.450%	1/15/20	130	129
4	Bank of America Corp.	3.550%	3/5/24	600	593		BB&T Corp.	2.150%	2/1/21	125	122
	Bank of America Corp.	4.000%	4/1/24	392	395		BB&T Corp.	2.050%	5/10/21	175	169
	Bank of America Corp.	4.200%	8/26/24	475	477		BB&T Corp.	3.200%	9/3/21	150	150
	Bank of America Corp.	4.000%	1/22/25	455	449		BB&T Corp.	2.750%	4/1/22	175	171
	Bank of America Corp.	3.950%	4/21/25	500	490		BB&T Corp.	2.850%	10/26/24	100	95
4	Bank of America Corp.	3.093%	10/1/25	350	334		BB&T Corp.	3.700%	6/5/25	175	174
4	Bank of America Corp.	3.366%	1/23/26	300	288		BNP Paribas SA	2.375%	5/21/20	375	370
	Bank of America Corp.	4.450%	3/3/26	675	676		BNP Paribas SA	5.000%	1/15/21	475	493
	Bank of America Corp.	3.500%	4/19/26	100	97		BPCE SA	2.500%	7/15/19	250	249
	Bank of America Corp.	4.250%	10/22/26	850	837		BPCE SA	2.250%	1/27/20	125	123
	Bank of America Corp.	3.248%	10/21/27	1,175	1,092		BPCE SA	2.650%	2/3/21	275	269
	Bank of America Corp.	4.183%	11/25/27	375	365	9	BPCE SA	2.750%	12/2/21	250	243
4	Bank of America Corp.	3.824%	1/20/28	425	414		BPCE SA	3.000%	5/22/22	250	241
4	Bank of America Corp.	3.705%	4/24/28	350	336		BPCE SA	4.000%	4/15/24	325	325
4	Bank of America Corp.	3.593%	7/21/28	600	569		BPCE SA	3.375%	12/2/26	250	237
	Bank of America Corp.	3.419%	12/20/28	1,334	1,256		Branch Banking & Trust Co.	2.250%	6/1/20	400	393
4	Bank of America Corp.	3.970%	3/5/29	200	197		Branch Banking & Trust Co.	3.625%	9/16/25	500	492
	Bank of America Corp.	6.110%	1/29/37	435	501		Canadian Imperial Bank of Commerce	1.600%	9/6/19	175	172
4	Bank of America Corp.	4.244%	4/24/38	350	340		Canadian Imperial Bank of Commerce	2.100%	10/5/20	200	195
	Bank of America Corp.	7.750%	5/14/38	240	325		Canadian Imperial Bank of Commerce	2.700%	2/2/21	150	148
	Bank of America Corp.	5.875%	2/7/42	300	350		Canadian Imperial Bank of Commerce	2.550%	6/16/22	350	338
	Bank of America Corp.	5.000%	1/21/44	600	629		Capital One Bank USA NA	8.800%	7/15/19	350	369
	Bank of America Corp.	4.875%	4/1/44	300	314		Capital One Bank USA NA	3.375%	2/15/23	235	229
	Bank of America Corp.	4.750%	4/21/45	100	99		Capital One Financial Corp.	2.500%	5/12/20	250	246
4	Bank of America Corp.	4.443%	1/20/48	100	97		Capital One Financial Corp.	2.400%	10/30/20	250	244
	Bank of America NA	6.000%	10/15/36	250	299		Capital One Financial Corp.	4.750%	7/15/21	50	52
	Bank of Montreal	1.500%	7/18/19	400	395		Capital One Financial Corp.	3.050%	3/9/22	175	171
	Bank of Montreal	2.100%	12/12/19	175	173		Capital One Financial Corp.	3.200%	1/30/23	350	340
	Bank of Montreal	3.100%	4/13/21	325	324		Capital One Financial Corp.	3.500%	6/15/23	27	26
	Bank of Montreal	1.900%	8/27/21	325	311		Capital One Financial Corp.	3.750%	4/24/24	175	171
	Bank of Montreal	2.350%	9/11/22	46	44		Capital One Financial Corp.	3.300%	10/30/24	225	214
	Bank of Montreal	2.550%	11/6/22	104	100		Capital One Financial Corp.	4.200%	10/29/25	175	170
4	Bank of Montreal	3.803%	12/15/32	1,000	927		Capital One Financial Corp.	3.750%	7/28/26	500	463
	Bank of New York Mellon Corp.	2.300%	9/11/19	500	497		Capital One Financial Corp.	3.750%	3/9/27	100	95
	Bank of New York Mellon Corp.	2.600%	8/17/20	175	173		Capital One Financial Corp.	3.800%	1/31/28	300	282
	Bank of New York Mellon Corp.	2.450%	11/27/20	150	147		Capital One NA	2.400%	9/5/19	100	99
	Bank of New York Mellon Corp.	2.050%	5/3/21	250	242		Capital One NA	1.850%	9/13/19	225	222
	Bank of New York Mellon Corp.	3.550%	9/23/21	300	303		Capital One NA	2.250%	9/13/21	175	168
	Bank of New York Mellon Corp.	2.600%	2/7/22	200	195		Capital One NA	2.650%	8/8/22	500	480
	Bank of New York Mellon Corp.	2.950%	1/29/23	195	191		Citibank NA	1.850%	9/18/19	400	395
4	Bank of New York Mellon Corp.	2.661%	5/16/23	200	194		Citibank NA	3.050%	5/1/20	400	399
	Bank of New York Mellon Corp.	2.200%	8/16/23	225	211		Citibank NA	2.100%	6/12/20	175	171
	Bank of New York Mellon Corp.	3.250%	9/11/24	150	147		Citibank NA	2.125%	10/20/20	400	390
	Bank of New York Mellon Corp.	3.000%	2/24/25	250	240	4,9	Citibank NA	2.850%	2/12/21	200	198
	Bank of New York Mellon Corp.	2.800%	5/4/26	200	188		Citicorp Lease Pass-Through Trust				
	Bank of New York Mellon Corp.	2.450%	8/17/26	125	114		1999-1	8.040%	12/15/19	372	397
	Bank of New York Mellon Corp.	3.250%	5/16/27	150	144		Citigroup Inc.	2.450%	1/10/20	350	346
4	Bank of New York Mellon Corp.	3.442%	2/7/28	150	146		Citigroup Inc.	2.400%	2/18/20	275	271
	Bank of New York Mellon Corp.	3.000%	10/30/28	200	184		Citigroup Inc.	5.375%	8/9/20	50	52
	Bank of Nova Scotia	3.300%	8/23/29	100	93		Citigroup Inc.	2.700%	3/30/21	600	588
	Bank of Nova Scotia	2.150%	7/14/20	200	196		Citigroup Inc.	2.350%	8/2/21	150	144
	Bank of Nova Scotia	2.350%	10/21/20	950	932		Citigroup Inc.	2.900%	12/8/21	200	196
	Bank of Nova Scotia	2.800%	7/21/21	420	414		Citigroup Inc.	4.500%	1/14/22	1,275	1,309
	Bank of Nova Scotia	2.700%	3/7/22	250	242		Citigroup Inc.	2.750%	4/25/22	425	412
	Bank of Nova Scotia	4.500%	12/16/25	300	300		Citigroup Inc.	2.700%	10/27/22	375	360
	Barclays Bank plc	2.650%	1/11/21	200	196		Citigroup Inc.	3.375%	3/1/23	150	148
	Barclays plc	2.750%	11/8/19	100	99	4	Citigroup Inc.	3.500%	5/15/23	675	660
	Barclays plc	2.875%	6/8/20	500	494		Citigroup Inc.	2.876%	7/24/23	450	434
	Barclays plc	3.250%	1/12/21	300	296		Citigroup Inc.	3.875%	10/25/23	350	350
	Barclays plc	3.200%	8/10/21	150	147		Citigroup Inc.	4.000%	8/5/24	125	122
							Citigroup Inc.	3.875%	3/26/25	350	339

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Citigroup Inc.	3.300%	4/27/25	175	168	Deutsche Bank AG	3.125%	1/13/21	100	97
Citigroup Inc.	4.400%	6/10/25	1,400	1,391	Deutsche Bank AG	3.150%	1/22/21	275	266
Citigroup Inc.	5.500%	9/13/25	75	80	Deutsche Bank AG	3.375%	5/12/21	500	484
Citigroup Inc.	3.700%	1/12/26	350	339	Deutsche Bank AG	4.250%	10/14/21	700	689
Citigroup Inc.	4.600%	3/9/26	275	273	Deutsche Bank AG	3.300%	11/16/22	500	468
Citigroup Inc.	3.400%	5/1/26	25	24	Deutsche Bank AG	3.950%	2/27/23	300	288
Citigroup Inc.	3.200%	10/21/26	875	813	Deutsche Bank AG	3.700%	5/30/24	225	209
Citigroup Inc.	4.300%	11/20/26	75	73	Deutsche Bank AG	4.100%	1/13/26	100	93
Citigroup Inc.	4.450%	9/29/27	1,000	979	Discover Bank	3.200%	8/9/21	100	99
4 Citigroup Inc.	3.887%	1/10/28	525	508	Discover Bank	3.350%	2/6/23	150	146
4 Citigroup Inc.	3.668%	7/24/28	850	807	Discover Bank	4.200%	8/8/23	300	303
Citigroup Inc.	4.125%	7/25/28	250	239	Discover Bank	3.450%	7/27/26	100	93
4 Citigroup Inc.	3.520%	10/27/28	435	408	Discover Financial Services	3.850%	11/21/22	200	199
4 Citigroup Inc.	4.075%	4/23/29	190	186	Discover Financial Services	3.950%	11/6/24	775	756
Citigroup Inc.	6.625%	6/15/32	100	117	Discover Financial Services	3.750%	3/4/25	100	95
Citigroup Inc.	6.125%	8/25/36	75	85	Fifth Third Bancorp	3.500%	3/15/22	125	125
4 Citigroup Inc.	3.878%	1/24/39	225	205	Fifth Third Bancorp	4.300%	1/16/24	275	279
Citigroup Inc.	8.125%	7/15/39	562	788	Fifth Third Bancorp	3.950%	3/14/28	75	74
Citigroup Inc.	5.875%	1/30/42	100	116	Fifth Third Bancorp	8.250%	3/1/38	225	307
Citigroup Inc.	5.300%	5/6/44	375	386	Fifth Third Bank	1.625%	9/27/19	125	123
Citigroup Inc.	4.650%	7/30/45	200	197	Fifth Third Bank	2.200%	10/30/20	200	195
Citizens Bank NA	2.450%	12/4/19	100	99	Fifth Third Bank	2.250%	6/14/21	300	292
Citizens Bank NA	2.250%	3/2/20	175	172	Fifth Third Bank	3.850%	3/15/26	200	197
Citizens Bank NA	2.200%	5/26/20	150	147	First Horizon National Corp.	3.500%	12/15/20	50	50
Citizens Bank NA	2.250%	10/30/20	200	195	First Niagara Financial Group Inc.	6.750%	3/19/20	50	53
Citizens Bank NA	2.550%	5/13/21	200	195	First Republic Bank	2.500%	6/6/22	100	96
Citizens Bank NA	2.650%	5/26/22	125	121	First Republic Bank	4.375%	8/1/46	75	72
Citizens Financial Group Inc.	4.300%	12/3/25	125	124	FirstMerit Bank NA	4.270%	11/25/26	150	149
Comerica Bank	4.000%	7/27/25	50	49	Goldman Sachs Capital I	6.345%	2/15/34	225	259
Commonwealth Bank of Australia	2.300%	9/6/19	100	99	Goldman Sachs Group Inc.	1.950%	7/23/19	100	99
Commonwealth Bank of Australia	2.400%	11/2/20	350	343	Goldman Sachs Group Inc.	2.550%	10/23/19	450	447
Commonwealth Bank of Australia	2.550%	3/15/21	175	171	Goldman Sachs Group Inc.	2.300%	12/13/19	600	594
9 Commonwealth Bank of Australia	2.750%	3/10/22	500	487	Goldman Sachs Group Inc.	5.375%	3/15/20	475	492
Compass Bank	2.750%	9/29/19	100	99	Goldman Sachs Group Inc.	2.600%	4/23/20	775	768
Compass Bank	3.500%	6/11/21	150	150	Goldman Sachs Group Bank USA	3.200%	6/5/20	200	201
Compass Bank	2.875%	6/29/22	250	241	Goldman Sachs Group Inc.	6.000%	6/15/20	480	505
Cooperatieve Rabobank UA	2.250%	1/14/20	250	247	Goldman Sachs Group Inc.	2.750%	9/15/20	550	543
Cooperatieve Rabobank UA	4.500%	1/11/21	150	154	Goldman Sachs Group Inc.	2.875%	2/25/21	175	173
Cooperatieve Rabobank UA	2.500%	1/19/21	600	589	Goldman Sachs Group Inc.	2.625%	4/25/21	150	147
Cooperatieve Rabobank UA	2.750%	1/10/22	250	244	Goldman Sachs Group Inc.	5.250%	7/27/21	650	682
Cooperatieve Rabobank UA	3.875%	2/8/22	525	531	Goldman Sachs Group Inc.	2.350%	11/15/21	500	481
Cooperatieve Rabobank UA	3.950%	11/9/22	125	124	Goldman Sachs Group Inc.	5.750%	1/24/22	1,175	1,257
Cooperatieve Rabobank UA	4.625%	12/1/23	175	176	Goldman Sachs Group Inc.	3.000%	4/26/22	600	587
Cooperatieve Rabobank UA	3.375%	5/21/25	275	268	4 Goldman Sachs Group Inc.	2.876%	10/31/22	1,000	976
Cooperatieve Rabobank UA	4.375%	8/4/25	600	587	Goldman Sachs Group Inc.	3.625%	1/22/23	425	422
Cooperatieve Rabobank UA	3.750%	7/21/26	225	210	Goldman Sachs Group Inc.	3.200%	2/23/23	425	413
Cooperatieve Rabobank UA	5.250%	5/24/41	100	112	4 Goldman Sachs Group Inc.	2.908%	6/5/23	350	337
Cooperatieve Rabobank UA	5.750%	12/1/43	250	277	4 Goldman Sachs Group Inc.	2.905%	7/24/23	500	482
Cooperatieve Rabobank UA	5.250%	8/4/45	600	622	Goldman Sachs Group Inc.	4.000%	3/3/24	525	524
Credit Suisse AG	5.300%	8/13/19	175	180	Goldman Sachs Group Inc.	3.850%	7/8/24	175	173
Credit Suisse AG	5.400%	1/14/20	325	334	Goldman Sachs Group Inc.	3.500%	1/23/25	750	724
Credit Suisse AG	3.000%	10/29/21	600	591	4 Goldman Sachs Group Inc.	3.272%	9/29/25	550	522
Credit Suisse AG	3.625%	9/9/24	575	566	Goldman Sachs Group Inc.	4.250%	10/21/25	200	197
9 Credit Suisse Group AG	3.574%	1/9/23	500	490	Goldman Sachs Group Inc.	3.750%	2/25/26	200	193
9 Credit Suisse Group AG	4.282%	1/9/28	250	242	Goldman Sachs Group Inc.	3.500%	11/16/26	1,250	1,171
Credit Suisse Group Funding Guernsey Ltd.	2.750%	3/26/20	250	247	Goldman Sachs Group Inc.	5.950%	1/15/27	400	433
Credit Suisse Group Funding Guernsey Ltd.	3.125%	12/10/20	250	248	4 Goldman Sachs Group Inc.	3.850%	1/26/27	350	336
Credit Suisse Group Funding Guernsey Ltd.	3.450%	4/16/21	275	274	4 Goldman Sachs Group Inc.	3.691%	6/5/28	500	474
Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	750	746	4 Goldman Sachs Group Inc.	3.814%	4/23/29	400	379
Credit Suisse Group Funding Guernsey Ltd.	3.800%	6/9/23	575	567	4 Goldman Sachs Group Inc.	4.223%	5/1/29	1,000	985
Credit Suisse Group Funding Guernsey Ltd.	4.875%	5/15/45	375	371	Goldman Sachs Group Inc.	6.125%	2/15/33	125	143
Deutsche Bank AG	2.700%	7/13/20	625	610	Goldman Sachs Group Inc.	6.450%	5/1/36	50	58
Deutsche Bank AG	2.950%	8/20/20	100	97	4 Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,156
					4 Goldman Sachs Group Inc.	4.017%	10/31/38	350	318
					4 Goldman Sachs Group Inc.	4.411%	4/23/39	400	383
					Goldman Sachs Group Inc.	6.250%	2/1/41	675	788
					Goldman Sachs Group Inc.	4.800%	7/8/44	325	321
					Goldman Sachs Group Inc.	5.150%	5/22/45	475	466
					Goldman Sachs Group Inc.	4.750%	10/21/45	200	197
					HSBC Bank USA NA	4.875%	8/24/20	250	257
					HSBC Bank USA NA	5.625%	8/15/35	250	279

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
HSBC Bank USA NA	7.000%	1/15/39	250	322		5.500%	10/15/40	250	278
HSBC Holdings plc	3.400%	3/8/21	625	625		5.600%	7/15/41	450	504
HSBC Holdings plc	2.950%	5/25/21	400	394		5.400%	1/6/42	150	166
HSBC Holdings plc	2.650%	1/5/22	500	483		5.625%	8/16/43	300	332
HSBC Holdings plc	4.875%	1/14/22	160	167		4.950%	6/1/45	100	102
HSBC Holdings plc	4.000%	3/30/22	290	294	4	4.260%	2/22/48	375	350
4 HSBC Holdings plc	3.262%	3/13/23	560	548	4	3.964%	11/15/48	500	447
HSBC Holdings plc	3.600%	5/25/23	200	198	4	3.897%	1/23/49	400	355
4 HSBC Holdings plc	3.033%	11/22/23	200	193		1.650%	9/23/19	300	296
HSBC Holdings plc	4.250%	3/14/24	250	249	4	2.604%	2/1/21	250	248
4 HSBC Holdings plc	3.950%	5/18/24	500	498	4	3.086%	4/26/21	400	399
HSBC Holdings plc	4.250%	8/18/25	150	147		2.500%	12/15/19	100	99
HSBC Holdings plc	4.300%	3/8/26	1,100	1,103		2.250%	3/16/20	500	493
HSBC Holdings plc	3.900%	5/25/26	450	438		2.300%	9/14/22	200	191
HSBC Holdings plc	4.375%	11/23/26	350	343		3.375%	3/7/23	250	248
4 HSBC Holdings plc	4.041%	3/13/28	900	871		3.300%	6/1/25	125	121
4 HSBC Holdings plc	4.583%	6/19/29	400	404		5.100%	3/24/21	25	26
HSBC Holdings plc	7.625%	5/17/32	100	127		4.100%	4/30/28	600	597
HSBC Holdings plc	7.350%	11/27/32	100	125		2.400%	3/17/20	50	49
HSBC Holdings plc	6.500%	5/2/36	350	405		6.375%	1/21/21	175	187
HSBC Holdings plc	6.500%	9/15/37	50	58		3.300%	5/7/21	200	199
HSBC Holdings plc	6.800%	6/1/38	200	240		3.000%	1/11/22	300	292
HSBC Holdings plc	5.250%	3/14/44	750	758	4	2.907%	11/7/23	400	381
HSBC USA Inc.	2.375%	11/13/19	400	397		4.450%	5/8/25	200	201
HSBC USA Inc.	2.350%	3/5/20	275	272		4.582%	12/10/25	700	685
HSBC USA Inc.	2.750%	8/7/20	150	149		3.750%	1/11/27	200	189
HSBC USA Inc.	5.000%	9/27/20	300	309		4.375%	3/22/28	250	246
Huntington Bancshares Inc.	7.000%	12/15/20	25	27	4	3.574%	11/7/28	200	184
Huntington Bancshares Inc.	3.150%	3/14/21	100	99		5.300%	12/1/45	200	198
Huntington Bancshares Inc.	2.300%	1/14/22	200	192		4.344%	1/9/48	700	597
Huntington National Bank	2.375%	3/10/20	250	247		2.250%	7/25/19	100	99
Huntington National Bank	2.400%	4/1/20	150	148		2.100%	2/6/20	175	172
Huntington National Bank	3.250%	5/14/21	250	249		2.625%	1/25/21	225	221
Huntington National Bank	2.500%	8/7/22	200	194		2.950%	3/1/21	403	398
ING Groep NV	3.150%	3/29/22	200	196		2.190%	9/13/21	400	384
ING Groep NV	3.950%	3/29/27	300	293		2.665%	7/25/22	300	289
Intesa Sanpaolo SPA	5.250%	1/12/24	225	219		3.455%	3/2/23	300	297
JPMorgan Chase & Co.	2.250%	1/23/20	1,976	1,950		5.527%	9/13/23	100	94
JPMorgan Chase & Co.	2.750%	6/23/20	965	956		3.777%	3/2/25	250	249
JPMorgan Chase & Co.	4.400%	7/22/20	475	486		3.850%	3/1/26	525	522
JPMorgan Chase & Co.	4.250%	10/15/20	200	204		2.757%	9/13/26	250	230
JPMorgan Chase & Co.	2.550%	10/29/20	450	443		3.677%	2/22/27	500	490
JPMorgan Chase & Co.	2.550%	3/1/21	850	832		3.287%	7/25/27	250	238
JPMorgan Chase & Co.	4.625%	5/10/21	250	259		3.961%	3/2/28	100	100
JPMorgan Chase & Co.	2.400%	6/7/21	275	268		3.549%	3/5/23	200	198
JPMorgan Chase & Co.	2.295%	8/15/21	450	434		3.663%	2/28/27	250	243
JPMorgan Chase & Co.	4.350%	8/15/21	205	211		4.018%	3/5/28	325	323
JPMorgan Chase & Co.	4.500%	1/24/22	25	26		2.375%	7/23/19	400	397
4 JPMorgan Chase & Co.	3.514%	6/18/22	200	200		5.625%	9/23/19	900	927
JPMorgan Chase & Co.	3.250%	9/23/22	750	742		5.500%	1/26/20	275	284
JPMorgan Chase & Co.	2.972%	1/15/23	970	945		2.650%	1/27/20	250	248
JPMorgan Chase & Co.	3.200%	1/25/23	750	736		2.800%	6/16/20	800	793
4 JPMorgan Chase & Co.	2.776%	4/25/23	350	340		5.500%	7/24/20	175	183
JPMorgan Chase & Co.	3.375%	5/1/23	300	293		5.750%	1/25/21	250	264
JPMorgan Chase & Co.	2.700%	5/18/23	250	239		2.500%	4/21/21	200	195
4 JPMorgan Chase & Co.	3.559%	4/23/24	325	322		5.500%	7/28/21	75	79
JPMorgan Chase & Co.	3.875%	9/10/24	575	569		2.625%	11/17/21	500	486
JPMorgan Chase & Co.	3.125%	1/23/25	400	383		2.750%	5/19/22	600	581
4 JPMorgan Chase & Co.	3.220%	3/1/25	600	579		4.875%	11/1/22	425	441
JPMorgan Chase & Co.	3.900%	7/15/25	300	299		3.125%	1/23/23	750	732
JPMorgan Chase & Co.	3.300%	4/1/26	1,185	1,131		3.750%	2/25/23	675	675
JPMorgan Chase & Co.	3.200%	6/15/26	300	284	4	3.737%	4/24/24	750	745
JPMorgan Chase & Co.	2.950%	10/1/26	875	812		3.875%	4/29/24	545	545
JPMorgan Chase & Co.	4.125%	12/15/26	450	444		3.700%	10/23/24	650	642
JPMorgan Chase & Co.	3.625%	12/1/27	1,000	936		4.000%	7/23/25	230	229
4 JPMorgan Chase & Co.	3.782%	2/1/28	1,375	1,340		5.000%	11/24/25	650	672
4 JPMorgan Chase & Co.	3.540%	5/1/28	350	335		3.875%	1/27/26	225	221
4 JPMorgan Chase & Co.	3.509%	1/23/29	425	401		3.125%	7/27/26	700	648
4 JPMorgan Chase & Co.	4.005%	4/23/29	300	296		6.250%	8/9/26	625	706
JPMorgan Chase & Co.	6.400%	5/15/38	450	554		4.350%	9/8/26	400	394

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Morgan Stanley	3.625%	1/20/27	850	818		Santander UK plc	3.400%	6/1/21	200	200
Morgan Stanley	3.950%	4/23/27	325	309		Santander UK plc	4.000%	3/13/24	150	151
4 Morgan Stanley	3.591%	7/22/28	875	827		Skandinaviska Enskilda Banken AB	2.300%	3/11/20	250	247
4 Morgan Stanley	3.772%	1/24/29	575	552		Skandinaviska Enskilda Banken AB	2.625%	3/15/21	300	295
Morgan Stanley	7.250%	4/1/32	150	188		Skandinaviska Enskilda Banken AB	1.875%	9/13/21	250	238
4 Morgan Stanley	3.971%	7/22/38	375	347		Skandinaviska Enskilda Banken AB	2.800%	3/11/22	250	244
4 Morgan Stanley	4.457%	4/22/39	500	487		State Street Corp.	1.950%	5/19/21	125	121
Morgan Stanley	6.375%	7/24/42	600	730	4	State Street Corp.	2.653%	5/15/23	300	292
Morgan Stanley	4.300%	1/27/45	475	448		State Street Corp.	3.100%	5/15/23	400	394
Morgan Stanley	4.375%	1/22/47	350	334		State Street Corp.	3.700%	11/20/23	83	84
MUFG Americas Holdings Corp.	2.250%	2/10/20	200	198		State Street Corp.	3.550%	8/18/25	225	224
MUFG Americas Holdings Corp.	3.500%	6/18/22	475	473		State Street Corp.	2.650%	5/19/26	125	117
MUFG Americas Holdings Corp.	3.000%	2/10/25	100	96		Sumitomo Mitsui Banking Corp.	2.250%	7/11/19	250	248
National Australia Bank Ltd.	1.375%	7/12/19	175	172		Sumitomo Mitsui Banking Corp.	2.092%	10/18/19	200	198
National Australia Bank Ltd.	2.125%	5/22/20	600	590		Sumitomo Mitsui Banking Corp.	2.450%	1/16/20	250	247
National Australia Bank Ltd.	1.875%	7/12/21	175	167		Sumitomo Mitsui Banking Corp.	2.514%	1/17/20	300	297
National Australia Bank Ltd.	3.375%	9/20/21	250	249		Sumitomo Mitsui Banking Corp.	2.450%	10/20/20	200	196
National Australia Bank Ltd.	2.500%	5/22/22	550	524		Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	250	247
National Australia Bank Ltd.	3.000%	1/20/23	250	243		Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	100	101
National Australia Bank Ltd.	3.625%	6/20/23	250	249		Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	250	251
National Australia Bank Ltd.	3.375%	1/14/26	100	96		Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	250	244
National Australia Bank Ltd.	2.500%	7/12/26	200	181		Sumitomo Mitsui Financial Group Inc.	2.934%	3/9/21	340	336
National Bank of Canada	2.150%	6/12/20	250	245		Sumitomo Mitsui Financial Group Inc.	2.058%	7/14/21	250	240
National Bank of Canada	2.200%	11/2/20	200	195		Sumitomo Mitsui Financial Group Inc.	2.442%	10/19/21	475	458
Northern Trust Corp.	3.450%	11/4/20	50	51		Sumitomo Mitsui Financial Group Inc.	2.846%	1/11/22	250	244
Northern Trust Corp.	3.375%	8/23/21	100	101		Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	200	193
Northern Trust Corp.	3.950%	10/30/25	150	153		Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	200	192
4 Northern Trust Corp.	3.375%	5/8/32	50	47		Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	250	243
People's United Bank NA	4.000%	7/15/24	100	100		Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	148
People's United Financial Inc.	3.650%	12/6/22	100	100		Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	114
PNC Bank NA	2.250%	7/2/19	600	597		Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	164
PNC Bank NA	2.400%	10/18/19	75	74		Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	669
PNC Bank NA	2.000%	5/19/20	250	245		Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	292
PNC Bank NA	2.300%	6/1/20	150	148		SunTrust Bank	2.250%	1/31/20	200	197
PNC Bank NA	2.450%	11/5/20	430	423	4	SunTrust Bank	2.590%	1/29/21	100	99
PNC Bank NA	2.150%	4/29/21	250	242		SunTrust Bank	3.000%	2/2/23	75	73
PNC Bank NA	2.550%	12/9/21	100	97		SunTrust Bank	3.300%	5/15/26	200	189
PNC Bank NA	2.625%	2/17/22	175	170		SunTrust Banks Inc.	2.900%	3/3/21	75	74
PNC Bank NA	3.300%	10/30/24	200	196		SunTrust Banks Inc.	2.700%	1/27/22	125	122
PNC Bank NA	2.950%	2/23/25	150	144		SVB Financial Group	3.500%	1/29/25	100	97
PNC Bank NA	3.250%	6/1/25	100	97		Svenska Handelsbanken AB	1.500%	9/6/19	350	345
PNC Bank NA	3.100%	10/25/27	250	237		Svenska Handelsbanken AB	2.450%	3/30/21	300	293
PNC Bank NA	3.250%	1/22/28	150	143		Svenska Handelsbanken AB	3.350%	5/24/21	200	200
PNC Financial Services Group Inc.	3.900%	4/29/24	125	125		Svenska Handelsbanken AB	1.875%	9/7/21	350	331
PNC Financial Services Group Inc.	3.150%	5/19/27	750	712		Synchrony Bank	3.650%	5/24/21	500	499
PNC Funding Corp.	5.125%	2/8/20	150	155		Synchrony Bank	3.000%	6/15/22	100	96
PNC Funding Corp.	4.375%	8/11/20	475	486		Synchrony Financial	2.700%	2/3/20	375	371
PNC Funding Corp.	3.300%	3/8/22	440	438		Synchrony Financial	4.250%	8/15/24	250	244
Regions Bank	6.450%	6/26/37	250	295		Synchrony Financial	4.500%	7/23/25	500	490
Regions Financial Corp.	3.200%	2/8/21	100	100		Synchrony Financial	3.700%	8/4/26	125	115
Royal Bank of Canada	1.500%	7/29/19	375	370		Synchrony Financial	3.950%	12/1/27	300	277
Royal Bank of Canada	2.125%	3/2/20	1,150	1,133		Synovus Financial Corp.	3.125%	11/1/22	50	48
Royal Bank of Canada	2.150%	10/26/20	200	195		Toronto-Dominion Bank	2.125%	7/2/19	100	99
Royal Bank of Canada	2.500%	1/19/21	200	197		Toronto-Dominion Bank	1.450%	8/13/19	200	197
Royal Bank of Canada	2.750%	2/1/22	300	294		Toronto-Dominion Bank	2.250%	11/5/19	500	496
Royal Bank of Canada	4.650%	1/27/26	250	254		Toronto-Dominion Bank	3.000%	6/11/20	200	200
4 Royal Bank of Scotland Group plc	3.498%	5/15/23	500	484		Toronto-Dominion Bank	2.500%	12/14/20	100	98
Royal Bank of Scotland Group plc	3.875%	9/12/23	800	778		Toronto-Dominion Bank	2.550%	1/25/21	450	443
4 Royal Bank of Scotland Group plc	4.519%	6/25/24	300	300		Toronto-Dominion Bank	2.125%	4/7/21	175	170
4 Royal Bank of Scotland Group plc	4.892%	5/18/29	1,000	992		Toronto-Dominion Bank	3.250%	6/11/21	800	801
Santander Holdings USA Inc.	3.700%	3/28/22	700	688		Toronto-Dominion Bank	1.800%	7/13/21	150	144
Santander Holdings USA Inc.	3.400%	1/18/23	115	111		UBS AG	2.375%	8/14/19	604	600
Santander Holdings USA Inc.	4.500%	7/17/25	125	122		UBS AG	2.350%	3/26/20	175	173
Santander Holdings USA Inc.	4.400%	7/13/27	250	237		UBS AG	4.875%	8/4/20	50	52
Santander UK Group Holdings plc	3.125%	1/8/21	550	543	9	UBS AG	2.450%	12/1/20	200	195
Santander UK Group Holdings plc	2.875%	8/5/21	225	218		US Bancorp	2.350%	1/29/21	100	98
Santander UK Group Holdings plc	3.571%	1/10/23	200	194		US Bancorp	4.125%	5/24/21	250	256
4 Santander UK Group Holdings plc	3.823%	11/3/28	200	183		US Bancorp	2.625%	1/24/22	200	196
Santander UK plc	2.350%	9/10/19	175	174		US Bancorp	3.000%	3/15/22	125	124
Santander UK plc	2.375%	3/16/20	150	148		US Bancorp	2.950%	7/15/22	400	390
Santander UK plc	2.125%	11/3/20	200	194		US Bancorp	3.600%	9/11/24	50	49

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
US Bancorp	3.100%	4/27/26	300	282	Cboe Global Markets Inc.	3.650%	1/12/27	110	106
US Bancorp	3.150%	4/27/27	225	216	Charles Schwab Corp.	3.250%	5/21/21	125	125
US Bancorp	3.900%	4/26/28	200	203	Charles Schwab Corp.	3.225%	9/1/22	300	298
US Bank NA	2.350%	1/23/20	100	99	Charles Schwab Corp.	2.650%	1/25/23	100	97
US Bank NA	2.050%	10/23/20	250	244	Charles Schwab Corp.	3.850%	5/21/25	25	25
US Bank NA	2.850%	1/23/23	250	244	Charles Schwab Corp.	3.200%	3/2/27	250	238
US Bank NA	2.800%	1/27/25	500	473	Charles Schwab Corp.	3.200%	1/25/28	100	95
Wachovia Corp.	6.605%	10/1/25	265	299	CME Group Inc.	3.000%	9/15/22	125	123
Wells Fargo & Co.	2.600%	7/22/20	350	345	CME Group Inc.	3.000%	3/15/25	125	121
Wells Fargo & Co.	2.550%	12/7/20	300	295	CME Group Inc.	5.300%	9/15/43	125	147
Wells Fargo & Co.	2.500%	3/4/21	1,350	1,320	CME Group Inc.	4.150%	6/15/48	125	126
Wells Fargo & Co.	4.600%	4/1/21	1,325	1,367	E*TRADE Financial Corp.	3.800%	8/24/27	75	72
Wells Fargo & Co.	2.100%	7/26/21	350	337	E*TRADE Financial Corp.	4.500%	6/20/28	40	40
Wells Fargo & Co.	3.500%	3/8/22	450	449	Eaton Vance Corp.	3.625%	6/15/23	50	50
Wells Fargo & Co.	2.625%	7/22/22	675	648	Eaton Vance Corp.	3.500%	4/6/27	100	97
Wells Fargo & Co.	3.069%	1/24/23	1,500	1,456	Franklin Resources Inc.	2.800%	9/15/22	225	219
Wells Fargo & Co.	3.450%	2/13/23	350	342	Intercontinental Exchange Inc.	2.350%	9/15/22	100	96
Wells Fargo & Co.	3.300%	9/9/24	400	385	Intercontinental Exchange Inc.	4.000%	10/15/23	150	153
Wells Fargo & Co.	3.000%	2/19/25	425	401	Intercontinental Exchange Inc.	3.750%	12/1/25	300	298
Wells Fargo & Co.	3.000%	4/22/26	525	482	Intercontinental Exchange Inc.	3.100%	9/15/27	150	140
Wells Fargo & Co.	4.100%	6/3/26	575	563	Invesco Finance plc	3.125%	11/30/22	175	173
Wells Fargo & Co.	3.000%	10/23/26	675	622	Invesco Finance plc	4.000%	1/30/24	450	452
Wells Fargo & Co.	4.300%	7/22/27	475	467	Invesco Finance plc	3.750%	1/15/26	170	167
Wells Fargo & Co.	3.584%	5/22/28	500	479	Invesco Finance plc	5.375%	11/30/43	75	85
Wells Fargo & Co.	5.375%	2/7/35	200	223	Janus Capital Group Inc.	4.875%	8/1/25	75	77
Wells Fargo & Co.	5.375%	11/2/43	600	620	Jefferies Financial Group Inc.	5.500%	10/18/23	150	155
Wells Fargo & Co.	5.606%	1/15/44	600	638	Jefferies Group LLC	6.875%	4/15/21	105	113
Wells Fargo & Co.	4.650%	11/4/44	325	307	Jefferies Group LLC	5.125%	1/20/23	100	104
Wells Fargo & Co.	3.900%	5/1/45	500	455	Jefferies Group LLC	4.850%	1/15/27	200	194
Wells Fargo & Co.	4.900%	11/17/45	250	248	Jefferies Group LLC	6.450%	6/8/27	50	54
Wells Fargo & Co.	4.400%	6/14/46	300	272	Jefferies Group LLC	6.250%	1/15/36	75	76
Wells Fargo & Co.	4.750%	12/7/46	350	335	Jefferies Group LLC	6.500%	1/20/43	75	77
Wells Fargo Bank NA	2.150%	12/6/19	500	494	Jefferies Group LLC / Jefferies Group				
Wells Fargo Bank NA	2.400%	1/15/20	500	495	Capital Finance Inc.	4.150%	1/23/30	300	265
Wells Fargo Bank NA	2.600%	1/15/21	250	246	Lazard Group LLC	3.750%	2/13/25	50	49
Wells Fargo Bank NA	5.950%	8/26/36	200	232	Lazard Group LLC	3.625%	3/1/27	100	94
Wells Fargo Bank NA	5.850%	2/1/37	300	343	Legg Mason Inc.	4.750%	3/15/26	100	103
Wells Fargo Bank NA	6.600%	1/15/38	225	280	Legg Mason Inc.	5.625%	1/15/44	100	106
Westpac Banking Corp.	1.600%	8/19/19	600	592	Nasdaq Inc.	5.550%	1/15/20	175	181
Westpac Banking Corp.	4.875%	11/19/19	300	308	Nasdaq Inc.	4.250%	6/1/24	75	76
Westpac Banking Corp.	2.150%	3/6/20	300	295	Nomura Holdings Inc.	6.700%	3/4/20	200	209
Westpac Banking Corp.	3.050%	5/15/20	125	125	Raymond James Financial Inc.	3.625%	9/15/26	75	72
Westpac Banking Corp.	2.600%	11/23/20	250	246	Raymond James Financial Inc.	4.950%	7/15/46	210	214
Westpac Banking Corp.	2.100%	5/13/21	600	579	Stifel Financial Corp.	3.500%	12/1/20	50	50
Westpac Banking Corp.	2.000%	8/19/21	275	263	Stifel Financial Corp.	4.250%	7/18/24	150	149
Westpac Banking Corp.	2.500%	6/28/22	1,000	961	TD Ameritrade Holding Corp.	5.600%	12/1/19	50	52
Westpac Banking Corp.	2.750%	1/11/23	200	191	TD Ameritrade Holding Corp.	2.950%	4/1/22	125	123
Westpac Banking Corp.	3.650%	5/15/23	75	75	TD Ameritrade Holding Corp.	3.625%	4/1/25	100	99
Westpac Banking Corp.	2.850%	5/13/26	400	371	TD Ameritrade Holding Corp.	3.300%	4/1/27	125	119
Westpac Banking Corp.	2.700%	8/19/26	175	158					
Westpac Banking Corp.	3.350%	3/8/27	250	239					
Westpac Banking Corp.	4.322%	11/23/31	500	478					
					Finance Companies (0.3%)				
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	4.250%	7/1/20	350	354
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	4.625%	10/30/20	150	153
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	4.500%	5/15/21	150	153
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	5.000%	10/1/21	200	206
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	3.950%	2/1/22	125	124
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	3.500%	5/26/22	100	98
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	4.625%	7/1/22	175	178
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	3.300%	1/23/23	125	120
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	3.650%	7/21/27	150	136
					AerCap Ireland Capital DAC / AerCap				
					Global Aviation Trust	3.875%	1/23/28	150	138
Brokerage (0.2%)									
Affiliated Managers Group Inc.	4.250%	2/15/24	100	102					
Affiliated Managers Group Inc.	3.500%	8/1/25	125	122					
Ameriprise Financial Inc.	5.300%	3/15/20	125	129					
Ameriprise Financial Inc.	4.000%	10/15/23	150	153					
Ameriprise Financial Inc.	3.700%	10/15/24	100	100					
BGC Partners Inc.	5.375%	12/9/19	50	51					
BGC Partners Inc.	5.125%	5/27/21	50	51					
BlackRock Inc.	5.000%	12/10/19	160	165					
BlackRock Inc.	4.250%	5/24/21	125	129					
BlackRock Inc.	3.375%	6/1/22	175	176					
BlackRock Inc.	3.500%	3/18/24	175	176					
BlackRock Inc.	3.200%	3/15/27	100	96					
Brookfield Asset Management Inc.	4.000%	1/15/25	105	104					
Brookfield Finance Inc.	4.250%	6/2/26	50	49					
Brookfield Finance Inc.	3.900%	1/25/28	50	47					
Brookfield Finance Inc.	4.700%	9/20/47	150	142					
Brookfield Finance LLC	4.000%	4/1/24	125	124					

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.	2.125%	1/15/20	50	49		American International Group Inc.	4.200%	4/1/28	200	196
Air Lease Corp.	4.750%	3/1/20	75	77		American International Group Inc.	3.875%	1/15/35	200	178
Air Lease Corp.	2.500%	3/1/21	250	243		American International Group Inc.	4.700%	7/10/35	75	73
Air Lease Corp.	3.875%	4/1/21	75	76		American International Group Inc.	6.250%	5/1/36	475	538
Air Lease Corp.	3.375%	6/1/21	75	74		American International Group Inc.	4.500%	7/16/44	500	465
Air Lease Corp.	3.750%	2/1/22	300	300		American International Group Inc.	4.750%	4/1/48	100	96
Air Lease Corp.	2.625%	7/1/22	100	96	4	American International Group Inc.	5.750%	4/1/48	125	124
Air Lease Corp.	2.750%	1/15/23	100	95		American International Group Inc.	4.375%	1/15/55	125	108
Air Lease Corp.	3.875%	7/3/23	100	99	4	American International Group Inc.	8.175%	5/15/68	95	119
Air Lease Corp.	4.250%	9/15/24	75	75		Anthem Inc.	2.250%	8/15/19	150	148
Air Lease Corp.	3.250%	3/1/25	150	138		Anthem Inc.	4.350%	8/15/20	100	102
Air Lease Corp.	3.625%	4/1/27	75	69		Anthem Inc.	2.500%	11/21/20	175	172
Air Lease Corp.	3.625%	12/1/27	100	91		Anthem Inc.	3.700%	8/15/21	125	126
Ares Capital Corp.	3.875%	1/15/20	75	75		Anthem Inc.	3.125%	5/15/22	150	148
Ares Capital Corp.	3.500%	2/10/23	250	238		Anthem Inc.	2.950%	12/1/22	150	146
Ares Capital Corp.	4.250%	3/1/25	100	96		Anthem Inc.	3.300%	1/15/23	600	585
FS Investment Corp.	4.000%	7/15/19	75	75		Anthem Inc.	3.500%	8/15/24	75	73
GATX Corp.	2.500%	7/30/19	50	50		Anthem Inc.	3.350%	12/1/24	160	155
GATX Corp.	3.250%	3/30/25	125	118		Anthem Inc.	3.650%	12/1/27	300	284
GATX Corp.	3.250%	9/15/26	50	46		Anthem Inc.	4.101%	3/1/28	400	393
GATX Corp.	3.850%	3/30/27	175	167		Anthem Inc.	5.950%	12/15/34	1	1
GATX Corp.	3.500%	3/15/28	100	92		Anthem Inc.	5.850%	1/15/36	75	86
GATX Corp.	4.550%	11/7/28	150	149		Anthem Inc.	6.375%	6/15/37	75	90
GATX Corp.	4.500%	3/30/45	50	46		Anthem Inc.	4.625%	5/15/42	175	170
GE Capital International Funding Co. Unlimited Co.	2.342%	11/15/20	1,037	1,014		Anthem Inc.	4.650%	1/15/43	175	169
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	558	534		Anthem Inc.	5.100%	1/15/44	100	103
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	2,068	2,004		Anthem Inc.	4.375%	12/1/47	300	278
International Lease Finance Corp.	8.250%	12/15/20	200	220		Anthem Inc.	4.550%	3/1/48	155	148
International Lease Finance Corp.	4.625%	4/15/21	89	91		Anthem Inc.	4.850%	8/15/54	50	49
International Lease Finance Corp.	8.625%	1/15/22	115	132		Aon Corp.	5.000%	9/30/20	150	155
International Lease Finance Corp.	5.875%	8/15/22	160	170		Aon Corp.	8.205%	1/1/27	25	31
Prospect Capital Corp.	5.875%	3/15/23	40	41		Aon Corp.	6.250%	9/30/40	100	120
						Aon plc	3.500%	6/14/24	100	97
Insurance (1.3%)						Aon plc	3.875%	12/15/25	200	197
ACE Capital Trust II	9.700%	4/1/30	50	72		Aon plc	4.600%	6/14/44	175	172
AEGON Funding Co. LLC	5.750%	12/15/20	81	85		Aon plc	4.750%	5/15/45	100	98
Aetna Inc.	2.750%	11/15/22	200	192		Arch Capital Finance LLC	4.011%	12/15/26	100	98
Aetna Inc.	2.800%	6/15/23	250	237		Arch Capital Finance LLC	5.031%	12/15/46	100	104
Aetna Inc.	3.500%	11/15/24	125	121		Arch Capital Group Ltd.	7.350%	5/1/34	50	65
Aetna Inc.	6.625%	6/15/36	130	158		Arch Capital Group US Inc.	5.144%	11/1/43	50	54
Aetna Inc.	6.750%	12/15/37	100	127		Aspen Insurance Holdings Ltd.	4.650%	11/15/23	175	179
Aetna Inc.	4.500%	5/15/42	75	74		Assurant Inc.	4.000%	3/15/23	100	99
Aetna Inc.	4.125%	11/15/42	75	69		Assurant Inc.	4.200%	9/27/23	100	100
Aetna Inc.	3.875%	8/15/47	300	266		Assurant Inc.	4.900%	3/27/28	100	100
Aflac Inc.	2.400%	3/16/20	100	99		Assurant Inc.	6.750%	2/15/34	50	58
Aflac Inc.	4.000%	2/15/22	50	51	9	Assured Guaranty US Holdings Inc.	5.000%	7/1/24	75	77
Aflac Inc.	3.625%	6/15/23	125	125		Athene Holding Ltd.	4.125%	1/12/28	200	184
Aflac Inc.	3.625%	11/15/24	125	124		AXA Equitable Holdings Inc.	3.900%	4/20/23	100	99
Aflac Inc.	3.250%	3/17/25	125	121		AXA Equitable Holdings Inc.	4.350%	4/20/28	930	888
Aflac Inc.	2.875%	10/15/26	75	70		AXA Equitable Holdings Inc.	5.000%	4/20/48	350	323
Aflac Inc.	4.000%	10/15/46	50	47		AXA Financial Inc.	7.000%	4/1/28	75	86
Alleghany Corp.	5.625%	9/15/20	100	105		AXA SA	8.600%	12/15/30	225	286
Alleghany Corp.	4.900%	9/15/44	100	101		AXIS Specialty Finance LLC	5.875%	6/1/20	75	78
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	73		AXIS Specialty Finance plc	4.000%	12/6/27	550	519
Allstate Corp.	3.150%	6/15/23	100	99		Berkshire Hathaway Finance Corp.	1.300%	8/15/19	200	197
Allstate Corp.	5.550%	5/9/35	75	87		Berkshire Hathaway Finance Corp.	2.900%	10/15/20	275	276
Allstate Corp.	4.500%	6/15/43	125	129		Berkshire Hathaway Finance Corp.	4.250%	1/15/21	125	129
Allstate Corp.	4.200%	12/15/46	275	269		Berkshire Hathaway Finance Corp.	3.000%	5/15/22	150	149
4 Allstate Corp.	5.750%	8/15/53	75	77		Berkshire Hathaway Finance Corp.	5.750%	1/15/40	75	89
4 Allstate Corp.	6.500%	5/15/67	100	113		Berkshire Hathaway Finance Corp.	4.400%	5/15/42	125	131
Alterra Finance LLC	6.250%	9/30/20	55	58		Berkshire Hathaway Finance Corp.	4.300%	5/15/43	225	227
American Financial Group Inc.	3.500%	8/15/26	50	47		Berkshire Hathaway Finance Corp.	2.100%	8/14/19	125	124
American Financial Group Inc.	4.500%	6/15/47	110	104		Berkshire Hathaway Inc.	2.200%	3/15/21	200	196
American International Group Inc.	3.375%	8/15/20	125	125		Berkshire Hathaway Inc.	3.000%	2/11/23	125	124
American International Group Inc.	6.400%	12/15/20	385	412		Berkshire Hathaway Inc.	2.750%	3/15/23	450	439
American International Group Inc.	4.875%	6/1/22	250	261		Berkshire Hathaway Inc.	3.125%	3/15/26	725	697
American International Group Inc.	4.125%	2/15/24	170	170		Berkshire Hathaway Inc.	4.500%	2/11/43	175	180
						BrightHouse Financial Inc.	3.700%	6/22/27	250	223
						BrightHouse Financial Inc.	4.700%	6/22/47	290	239
						Brown & Brown Inc.	4.200%	9/15/24	75	75
						Chubb Corp.	6.000%	5/11/37	125	153

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Chubb Corp.	6.500%	5/15/38	50	64		MetLife Inc.	3.600%	4/10/24	175	173
Chubb INA Holdings Inc.	2.875%	11/3/22	475	465		MetLife Inc.	3.000%	3/1/25	250	238
Chubb INA Holdings Inc.	2.700%	3/13/23	125	121		MetLife Inc.	3.600%	11/13/25	500	491
Chubb INA Holdings Inc.	3.350%	5/15/24	100	98		MetLife Inc.	6.500%	12/15/32	175	216
Chubb INA Holdings Inc.	3.150%	3/15/25	250	241		MetLife Inc.	6.375%	6/15/34	100	121
Chubb INA Holdings Inc.	6.700%	5/15/36	200	255		MetLife Inc.	5.700%	6/15/35	200	228
Chubb INA Holdings Inc.	4.150%	3/13/43	100	98		MetLife Inc.	5.875%	2/6/41	325	379
Chubb INA Holdings Inc.	4.350%	11/3/45	350	357		MetLife Inc.	4.125%	8/13/42	125	117
Cigna Corp.	5.125%	6/15/20	50	52		MetLife Inc.	4.875%	11/13/43	175	183
Cigna Corp.	4.375%	12/15/20	45	46		MetLife Inc.	4.721%	12/15/44	63	64
Cigna Corp.	4.500%	3/15/21	25	26		MetLife Inc.	4.600%	5/13/46	120	121
Cigna Corp.	4.000%	2/15/22	125	127	4	MetLife Inc.	6.400%	12/15/66	210	224
Cigna Corp.	3.250%	4/15/25	250	234		Old Republic International Corp.	4.875%	10/1/24	75	78
Cigna Corp.	7.875%	5/15/27	41	52		Old Republic International Corp.	3.875%	8/26/26	150	144
Cigna Corp.	3.050%	10/15/27	100	90		PartnerRe Finance B LLC	5.500%	6/1/20	100	104
Cigna Corp.	5.375%	2/15/42	75	81		Primerica Inc.	4.750%	7/15/22	125	128
Cigna Corp.	3.875%	10/15/47	120	102		Principal Financial Group Inc.	3.300%	9/15/22	50	49
Cincinnati Financial Corp.	6.920%	5/15/28	100	122		Principal Financial Group Inc.	3.125%	5/15/23	100	97
Cincinnati Financial Corp.	6.125%	11/1/34	75	89		Principal Financial Group Inc.	3.400%	5/15/25	75	73
CNA Financial Corp.	5.875%	8/15/20	75	79		Principal Financial Group Inc.	3.100%	11/15/26	100	93
CNA Financial Corp.	5.750%	8/15/21	75	79		Principal Financial Group Inc.	4.625%	9/15/42	50	50
CNA Financial Corp.	4.500%	3/1/26	125	127		Principal Financial Group Inc.	4.350%	5/15/43	50	48
CNA Financial Corp.	3.450%	8/15/27	100	93		Principal Financial Group Inc.	4.300%	11/15/46	75	70
Coventry Health Care Inc.	5.450%	6/15/21	100	105	4	Principal Financial Group Inc.	4.700%	5/15/55	65	65
Enstar Group Ltd.	4.500%	3/10/22	50	50		Progressive Corp.	3.750%	8/23/21	75	76
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	101		Progressive Corp.	2.450%	1/15/27	150	135
9 Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	49		Progressive Corp.	6.625%	3/1/29	125	150
First American Financial Corp.	4.600%	11/15/24	100	100		Progressive Corp.	4.350%	4/25/44	50	50
Hanover Insurance Group Inc.	4.500%	4/15/26	100	99		Progressive Corp.	4.125%	4/15/47	500	487
Hartford Financial Services Group Inc.	5.125%	4/15/22	225	237		Progressive Corp.	4.200%	3/15/48	100	99
Hartford Financial Services Group Inc.	5.950%	10/15/36	50	58		Prudential Financial Inc.	5.375%	6/21/20	100	104
Hartford Financial Services Group Inc.	6.100%	10/1/41	100	120		Prudential Financial Inc.	4.500%	11/15/20	250	257
Hartford Financial Services Group Inc.	4.300%	4/15/43	175	165		Prudential Financial Inc.	4.500%	11/16/21	75	78
Humana Inc.	2.900%	12/15/22	150	146		Prudential Financial Inc.	3.500%	5/15/24	125	124
Humana Inc.	3.850%	10/1/24	150	149		Prudential Financial Inc.	5.750%	7/15/33	100	115
Humana Inc.	3.950%	3/15/27	150	148		Prudential Financial Inc.	5.700%	12/14/36	125	146
Humana Inc.	4.625%	12/1/42	75	74		Prudential Financial Inc.	6.625%	12/1/37	65	82
Humana Inc.	4.950%	10/1/44	200	207		Prudential Financial Inc.	6.625%	6/21/40	65	84
Humana Inc.	4.800%	3/15/47	75	77	4	Prudential Financial Inc.	5.875%	9/15/42	175	185
Kemper Corp.	4.350%	2/15/25	40	40	4	Prudential Financial Inc.	5.625%	6/15/43	375	389
Lincoln National Corp.	6.250%	2/15/20	25	26		Prudential Financial Inc.	5.100%	8/15/43	50	54
Lincoln National Corp.	4.850%	6/24/21	50	52	4	Prudential Financial Inc.	5.200%	3/15/44	85	85
Lincoln National Corp.	4.200%	3/15/22	50	51		Prudential Financial Inc.	4.600%	5/15/44	125	127
Lincoln National Corp.	4.000%	9/1/23	50	51	4	Prudential Financial Inc.	5.375%	5/15/45	250	250
Lincoln National Corp.	3.625%	12/12/26	200	190		Prudential Financial Inc.	3.905%	12/7/47	182	164
Lincoln National Corp.	3.800%	3/1/28	100	96		Prudential Financial Inc.	3.935%	12/7/49	263	237
Lincoln National Corp.	6.150%	4/7/36	10	12		Reinsurance Group of America Inc.	6.450%	11/15/19	75	78
Lincoln National Corp.	6.300%	10/9/37	75	90		Reinsurance Group of America Inc.	5.000%	6/1/21	75	78
Lincoln National Corp.	7.000%	6/15/40	160	201		Reinsurance Group of America Inc.	4.700%	9/15/23	75	78
Loews Corp.	2.625%	5/15/23	75	72		RenaissanceRe Finance Inc.	3.450%	7/1/27	50	47
Loews Corp.	6.000%	2/1/35	50	58		Sompo International Holdings Ltd.	4.700%	10/15/22	100	103
Loews Corp.	4.125%	5/15/43	275	257		Sompo International Holdings Ltd.	7.000%	7/15/34	75	91
Manulife Financial Corp.	4.900%	9/17/20	275	284		Swiss Re Solutions Holding Corp.	7.000%	2/15/26	75	88
Manulife Financial Corp.	4.150%	3/4/26	175	175		Torchmark Corp.	3.800%	9/15/22	50	50
4 Manulife Financial Corp.	4.061%	2/24/32	220	209		Travelers Cos. Inc.	3.900%	11/1/20	125	127
Manulife Financial Corp.	5.375%	3/4/46	100	112		Travelers Cos. Inc.	6.250%	6/15/37	150	185
Markel Corp.	4.900%	7/1/22	125	130		Travelers Cos. Inc.	4.300%	8/25/45	150	151
Markel Corp.	3.500%	11/1/27	50	47		Travelers Cos. Inc.	4.000%	5/30/47	125	120
Markel Corp.	4.300%	11/1/47	50	47		Trinity Acquisition plc	4.400%	3/15/26	100	99
Marsh & McLennan Cos. Inc.	2.350%	3/6/20	500	492		UnitedHealth Group Inc.	2.300%	12/15/19	125	124
Marsh & McLennan Cos. Inc.	4.800%	7/15/21	295	306		UnitedHealth Group Inc.	2.700%	7/15/20	250	249
Marsh & McLennan Cos. Inc.	3.300%	3/14/23	175	173		UnitedHealth Group Inc.	1.950%	10/15/20	100	98
Marsh & McLennan Cos. Inc.	3.500%	6/3/24	100	99		UnitedHealth Group Inc.	4.700%	2/15/21	75	78
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	98		UnitedHealth Group Inc.	2.125%	3/15/21	225	219
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	99		UnitedHealth Group Inc.	3.375%	11/15/21	100	101
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	99		UnitedHealth Group Inc.	2.875%	12/15/21	125	124
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	300	292		UnitedHealth Group Inc.	3.350%	7/15/22	180	181
Mercury General Corp.	4.400%	3/15/27	75	73		UnitedHealth Group Inc.	2.375%	10/15/22	150	144
MetLife Inc.	4.750%	2/8/21	200	207		UnitedHealth Group Inc.	2.750%	2/15/23	175	169
MetLife Inc.	3.048%	12/15/22	225	221		UnitedHealth Group Inc.	2.875%	3/15/23	25	24

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UnitedHealth Group Inc.	3.500%	6/15/23	100	100	Boston Properties LP	3.650%	2/1/26	100	97
UnitedHealth Group Inc.	3.750%	7/15/25	950	950	Boston Properties LP	2.750%	10/1/26	50	45
UnitedHealth Group Inc.	3.100%	3/15/26	225	214	Brandywine Operating Partnership LP	3.950%	2/15/23	750	747
UnitedHealth Group Inc.	3.450%	1/15/27	75	73	Brandywine Operating Partnership LP	3.950%	11/15/27	100	95
UnitedHealth Group Inc.	3.375%	4/15/27	350	339	Brixmor Operating Partnership LP	3.875%	8/15/22	150	150
UnitedHealth Group Inc.	2.950%	10/15/27	150	140	Brixmor Operating Partnership LP	3.650%	6/15/24	50	48
UnitedHealth Group Inc.	3.850%	6/15/28	100	100	Brixmor Operating Partnership LP	3.850%	2/1/25	125	120
UnitedHealth Group Inc.	4.625%	7/15/35	175	184	Brixmor Operating Partnership LP	4.125%	6/15/26	200	194
UnitedHealth Group Inc.	6.500%	6/15/37	50	65	Brixmor Operating Partnership LP	3.900%	3/15/27	75	71
UnitedHealth Group Inc.	6.625%	11/15/37	125	162	Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	100	98
UnitedHealth Group Inc.	6.875%	2/15/38	245	325	Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	25	23
UnitedHealth Group Inc.	5.950%	2/15/41	60	74	Corporate Office Properties LP	3.700%	6/15/21	50	50
UnitedHealth Group Inc.	4.625%	11/15/41	110	116	Corporate Office Properties LP	3.600%	5/15/23	150	145
UnitedHealth Group Inc.	4.375%	3/15/42	50	50	CubeSmart LP	4.375%	12/15/23	100	101
UnitedHealth Group Inc.	3.950%	10/15/42	175	165	CubeSmart LP	4.000%	11/15/25	50	49
UnitedHealth Group Inc.	4.250%	3/15/43	125	124	CubeSmart LP	3.125%	9/1/26	100	92
UnitedHealth Group Inc.	4.750%	7/15/45	305	326	DCT Industrial Operating Partnership LP	4.500%	10/15/23	50	52
UnitedHealth Group Inc.	4.200%	1/15/47	135	133	DDR Corp.	4.625%	7/15/22	200	206
UnitedHealth Group Inc.	4.250%	4/15/47	100	99	DDR Corp.	3.900%	8/15/24	100	98
UnitedHealth Group Inc.	3.750%	10/15/47	350	323	DDR Corp.	3.625%	2/1/25	200	190
UnitedHealth Group Inc.	4.250%	6/15/48	300	300	DDR Corp.	4.250%	2/1/26	70	68
Unum Group	5.625%	9/15/20	50	52	DDR Corp.	4.700%	6/1/27	75	75
Unum Group	3.000%	5/15/21	100	98	Digital Realty Trust LP	5.250%	3/15/21	75	78
Unum Group	4.000%	3/15/24	50	49	Digital Realty Trust LP	3.950%	7/1/22	75	76
Unum Group	5.750%	8/15/42	25	27	Digital Realty Trust LP	3.625%	10/1/22	1,075	1,069
Voya Financial Inc.	3.125%	7/15/24	100	94	Digital Realty Trust LP	3.700%	8/15/27	200	190
Voya Financial Inc.	3.650%	6/15/26	250	234	Digital Realty Trust LP	4.450%	7/15/28	300	301
Voya Financial Inc.	5.700%	7/15/43	75	83	Digital Realty Trust LP	3.250%	6/30/26	175	165
Voya Financial Inc.	4.800%	6/15/46	40	39	Duke Realty LP	3.375%	12/15/27	60	56
Willis North America Inc.	3.600%	5/15/24	100	97	EPR Properties	5.750%	8/15/22	125	131
WR Berkley Corp.	5.375%	9/15/20	175	182	EPR Properties	5.250%	7/15/23	125	129
XLIT Ltd.	5.750%	10/1/21	105	112	EPR Properties	4.500%	4/1/25	50	49
XLIT Ltd.	4.450%	3/31/25	100	97	EPR Properties	4.750%	12/15/26	100	98
XLIT Ltd.	6.250%	5/15/27	125	142	EPR Properties	4.950%	4/15/28	75	73
XLIT Ltd.	5.500%	3/31/45	100	104	ERP Operating LP	4.625%	12/15/21	129	134
Other Finance (0.0%)					ERP Operating LP	3.000%	4/15/23	125	122
ORIX Corp.	2.900%	7/18/22	50	48	ERP Operating LP	3.375%	6/1/25	125	122
ORIX Corp.	3.250%	12/4/24	75	72	ERP Operating LP	2.850%	11/1/26	50	46
ORIX Corp.	3.700%	7/18/27	200	193	ERP Operating LP	3.500%	3/1/28	100	96
Real Estate Investment Trusts (0.7%)					ERP Operating LP	4.500%	7/1/44	150	152
Alexandria Real Estate Equities Inc.	2.750%	1/15/20	100	99	ERP Operating LP	4.500%	6/1/45	125	127
Alexandria Real Estate Equities Inc.	4.600%	4/1/22	125	129	ERP Operating LP	4.000%	8/1/47	100	93
Alexandria Real Estate Equities Inc.	4.000%	1/15/24	75	75	Essex Portfolio LP	5.200%	3/15/21	50	52
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	125	119	Essex Portfolio LP	3.250%	5/1/23	25	24
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	50	48	Essex Portfolio LP	3.500%	4/1/25	100	97
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	50	48	Essex Portfolio LP	3.375%	4/15/26	100	95
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	100	99	Essex Portfolio LP	3.625%	5/1/27	100	95
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	125	126	Essex Portfolio LP	4.500%	3/15/48	120	117
American Campus Communities Operating Partnership LP	3.350%	10/1/20	25	25	Federal Realty Investment Trust	2.750%	6/1/23	25	24
American Campus Communities Operating Partnership LP	3.750%	4/15/23	75	74	Federal Realty Investment Trust	3.250%	7/15/27	50	47
American Campus Communities Operating Partnership LP	4.125%	7/1/24	100	100	Federal Realty Investment Trust	4.500%	12/1/44	300	304
American Campus Communities Operating Partnership LP	3.625%	11/15/27	75	70	Government Properties Income Trust	4.000%	7/15/22	100	99
AvalonBay Communities Inc.	2.850%	3/15/23	25	24	HCP Inc.	2.625%	2/1/20	375	370
AvalonBay Communities Inc.	4.200%	12/15/23	75	77	HCP Inc.	5.375%	2/1/21	3	3
AvalonBay Communities Inc.	3.450%	6/1/25	100	98	HCP Inc.	3.150%	8/1/22	75	73
AvalonBay Communities Inc.	2.950%	5/1/26	150	140	HCP Inc.	4.000%	12/1/22	210	211
AvalonBay Communities Inc.	2.900%	10/15/26	50	46	HCP Inc.	4.250%	11/15/23	250	252
AvalonBay Communities Inc.	3.350%	5/15/27	75	72	HCP Inc.	3.400%	2/1/25	75	71
AvalonBay Communities Inc.	3.200%	1/15/28	75	71	HCP Inc.	6.750%	2/1/41	100	126
AvalonBay Communities Inc.	4.350%	4/15/48	60	59	Healthcare Realty Trust Inc.	3.625%	1/15/28	100	94
Boston Properties LP	5.625%	11/15/20	325	341	Healthcare Trust of America Holdings LP	3.375%	7/15/21	100	100
Boston Properties LP	4.125%	5/15/21	75	76	Healthcare Trust of America Holdings LP	2.950%	7/1/22	100	96
Boston Properties LP	3.850%	2/1/23	225	226	Healthcare Trust of America Holdings LP	3.700%	4/15/23	25	25
Boston Properties LP	3.125%	9/1/23	275	268	Healthcare Trust of America Holdings LP	3.500%	8/1/26	100	94
Boston Properties LP	3.200%	1/15/25	100	95					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Healthcare Trust of America Holdings LP	3.750%	7/1/27	100	95	Simon Property Group LP	3.750%	2/1/24	150	150
Highwoods Realty LP	3.200%	6/15/21	100	98	Simon Property Group LP	3.500%	9/1/25	100	98
Highwoods Realty LP	4.125%	3/15/28	75	74	Simon Property Group LP	3.300%	1/15/26	175	168
Hospitality Properties Trust	4.650%	3/15/24	140	140	Simon Property Group LP	3.250%	11/30/26	75	71
Hospitality Properties Trust	5.250%	2/15/26	100	102	Simon Property Group LP	3.375%	6/15/27	175	168
Hospitality Properties Trust	4.950%	2/15/27	100	99	Simon Property Group LP	3.375%	12/1/27	100	95
Hospitality Properties Trust	3.950%	1/15/28	75	68	Simon Property Group LP	4.750%	3/15/42	100	104
Hospitality Properties Trust	4.375%	2/15/30	300	277	Simon Property Group LP	4.250%	11/30/46	200	194
Host Hotels & Resorts LP	6.000%	10/1/21	100	106	SL Green Operating Partnership LP	3.250%	10/15/22	100	97
Host Hotels & Resorts LP	4.750%	3/1/23	50	51	STORE Capital Corp.	4.500%	3/15/28	100	98
Host Hotels & Resorts LP	3.750%	10/15/23	86	84	Tanger Properties LP	3.125%	9/1/26	175	158
Host Hotels & Resorts LP	3.875%	4/1/24	75	73	Tanger Properties LP	3.875%	7/15/27	150	141
Host Hotels & Resorts LP	4.000%	6/15/25	50	48	UDR Inc.	3.700%	10/1/20	25	25
Hudson Pacific Properties LP	3.950%	11/1/27	100	93	UDR Inc.	4.625%	1/10/22	50	51
Kilroy Realty LP	3.800%	1/15/23	250	249	UDR Inc.	2.950%	9/1/26	150	138
Kilroy Realty LP	3.450%	12/15/24	50	48	UDR Inc.	3.500%	7/1/27	150	142
Kimco Realty Corp.	6.875%	10/1/19	50	52	UDR Inc.	3.500%	1/15/28	250	237
Kimco Realty Corp.	3.400%	11/1/22	150	148	Ventas Realty LP	3.125%	6/15/23	175	170
Kimco Realty Corp.	3.125%	6/1/23	25	24	Ventas Realty LP	3.750%	5/1/24	200	197
Kimco Realty Corp.	2.800%	10/1/26	125	111	Ventas Realty LP	4.125%	1/15/26	75	75
Kimco Realty Corp.	3.800%	4/1/27	75	71	Ventas Realty LP	3.250%	10/15/26	75	69
Kimco Realty Corp.	4.125%	12/1/46	50	44	Ventas Realty LP	3.850%	4/1/27	50	48
Kimco Realty Corp.	4.450%	9/1/47	50	46	Ventas Realty LP	4.000%	3/1/28	125	121
Kite Realty Group LP	4.000%	10/1/26	200	182	Ventas Realty LP	5.700%	9/30/43	75	82
Liberty Property LP	3.375%	6/15/23	50	49	Ventas Realty LP / Ventas Capital Corp.	4.750%	6/1/21	250	258
Liberty Property LP	4.400%	2/15/24	100	102	Ventas Realty LP / Ventas Capital Corp.	3.250%	8/15/22	200	195
Liberty Property LP	3.750%	4/1/25	75	74	VEREIT Operating Partnership LP	4.600%	2/6/24	75	75
LifeStorage LP	3.500%	7/1/26	125	117	VEREIT Operating Partnership LP	3.950%	8/15/27	450	419
LifeStorage LP	3.875%	12/15/27	150	142	Vornado Realty LP	3.500%	1/15/25	100	96
Mid-America Apartments LP	4.300%	10/15/23	150	153	Washington Prime Group LP	3.850%	4/1/20	50	49
Mid-America Apartments LP	3.750%	6/15/24	50	49	Washington Prime Group LP	5.950%	8/15/24	50	48
Mid-America Apartments LP	3.600%	6/1/27	250	240	Washington REIT	4.950%	10/1/20	25	26
National Retail Properties Inc.	3.800%	10/15/22	200	200	Washington REIT	3.950%	10/15/22	75	75
National Retail Properties Inc.	3.500%	10/15/27	350	327	Weingarten Realty Investors	3.375%	10/15/22	50	49
Omega Healthcare Investors Inc.	4.375%	8/1/23	500	496	Weingarten Realty Investors	3.500%	4/15/23	100	98
Omega Healthcare Investors Inc.	4.950%	4/1/24	100	101	Welltower Inc.	4.950%	1/15/21	75	77
Omega Healthcare Investors Inc.	4.500%	1/15/25	100	98	Welltower Inc.	5.250%	1/15/22	300	315
Omega Healthcare Investors Inc.	5.250%	1/15/26	100	101	Welltower Inc.	3.750%	3/15/23	75	74
Omega Healthcare Investors Inc.	4.500%	4/1/27	300	286	Welltower Inc.	4.000%	6/1/25	200	196
Omega Healthcare Investors Inc.	4.750%	1/15/28	70	67	Welltower Inc.	4.250%	4/1/26	150	148
Physicians Realty LP	4.300%	3/15/27	150	145	Welltower Inc.	6.500%	3/15/41	25	30
Physicians Realty LP	3.950%	1/15/28	100	94	WP Carey Inc.	4.600%	4/1/24	75	76
Piedmont Operating Partnership LP	3.400%	6/1/23	75	73	WP Carey Inc.	4.000%	2/1/25	50	49
Prologis LP	3.875%	9/15/28	100	100	WP Carey Inc.	4.250%	10/1/26	75	73
Prologis LP	4.375%	9/15/48	75	76					
Public Storage	2.370%	9/15/22	55	53					
Public Storage	3.094%	9/15/27	100	94					
Realty Income Corp.	3.250%	10/15/22	375	369					
Realty Income Corp.	3.875%	7/15/24	50	50					
Realty Income Corp.	3.875%	4/15/25	100	99					
Realty Income Corp.	4.125%	10/15/26	125	124					
Realty Income Corp.	3.000%	1/15/27	100	92					
Realty Income Corp.	3.650%	1/15/28	190	182					
Realty Income Corp.	4.650%	3/15/47	250	253					
Regency Centers LP	3.600%	2/1/27	25	24					
Regency Centers LP	4.125%	3/15/28	75	74					
Regency Centers LP	4.400%	2/1/47	200	191					
Sabra Health Care LP	5.125%	8/15/26	25	24					
Select Income REIT	4.150%	2/1/22	100	100					
Select Income REIT	4.250%	5/15/24	100	96					
Select Income REIT	4.500%	2/1/25	50	48					
Senior Housing Properties Trust	4.750%	2/15/28	50	49					
Simon Property Group LP	4.375%	3/1/21	125	129					
Simon Property Group LP	2.500%	7/15/21	120	117					
Simon Property Group LP	4.125%	12/1/21	250	256					
Simon Property Group LP	2.350%	1/30/22	150	145					
Simon Property Group LP	3.375%	3/15/22	100	100					
Simon Property Group LP	2.625%	6/15/22	100	97					
Simon Property Group LP	2.750%	2/1/23	25	24					
Simon Property Group LP	2.750%	6/1/23	100	96					
					Industrial (16.5%)				303,650
					Basic Industry (0.8%)				
					Air Products & Chemicals Inc.	3.000%	11/3/21	75	75
					Air Products & Chemicals Inc.	2.750%	2/3/23	50	49
					Air Products & Chemicals Inc.	3.350%	7/31/24	675	670
					Airgas Inc.	3.650%	7/15/24	100	100
					Albemarle Corp.	4.150%	12/1/24	75	76
					Albemarle Corp.	5.450%	12/1/44	75	79
					ArcelorMittal	5.125%	6/1/20	50	51
					ArcelorMittal	7.000%	10/15/39	200	230
					ArcelorMittal	6.750%	3/1/41	100	113
					Barrick North America Finance LLC	4.400%	5/30/21	31	32
					Barrick North America Finance LLC	5.700%	5/30/41	450	492
					Barrick North America Finance LLC	5.750%	5/1/43	150	167
					Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	50	56
					BHP Billiton Finance USA Ltd.	2.875%	2/24/22	176	174
					BHP Billiton Finance USA Ltd.	3.850%	9/30/23	50	51
					BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	150
					BHP Billiton Finance USA Ltd.	5.000%	9/30/43	575	646
					Celulosa Arauco y Constitucion SA	5.000%	1/21/21	25	26
					Celulosa Arauco y Constitucion SA	4.750%	1/11/22	75	76
					Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	279
					Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	195
					Domtar Corp.	6.750%	2/15/44	100	106
					Dow Chemical Co.	4.250%	11/15/20	125	128

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dow Chemical Co.	4.125%	11/15/21	566	577	Nucor Corp.	5.200%	8/1/43	200	220
Dow Chemical Co.	3.500%	10/1/24	50	49	Nucor Corp.	4.400%	5/1/48	150	148
Dow Chemical Co.	7.375%	11/1/29	25	31	Nutrien Ltd.	4.875%	3/30/20	125	127
Dow Chemical Co.	4.250%	10/1/34	50	48	Nutrien Ltd.	3.500%	6/1/23	299	293
Dow Chemical Co.	9.400%	5/15/39	350	539	Nutrien Ltd.	3.375%	3/15/25	250	234
Dow Chemical Co.	5.250%	11/15/41	100	105	Nutrien Ltd.	3.000%	4/1/25	250	229
Eastman Chemical Co.	5.500%	11/15/19	175	181	Nutrien Ltd.	4.000%	12/15/26	50	48
Eastman Chemical Co.	2.700%	1/15/20	150	149	Nutrien Ltd.	4.125%	3/15/35	250	232
Eastman Chemical Co.	4.500%	1/15/21	6	6	Nutrien Ltd.	5.625%	12/1/40	275	304
Eastman Chemical Co.	3.600%	8/15/22	49	49	Nutrien Ltd.	6.125%	1/15/41	25	29
Eastman Chemical Co.	4.800%	9/1/42	225	221	Nutrien Ltd.	4.900%	6/1/43	50	49
Eastman Chemical Co.	4.650%	10/15/44	150	147	Nutrien Ltd.	5.250%	1/15/45	200	207
Ecolab Inc.	4.350%	12/8/21	163	168	Packaging Corp. of America	3.900%	6/15/22	100	101
Ecolab Inc.	2.375%	8/10/22	470	452	Packaging Corp. of America	4.500%	11/1/23	350	362
Ecolab Inc.	2.700%	11/1/26	200	185	Packaging Corp. of America	3.400%	12/15/27	100	94
Ecolab Inc.	3.250%	12/1/27	100	96	Placer Dome Inc.	6.450%	10/15/35	75	89
El du Pont de Nemours & Co.	4.625%	1/15/20	400	411	PPG Industries Inc.	2.300%	11/15/19	300	298
El du Pont de Nemours & Co.	2.200%	5/1/20	200	197	Praxair Inc.	4.500%	8/15/19	50	51
El du Pont de Nemours & Co.	2.800%	2/15/23	125	121	Praxair Inc.	3.000%	9/1/21	75	75
El du Pont de Nemours & Co.	6.500%	1/15/28	100	119	Praxair Inc.	2.450%	2/15/22	450	438
El du Pont de Nemours & Co.	4.900%	1/15/41	100	103	Praxair Inc.	2.200%	8/15/22	200	192
El du Pont de Nemours & Co.	4.150%	2/15/43	275	258	Praxair Inc.	3.550%	11/7/42	50	47
Fibria Overseas Finance Ltd.	5.250%	5/12/24	300	301	Rayonier Inc.	3.750%	4/1/22	50	50
Fibria Overseas Finance Ltd.	4.000%	1/14/25	150	138	Reliance Steel & Aluminum Co.	4.500%	4/15/23	100	102
FMC Corp.	3.950%	2/1/22	50	50	Rio Tinto Alcan Inc.	6.125%	12/15/33	225	272
FMC Corp.	4.100%	2/1/24	250	250	Rio Tinto Finance USA Ltd.	3.750%	6/15/25	220	221
Georgia-Pacific LLC	8.000%	1/15/24	250	301	Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	95
Georgia-Pacific LLC	7.375%	12/1/25	100	121	Rio Tinto Finance USA Ltd.	5.200%	11/2/40	125	141
Georgia-Pacific LLC	8.875%	5/15/31	250	365	Rio Tinto Finance USA plc	4.750%	3/22/42	150	160
Goldcorp Inc.	3.700%	3/15/23	275	271	Rio Tinto Finance USA plc	4.125%	8/21/42	250	246
Goldcorp Inc.	5.450%	6/9/44	100	103	Rohm & Haas Co.	7.850%	7/15/29	250	321
International Flavors & Fragrances Inc.	3.200%	5/1/23	25	24	RPM International Inc.	6.125%	10/15/19	25	26
International Flavors & Fragrances Inc.	4.375%	6/1/47	90	81	RPM International Inc.	3.450%	11/15/22	100	98
International Paper Co.	7.500%	8/15/21	306	341	RPM International Inc.	3.750%	3/15/27	50	48
International Paper Co.	3.650%	6/15/24	100	99	RPM International Inc.	4.250%	1/15/48	250	227
International Paper Co.	3.800%	1/15/26	75	73	Sherwin-Williams Co.	2.250%	5/15/20	50	49
International Paper Co.	3.000%	2/15/27	200	181	Sherwin-Williams Co.	2.750%	6/1/22	150	145
International Paper Co.	5.000%	9/15/35	100	101	Sherwin-Williams Co.	3.125%	6/1/24	50	48
International Paper Co.	7.300%	11/15/39	100	126	Sherwin-Williams Co.	3.450%	8/1/25	225	216
International Paper Co.	4.800%	6/15/44	200	193	Sherwin-Williams Co.	3.950%	1/15/26	200	198
International Paper Co.	5.150%	5/15/46	200	202	Sherwin-Williams Co.	3.450%	6/1/27	100	94
International Paper Co.	4.400%	8/15/47	200	181	Sherwin-Williams Co.	4.550%	8/1/45	90	87
Kinross Gold Corp.	5.125%	9/1/21	50	51	Sherwin-Williams Co.	4.500%	6/1/47	100	96
Kinross Gold Corp.	5.950%	3/15/24	75	77	Southern Copper Corp.	5.375%	4/16/20	75	78
⁹ Kinross Gold Corp.	4.500%	7/15/27	100	92	Southern Copper Corp.	3.500%	11/8/22	400	392
LYB International Finance BV	5.250%	7/15/43	200	208	Southern Copper Corp.	3.875%	4/23/25	50	49
LYB International Finance II BV	3.500%	3/2/27	100	94	Southern Copper Corp.	7.500%	7/27/35	100	121
LyondellBasell Industries NV	6.000%	11/15/21	175	187	Southern Copper Corp.	6.750%	4/16/40	125	145
LyondellBasell Industries NV	5.750%	4/15/24	175	189	Southern Copper Corp.	5.875%	4/23/45	500	531
LyondellBasell Industries NV	4.625%	2/26/55	425	388	Vale Overseas Ltd.	5.875%	6/10/21	200	211
Meadwestvaco Corp.	7.950%	2/15/31	350	457	Vale Overseas Ltd.	4.375%	1/11/22	547	555
Methanex Corp.	3.250%	12/15/19	200	199	Vale Overseas Ltd.	6.250%	8/10/26	300	325
Monsanto Co.	2.125%	7/15/19	100	99	Vale Overseas Ltd.	8.250%	1/17/34	50	62
Monsanto Co.	2.750%	7/15/21	200	195	Vale Overseas Ltd.	6.875%	11/21/36	475	531
Monsanto Co.	5.500%	8/15/25	325	347	Vale Overseas Ltd.	6.875%	11/10/39	450	510
Monsanto Co.	4.200%	7/15/34	100	91	Vale SA	5.625%	9/1/42	75	76
Monsanto Co.	3.950%	4/15/45	200	173	Westlake Chemical Corp.	3.600%	8/15/26	300	284
Monsanto Co.	4.700%	7/15/64	100	87	Westlake Chemical Corp.	5.000%	8/15/46	200	201
Mosaic Co.	3.750%	11/15/21	115	115	⁹ WestRock Co.	3.000%	9/15/24	250	236
Mosaic Co.	3.250%	11/15/22	225	219	⁹ WestRock Co.	3.375%	9/15/27	250	235
Mosaic Co.	4.250%	11/15/23	100	101	WestRock RKT Co.	3.500%	3/1/20	150	150
Mosaic Co.	4.050%	11/15/27	200	191	WestRock RKT Co.	4.900%	3/1/22	100	104
Mosaic Co.	5.450%	11/15/33	100	101	Weyerhaeuser Co.	7.375%	10/1/19	250	263
Mosaic Co.	4.875%	11/15/41	50	45	Weyerhaeuser Co.	4.700%	3/15/21	75	77
Mosaic Co.	5.625%	11/15/43	50	50	Weyerhaeuser Co.	8.500%	1/15/25	50	61
Newmont Mining Corp.	5.875%	4/1/35	100	115	Weyerhaeuser Co.	7.375%	3/15/32	100	127
Newmont Mining Corp.	4.875%	3/15/42	250	251	Weyerhaeuser Co.	6.875%	12/15/33	50	61
Nucor Corp.	4.125%	9/15/22	100	103	Yamana Gold Inc.	4.950%	7/15/24	110	110
Nucor Corp.	3.950%	5/1/28	100	100	Yamana Gold Inc.	4.625%	12/15/27	75	72
Nucor Corp.	6.400%	12/1/37	100	123					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Capital Goods (1.4%)									
3M Co.	2.000%	8/7/20	100	98	Eaton Corp.	4.150%	11/2/42	150	145
3M Co.	1.625%	9/19/21	150	144	Eaton Corp.	3.915%	9/15/47	50	47
3M Co.	2.250%	3/15/23	175	168	Embraer Netherlands Finance BV	5.050%	6/15/25	200	203
3M Co.	3.000%	8/7/25	100	97	Embraer Netherlands Finance BV	5.400%	2/1/27	100	103
3M Co.	2.250%	9/19/26	150	136	Embraer Overseas Ltd.	5.696%	9/16/23	100	105
3M Co.	2.875%	10/15/27	125	118	Embraer SA	5.150%	6/15/22	275	284
3M Co.	3.125%	9/19/46	75	64	Emerson Electric Co.	4.875%	10/15/19	25	26
3M Co.	3.625%	10/15/47	100	94	Emerson Electric Co.	4.250%	11/15/20	25	26
ABB Finance USA Inc.	2.800%	4/3/20	50	50	Emerson Electric Co.	2.625%	12/1/21	150	147
ABB Finance USA Inc.	3.375%	4/3/23	100	100	Emerson Electric Co.	3.150%	6/1/25	200	195
ABB Finance USA Inc.	4.375%	5/8/42	25	25	FLIR Systems Inc.	3.125%	6/15/21	50	50
Acuity Brands Lighting Inc.	6.000%	12/15/19	50	52	Flowserve Corp.	3.500%	9/15/22	250	245
Allegion US Holding Co. Inc.	3.550%	10/1/27	175	161	Flowserve Corp.	4.000%	11/15/23	50	50
Bemis Co. Inc.	3.100%	9/15/26	50	46	Fortive Corp.	2.350%	6/15/21	100	97
Boeing Co.	4.875%	2/15/20	175	180	Fortive Corp.	3.150%	6/15/26	150	139
Boeing Co.	1.650%	10/30/20	100	97	Fortive Corp.	4.300%	6/15/46	100	94
Boeing Co.	2.125%	3/1/22	50	48	Fortune Brands Home & Security Inc.	3.000%	6/15/20	75	74
Boeing Co.	2.800%	3/1/23	600	590	Fortune Brands Home & Security Inc.	4.000%	6/15/25	100	100
Boeing Co.	1.875%	6/15/23	100	94	General Dynamics Corp.	2.875%	5/11/20	80	80
Boeing Co.	2.500%	3/1/25	145	136	General Dynamics Corp.	3.000%	5/11/21	300	299
Boeing Co.	2.250%	6/15/26	50	46	General Dynamics Corp.	3.375%	5/15/23	200	200
Boeing Co.	2.800%	3/1/27	50	47	General Dynamics Corp.	1.875%	8/15/23	300	279
Boeing Co.	3.250%	3/1/28	100	97	General Dynamics Corp.	2.375%	11/15/24	300	281
Boeing Co.	6.625%	2/15/38	50	67	General Dynamics Corp.	3.500%	5/15/25	200	200
Boeing Co.	3.550%	3/1/38	50	48	General Dynamics Corp.	2.625%	11/15/27	200	184
Boeing Co.	6.875%	3/15/39	75	104	General Dynamics Corp.	3.750%	5/15/28	250	252
Boeing Co.	5.875%	2/15/40	75	94	General Dynamics Corp.	3.600%	11/15/42	100	95
Boeing Co.	3.375%	6/15/46	75	68	General Electric Co.	6.000%	8/7/19	194	200
Boeing Co.	3.650%	3/1/47	50	47	General Electric Co.	2.100%	12/11/19	25	25
Boeing Co.	3.625%	3/1/48	75	70	General Electric Co.	5.500%	1/8/20	211	218
Carlisle Cos. Inc.	3.750%	11/15/22	75	75	General Electric Co.	2.200%	1/9/20	165	163
Carlisle Cos. Inc.	3.500%	12/1/24	50	48	General Electric Co.	5.550%	5/4/20	108	112
Carlisle Cos. Inc.	3.750%	12/1/27	125	119	General Electric Co.	4.375%	9/16/20	128	131
Caterpillar Financial Services Corp.	2.000%	11/29/19	500	495	General Electric Co.	4.625%	1/7/21	201	207
Caterpillar Financial Services Corp.	2.250%	12/1/19	100	99	General Electric Co.	5.300%	2/11/21	172	180
Caterpillar Financial Services Corp.	2.100%	1/10/20	200	198	General Electric Co.	4.650%	10/17/21	347	361
Caterpillar Financial Services Corp.	2.000%	3/5/20	250	246	General Electric Co.	3.150%	9/7/22	91	90
Caterpillar Financial Services Corp.	1.850%	9/4/20	175	171	General Electric Co.	2.700%	10/9/22	1,100	1,060
Caterpillar Financial Services Corp.	2.500%	11/13/20	50	49	General Electric Co.	3.100%	1/9/23	574	562
Caterpillar Financial Services Corp.	2.900%	3/15/21	100	99	General Electric Co.	3.450%	5/15/24	160	156
Caterpillar Financial Services Corp.	1.700%	8/9/21	100	96	General Electric Co.	6.750%	3/15/32	705	862
Caterpillar Financial Services Corp.	2.750%	8/20/21	100	99	General Electric Co.	6.150%	8/7/37	161	188
Caterpillar Financial Services Corp.	2.400%	6/6/22	150	145	General Electric Co.	5.875%	1/14/38	510	576
Caterpillar Financial Services Corp.	2.550%	11/29/22	200	194	General Electric Co.	6.875%	1/10/39	413	521
Caterpillar Financial Services Corp.	3.450%	5/15/23	400	401	General Electric Co.	4.125%	10/9/42	125	116
Caterpillar Financial Services Corp.	3.300%	6/9/24	250	248	General Electric Co.	4.500%	3/11/44	425	416
Caterpillar Financial Services Corp.	3.250%	12/1/24	200	197	Harris Corp.	2.700%	4/27/20	75	74
Caterpillar Financial Services Corp.	2.400%	8/9/26	100	92	Harris Corp.	3.832%	4/27/25	200	196
Caterpillar Inc.	3.900%	5/27/21	125	128	Harris Corp.	4.854%	4/27/35	100	103
Caterpillar Inc.	2.600%	6/26/22	50	49	Harris Corp.	6.150%	12/15/40	75	89
Caterpillar Inc.	3.400%	5/15/24	250	249	Hexcel Corp.	4.700%	8/15/25	100	103
Caterpillar Inc.	6.050%	8/15/36	100	125	Honeywell International Inc.	1.400%	10/30/19	125	123
Caterpillar Inc.	5.200%	5/27/41	150	172	Honeywell International Inc.	1.800%	10/30/19	200	197
Caterpillar Inc.	3.803%	8/15/42	143	137	Honeywell International Inc.	4.250%	3/1/21	200	206
Caterpillar Inc.	4.300%	5/15/44	100	103	Honeywell International Inc.	1.850%	11/1/21	100	95
Caterpillar Inc.	4.750%	5/15/64	100	103	Honeywell International Inc.	2.500%	11/1/26	50	46
CNH Industrial Capital LLC	4.375%	11/6/20	150	150	Honeywell International Inc.	5.700%	3/15/37	200	244
CNH Industrial NV	3.850%	11/15/27	200	186	Honeywell International Inc.	5.375%	3/1/41	150	178
Crane Co.	4.450%	12/15/23	50	52	Hubbell Inc.	3.350%	3/1/26	75	72
Crane Co.	4.200%	3/15/48	150	142	Hubbell Inc.	3.150%	8/15/27	50	47
CRH America Inc.	5.750%	1/15/21	75	79	Hubbell Inc.	3.500%	2/15/28	175	167
Deere & Co.	4.375%	10/16/19	175	178	Huntington Ingalls Industries Inc.	3.483%	12/1/27	150	142
Deere & Co.	2.600%	6/8/22	125	122	Illinois Tool Works Inc.	3.375%	9/15/21	100	101
Deere & Co.	5.375%	10/16/29	125	142	Illinois Tool Works Inc.	3.500%	3/1/24	200	202
Deere & Co.	7.125%	3/3/31	100	130	Illinois Tool Works Inc.	2.650%	11/15/26	300	277
Deere & Co.	3.900%	6/9/42	75	73	Illinois Tool Works Inc.	4.875%	9/15/41	75	84
Dover Corp.	3.150%	11/15/25	200	192	Illinois Tool Works Inc.	3.900%	9/1/42	175	172
Dover Corp.	6.600%	3/15/38	75	95	Ingersoll-Rand Global Holding Co. Ltd.	4.250%	6/15/23	500	515
Eaton Corp.	2.750%	11/2/22	300	291	Ingersoll-Rand Global Holding Co. Ltd.	5.750%	6/15/43	125	145
Eaton Corp.	4.000%	11/2/32	225	223	John Deere Capital Corp.	1.250%	10/9/19	200	196
					John Deere Capital Corp.	1.700%	1/15/20	125	123

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
John Deere Capital Corp.	2.050%	3/10/20	250	246		Northrop Grumman Corp.	4.750%	6/1/43	275	286
John Deere Capital Corp.	2.200%	3/13/20	150	148		Northrop Grumman Corp.	4.030%	10/15/47	145	135
John Deere Capital Corp.	2.450%	9/11/20	75	74	9	Nvent Finance Sarl	3.950%	4/15/23	200	198
John Deere Capital Corp.	2.550%	1/8/21	150	148	9	Nvent Finance Sarl	4.550%	4/15/28	100	99
John Deere Capital Corp.	2.800%	3/4/21	100	99		Oshkosh Corp.	4.600%	5/15/28	185	185
John Deere Capital Corp.	2.875%	3/12/21	100	99		Owens Corning	4.200%	12/15/22	150	150
John Deere Capital Corp.	3.900%	7/12/21	100	102		Owens Corning	3.400%	8/15/26	200	182
John Deere Capital Corp.	3.150%	10/15/21	25	25		Owens Corning	4.300%	7/15/47	200	164
John Deere Capital Corp.	2.650%	1/6/22	300	294		Owens Corning	4.400%	1/30/48	75	62
John Deere Capital Corp.	2.150%	9/8/22	400	380		Parker-Hannifin Corp.	3.500%	9/15/22	425	428
John Deere Capital Corp.	2.700%	1/6/23	100	97		Parker-Hannifin Corp.	3.300%	11/21/24	100	98
John Deere Capital Corp.	2.800%	1/27/23	50	49		Parker-Hannifin Corp.	3.250%	3/1/27	125	121
John Deere Capital Corp.	2.800%	3/6/23	300	292		Parker-Hannifin Corp.	6.250%	5/15/38	225	285
John Deere Capital Corp.	3.450%	6/7/23	200	200		Parker-Hannifin Corp.	4.450%	11/21/44	200	209
John Deere Capital Corp.	2.650%	6/24/24	75	71		Parker-Hannifin Corp.	4.100%	3/1/47	75	74
John Deere Capital Corp.	3.450%	3/13/25	100	100		Pentair Finance SA	2.650%	12/1/19	250	247
John Deere Capital Corp.	3.400%	9/11/25	75	74		Precision Castparts Corp.	2.250%	6/15/20	150	148
John Deere Capital Corp.	2.650%	6/10/26	100	93		Precision Castparts Corp.	2.500%	1/15/23	75	72
John Deere Capital Corp.	2.800%	9/8/27	150	140		Precision Castparts Corp.	3.250%	6/15/25	200	195
John Deere Capital Corp.	3.050%	1/6/28	100	95		Precision Castparts Corp.	3.900%	1/15/43	75	72
Johnson Controls International plc	5.000%	3/30/20	125	129		Precision Castparts Corp.	4.375%	6/15/45	300	314
Johnson Controls International plc	4.250%	3/1/21	150	153		Raytheon Co.	4.400%	2/15/20	100	102
Johnson Controls International plc	3.750%	12/1/21	100	101		Raytheon Co.	3.125%	10/15/20	175	175
Johnson Controls International plc	3.625%	7/2/24	135	133		Raytheon Co.	2.500%	12/15/22	275	267
Johnson Controls International plc	3.900%	2/14/26	100	99		Raytheon Co.	7.200%	8/15/27	25	32
Johnson Controls International plc	6.000%	1/15/36	50	58		Raytheon Co.	4.700%	12/15/41	50	55
Johnson Controls International plc	4.625%	7/2/44	75	75		Republic Services Inc.	5.500%	9/15/19	150	154
Johnson Controls International plc	5.125%	9/14/45	150	156		Republic Services Inc.	5.000%	3/1/20	125	129
Johnson Controls International plc	4.500%	2/15/47	100	97		Republic Services Inc.	5.250%	11/15/21	175	186
Johnson Controls International plc	4.950%	7/2/64	100	95		Republic Services Inc.	3.550%	6/1/22	50	50
Kennametal Inc.	2.650%	11/1/19	75	75		Republic Services Inc.	3.200%	3/15/25	250	241
Kennametal Inc.	3.875%	2/15/22	50	50		Republic Services Inc.	6.200%	3/1/40	50	61
Kennametal Inc.	4.625%	6/15/28	120	119		Republic Services Inc.	5.700%	5/15/41	100	117
L3 Technologies Inc.	4.950%	2/15/21	75	77		Rockwell Collins Inc.	5.250%	7/15/19	25	26
L3 Technologies Inc.	3.850%	6/15/23	600	599		Rockwell Collins Inc.	3.100%	11/15/21	50	49
L3 Technologies Inc.	3.950%	5/28/24	103	102		Rockwell Collins Inc.	2.800%	3/15/22	170	165
L3 Technologies Inc.	3.850%	12/15/26	50	48		Rockwell Collins Inc.	3.200%	3/15/24	100	96
L3 Technologies Inc.	4.400%	6/15/28	175	174		Rockwell Collins Inc.	3.500%	3/15/27	100	95
Lafarge SA	7.125%	7/15/36	100	125		Rockwell Collins Inc.	4.800%	12/15/43	65	66
Leggett & Platt Inc.	3.800%	11/15/24	100	98		Rockwell Collins Inc.	4.350%	4/15/47	250	239
Leggett & Platt Inc.	3.500%	11/15/27	300	283		Roper Technologies Inc.	6.250%	9/1/19	75	78
Lennox International Inc.	3.000%	11/15/23	100	95		Roper Technologies Inc.	3.000%	12/15/20	125	124
Lockheed Martin Corp.	2.500%	11/23/20	140	138		Roper Technologies Inc.	2.800%	12/15/21	200	195
Lockheed Martin Corp.	3.350%	9/15/21	725	729		Roper Technologies Inc.	3.850%	12/15/25	100	98
Lockheed Martin Corp.	3.100%	1/15/23	100	99		Roper Technologies Inc.	3.800%	12/15/26	120	116
Lockheed Martin Corp.	3.550%	1/15/26	380	374		Snap-on Inc.	6.125%	9/1/21	75	81
Lockheed Martin Corp.	3.600%	3/1/35	150	139		Snap-on Inc.	3.250%	3/1/27	50	48
Lockheed Martin Corp.	4.500%	5/15/36	100	103		Snap-on Inc.	4.100%	3/1/48	75	75
Lockheed Martin Corp.	6.150%	9/1/36	375	461		Sonoco Products Co.	5.750%	11/1/40	145	162
Lockheed Martin Corp.	4.700%	5/15/46	375	394		Spirit AeroSystems Inc.	3.950%	6/15/23	75	75
Lockheed Martin Corp.	4.090%	9/15/52	31	29		Spirit AeroSystems Inc.	3.850%	6/15/26	65	62
Martin Marietta Materials Inc.	4.250%	7/2/24	100	101		Spirit AeroSystems Inc.	4.600%	6/15/28	200	201
Martin Marietta Materials Inc.	3.450%	6/1/27	50	46		Stanley Black & Decker Inc.	3.400%	12/1/21	150	150
Martin Marietta Materials Inc.	3.500%	12/15/27	100	92		Stanley Black & Decker Inc.	5.200%	9/1/40	275	304
Martin Marietta Materials Inc.	4.250%	12/15/47	175	151		Textron Inc.	3.875%	3/1/25	65	64
Masco Corp.	7.125%	3/15/20	11	12		Textron Inc.	4.000%	3/15/26	200	197
Masco Corp.	3.500%	4/1/21	70	70		Textron Inc.	3.650%	3/15/27	250	239
Masco Corp.	4.450%	4/1/25	50	50		Textron Inc.	3.375%	3/1/28	50	46
Masco Corp.	4.375%	4/1/26	100	99		The Timken Co.	3.875%	9/1/24	100	98
Masco Corp.	3.500%	11/15/27	100	92		United Technologies Corp.	1.500%	11/1/19	100	98
Masco Corp.	7.750%	8/1/29	24	29		United Technologies Corp.	4.500%	4/15/20	100	103
Masco Corp.	4.500%	5/15/47	100	87		United Technologies Corp.	1.900%	5/4/20	200	196
Mohawk Industries Inc.	3.850%	2/1/23	100	101		United Technologies Corp.	1.950%	11/1/21	100	96
Northrop Grumman Corp.	2.080%	10/15/20	200	195		United Technologies Corp.	3.100%	6/1/22	285	280
Northrop Grumman Corp.	3.500%	3/15/21	200	202		United Technologies Corp.	2.800%	5/4/24	250	237
Northrop Grumman Corp.	2.550%	10/15/22	200	193		United Technologies Corp.	2.650%	11/1/26	100	90
Northrop Grumman Corp.	3.250%	8/1/23	150	148		United Technologies Corp.	6.700%	8/1/28	100	121
Northrop Grumman Corp.	2.930%	1/15/25	275	261		United Technologies Corp.	7.500%	9/15/29	125	159
Northrop Grumman Corp.	3.200%	2/1/27	150	141		United Technologies Corp.	5.400%	5/1/35	150	162
Northrop Grumman Corp.	3.250%	1/15/28	390	366		United Technologies Corp.	6.050%	6/1/36	100	115
Northrop Grumman Corp.	5.050%	11/15/40	50	54		United Technologies Corp.	6.125%	7/15/38	100	117

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
United Technologies Corp.	5.700%	4/15/40	100	113		AT&T Inc.	3.950%	1/15/25	400	391
United Technologies Corp.	4.500%	6/1/42	600	588		AT&T Inc.	3.400%	5/15/25	920	862
United Technologies Corp.	4.150%	5/15/45	200	186		AT&T Inc.	4.125%	2/17/26	490	478
United Technologies Corp.	3.750%	11/1/46	200	175		AT&T Inc.	4.250%	3/1/27	575	563
United Technologies Corp.	4.050%	5/4/47	150	138	9	AT&T Inc.	4.100%	2/15/28	744	710
Valmont Industries Inc.	5.000%	10/1/44	150	141	9	AT&T Inc.	4.300%	2/15/30	610	575
Valmont Industries Inc.	5.250%	10/1/54	75	70		AT&T Inc.	4.500%	5/15/35	200	185
Vulcan Materials Co.	4.500%	4/1/25	200	202		AT&T Inc.	5.250%	3/1/37	400	394
Vulcan Materials Co.	4.500%	6/15/47	125	113	9	AT&T Inc.	4.900%	8/15/37	325	308
Wabtec Corp.	3.450%	11/15/26	150	137		AT&T Inc.	6.350%	3/15/40	100	109
Waste Management Inc.	4.600%	3/1/21	50	52		AT&T Inc.	6.000%	8/15/40	300	313
Waste Management Inc.	2.900%	9/15/22	100	98		AT&T Inc.	5.350%	9/1/40	756	735
Waste Management Inc.	2.400%	5/15/23	225	214		AT&T Inc.	5.550%	8/15/41	225	224
Waste Management Inc.	3.500%	5/15/24	100	99		AT&T Inc.	5.150%	3/15/42	375	355
Waste Management Inc.	3.125%	3/1/25	150	145		AT&T Inc.	4.300%	12/15/42	271	231
Waste Management Inc.	3.150%	11/15/27	125	118		AT&T Inc.	4.800%	6/15/44	475	426
Waste Management Inc.	3.900%	3/1/35	250	244		AT&T Inc.	4.350%	6/15/45	624	527
Waste Management Inc.	4.100%	3/1/45	100	98		AT&T Inc.	4.750%	5/15/46	650	576
WW Grainger Inc.	4.600%	6/15/45	200	206	9	AT&T Inc.	5.150%	11/15/46	988	924
WW Grainger Inc.	3.750%	5/15/46	75	68		AT&T Inc.	5.450%	3/1/47	400	394
WW Grainger Inc.	4.200%	5/15/47	50	48		AT&T Inc.	4.500%	3/9/48	582	501
Xylem Inc.	3.250%	11/1/26	100	94		AT&T Inc.	4.550%	3/9/49	262	226
Xylem Inc.	4.375%	11/1/46	100	97	9	AT&T Inc.	5.150%	2/15/50	325	302
						AT&T Inc.	5.700%	3/1/57	175	173
Communication (2.4%)					9	AT&T Inc.	5.300%	8/15/58	125	116
21st Century Fox America Inc.	4.500%	2/15/21	550	565		Bell Canada Inc.	4.464%	4/1/48	150	148
21st Century Fox America Inc.	3.000%	9/15/22	200	196		British Telecommunications plc	9.625%	12/15/30	516	737
21st Century Fox America Inc.	4.000%	10/1/23	75	76		CBS Corp.	2.300%	8/15/19	125	124
21st Century Fox America Inc.	3.700%	9/15/24	100	99		CBS Corp.	4.300%	2/15/21	275	280
21st Century Fox America Inc.	3.700%	10/15/25	125	122		CBS Corp.	2.500%	2/15/23	200	188
21st Century Fox America Inc.	6.550%	3/15/33	100	120	9	CBS Corp.	2.900%	6/1/23	75	72
21st Century Fox America Inc.	6.200%	12/15/34	350	413		CBS Corp.	3.700%	8/15/24	175	170
21st Century Fox America Inc.	6.400%	12/15/35	365	438		CBS Corp.	3.500%	1/15/25	150	143
21st Century Fox America Inc.	8.150%	10/17/36	175	246		CBS Corp.	2.900%	1/15/27	125	111
21st Century Fox America Inc.	6.150%	3/1/37	175	207		CBS Corp.	3.375%	2/15/28	100	89
21st Century Fox America Inc.	6.900%	8/15/39	125	159	9	CBS Corp.	3.700%	6/1/28	125	116
21st Century Fox America Inc.	6.150%	2/15/41	325	387		CBS Corp.	5.900%	10/15/40	225	244
21st Century Fox America Inc.	4.750%	9/15/44	175	177		CBS Corp.	4.850%	7/1/42	100	95
21st Century Fox America Inc.	4.950%	10/15/45	75	78		CBS Corp.	4.900%	8/15/44	100	96
21st Century Fox America Inc.	7.750%	12/1/45	100	141		CBS Corp.	4.600%	1/15/45	125	115
Activision Blizzard Inc.	2.300%	9/15/21	125	121		CC Holdings GS V LLC / Crown				
Activision Blizzard Inc.	2.600%	6/15/22	75	72		Castle GS III Corp.	3.849%	4/15/23	250	247
Activision Blizzard Inc.	3.400%	9/15/26	160	152		Charter Communications Operating				
Activision Blizzard Inc.	4.500%	6/15/47	100	96		LLC / Charter Communications				
America Movil SAB de CV	5.000%	10/16/19	400	409		Operating Capital	3.579%	7/23/20	375	374
America Movil SAB de CV	3.125%	7/16/22	375	368		Charter Communications Operating				
America Movil SAB de CV	6.375%	3/1/35	200	234		LLC / Charter Communications				
America Movil SAB de CV	6.125%	11/15/37	150	175		Operating Capital	4.464%	7/23/22	575	579
America Movil SAB de CV	6.125%	3/30/40	375	441		Charter Communications Operating				
America Movil SAB de CV	4.375%	7/16/42	250	244		LLC / Charter Communications				
American Tower Corp.	2.800%	6/1/20	75	74		Operating Capital	4.500%	2/1/24	275	275
American Tower Corp.	5.050%	9/1/20	150	155		Charter Communications Operating				
American Tower Corp.	3.300%	2/15/21	125	125		LLC / Charter Communications				
American Tower Corp.	3.450%	9/15/21	475	473		Operating Capital	4.908%	7/23/25	850	858
American Tower Corp.	5.900%	11/1/21	475	508		Charter Communications Operating				
American Tower Corp.	2.250%	1/15/22	125	119		LLC / Charter Communications				
American Tower Corp.	3.500%	1/31/23	200	197		Operating Capital	3.750%	2/15/28	400	362
American Tower Corp.	5.000%	2/15/24	200	208		Charter Communications Operating				
American Tower Corp.	4.000%	6/1/25	100	98		LLC / Charter Communications				
American Tower Corp.	3.375%	10/15/26	200	185		Operating Capital	4.200%	3/15/28	225	211
American Tower Corp.	3.550%	7/15/27	125	116		Charter Communications Operating				
American Tower Corp.	3.600%	1/15/28	125	116		LLC / Charter Communications				
AT&T Inc.	5.875%	10/1/19	175	181		Operating Capital	6.384%	10/23/35	350	365
AT&T Inc.	2.450%	6/30/20	700	689		Charter Communications Operating				
AT&T Inc.	4.600%	2/15/21	175	180		LLC / Charter Communications				
AT&T Inc.	5.000%	3/1/21	450	467		Operating Capital	5.375%	4/1/38	150	142
AT&T Inc.	3.200%	3/1/22	250	245		Charter Communications Operating				
AT&T Inc.	3.800%	3/15/22	275	275		LLC / Charter Communications				
AT&T Inc.	3.000%	6/30/22	500	485		Operating Capital	6.484%	10/23/45	650	683
AT&T Inc.	3.600%	2/17/23	1,100	1,083						
AT&T Inc.	3.800%	3/1/24	125	123						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	450	409	Discovery Communications LLC	4.950%	5/15/42	100	93
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	325	313	Discovery Communications LLC	4.875%	4/1/43	175	162
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	81	Discovery Communications LLC	5.200%	9/20/47	225	217
Comcast Cable Communications Holdings Inc.	9.455%	11/15/22	139	171	Electronic Arts Inc.	3.700%	3/1/21	150	151
Comcast Corp.	5.700%	7/1/19	850	872	Electronic Arts Inc.	4.800%	3/1/26	100	105
Comcast Corp.	5.150%	3/1/20	325	336	Grupo Televisa SAB	6.625%	3/18/25	100	112
Comcast Corp.	2.750%	3/1/23	200	192	Grupo Televisa SAB	4.625%	1/30/26	100	100
Comcast Corp.	3.000%	2/1/24	385	368	Grupo Televisa SAB	6.625%	1/15/40	125	134
Comcast Corp.	3.375%	2/15/25	150	144	Grupo Televisa SAB	5.000%	5/13/45	425	375
Comcast Corp.	3.375%	8/15/25	250	239	Interpublic Group of Cos. Inc.	3.750%	2/15/23	100	99
Comcast Corp.	3.150%	3/1/26	400	375	Interpublic Group of Cos. Inc.	4.200%	4/15/24	100	101
Comcast Corp.	2.350%	1/15/27	495	431	Koninklijke KPN NV	8.375%	10/1/30	175	229
Comcast Corp.	3.150%	2/15/28	325	301	Moody's Corp.	2.750%	12/15/21	100	98
Comcast Corp.	3.550%	5/1/28	200	191	Moody's Corp.	4.500%	9/1/22	250	258
Comcast Corp.	4.250%	1/15/33	275	268	Moody's Corp.	4.875%	2/15/24	250	263
Comcast Corp.	4.200%	8/15/34	175	167	Moody's Corp.	5.250%	7/15/44	110	123
Comcast Corp.	5.650%	6/15/35	250	276	NBCUniversal Media LLC	5.150%	4/30/20	330	341
Comcast Corp.	4.400%	8/15/35	150	146	NBCUniversal Media LLC	4.375%	4/1/21	325	333
Comcast Corp.	6.500%	11/15/35	750	890	NBCUniversal Media LLC	2.875%	1/15/23	225	215
Comcast Corp.	3.200%	7/15/36	175	145	NBCUniversal Media LLC	6.400%	4/30/40	150	178
Comcast Corp.	6.450%	3/15/37	175	208	NBCUniversal Media LLC	5.950%	4/1/41	225	253
Comcast Corp.	6.950%	8/15/37	250	313	NBCUniversal Media LLC	4.450%	1/15/43	325	307
Comcast Corp.	3.900%	3/1/38	175	159	Omnicom Group Inc.	4.450%	8/15/20	175	179
Comcast Corp.	6.400%	5/15/38	100	119	Omnicom Group Inc.	3.625%	5/1/22	225	224
Comcast Corp.	6.400%	3/1/40	150	178	Omnicom Group Inc.	3.650%	11/1/24	150	146
Comcast Corp.	4.650%	7/15/42	370	358	Omnicom Group Inc.	3.600%	4/15/26	250	239
Comcast Corp.	4.500%	1/15/43	100	94	Orange SA	1.625%	11/3/19	225	221
Comcast Corp.	4.600%	8/15/45	250	240	Orange SA	4.125%	9/14/21	325	332
Comcast Corp.	3.400%	7/15/46	250	203	Orange SA	9.000%	3/1/31	450	617
Comcast Corp.	3.969%	11/1/47	356	313	Orange SA	5.375%	1/13/42	325	353
Comcast Corp.	4.000%	3/1/48	425	373	RELX Capital Inc.	3.125%	10/15/22	182	178
Comcast Corp.	3.999%	11/1/49	138	121	RELX Capital Inc.	3.500%	3/16/23	125	124
Crown Castle International Corp.	3.400%	2/15/21	300	300	Rogers Communications Inc.	3.000%	3/15/23	205	200
Crown Castle International Corp.	2.250%	9/1/21	125	120	Rogers Communications Inc.	4.100%	10/1/23	175	179
Crown Castle International Corp.	4.875%	4/15/22	125	129	Rogers Communications Inc.	3.625%	12/15/25	125	122
Crown Castle International Corp.	5.250%	1/15/23	125	131	Rogers Communications Inc.	2.900%	11/15/26	100	92
Crown Castle International Corp.	3.150%	7/15/23	150	143	Rogers Communications Inc.	4.500%	3/15/43	65	64
Crown Castle International Corp.	3.200%	9/1/24	250	236	Rogers Communications Inc.	5.000%	3/15/44	190	197
Crown Castle International Corp.	4.450%	2/15/26	250	248	Rogers Communications Inc.	4.300%	2/15/48	150	143
Crown Castle International Corp.	3.700%	6/15/26	175	165	S&P Global Inc.	3.300%	8/14/20	125	125
Crown Castle International Corp.	3.650%	9/1/27	325	302	S&P Global Inc.	4.000%	6/15/25	125	125
Crown Castle International Corp.	3.800%	2/15/28	200	187	S&P Global Inc.	4.400%	2/15/26	175	179
Crown Castle International Corp.	4.750%	5/15/47	50	47	S&P Global Inc.	2.950%	1/22/27	100	92
Deutsche Telekom International Finance BV	6.000%	7/8/19	150	154	S&P Global Inc.	6.550%	11/15/37	75	95
Deutsche Telekom International Finance BV	8.750%	6/15/30	775	1,026	S&P Global Inc.	4.500%	5/15/48	100	102
Discovery Communications LLC	5.625%	8/15/19	75	77	Telefonica Emisiones SAU	5.877%	7/15/19	100	103
Discovery Communications LLC	2.200%	9/20/19	100	99	Telefonica Emisiones SAU	5.134%	4/27/20	225	232
Discovery Communications LLC	2.750%	11/15/19	125	124	Telefonica Emisiones SAU	5.462%	2/16/21	555	582
Discovery Communications LLC	2.800%	6/15/20	100	99	Telefonica Emisiones SAU	4.103%	3/8/27	450	435
Discovery Communications LLC	4.375%	6/15/21	25	26	Telefonica Emisiones SAU	7.045%	6/20/36	425	513
Discovery Communications LLC	3.300%	5/15/22	125	123	Telefonica Emisiones SAU	4.665%	3/6/38	150	142
Discovery Communications LLC	3.500%	6/15/22	75	74	Telefonica Emisiones SAU	5.213%	3/8/47	400	383
Discovery Communications LLC	2.950%	3/20/23	200	191	Telefonica Emisiones SAU	4.895%	3/6/48	300	278
Discovery Communications LLC	3.250%	4/1/23	100	97	TELUS Corp.	2.800%	2/16/27	100	92
Discovery Communications LLC	3.800%	3/13/24	100	98	Thomson Reuters Corp.	4.700%	10/15/19	300	306
Discovery Communications LLC	3.900%	11/15/24	150	148	Thomson Reuters Corp.	3.850%	9/29/24	100	98
Discovery Communications LLC	3.450%	3/15/25	150	142	Thomson Reuters Corp.	5.500%	8/15/35	75	79
Discovery Communications LLC	3.950%	6/15/25	100	98	Thomson Reuters Corp.	5.850%	4/15/40	100	109
Discovery Communications LLC	4.900%	3/1/26	200	205	Thomson Reuters Corp.	4.500%	5/23/43	225	208
Discovery Communications LLC	3.950%	3/20/28	325	308	Time Warner Cable LLC	5.000%	2/1/20	350	357
Discovery Communications LLC	5.000%	9/20/37	225	217	Time Warner Cable LLC	4.125%	2/15/21	150	151
Discovery Communications LLC	6.350%	6/1/40	150	165	Time Warner Cable LLC	6.550%	5/1/37	200	210
					Time Warner Cable LLC	7.300%	7/1/38	50	57
					Time Warner Cable LLC	6.750%	6/15/39	275	293
					Time Warner Cable LLC	5.875%	11/15/40	425	415
					Time Warner Cable LLC	5.500%	9/1/41	250	233
					Time Warner Cable LLC	4.500%	9/15/42	350	288
					Time Warner Entertainment Co. LP	8.375%	3/15/23	175	205
					Time Warner Entertainment Co. LP	8.375%	7/15/33	200	246
					Time Warner Inc.	4.875%	3/15/20	350	359
					Time Warner Inc.	4.700%	1/15/21	50	52

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Time Warner Inc.	4.750%	3/29/21	425	439	WPP Finance 2010	4.750%	11/21/21	208	214
Time Warner Inc.	3.400%	6/15/22	100	98	WPP Finance 2010	3.625%	9/7/22	200	196
Time Warner Inc.	4.050%	12/15/23	100	100	WPP Finance 2010	3.750%	9/19/24	100	96
Time Warner Inc.	3.600%	7/15/25	275	261	WPP Finance 2010	5.625%	11/15/43	125	131
Time Warner Inc.	3.875%	1/15/26	250	240					
Time Warner Inc.	3.800%	2/15/27	700	663	Consumer Cyclical (1.9%)				
Time Warner Inc.	6.100%	7/15/40	100	107	Advance Auto Parts Inc.	5.750%	5/1/20	125	130
Time Warner Inc.	5.375%	10/15/41	100	99	Alibaba Group Holding Ltd.	2.500%	11/28/19	360	357
Time Warner Inc.	4.900%	6/15/42	425	392	Alibaba Group Holding Ltd.	3.125%	11/28/21	300	297
Time Warner Inc.	5.350%	12/15/43	175	171	Alibaba Group Holding Ltd.	2.800%	6/6/23	400	387
Time Warner Inc.	4.650%	6/1/44	100	89	Alibaba Group Holding Ltd.	3.600%	11/28/24	200	197
Verizon Communications Inc.	2.625%	2/21/20	184	183	Alibaba Group Holding Ltd.	3.400%	12/6/27	600	559
Verizon Communications Inc.	3.450%	3/15/21	300	301	Alibaba Group Holding Ltd.	4.500%	11/28/34	80	80
Verizon Communications Inc.	4.600%	4/1/21	475	492	Alibaba Group Holding Ltd.	4.000%	12/6/37	200	185
Verizon Communications Inc.	1.750%	8/15/21	175	167	Alibaba Group Holding Ltd.	4.200%	12/6/47	225	205
Verizon Communications Inc.	3.000%	11/1/21	600	591	Alibaba Group Holding Ltd.	4.400%	12/6/57	100	92
Verizon Communications Inc.	3.500%	11/1/21	100	100	Amazon.com Inc.	2.600%	12/5/19	300	300
Verizon Communications Inc.	3.125%	3/16/22	350	345	Amazon.com Inc.	1.900%	8/21/20	200	196
Verizon Communications Inc.	5.150%	9/15/23	1,180	1,256	Amazon.com Inc.	3.300%	12/5/21	200	202
Verizon Communications Inc.	4.150%	3/15/24	300	304	Amazon.com Inc.	2.500%	11/29/22	150	146
Verizon Communications Inc.	3.500%	11/1/24	400	389	Amazon.com Inc.	2.400%	2/22/23	450	433
Verizon Communications Inc.	3.376%	2/15/25	749	720	Amazon.com Inc.	2.800%	8/22/24	250	239
Verizon Communications Inc.	2.625%	8/15/26	475	422	Amazon.com Inc.	3.800%	12/5/24	120	122
Verizon Communications Inc.	4.125%	3/16/27	625	616	Amazon.com Inc.	5.200%	12/3/25	225	248
Verizon Communications Inc.	4.500%	8/10/33	575	557	Amazon.com Inc.	3.150%	8/22/27	550	526
Verizon Communications Inc.	4.400%	11/1/34	725	680	Amazon.com Inc.	4.800%	12/5/34	225	246
Verizon Communications Inc.	4.272%	1/15/36	563	519	Amazon.com Inc.	3.875%	8/22/37	425	415
Verizon Communications Inc.	5.250%	3/16/37	875	899	Amazon.com Inc.	4.950%	12/5/44	350	388
Verizon Communications Inc.	4.812%	3/15/39	200	194	Amazon.com Inc.	4.050%	8/22/47	650	636
Verizon Communications Inc.	4.750%	11/1/41	175	166	Amazon.com Inc.	4.250%	8/22/57	500	492
Verizon Communications Inc.	3.850%	11/1/42	250	209	American Honda Finance Corp.	1.200%	7/12/19	200	197
Verizon Communications Inc.	4.125%	8/15/46	450	385	American Honda Finance Corp.	2.250%	8/15/19	275	273
Verizon Communications Inc.	4.862%	8/21/46	956	898	American Honda Finance Corp.	2.000%	11/13/19	100	99
Verizon Communications Inc.	5.500%	3/16/47	250	260	American Honda Finance Corp.	2.000%	2/14/20	100	99
Verizon Communications Inc.	4.522%	9/15/48	863	788	American Honda Finance Corp.	2.150%	3/13/20	75	74
Verizon Communications Inc.	5.012%	4/15/49	716	699	American Honda Finance Corp.	1.950%	7/20/20	125	122
Verizon Communications Inc.	5.012%	8/21/54	999	937	American Honda Finance Corp.	2.450%	9/24/20	225	222
Verizon Communications Inc.	4.672%	3/15/55	838	740	American Honda Finance Corp.	2.650%	2/12/21	150	149
Viacom Inc.	5.625%	9/15/19	125	128	American Honda Finance Corp.	1.650%	7/12/21	150	143
Viacom Inc.	3.875%	12/15/21	25	25	American Honda Finance Corp.	1.700%	9/9/21	200	191
Viacom Inc.	4.250%	9/1/23	225	223	American Honda Finance Corp.	2.600%	11/16/22	40	39
Viacom Inc.	3.875%	4/1/24	124	120	American Honda Finance Corp.	2.900%	2/16/24	100	97
Viacom Inc.	3.450%	10/4/26	100	91	American Honda Finance Corp.	2.300%	9/9/26	50	45
Viacom Inc.	6.875%	4/30/36	190	206	American Honda Finance Corp.	3.500%	2/15/28	100	98
Viacom Inc.	4.375%	3/15/43	556	465	Aptiv plc	3.150%	11/19/20	150	149
Viacom Inc.	5.850%	9/1/43	75	75	Aptiv plc	4.250%	1/15/26	150	149
Vodafone Group plc	2.500%	9/26/22	175	167	Aptiv plc	4.400%	10/1/46	50	47
Vodafone Group plc	2.950%	2/19/23	315	304	Automatic Data Processing Inc.	2.250%	9/15/20	150	148
Vodafone Group plc	3.750%	1/16/24	325	322	Automatic Data Processing Inc.	3.375%	9/15/25	200	198
Vodafone Group plc	4.125%	5/30/25	400	398	AutoNation Inc.	5.500%	2/1/20	55	57
Vodafone Group plc	4.375%	5/30/28	575	567	AutoNation Inc.	3.350%	1/15/21	60	60
Vodafone Group plc	7.875%	2/15/30	150	187	AutoNation Inc.	4.500%	10/1/25	150	149
Vodafone Group plc	6.250%	11/30/32	100	112	AutoNation Inc.	3.800%	11/15/27	75	70
Vodafone Group plc	6.150%	2/27/37	125	137	AutoZone Inc.	3.700%	4/15/22	350	352
Vodafone Group plc	5.000%	5/30/38	200	197	AutoZone Inc.	2.875%	1/15/23	50	48
Vodafone Group plc	4.375%	2/19/43	275	246	AutoZone Inc.	3.125%	7/15/23	125	122
Vodafone Group plc	5.250%	5/30/48	675	671	AutoZone Inc.	3.125%	4/21/26	100	93
Walt Disney Co.	1.800%	6/5/20	150	147	AutoZone Inc.	3.750%	6/1/27	100	97
Walt Disney Co.	2.150%	9/17/20	150	147	Bed Bath & Beyond Inc.	4.915%	8/1/34	50	40
Walt Disney Co.	2.300%	2/12/21	250	245	Bed Bath & Beyond Inc.	5.165%	8/1/44	150	115
Walt Disney Co.	2.750%	8/16/21	100	99	Best Buy Co. Inc.	5.500%	3/15/21	25	26
Walt Disney Co.	2.550%	2/15/22	75	73	Block Financial LLC	4.125%	10/1/20	94	95
Walt Disney Co.	2.450%	3/4/22	75	73	Block Financial LLC	5.500%	11/1/22	100	103
Walt Disney Co.	2.350%	12/1/22	75	72	Block Financial LLC	5.250%	10/1/25	100	101
Walt Disney Co.	3.150%	9/17/25	150	145	Booking Holdings Inc.	2.750%	3/15/23	100	96
Walt Disney Co.	3.000%	2/13/26	300	286	Booking Holdings Inc.	3.650%	3/15/25	100	98
Walt Disney Co.	1.850%	7/30/26	670	584	Booking Holdings Inc.	3.600%	6/1/26	225	219
Walt Disney Co.	4.375%	8/16/41	75	75	Booking Holdings Inc.	3.550%	3/15/28	100	95
Walt Disney Co.	4.125%	12/1/41	180	174	BorgWarner Inc.	4.625%	9/15/20	25	26
Walt Disney Co.	3.700%	12/1/42	125	113	BorgWarner Inc.	3.375%	3/15/25	75	73
Warner Media LLC	7.625%	4/15/31	100	125	BorgWarner Inc.	4.375%	3/15/45	100	94

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Carnival Corp.	3.950%	10/15/20	100	102	General Motors Co.	6.750%	4/1/46	130	143
Costco Wholesale Corp.	1.700%	12/15/19	200	197	General Motors Co.	5.400%	4/1/48	200	190
Costco Wholesale Corp.	1.750%	2/15/20	200	197	General Motors Financial Co. Inc.	3.500%	7/10/19	230	231
Costco Wholesale Corp.	2.150%	5/18/21	200	196	General Motors Financial Co. Inc.	2.350%	10/4/19	200	198
Costco Wholesale Corp.	2.250%	2/15/22	100	97	General Motors Financial Co. Inc.	3.150%	1/15/20	65	65
Costco Wholesale Corp.	2.300%	5/18/22	150	146	General Motors Financial Co. Inc.	2.650%	4/13/20	300	296
Costco Wholesale Corp.	2.750%	5/18/24	175	169	General Motors Financial Co. Inc.	3.200%	7/13/20	300	299
Costco Wholesale Corp.	3.000%	5/18/27	100	95	General Motors Financial Co. Inc.	2.450%	11/6/20	200	195
Cummins Inc.	7.125%	3/1/28	100	124	General Motors Financial Co. Inc.	3.700%	11/24/20	275	276
Cummins Inc.	4.875%	10/1/43	125	139	General Motors Financial Co. Inc.	4.200%	3/1/21	175	177
Daimler Finance North America LLC	8.500%	1/18/31	250	351	General Motors Financial Co. Inc.	3.550%	4/9/21	150	149
Darden Restaurants Inc.	3.850%	5/1/27	200	193	General Motors Financial Co. Inc.	3.200%	7/6/21	225	221
Darden Restaurants Inc.	4.550%	2/15/48	50	46	General Motors Financial Co. Inc.	4.375%	9/25/21	100	102
Delphi Corp.	4.150%	3/15/24	125	126	General Motors Financial Co. Inc.	3.450%	1/14/22	125	123
Dollar General Corp.	3.250%	4/15/23	150	147	General Motors Financial Co. Inc.	3.450%	4/10/22	355	349
Dollar General Corp.	4.150%	11/1/25	105	105	General Motors Financial Co. Inc.	3.150%	6/30/22	100	97
Dollar General Corp.	3.875%	4/15/27	50	48	General Motors Financial Co. Inc.	3.250%	1/5/23	275	266
Dollar General Corp.	4.125%	5/1/28	150	147	General Motors Financial Co. Inc.	3.700%	5/9/23	200	196
Dollar Tree Inc.	3.700%	5/15/23	100	99	General Motors Financial Co. Inc.	4.250%	5/15/23	150	150
Dollar Tree Inc.	4.000%	5/15/25	200	195	General Motors Financial Co. Inc.	3.950%	4/13/24	400	390
Dollar Tree Inc.	4.200%	5/15/28	300	289	General Motors Financial Co. Inc.	3.500%	11/7/24	200	190
DR Horton Inc.	4.375%	9/15/22	100	102	General Motors Financial Co. Inc.	4.000%	1/15/25	175	170
DR Horton Inc.	4.750%	2/15/23	225	232	General Motors Financial Co. Inc.	4.350%	4/9/25	325	320
DR Horton Inc.	5.750%	8/15/23	100	107	General Motors Financial Co. Inc.	4.300%	7/13/25	300	293
eBay Inc.	2.200%	8/1/19	300	298	General Motors Financial Co. Inc.	5.250%	3/1/26	150	155
eBay Inc.	3.250%	10/15/20	75	75	General Motors Financial Co. Inc.	4.000%	10/6/26	100	95
eBay Inc.	2.875%	8/1/21	125	123	General Motors Financial Co. Inc.	4.350%	1/17/27	200	193
eBay Inc.	3.800%	3/9/22	100	101	General Motors Financial Co. Inc.	3.850%	1/5/28	200	185
eBay Inc.	2.600%	7/15/22	450	433	Harley-Davidson Inc.	3.500%	7/28/25	100	97
eBay Inc.	2.750%	1/30/23	100	96	Harley-Davidson Inc.	4.625%	7/28/45	25	24
eBay Inc.	3.450%	8/1/24	125	121	Harman International Industries Inc.	4.150%	5/15/25	50	50
eBay Inc.	3.600%	6/5/27	300	283	Home Depot Inc.	1.800%	6/5/20	150	147
eBay Inc.	4.000%	7/15/42	25	22	Home Depot Inc.	3.950%	9/15/20	100	102
Expedia Group Inc.	5.950%	8/15/20	75	79	Home Depot Inc.	2.000%	4/1/21	75	73
Expedia Group Inc.	4.500%	8/15/24	100	100	Home Depot Inc.	4.400%	4/1/21	190	196
Expedia Group Inc.	5.000%	2/15/26	275	280	Home Depot Inc.	2.625%	6/1/22	265	260
Expedia Group Inc.	3.800%	2/15/28	100	91	Home Depot Inc.	2.700%	4/1/23	25	24
Ford Motor Co.	4.346%	12/8/26	275	269	Home Depot Inc.	3.750%	2/15/24	200	204
Ford Motor Co.	6.625%	10/1/28	175	196	Home Depot Inc.	3.350%	9/15/25	250	246
Ford Motor Co.	6.375%	2/1/29	100	110	Home Depot Inc.	3.000%	4/1/26	125	119
Ford Motor Co.	7.450%	7/16/31	375	440	Home Depot Inc.	2.125%	9/15/26	100	89
Ford Motor Co.	4.750%	1/15/43	100	86	Home Depot Inc.	2.800%	9/14/27	150	139
Ford Motor Co.	7.400%	11/1/46	100	118	Home Depot Inc.	5.875%	12/16/36	825	1,001
Ford Motor Co.	5.291%	12/8/46	300	279	Home Depot Inc.	5.400%	9/15/40	175	203
Ford Motor Credit Co. LLC	1.897%	8/12/19	250	247	Home Depot Inc.	5.950%	4/1/41	175	216
Ford Motor Credit Co. LLC	2.597%	11/4/19	550	545	Home Depot Inc.	4.200%	4/1/43	200	199
Ford Motor Credit Co. LLC	2.681%	1/9/20	200	198	Home Depot Inc.	4.875%	2/15/44	300	328
Ford Motor Credit Co. LLC	8.125%	1/15/20	250	268	Home Depot Inc.	4.250%	4/1/46	330	332
Ford Motor Credit Co. LLC	2.459%	3/27/20	200	197	Home Depot Inc.	3.900%	6/15/47	75	72
Ford Motor Credit Co. LLC	3.157%	8/4/20	200	199	Home Depot Inc.	3.500%	9/15/56	150	128
Ford Motor Credit Co. LLC	2.343%	11/2/20	150	146	Hyatt Hotels Corp.	5.375%	8/15/21	50	52
Ford Motor Credit Co. LLC	3.200%	1/15/21	250	247	Hyatt Hotels Corp.	3.375%	7/15/23	25	24
Ford Motor Credit Co. LLC	5.750%	2/1/21	250	262	Hyatt Hotels Corp.	4.850%	3/15/26	50	52
Ford Motor Credit Co. LLC	3.336%	3/18/21	200	198	JD.com Inc.	3.125%	4/29/21	200	195
Ford Motor Credit Co. LLC	5.875%	8/2/21	325	344	Kohl's Corp.	4.000%	11/1/21	63	64
Ford Motor Credit Co. LLC	3.339%	3/28/22	150	147	Kohl's Corp.	4.250%	7/17/25	100	99
Ford Motor Credit Co. LLC	2.979%	8/3/22	300	288	Kohl's Corp.	5.550%	7/17/45	75	73
Ford Motor Credit Co. LLC	4.250%	9/20/22	200	201	Lear Corp.	5.250%	1/15/25	200	206
Ford Motor Credit Co. LLC	4.375%	8/6/23	225	227	Lear Corp.	3.800%	9/15/27	100	94
Ford Motor Credit Co. LLC	3.810%	1/9/24	150	146	Lowe's Cos. Inc.	3.750%	4/15/21	200	204
Ford Motor Credit Co. LLC	3.664%	9/8/24	200	192	Lowe's Cos. Inc.	3.875%	9/15/23	275	283
Ford Motor Credit Co. LLC	4.134%	8/4/25	500	488	Lowe's Cos. Inc.	3.125%	9/15/24	100	97
Ford Motor Credit Co. LLC	4.389%	1/8/26	200	196	Lowe's Cos. Inc.	3.375%	9/15/25	200	196
Ford Motor Credit Co. LLC	3.815%	11/2/27	150	139	Lowe's Cos. Inc.	2.500%	4/15/26	250	228
General Motors Co.	4.875%	10/2/23	250	256	Lowe's Cos. Inc.	3.100%	5/3/27	350	331
General Motors Co.	4.000%	4/1/25	100	97	Lowe's Cos. Inc.	6.500%	3/15/29	67	81
General Motors Co.	5.000%	4/1/35	165	157	Lowe's Cos. Inc.	4.650%	4/15/42	100	103
General Motors Co.	6.600%	4/1/36	250	271	Lowe's Cos. Inc.	4.250%	9/15/44	100	97
General Motors Co.	5.150%	4/1/38	225	213	Lowe's Cos. Inc.	4.375%	9/15/45	150	149
General Motors Co.	6.250%	10/2/43	210	218	Lowe's Cos. Inc.	3.700%	4/15/46	250	224
General Motors Co.	5.200%	4/1/45	230	210	Lowe's Cos. Inc.	4.050%	5/3/47	300	284

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Macy's Retail Holdings Inc.	3.450%	1/15/21	100	99	Starbucks Corp.	4.300%	6/15/45	50	48
Macy's Retail Holdings Inc.	2.875%	2/15/23	170	160	Starbucks Corp.	3.750%	12/1/47	100	86
Macy's Retail Holdings Inc.	6.900%	4/1/29	75	81	Tapestry Inc.	3.000%	7/15/22	125	121
Macy's Retail Holdings Inc.	4.500%	12/15/34	200	170	Tapestry Inc.	4.250%	4/1/25	70	69
Magna International Inc.	3.625%	6/15/24	120	119	Tapestry Inc.	4.125%	7/15/27	100	95
Magna International Inc.	4.150%	10/1/25	100	101	Target Corp.	2.900%	1/15/22	175	174
Marriott International Inc.	3.375%	10/15/20	225	225	Target Corp.	3.500%	7/1/24	325	326
Marriott International Inc.	2.875%	3/1/21	50	49	Target Corp.	2.500%	4/15/26	175	161
Marriott International Inc.	3.125%	10/15/21	50	49	Target Corp.	6.350%	11/1/32	140	171
Marriott International Inc.	2.300%	1/15/22	100	96	Target Corp.	6.500%	10/15/37	103	129
Marriott International Inc.	3.750%	3/15/25	175	171	Target Corp.	7.000%	1/15/38	125	165
Marriott International Inc.	3.750%	10/1/25	65	63	Target Corp.	4.000%	7/1/42	260	247
Marriott International Inc.	3.125%	6/15/26	183	170	Target Corp.	3.625%	4/15/46	200	177
Marriott International Inc.	4.000%	4/15/28	50	49	Target Corp.	3.900%	11/15/47	175	163
Mastercard Inc.	2.000%	11/21/21	100	97	TJX Cos. Inc.	2.750%	6/15/21	100	99
Mastercard Inc.	3.375%	4/1/24	150	149	TJX Cos. Inc.	2.500%	5/15/23	100	97
Mastercard Inc.	2.950%	11/21/26	100	96	TJX Cos. Inc.	2.250%	9/15/26	200	178
Mastercard Inc.	3.500%	2/26/28	50	50	Toyota Motor Credit Corp.	2.125%	7/18/19	500	497
Mastercard Inc.	3.800%	11/21/46	100	97	Toyota Motor Credit Corp.	1.550%	10/18/19	200	197
Mastercard Inc.	3.950%	2/26/48	100	101	Toyota Motor Credit Corp.	2.200%	1/10/20	50	49
McDonald's Corp.	2.750%	12/9/20	275	273	Toyota Motor Credit Corp.	2.150%	3/12/20	300	296
McDonald's Corp.	3.625%	5/20/21	175	177	Toyota Motor Credit Corp.	1.950%	4/17/20	100	98
McDonald's Corp.	2.625%	1/15/22	275	270	Toyota Motor Credit Corp.	4.250%	1/11/21	125	129
McDonald's Corp.	3.350%	4/1/23	150	150	Toyota Motor Credit Corp.	1.900%	4/8/21	250	242
McDonald's Corp.	3.375%	5/26/25	175	171	Toyota Motor Credit Corp.	2.950%	4/13/21	100	99
McDonald's Corp.	3.700%	1/30/26	300	298	Toyota Motor Credit Corp.	2.750%	5/17/21	200	198
McDonald's Corp.	3.500%	3/1/27	200	195	Toyota Motor Credit Corp.	3.400%	9/15/21	175	176
McDonald's Corp.	3.800%	4/1/28	200	199	Toyota Motor Credit Corp.	2.600%	1/11/22	200	196
McDonald's Corp.	4.700%	12/9/35	200	209	Toyota Motor Credit Corp.	3.300%	1/12/22	175	175
McDonald's Corp.	6.300%	10/15/37	150	182	Toyota Motor Credit Corp.	2.800%	7/13/22	100	98
McDonald's Corp.	6.300%	3/1/38	100	120	Toyota Motor Credit Corp.	2.150%	9/8/22	200	189
McDonald's Corp.	5.700%	2/1/39	100	114	Toyota Motor Credit Corp.	2.625%	1/10/23	100	97
McDonald's Corp.	3.700%	2/15/42	25	22	Toyota Motor Credit Corp.	2.250%	10/18/23	200	188
McDonald's Corp.	3.625%	5/1/43	25	22	Toyota Motor Credit Corp.	2.900%	4/17/24	100	97
McDonald's Corp.	4.600%	5/26/45	210	211	Toyota Motor Credit Corp.	3.400%	4/14/25	125	123
McDonald's Corp.	4.875%	12/9/45	300	315	Toyota Motor Credit Corp.	3.200%	1/11/27	200	192
McDonald's Corp.	4.450%	3/1/47	150	149	VF Corp.	3.500%	9/1/21	200	202
NIKE Inc.	2.375%	11/1/26	200	181	VF Corp.	6.450%	11/1/37	50	64
NIKE Inc.	3.625%	5/1/43	50	46	Visa Inc.	2.200%	12/14/20	500	492
NIKE Inc.	3.875%	11/1/45	150	144	Visa Inc.	2.150%	9/15/22	100	96
NIKE Inc.	3.375%	11/1/46	100	88	Visa Inc.	2.800%	12/14/22	550	540
Nordstrom Inc.	4.000%	10/15/21	125	126	Visa Inc.	3.150%	12/14/25	675	652
Nordstrom Inc.	4.000%	3/15/27	100	96	Visa Inc.	2.750%	9/15/27	150	139
Nordstrom Inc.	5.000%	1/15/44	165	151	Visa Inc.	4.150%	12/14/35	275	284
NVR Inc.	3.950%	9/15/22	100	101	Visa Inc.	4.300%	12/14/45	700	723
O'Reilly Automotive Inc.	4.875%	1/14/21	25	26	Visa Inc.	3.650%	9/15/47	100	93
O'Reilly Automotive Inc.	3.800%	9/1/22	100	101	Walgreen Co.	3.100%	9/15/22	250	245
O'Reilly Automotive Inc.	3.850%	6/15/23	75	75	Walgreen Co.	4.400%	9/15/42	75	66
O'Reilly Automotive Inc.	3.550%	3/15/26	100	95	Walgreens Boots Alliance Inc.	2.700%	11/18/19	225	224
O'Reilly Automotive Inc.	3.600%	9/1/27	150	142	Walgreens Boots Alliance Inc.	3.300%	11/18/21	225	223
PACCAR Financial Corp.	2.200%	9/15/19	50	50	Walgreens Boots Alliance Inc.	3.800%	11/18/24	375	368
PACCAR Financial Corp.	2.500%	8/14/20	75	74	Walgreens Boots Alliance Inc.	3.450%	6/1/26	325	303
PACCAR Financial Corp.	2.050%	11/13/20	50	49	Walgreens Boots Alliance Inc.	4.500%	11/18/34	125	118
PACCAR Financial Corp.	2.250%	2/25/21	75	73	Walgreens Boots Alliance Inc.	4.800%	11/18/44	250	235
PACCAR Financial Corp.	2.800%	3/1/21	90	89	Walgreens Boots Alliance Inc.	4.650%	6/1/46	225	208
PACCAR Financial Corp.	2.300%	8/10/22	50	48	Walmart Inc.	1.750%	10/9/19	230	228
QVC Inc.	5.125%	7/2/22	25	26	Walmart Inc.	2.850%	6/23/20	200	200
QVC Inc.	4.850%	4/1/24	95	94	Walmart Inc.	3.250%	10/25/20	825	834
QVC Inc.	4.450%	2/15/25	100	97	Walmart Inc.	1.900%	12/15/20	165	162
QVC Inc.	5.950%	3/15/43	125	119	Walmart Inc.	3.125%	6/23/21	300	301
Ralph Lauren Corp.	2.625%	8/18/20	50	49	Walmart Inc.	2.350%	12/15/22	800	772
Royal Caribbean Cruises Ltd.	2.650%	11/28/20	50	49	Walmart Inc.	2.550%	4/1/23	150	145
Royal Caribbean Cruises Ltd.	5.250%	11/15/22	100	105	Walmart Inc.	3.400%	6/26/23	250	252
Royal Caribbean Cruises Ltd.	3.700%	3/15/28	200	185	Walmart Inc.	3.300%	4/22/24	250	249
Starbucks Corp.	2.200%	11/22/20	100	98	Walmart Inc.	2.650%	12/15/24	200	191
Starbucks Corp.	2.100%	2/4/21	75	73	Walmart Inc.	3.550%	6/26/25	275	277
Starbucks Corp.	2.700%	6/15/22	75	73	Walmart Inc.	5.875%	4/5/27	405	473
Starbucks Corp.	3.100%	3/1/23	175	172	Walmart Inc.	3.700%	6/26/28	450	454
Starbucks Corp.	3.850%	10/1/23	250	253	Walmart Inc.	7.550%	2/15/30	105	141
Starbucks Corp.	2.450%	6/15/26	100	90	Walmart Inc.	5.250%	9/1/35	210	243
Starbucks Corp.	3.500%	3/1/28	100	96	Walmart Inc.	6.200%	4/15/38	315	405

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Walmart Inc.	3.950%	6/28/38	125	125	AmerisourceBergen Corp.	4.300%	12/15/47	150	132
Walmart Inc.	5.000%	10/25/40	100	113	Amgen Inc.	2.125%	5/1/20	175	172
Walmart Inc.	5.625%	4/15/41	175	216	Amgen Inc.	2.200%	5/11/20	175	172
Walmart Inc.	4.000%	4/11/43	274	272	Amgen Inc.	3.450%	10/1/20	225	226
Walmart Inc.	4.300%	4/22/44	361	376	Amgen Inc.	4.100%	6/15/21	150	153
Walmart Inc.	3.625%	12/15/47	115	108	Amgen Inc.	1.850%	8/19/21	125	120
Walmart Inc.	4.050%	6/29/48	375	377	Amgen Inc.	3.875%	11/15/21	250	254
Western Union Co.	5.253%	4/1/20	133	137	Amgen Inc.	2.700%	5/1/22	75	73
Western Union Co.	3.600%	3/15/22	100	99	Amgen Inc.	2.650%	5/11/22	75	73
Western Union Co.	6.200%	11/17/36	75	76	Amgen Inc.	3.625%	5/15/22	225	226
Western Union Co.	6.200%	6/21/40	35	35	Amgen Inc.	2.250%	8/19/23	150	141
					Amgen Inc.	3.625%	5/22/24	500	498
					Amgen Inc.	3.125%	5/1/25	175	167
Consumer Noncyclical (4.5%)					Amgen Inc.	2.600%	8/19/26	225	203
Abbott Laboratories	2.350%	11/22/19	113	112	Amgen Inc.	3.200%	11/2/27	200	187
Abbott Laboratories	2.000%	3/15/20	200	197	Amgen Inc.	4.950%	10/1/41	300	308
Abbott Laboratories	4.125%	5/27/20	25	25	Amgen Inc.	5.150%	11/15/41	50	53
Abbott Laboratories	2.800%	9/15/20	100	99	Amgen Inc.	4.400%	5/1/45	450	430
Abbott Laboratories	2.900%	11/30/21	575	566	Amgen Inc.	4.563%	6/15/48	506	494
Abbott Laboratories	2.550%	3/15/22	175	169	Amgen Inc.	4.663%	6/15/51	634	626
Abbott Laboratories	3.250%	4/15/23	175	173	Anheuser-Busch InBev Finance Inc.	2.650%	2/1/21	1,425	1,405
Abbott Laboratories	3.400%	11/30/23	450	444	Anheuser-Busch InBev Finance Inc.	2.625%	1/17/23	725	698
Abbott Laboratories	2.950%	3/15/25	175	166	Anheuser-Busch InBev Finance Inc.	3.300%	2/1/23	1,155	1,145
Abbott Laboratories	3.875%	9/15/25	75	75	Anheuser-Busch InBev Finance Inc.	3.700%	2/1/24	250	250
Abbott Laboratories	3.750%	11/30/26	600	595	Anheuser-Busch InBev Finance Inc.	3.650%	2/1/26	2,200	2,153
Abbott Laboratories	4.750%	11/30/36	300	316	Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	1,145	1,157
Abbott Laboratories	5.300%	5/27/40	125	137	Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	300	272
Abbott Laboratories	4.750%	4/15/43	75	78	Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	200	196
Abbott Laboratories	4.900%	11/30/46	775	833	Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	2,285	2,351
AbbVie Inc.	2.500%	5/14/20	725	716	Anheuser-Busch InBev Worldwide Inc.	6.875%	11/15/19	175	184
AbbVie Inc.	2.300%	5/14/21	350	340	Anheuser-Busch InBev Worldwide Inc.	4.375%	2/15/21	100	103
AbbVie Inc.	2.900%	11/6/22	800	777	Anheuser-Busch InBev Worldwide Inc.	2.500%	7/15/22	525	506
AbbVie Inc.	3.200%	11/6/22	275	270	Anheuser-Busch InBev Worldwide Inc.	3.500%	1/12/24	300	298
AbbVie Inc.	2.850%	5/14/23	200	193	Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	500	499
AbbVie Inc.	3.600%	5/14/25	725	702	Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	275	266
AbbVie Inc.	3.200%	5/14/26	350	327	Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	150	214
AbbVie Inc.	4.500%	5/14/35	475	466	Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	325	339
AbbVie Inc.	4.300%	5/14/36	190	182	Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	325	284
AbbVie Inc.	4.400%	11/6/42	476	451	Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	475	467
AbbVie Inc.	4.700%	5/14/45	527	521	Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	326	313
AbbVie Inc.	4.450%	5/14/46	400	383	Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	75	73
Actavis Inc.	3.250%	10/1/22	300	291	Archer-Daniels-Midland Co.	4.479%	3/1/21	163	168
Actavis Inc.	4.625%	10/1/42	140	130	Archer-Daniels-Midland Co.	2.500%	8/11/26	200	184
Agilent Technologies Inc.	5.000%	7/15/20	100	103	Archer-Daniels-Midland Co.	5.935%	10/1/32	80	93
Agilent Technologies Inc.	3.200%	10/1/22	75	73	Archer-Daniels-Midland Co.	5.375%	9/15/35	95	109
Agilent Technologies Inc.	3.875%	7/15/23	100	100	Archer-Daniels-Midland Co.	4.535%	3/26/42	50	52
Agilent Technologies Inc.	3.050%	9/22/26	75	69	Archer-Daniels-Midland Co.	4.016%	4/16/43	200	195
AHS Hospital Corp.	5.024%	7/1/45	75	84	Archer-Daniels-Midland Co.	3.750%	9/15/47	100	93
Allergan Funding SCS	3.000%	3/12/20	674	671	Ascension Health	3.945%	11/15/46	175	172
Allergan Funding SCS	3.450%	3/15/22	507	499	Ascension Health	4.847%	11/15/53	75	85
Allergan Funding SCS	3.850%	6/15/24	200	196	AstraZeneca plc	1.950%	9/18/19	25	25
Allergan Funding SCS	3.800%	3/15/25	915	889	AstraZeneca plc	2.375%	11/16/20	350	343
Allergan Funding SCS	4.550%	3/15/35	450	427	AstraZeneca plc	2.375%	6/12/22	225	216
Allergan Funding SCS	4.850%	6/15/44	255	246	AstraZeneca plc	3.375%	11/16/25	250	241
Allergan Funding SCS	4.750%	3/15/45	193	185	AstraZeneca plc	3.125%	6/12/27	175	164
Allergan Inc.	3.375%	9/15/20	125	125	AstraZeneca plc	6.450%	9/15/37	450	556
Allergan Inc.	2.800%	3/15/23	100	94	AstraZeneca plc	4.000%	9/18/42	250	234
Altria Group Inc.	9.250%	8/6/19	185	197	AstraZeneca plc	4.375%	11/16/45	150	147
Altria Group Inc.	2.625%	1/14/20	500	497	BAT Capital Corp.	2.297%	8/14/20	375	367
Altria Group Inc.	4.750%	5/5/21	125	130	BAT Capital Corp.	2.764%	8/15/22	650	623
Altria Group Inc.	2.850%	8/9/22	125	122	BAT Capital Corp.	3.222%	8/15/24	450	426
Altria Group Inc.	2.950%	5/2/23	400	388	BAT Capital Corp.	3.557%	8/15/27	675	628
Altria Group Inc.	2.625%	9/16/26	75	68	BAT Capital Corp.	4.390%	8/15/37	550	516
Altria Group Inc.	4.250%	8/9/42	275	256	BAT Capital Corp.	4.540%	8/15/47	475	443
Altria Group Inc.	4.500%	5/2/43	125	120	Baxalta Inc.	2.875%	6/23/20	175	173
Altria Group Inc.	5.375%	1/31/44	350	379	Baxalta Inc.	3.600%	6/23/22	50	49
Altria Group Inc.	3.875%	9/16/46	225	198	Baxalta Inc.	4.000%	6/23/25	325	318
AmerisourceBergen Corp.	3.500%	11/15/21	200	200	Baxalta Inc.	5.250%	6/23/45	245	253
AmerisourceBergen Corp.	3.400%	5/15/24	75	73	Baxter International Inc.	1.700%	8/15/21	150	143
AmerisourceBergen Corp.	3.250%	3/1/25	50	47	Baxter International Inc.	3.500%	8/15/46	100	86
AmerisourceBergen Corp.	3.450%	12/15/27	175	161					
AmerisourceBergen Corp.	4.250%	3/1/45	50	44					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Baylor Scott & White Holdings Texas Revenue	4.185%	11/15/45	100	101	Celgene Corp.	4.625%	5/15/44	175	162
Beam Suntory Inc.	3.250%	5/15/22	50	49	Celgene Corp.	5.000%	8/15/45	300	291
Becton Dickinson & Co.	2.675%	12/15/19	175	174	Celgene Corp.	4.350%	11/15/47	250	221
Becton Dickinson & Co.	2.404%	6/5/20	200	196	Celgene Corp.	4.550%	2/20/48	275	250
Becton Dickinson & Co.	3.250%	11/12/20	150	149	Children's Hospital Medical Center Ohio GO	4.268%	5/15/44	50	52
Becton Dickinson & Co.	3.125%	11/8/21	65	64	Church & Dwight Co. Inc.	2.450%	12/15/19	75	75
Becton Dickinson & Co.	2.894%	6/6/22	350	339	Church & Dwight Co. Inc.	2.450%	8/1/22	25	24
Becton Dickinson & Co.	3.300%	3/1/23	50	49	Church & Dwight Co. Inc.	3.150%	8/1/27	100	93
Becton Dickinson & Co.	3.363%	6/6/24	275	264	Church & Dwight Co. Inc.	3.950%	8/1/47	75	68
Becton Dickinson & Co.	3.734%	12/15/24	272	265	City of Hope	5.623%	11/15/43	75	92
Becton Dickinson & Co.	3.700%	6/6/27	450	425	City of Hope	4.378%	8/15/48	100	103
Becton Dickinson & Co.	4.875%	5/15/44	50	48	Cleveland Clinic Foundation Ohio Revenue	4.858%	1/1/14	75	80
Becton Dickinson & Co.	4.685%	12/15/44	200	194	Clorox Co.	3.800%	11/15/21	250	254
Becton Dickinson & Co.	4.669%	6/6/47	325	314	Clorox Co.	3.050%	9/15/22	100	99
Bio-Rad Laboratories Inc.	4.875%	12/15/20	75	77	Clorox Co.	3.500%	12/15/24	250	248
Biogen Inc.	2.900%	9/15/20	325	323	Clorox Co.	3.100%	10/1/27	50	47
Biogen Inc.	3.625%	9/15/22	275	275	Clorox Co.	3.900%	5/15/28	25	25
Biogen Inc.	4.050%	9/15/25	300	301	Coca-Cola Bottling Co. Consolidated	3.800%	11/25/25	125	123
Biogen Inc.	5.200%	9/15/45	340	358	Coca-Cola Co.	3.500%	9/15/20	300	300
Boston Children's Hospital Corp. Revenue	4.115%	1/1/47	75	76	Coca-Cola Co.	1.875%	10/27/20	400	391
Boston Scientific Corp.	6.000%	1/15/20	150	156	Coca-Cola Co.	2.450%	11/1/20	250	248
Boston Scientific Corp.	2.850%	5/15/20	100	99	Coca-Cola Co.	3.150%	11/15/20	125	126
Boston Scientific Corp.	3.375%	5/15/22	50	49	Coca-Cola Co.	1.550%	9/1/21	175	168
Boston Scientific Corp.	3.850%	5/15/25	150	148	Coca-Cola Co.	3.300%	9/1/21	250	252
Boston Scientific Corp.	4.000%	3/1/28	200	195	Coca-Cola Co.	2.200%	5/25/22	100	97
Boston Scientific Corp.	7.000%	11/15/35	50	64	Coca-Cola Co.	3.200%	11/1/23	225	224
Boston Scientific Corp.	7.375%	1/15/40	50	68	Coca-Cola Co.	2.875%	10/27/25	300	287
Bristol-Myers Squibb Co.	2.000%	8/1/22	275	262	Coca-Cola Co.	2.550%	6/1/26	100	93
Bristol-Myers Squibb Co.	7.150%	6/15/23	200	235	Coca-Cola Co.	2.250%	9/1/26	355	321
Bristol-Myers Squibb Co.	3.250%	8/1/42	100	88	Coca-Cola Co.	2.900%	5/25/27	100	95
Bristol-Myers Squibb Co.	4.500%	3/1/44	100	106	Coca-Cola Femsa SAB de CV	4.625%	2/15/20	100	102
Brown-Forman Corp.	3.500%	4/15/25	75	74	Coca-Cola Femsa SAB de CV	3.875%	11/26/23	250	250
Brown-Forman Corp.	4.500%	7/15/45	100	107	Colgate-Palmolive Co.	2.450%	11/15/21	175	172
Bunge Ltd. Finance Corp.	3.000%	9/25/22	250	240	Colgate-Palmolive Co.	2.250%	11/15/22	75	73
Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	185	Colgate-Palmolive Co.	2.100%	5/1/23	280	266
Campbell Soup Co.	3.300%	3/15/21	125	124	Colgate-Palmolive Co.	3.250%	3/15/24	100	100
Campbell Soup Co.	3.650%	3/15/23	500	491	Colgate-Palmolive Co.	4.000%	8/15/45	150	146
Campbell Soup Co.	3.950%	3/15/25	200	193	Colgate-Palmolive Co.	3.700%	8/1/47	50	47
Campbell Soup Co.	3.300%	3/19/25	125	116	Conagra Brands Inc.	3.250%	9/15/22	75	72
Campbell Soup Co.	4.150%	3/15/28	250	238	Conagra Brands Inc.	3.200%	1/25/23	151	145
Campbell Soup Co.	3.800%	8/2/42	75	58	Conagra Brands Inc.	7.000%	10/1/28	75	87
Campbell Soup Co.	4.800%	3/15/48	275	248	Conagra Brands Inc.	8.250%	9/15/30	50	65
Cardinal Health Inc.	2.400%	11/15/19	50	49	Constellation Brands Inc.	2.000%	11/7/19	100	99
Cardinal Health Inc.	2.616%	6/15/22	150	144	Constellation Brands Inc.	3.875%	11/15/19	75	76
Cardinal Health Inc.	3.200%	3/15/23	150	146	Constellation Brands Inc.	2.250%	11/6/20	100	98
Cardinal Health Inc.	3.079%	6/15/24	150	141	Constellation Brands Inc.	3.750%	5/1/21	100	101
Cardinal Health Inc.	3.750%	9/15/25	100	96	Constellation Brands Inc.	2.700%	5/9/22	50	48
Cardinal Health Inc.	3.410%	6/15/27	265	243	Constellation Brands Inc.	2.650%	11/7/22	250	240
Cardinal Health Inc.	4.600%	3/15/43	75	70	Constellation Brands Inc.	3.200%	2/15/23	250	243
Cardinal Health Inc.	4.500%	11/15/44	50	45	Constellation Brands Inc.	4.250%	5/1/23	200	204
Cardinal Health Inc.	4.900%	9/15/45	100	95	Constellation Brands Inc.	4.750%	11/15/24	175	182
Cardinal Health Inc.	4.368%	6/15/47	125	110	Constellation Brands Inc.	3.700%	12/6/26	100	96
Catholic Health Initiatives Colorado GO	2.950%	11/1/22	75	72	Constellation Brands Inc.	3.500%	5/9/27	150	142
Catholic Health Initiatives Colorado GO	4.350%	11/1/42	175	165	Constellation Brands Inc.	3.600%	2/15/28	175	165
Celgene Corp.	2.875%	8/15/20	250	248	Constellation Brands Inc.	4.500%	5/9/47	75	71
Celgene Corp.	3.950%	10/15/20	125	127	Constellation Brands Inc.	4.100%	2/15/48	150	133
Celgene Corp.	2.875%	2/19/21	125	124	Covidien International Finance SA	4.200%	6/15/20	100	102
Celgene Corp.	2.250%	8/15/21	75	72	Covidien International Finance SA	3.200%	6/15/22	200	199
Celgene Corp.	3.250%	8/15/22	175	172	CVS Health Corp.	2.250%	8/12/19	100	99
Celgene Corp.	3.550%	8/15/22	50	50	CVS Health Corp.	3.125%	3/9/20	375	375
Celgene Corp.	2.750%	2/15/23	150	143	CVS Health Corp.	2.800%	7/20/20	475	470
Celgene Corp.	3.250%	2/20/23	200	195	CVS Health Corp.	3.350%	3/9/21	575	573
Celgene Corp.	4.000%	8/15/23	125	126	CVS Health Corp.	2.125%	6/1/21	250	240
Celgene Corp.	3.625%	5/15/24	175	170	CVS Health Corp.	3.500%	7/20/22	350	347
Celgene Corp.	3.875%	8/15/25	475	462	CVS Health Corp.	2.750%	12/1/22	150	144
Celgene Corp.	3.450%	11/15/27	110	101	CVS Health Corp.	4.750%	12/1/22	150	155
Celgene Corp.	3.900%	2/20/28	300	284	CVS Health Corp.	3.700%	3/9/23	630	626
Celgene Corp.	5.700%	10/15/40	50	52	CVS Health Corp.	4.000%	12/5/23	195	196
Celgene Corp.	5.250%	8/15/43	175	178	CVS Health Corp.	3.375%	8/12/24	475	458

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CVS Health Corp.	4.100%	3/25/25	905	896	Gilead Sciences Inc.	4.500%	4/1/21	150	155
CVS Health Corp.	3.875%	7/20/25	765	748	Gilead Sciences Inc.	4.400%	12/1/21	725	748
CVS Health Corp.	2.875%	6/1/26	425	386	Gilead Sciences Inc.	3.250%	9/1/22	375	373
CVS Health Corp.	4.300%	3/25/28	1,685	1,660	Gilead Sciences Inc.	2.500%	9/1/23	125	119
CVS Health Corp.	4.875%	7/20/35	125	124	Gilead Sciences Inc.	3.700%	4/1/24	350	351
CVS Health Corp.	4.780%	3/25/38	625	619	Gilead Sciences Inc.	3.500%	2/1/25	310	305
CVS Health Corp.	6.125%	9/15/39	75	87	Gilead Sciences Inc.	3.650%	3/1/26	575	568
CVS Health Corp.	5.300%	12/5/43	150	156	Gilead Sciences Inc.	2.950%	3/1/27	225	210
CVS Health Corp.	5.125%	7/20/45	575	585	Gilead Sciences Inc.	4.600%	9/1/35	150	154
CVS Health Corp.	5.050%	3/25/48	1,750	1,772	Gilead Sciences Inc.	5.650%	12/1/41	175	201
Danaher Corp.	2.400%	9/15/20	100	99	Gilead Sciences Inc.	4.800%	4/1/44	300	313
Danaher Corp.	3.350%	9/15/25	100	98	Gilead Sciences Inc.	4.500%	2/1/45	275	275
Danaher Corp.	4.375%	9/15/45	100	104	Gilead Sciences Inc.	4.750%	3/1/46	405	417
Dartmouth-Hitchcock Health	4.178%	8/1/48	100	101	Gilead Sciences Inc.	4.150%	3/1/47	575	549
Delhaize America LLC	9.000%	4/15/31	100	135	GlaxoSmithKline Capital Inc.	2.800%	3/18/23	50	49
Diageo Capital plc	4.828%	7/15/20	125	129	GlaxoSmithKline Capital Inc.	3.375%	5/15/23	225	225
Diageo Capital plc	2.625%	4/29/23	500	483	GlaxoSmithKline Capital Inc.	3.625%	5/15/25	325	325
Diageo Capital plc	5.875%	9/30/36	50	61	GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	378
Diageo Investment Corp.	2.875%	5/11/22	200	197	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	705
Diageo Investment Corp.	4.250%	5/11/42	150	152	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	101
Dignity Health California GO	3.125%	11/1/22	50	49	GlaxoSmithKline Capital plc	3.125%	5/14/21	375	375
Dignity Health California GO	3.812%	11/1/24	100	99	GlaxoSmithKline Capital plc	2.850%	5/8/22	100	98
Dignity Health California GO	4.500%	11/1/42	100	95	Hackensack Meridian Health Inc.	4.211%	7/1/48	125	127
Dr Pepper Snapple Group Inc.	2.000%	1/15/20	75	74	Hackensack Meridian Health Inc.	4.500%	7/1/57	50	53
Dr Pepper Snapple Group Inc.	2.700%	11/15/22	50	47	Hasbro Inc.	6.350%	3/15/40	125	137
Dr Pepper Snapple Group Inc.	3.130%	12/15/23	100	96	Hasbro Inc.	5.100%	5/15/44	50	47
Dr Pepper Snapple Group Inc.	3.400%	11/15/25	100	94	Hershey Co.	2.900%	5/15/20	75	75
Dr Pepper Snapple Group Inc.	2.550%	9/15/26	75	65	Hershey Co.	4.125%	12/1/20	75	77
Dr Pepper Snapple Group Inc.	3.430%	6/15/27	100	92	Hershey Co.	3.100%	5/15/21	75	75
Dr Pepper Snapple Group Inc.	7.450%	5/1/38	16	21	Hershey Co.	2.625%	5/1/23	100	97
Dr Pepper Snapple Group Inc.	4.500%	11/15/45	50	46	Hershey Co.	3.375%	5/15/23	150	150
Dr Pepper Snapple Group Inc.	4.420%	12/15/46	125	114	Hershey Co.	3.200%	8/21/25	65	63
Duke University Health System Inc.	3.920%	6/1/47	100	99	Hershey Co.	2.300%	8/15/26	100	90
Edwards Lifesciences Corp.	4.300%	6/15/28	75	75	Hillshire Brands Co.	4.100%	9/15/20	50	51
Eli Lilly & Co.	2.350%	5/15/22	50	49	Howard Hughes Medical Institute Revenue	3.500%	9/1/23	200	203
Eli Lilly & Co.	2.750%	6/1/25	150	143	Indiana University Health Inc.				
Eli Lilly & Co.	3.100%	5/15/27	125	119	Obligated Group	3.970%	11/1/48	125	126
Eli Lilly & Co.	5.550%	3/15/37	100	119	Ingredion Inc.	4.625%	11/1/20	25	26
Eli Lilly & Co.	3.700%	3/1/45	160	151	Ingredion Inc.	3.200%	10/1/26	100	93
Estee Lauder Cos. Inc.	1.800%	2/7/20	100	98	JM Smucker Co.	2.200%	12/6/19	100	99
Estee Lauder Cos. Inc.	1.700%	5/10/21	225	216	JM Smucker Co.	2.500%	3/15/20	75	74
Estee Lauder Cos. Inc.	3.150%	3/15/27	150	144	JM Smucker Co.	3.500%	10/15/21	175	175
Estee Lauder Cos. Inc.	6.000%	5/15/37	75	92	JM Smucker Co.	3.000%	3/15/22	100	98
Estee Lauder Cos. Inc.	4.375%	6/15/45	100	105	JM Smucker Co.	3.500%	3/15/25	175	167
Estee Lauder Cos. Inc.	4.150%	3/15/47	100	101	JM Smucker Co.	3.375%	12/15/27	150	140
Express Scripts Holding Co.	2.600%	11/30/20	100	98	JM Smucker Co.	4.250%	3/15/35	100	95
Express Scripts Holding Co.	3.300%	2/25/21	150	149	JM Smucker Co.	4.375%	3/15/45	100	93
Express Scripts Holding Co.	4.750%	11/15/21	425	438	Johns Hopkins Health System Corp.	3.837%	5/15/46	100	97
Express Scripts Holding Co.	3.900%	2/15/22	200	201	Johnson & Johnson	2.950%	9/1/20	100	101
Express Scripts Holding Co.	3.050%	11/30/22	100	96	Johnson & Johnson	1.950%	11/10/20	200	197
Express Scripts Holding Co.	3.000%	7/15/23	500	474	Johnson & Johnson	1.650%	3/1/21	275	267
Express Scripts Holding Co.	4.500%	2/25/26	265	263	Johnson & Johnson	2.250%	3/3/22	425	416
Express Scripts Holding Co.	3.400%	3/1/27	275	251	Johnson & Johnson	2.050%	3/1/23	125	120
Express Scripts Holding Co.	6.125%	11/15/41	92	102	Johnson & Johnson	3.375%	12/5/23	200	202
Express Scripts Holding Co.	4.800%	7/15/46	475	451	Johnson & Johnson	2.625%	1/15/25	250	239
Flowers Foods Inc.	4.375%	4/1/22	100	103	Johnson & Johnson	2.450%	3/1/26	350	328
Flowers Foods Inc.	3.500%	10/1/26	50	47	Johnson & Johnson	2.950%	3/3/27	200	192
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	98	Johnson & Johnson	2.900%	1/15/28	225	214
Genentech Inc.	5.250%	7/15/35	100	115	Johnson & Johnson	6.950%	9/1/29	25	33
General Mills Inc.	2.200%	10/21/19	125	124	Johnson & Johnson	4.950%	5/15/33	150	169
General Mills Inc.	3.150%	12/15/21	25	25	Johnson & Johnson	4.375%	12/5/33	100	107
General Mills Inc.	2.600%	10/12/22	250	239	Johnson & Johnson	3.550%	3/1/36	175	169
General Mills Inc.	3.700%	10/17/23	175	173	Johnson & Johnson	3.625%	3/3/37	150	146
General Mills Inc.	3.200%	2/10/27	150	137	Johnson & Johnson	5.950%	8/15/37	375	478
General Mills Inc.	4.200%	4/17/28	225	220	Johnson & Johnson	3.400%	1/15/38	200	188
General Mills Inc.	4.550%	4/17/38	75	71	Johnson & Johnson	4.500%	9/1/40	150	162
General Mills Inc.	5.400%	6/15/40	100	104	Johnson & Johnson	4.500%	12/5/43	100	108
General Mills Inc.	4.700%	4/17/48	175	167	Johnson & Johnson	3.700%	3/1/46	350	339
Gilead Sciences Inc.	2.350%	2/1/20	105	104	Johnson & Johnson	3.750%	3/3/47	175	171
Gilead Sciences Inc.	2.550%	9/1/20	325	321	Johnson & Johnson	3.500%	1/15/48	200	186

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kaiser Foundation Hospitals	3.500%	4/1/22	50	50	Medtronic Inc.	4.375%	3/15/35	518	536
Kaiser Foundation Hospitals	3.150%	5/1/27	100	96	Medtronic Inc.	6.500%	3/15/39	25	32
Kaiser Foundation Hospitals	4.875%	4/1/42	250	280	Medtronic Inc.	5.550%	3/15/40	150	175
Kaiser Foundation Hospitals	4.150%	5/1/47	150	151	Medtronic Inc.	4.500%	3/15/42	171	176
Kellogg Co.	4.150%	11/15/19	125	127	Medtronic Inc.	4.625%	3/15/45	950	1,005
Kellogg Co.	4.000%	12/15/20	172	176	Memorial Sloan-Kettering Cancer Center New York GO	4.125%	7/1/52	150	152
Kellogg Co.	3.250%	5/14/21	75	75	Memorial Sloan-Kettering Cancer Center New York GO	4.200%	7/1/55	25	26
Kellogg Co.	2.650%	12/1/23	150	143	Merck & Co. Inc.	1.850%	2/10/20	300	295
Kellogg Co.	3.250%	4/1/26	125	117	Merck & Co. Inc.	3.875%	1/15/21	250	255
Kellogg Co.	3.400%	11/15/27	125	116	Merck & Co. Inc.	2.350%	2/10/22	225	219
Kellogg Co.	7.450%	4/1/31	25	32	Merck & Co. Inc.	2.400%	9/15/22	250	242
Kellogg Co.	4.500%	4/1/46	250	236	Merck & Co. Inc.	2.800%	5/18/23	325	318
Kimberly-Clark Corp.	3.625%	8/1/20	140	142	Merck & Co. Inc.	2.750%	2/10/25	550	526
Kimberly-Clark Corp.	3.050%	8/15/25	50	48	Merck & Co. Inc.	3.600%	9/15/42	100	94
Kimberly-Clark Corp.	2.750%	2/15/26	100	94	Merck & Co. Inc.	4.150%	5/18/43	200	204
Kimberly-Clark Corp.	6.625%	8/1/37	250	333	Merck & Co. Inc.	3.700%	2/10/45	550	523
Kimberly-Clark Corp.	5.300%	3/1/41	25	29	Molson Coors Brewing Co.	1.450%	7/15/19	100	98
Kimberly-Clark Corp.	3.200%	7/30/46	100	85	Molson Coors Brewing Co.	2.250%	3/15/20	100	98
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	125	137	Molson Coors Brewing Co.	2.100%	7/15/21	100	96
Koninklijke Philips NV	6.875%	3/1/38	100	133	Molson Coors Brewing Co.	3.500%	5/1/22	25	25
Koninklijke Philips NV	5.000%	3/15/42	100	111	Molson Coors Brewing Co.	3.000%	7/15/26	350	318
Kraft Foods Group Inc.	5.375%	2/10/20	138	143	Molson Coors Brewing Co.	5.000%	5/1/42	100	101
Kraft Foods Group Inc.	6.875%	1/26/39	275	324	Molson Coors Brewing Co.	4.200%	7/15/46	475	426
Kraft Foods Group Inc.	6.500%	2/9/40	50	56	4 Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	50	49
Kraft Foods Group Inc.	5.000%	6/4/42	435	413	Mylan Inc.	4.200%	11/29/23	100	100
Kraft Heinz Foods Co.	2.800%	7/2/20	280	278	9 Mylan Inc.	4.550%	4/15/28	150	147
Kraft Heinz Foods Co.	3.375%	6/15/21	125	125	9 Mylan Inc.	5.400%	11/29/43	75	74
Kraft Heinz Foods Co.	3.500%	7/15/22	225	223	Mylan NV	5.200%	4/15/48	150	144
Kraft Heinz Foods Co.	4.000%	6/15/23	200	200	Mylan NV	3.150%	6/15/21	400	395
Kraft Heinz Foods Co.	3.950%	7/15/25	360	350	Mylan NV	3.950%	6/15/26	400	382
Kraft Heinz Foods Co.	3.000%	6/1/26	375	338	Mylan NV	5.250%	6/15/46	175	169
Kraft Heinz Foods Co.	4.625%	1/30/29	200	198	New York & Presbyterian Hospital	4.024%	8/1/45	130	130
Kraft Heinz Foods Co.	5.000%	7/15/35	195	192	New York & Presbyterian Hospital	4.063%	8/1/56	75	74
Kraft Heinz Foods Co.	5.200%	7/15/45	370	359	Newell Brands Inc.	2.875%	12/1/19	50	50
Kraft Heinz Foods Co.	4.375%	6/1/46	550	474	Newell Brands Inc.	3.150%	4/1/21	175	173
Kroger Co.	2.950%	11/1/21	150	147	Newell Brands Inc.	3.850%	4/1/23	635	625
Kroger Co.	4.450%	2/1/47	225	206	Newell Brands Inc.	4.000%	12/1/24	100	98
Kroger Co.	4.650%	1/15/48	100	94	Newell Brands Inc.	3.900%	11/1/25	50	47
Laboratory Corp. of America Holdings	2.625%	2/1/20	50	50	Newell Brands Inc.	4.200%	4/1/26	375	362
Laboratory Corp. of America Holdings	3.200%	2/1/22	100	99	Newell Brands Inc.	5.375%	4/1/36	200	197
Laboratory Corp. of America Holdings	3.750%	8/23/22	25	25	Newell Brands Inc.	5.500%	4/1/46	350	341
Laboratory Corp. of America Holdings	3.250%	9/1/24	150	145	Northwell Healthcare Inc.	3.979%	11/1/46	100	92
Laboratory Corp. of America Holdings	3.600%	2/1/25	175	171	Northwell Healthcare Inc.	4.260%	11/1/47	200	192
Laboratory Corp. of America Holdings	3.600%	9/1/27	100	95	Novartis Capital Corp.	1.800%	2/14/20	250	246
Laboratory Corp. of America Holdings	4.700%	2/1/45	145	140	Novartis Capital Corp.	4.400%	4/24/20	150	154
Life Technologies Corp.	6.000%	3/1/20	125	130	Novartis Capital Corp.	2.400%	5/17/22	400	389
Life Technologies Corp.	5.000%	1/15/21	100	103	Novartis Capital Corp.	2.400%	9/21/22	175	169
9 Maple Escrow Subsidiary Inc.	3.551%	5/25/21	300	300	Novartis Capital Corp.	3.400%	5/6/24	400	399
9 Maple Escrow Subsidiary Inc.	4.057%	5/25/23	375	376	Novartis Capital Corp.	3.000%	11/20/25	300	289
9 Maple Escrow Subsidiary Inc.	4.417%	5/25/25	150	151	Novartis Capital Corp.	3.100%	5/17/27	175	168
9 Maple Escrow Subsidiary Inc.	4.597%	5/25/28	375	376	Novartis Capital Corp.	3.700%	9/21/42	100	95
9 Maple Escrow Subsidiary Inc.	4.985%	5/25/38	100	100	Novartis Capital Corp.	4.400%	5/6/44	375	401
9 Maple Escrow Subsidiary Inc.	5.085%	5/25/48	150	151	Novartis Capital Corp.	4.000%	11/20/45	225	225
4 Mayo Clinic	3.774%	11/15/43	75	73	4 NYU Hospitals Center	4.784%	7/1/44	100	109
4 Mayo Clinic	4.128%	11/15/52	50	51	4 NYU Hospitals Center	4.368%	7/1/47	110	112
McCormick & Co. Inc.	3.900%	7/15/21	50	51	Orlando Health Obligated Group	4.089%	10/1/48	50	50
McCormick & Co. Inc.	3.150%	8/15/24	150	143	Partners Healthcare System Inc.	4.117%	7/1/55	50	50
McCormick & Co. Inc.	3.400%	8/15/27	150	142	PepsiCo Inc.	1.350%	10/4/19	175	172
McKesson Corp.	3.796%	3/15/24	200	197	PepsiCo Inc.	4.500%	1/15/20	25	26
McKesson Corp.	3.950%	2/16/28	200	194	PepsiCo Inc.	1.850%	4/30/20	400	393
Mead Johnson Nutrition Co.	4.900%	11/1/19	100	102	PepsiCo Inc.	2.150%	10/14/20	200	197
Mead Johnson Nutrition Co.	3.000%	11/15/20	150	149	PepsiCo Inc.	2.000%	4/15/21	300	292
Mead Johnson Nutrition Co.	4.125%	11/15/25	125	127	PepsiCo Inc.	3.000%	8/25/21	150	150
Mead Johnson Nutrition Co.	5.900%	11/1/39	100	120	PepsiCo Inc.	1.700%	10/6/21	175	167
Mead Johnson Nutrition Co.	4.600%	6/1/44	75	78	PepsiCo Inc.	2.750%	3/5/22	375	371
Medtronic Global Holdings SCA	3.350%	4/1/27	150	146	PepsiCo Inc.	2.250%	5/2/22	150	145
Medtronic Inc.	2.500%	3/15/20	650	645	PepsiCo Inc.	2.750%	4/30/25	200	191
Medtronic Inc.	3.125%	3/15/22	460	457	PepsiCo Inc.	3.500%	7/17/25	125	124
Medtronic Inc.	3.150%	3/15/22	650	645	PepsiCo Inc.	2.375%	10/6/26	225	205
Medtronic Inc.	3.625%	3/15/24	50	50					
Medtronic Inc.	3.500%	3/15/25	850	841					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PepsiCo Inc.	3.000%	10/15/27	325	308	Reynolds American Inc.	5.700%	8/15/35	175	188
PepsiCo Inc.	5.500%	1/15/40	200	237	Reynolds American Inc.	7.250%	6/15/37	125	160
PepsiCo Inc.	4.875%	11/1/40	200	221	Reynolds American Inc.	5.850%	8/15/45	375	411
PepsiCo Inc.	4.000%	3/5/42	175	172	RWJ Barnabas Health Inc.	3.949%	7/1/46	100	96
PepsiCo Inc.	3.600%	8/13/42	100	93	Sanofi	4.000%	3/29/21	350	358
PepsiCo Inc.	4.250%	10/22/44	200	203	Sanofi	3.375%	6/19/23	250	251
PepsiCo Inc.	4.600%	7/17/45	100	107	Sanofi	3.625%	6/19/28	225	223
PepsiCo Inc.	4.450%	4/14/46	125	131	Shire Acquisitions Investments				
PepsiCo Inc.	3.450%	10/6/46	225	201	Ireland DAC	1.900%	9/23/19	575	566
PepsiCo Inc.	4.000%	5/2/47	175	172	Shire Acquisitions Investments				
PerkinElmer Inc.	5.000%	11/15/21	150	156	Ireland DAC	2.400%	9/23/21	1,000	959
Perrigo Finance Unlimited Co.	3.900%	12/15/24	200	194	Shire Acquisitions Investments				
Perrigo Finance Unlimited Co.	4.375%	3/15/26	225	220	Ireland DAC	2.875%	9/23/23	600	565
Perrigo Finance Unlimited Co.	4.900%	12/15/44	200	186	Shire Acquisitions Investments				
Pfizer Inc.	1.700%	12/15/19	100	99	Ireland DAC	3.200%	9/23/26	575	525
Pfizer Inc.	5.200%	8/12/20	25	26	SSM Health Care Corp.	3.688%	6/1/23	100	100
Pfizer Inc.	1.950%	6/3/21	225	219	SSM Health Care Corp.	3.823%	6/1/27	100	100
Pfizer Inc.	2.200%	12/15/21	100	97	Stanford Health Care	3.795%	11/15/48	125	121
Pfizer Inc.	3.400%	5/15/24	100	100	Stryker Corp.	4.375%	1/15/20	50	51
Pfizer Inc.	2.750%	6/3/26	240	227	Stryker Corp.	2.625%	3/15/21	150	147
Pfizer Inc.	3.000%	12/15/26	300	288	Stryker Corp.	3.375%	5/15/24	200	196
Pfizer Inc.	4.000%	12/15/36	200	200	Stryker Corp.	3.375%	11/1/25	140	134
Pfizer Inc.	7.200%	3/15/39	425	589	Stryker Corp.	3.500%	3/15/26	183	177
Pfizer Inc.	4.300%	6/15/43	125	128	Stryker Corp.	3.650%	3/7/28	50	49
Pfizer Inc.	4.400%	5/15/44	200	208	Stryker Corp.	4.375%	5/15/44	50	49
Pfizer Inc.	4.125%	12/15/46	250	251	Stryker Corp.	4.625%	3/15/46	250	254
Pharmacia LLC	6.600%	12/1/28	75	92	Sutter Health	3.695%	8/15/28	125	124
Philip Morris International Inc.	2.000%	2/21/20	175	172	Sutter Health	4.091%	8/15/48	75	73
Philip Morris International Inc.	1.875%	2/25/21	125	121	Sysco Corp.	2.600%	10/1/20	50	49
Philip Morris International Inc.	2.375%	8/17/22	150	144	Sysco Corp.	2.500%	7/15/21	75	73
Philip Morris International Inc.	2.500%	11/2/22	300	288	Sysco Corp.	2.600%	6/12/22	125	121
Philip Morris International Inc.	2.625%	3/6/23	100	96	Sysco Corp.	3.750%	10/1/25	75	74
Philip Morris International Inc.	2.125%	5/10/23	95	89	Sysco Corp.	3.300%	7/15/26	250	236
Philip Morris International Inc.	3.250%	11/10/24	250	242	Sysco Corp.	3.250%	7/15/27	175	166
Philip Morris International Inc.	3.375%	8/11/25	150	146	Sysco Corp.	4.850%	10/1/45	50	51
Philip Morris International Inc.	2.750%	2/25/26	200	186	Sysco Corp.	4.500%	4/1/46	100	97
Philip Morris International Inc.	3.125%	3/2/28	100	94	Sysco Corp.	4.450%	3/15/48	100	96
Philip Morris International Inc.	6.375%	5/16/38	200	242	Texas Health Resources	4.330%	11/15/55	25	26
Philip Morris International Inc.	4.375%	11/15/41	425	409	The Kroger Co.	1.500%	9/30/19	100	98
Philip Morris International Inc.	4.500%	3/20/42	125	122	The Kroger Co.	6.150%	1/15/20	125	130
Philip Morris International Inc.	3.875%	8/21/42	25	22	The Kroger Co.	3.300%	1/15/21	250	249
Philip Morris International Inc.	4.125%	3/4/43	175	163	The Kroger Co.	2.600%	2/1/21	50	49
Philip Morris International Inc.	4.875%	11/15/43	155	159	The Kroger Co.	3.400%	4/15/22	75	74
Philip Morris International Inc.	4.250%	11/10/44	200	189	The Kroger Co.	2.800%	8/1/22	100	97
4 Procter & Gamble - Esop	9.360%	1/1/21	155	168	The Kroger Co.	4.000%	2/1/24	100	100
Procter & Gamble Co.	1.750%	10/25/19	250	247	The Kroger Co.	3.500%	2/1/26	160	152
Procter & Gamble Co.	1.900%	11/1/19	100	99	The Kroger Co.	2.650%	10/15/26	150	133
Procter & Gamble Co.	1.900%	10/23/20	100	98	The Kroger Co.	3.700%	8/1/27	100	95
Procter & Gamble Co.	1.850%	2/2/21	100	97	The Kroger Co.	7.700%	6/1/29	50	61
Procter & Gamble Co.	1.700%	11/3/21	125	120	The Kroger Co.	8.000%	9/15/29	125	156
Procter & Gamble Co.	2.300%	2/6/22	425	414	The Kroger Co.	7.500%	4/1/31	100	124
Procter & Gamble Co.	3.100%	8/15/23	150	150	The Kroger Co.	5.400%	7/15/40	50	51
Procter & Gamble Co.	2.700%	2/2/26	100	95	The Kroger Co.	5.150%	8/1/43	100	99
Procter & Gamble Co.	2.450%	11/3/26	100	92	The Kroger Co.	3.875%	10/15/46	50	42
Procter & Gamble Co.	3.500%	10/25/47	250	228	The Pepsi Bottling Group Inc.	7.000%	3/1/29	250	319
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	47	Thermo Fisher Scientific Inc.	4.500%	3/1/21	200	206
4 Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	70	Thermo Fisher Scientific Inc.	3.600%	8/15/21	200	201
4 Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	72	Thermo Fisher Scientific Inc.	3.300%	2/15/22	200	199
Quest Diagnostics Inc.	2.500%	3/30/20	70	69	Thermo Fisher Scientific Inc.	3.150%	1/15/23	100	98
Quest Diagnostics Inc.	4.250%	4/1/24	100	102	Thermo Fisher Scientific Inc.	3.000%	4/15/23	125	122
Quest Diagnostics Inc.	3.500%	3/30/25	100	96	Thermo Fisher Scientific Inc.	3.650%	12/15/25	500	489
Quest Diagnostics Inc.	3.450%	6/1/26	125	119	Thermo Fisher Scientific Inc.	2.950%	9/19/26	200	185
Quest Diagnostics Inc.	5.750%	1/30/40	13	14	Thermo Fisher Scientific Inc.	3.200%	8/15/27	50	47
Quest Diagnostics Inc.	4.700%	3/30/45	25	25	Thermo Fisher Scientific Inc.	5.300%	2/1/44	200	221
Reynolds American Inc.	3.250%	6/12/20	370	369	Trinity Health Corp.	4.125%	12/1/45	135	132
Reynolds American Inc.	4.000%	6/12/22	175	176	Tupperware Brands Corp.	4.750%	6/1/21	100	102
Reynolds American Inc.	4.850%	9/15/23	125	130	Tyson Foods Inc.	2.650%	8/15/19	175	174
Reynolds American Inc.	4.450%	6/12/25	475	478	Tyson Foods Inc.	2.250%	8/23/21	50	48
					Tyson Foods Inc.	4.500%	6/15/22	275	282
					Tyson Foods Inc.	3.950%	8/15/24	100	100
					Tyson Foods Inc.	3.550%	6/2/27	275	260

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Tyson Foods Inc.	4.875%	8/15/34	175	178	Boardwalk Pipelines LP	4.450%	7/15/27	100	97
Tyson Foods Inc.	5.150%	8/15/44	100	103	BP Capital Markets plc	1.768%	9/19/19	50	49
Tyson Foods Inc.	4.550%	6/2/47	150	143	BP Capital Markets plc	2.521%	1/15/20	300	298
Unilever Capital Corp.	2.100%	7/30/20	250	245	BP Capital Markets plc	2.315%	2/13/20	500	495
Unilever Capital Corp.	4.250%	2/10/21	200	205	BP Capital Markets plc	4.500%	10/1/20	300	309
Unilever Capital Corp.	1.375%	7/28/21	100	95	BP Capital Markets plc	4.742%	3/11/21	250	261
Unilever Capital Corp.	2.600%	5/5/24	200	191	BP Capital Markets plc	3.062%	3/17/22	25	25
Unilever Capital Corp.	3.100%	7/30/25	225	219	BP Capital Markets plc	3.245%	5/6/22	250	249
Unilever Capital Corp.	2.000%	7/28/26	125	111	BP Capital Markets plc	2.520%	9/19/22	50	48
Unilever Capital Corp.	5.900%	11/15/32	50	61	BP Capital Markets plc	2.500%	11/6/22	550	529
Whirlpool Corp.	4.850%	6/15/21	50	52	BP Capital Markets plc	2.750%	5/10/23	300	290
Whirlpool Corp.	4.700%	6/1/22	100	104	BP Capital Markets plc	3.994%	9/26/23	200	204
Whirlpool Corp.	4.000%	3/1/24	50	50	BP Capital Markets plc	3.216%	11/28/23	200	196
Whirlpool Corp.	3.700%	5/1/25	75	73	BP Capital Markets plc	3.814%	2/10/24	400	404
Whirlpool Corp.	4.500%	6/1/46	150	139	BP Capital Markets plc	3.535%	11/4/24	68	67
Wyeth LLC	7.250%	3/1/23	250	291	BP Capital Markets plc	3.506%	3/17/25	200	198
Wyeth LLC	6.450%	2/1/24	300	347	BP Capital Markets plc	3.119%	5/4/26	550	525
Wyeth LLC	6.500%	2/1/34	150	190	BP Capital Markets plc	3.017%	1/16/27	400	378
Wyeth LLC	6.000%	2/15/36	85	104	BP Capital Markets plc	3.279%	9/19/27	150	144
Wyeth LLC	5.950%	4/1/37	385	469	BP Capital Markets plc	3.723%	11/28/28	200	199
Zeneca Wilmington Inc.	7.000%	11/15/23	25	29	Buckeye Partners LP	4.150%	7/1/23	75	74
Zimmer Biomet Holdings Inc.	4.625%	11/30/19	50	51	Buckeye Partners LP	5.000%	12/1/26	100	91
Zimmer Biomet Holdings Inc.	2.700%	4/1/20	450	446	Buckeye Partners LP	4.125%	12/1/27	50	45
Zimmer Biomet Holdings Inc.	3.375%	11/30/21	100	99	Buckeye Partners LP	5.850%	11/15/43	25	24
Zimmer Biomet Holdings Inc.	3.150%	4/1/22	175	171	Buckeye Partners LP	5.600%	10/15/44	75	67
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	50	50	Burlington Resources Finance Co.	7.400%	12/1/31	175	228
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	350	333	Canadian Natural Resources Ltd.	3.450%	11/15/21	100	100
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	57	Canadian Natural Resources Ltd.	2.950%	1/15/23	200	193
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	75	70	Canadian Natural Resources Ltd.	3.850%	6/1/27	700	683
Zoetis Inc.	3.450%	11/13/20	75	75	Canadian Natural Resources Ltd.	7.200%	1/15/32	150	184
Zoetis Inc.	3.250%	2/1/23	350	344	Canadian Natural Resources Ltd.	6.450%	6/30/33	125	146
Zoetis Inc.	4.500%	11/13/25	100	103	Canadian Natural Resources Ltd.	5.850%	2/1/35	100	111
Zoetis Inc.	3.000%	9/12/27	150	138	Canadian Natural Resources Ltd.	6.500%	2/15/37	50	59
Zoetis Inc.	4.700%	2/1/43	150	154	Canadian Natural Resources Ltd.	6.250%	3/15/38	100	117
Zoetis Inc.	3.950%	9/12/47	150	139	Canadian Natural Resources Ltd.	4.950%	6/1/47	200	207
Energy (2.5%)					Cenovus Energy Inc.	5.700%	10/15/19	100	103
Anadarko Petroleum Corp.	3.450%	7/15/24	100	96	Cenovus Energy Inc.	3.800%	9/15/23	351	341
Anadarko Petroleum Corp.	5.550%	3/15/26	200	214	Cenovus Energy Inc.	4.250%	4/15/27	500	480
Anadarko Petroleum Corp.	6.450%	9/15/36	200	231	Cenovus Energy Inc.	5.250%	6/15/37	150	148
Anadarko Petroleum Corp.	7.950%	6/15/39	25	33	Cenovus Energy Inc.	6.750%	11/15/39	300	330
Anadarko Petroleum Corp.	6.200%	3/15/40	275	309	Cenovus Energy Inc.	5.200%	9/15/43	100	94
Anadarko Petroleum Corp.	4.500%	7/15/44	400	369	Cenovus Energy Inc.	5.400%	6/15/47	200	196
Anadarko Petroleum Corp.	6.600%	3/15/46	200	241	Chevron Corp.	2.193%	11/15/19	300	297
Andeavor	5.375%	10/1/22	400	409	Chevron Corp.	1.991%	3/3/20	275	271
Andeavor	4.750%	12/15/23	500	519	Chevron Corp.	1.991%	3/3/20	100	99
Andeavor	5.125%	12/15/26	200	209	Chevron Corp.	2.419%	11/17/20	200	198
Andeavor	3.800%	4/1/28	25	24	Chevron Corp.	2.100%	5/16/21	300	292
Andeavor	4.500%	4/1/48	100	91	Chevron Corp.	2.411%	3/3/22	125	122
Andeavor Logistics LP / Tesoro					Chevron Corp.	2.498%	3/3/22	100	98
Logistics Finance Corp.	3.500%	12/1/22	50	49	Chevron Corp.	2.355%	12/5/22	1,025	980
Andeavor Logistics LP / Tesoro					Chevron Corp.	3.191%	6/24/23	400	396
Logistics Finance Corp.	4.250%	12/1/27	650	625	Chevron Corp.	2.895%	3/3/24	100	97
Andeavor Logistics LP / Tesoro					Chevron Corp.	2.954%	5/16/26	400	383
Logistics Finance Corp.	5.200%	12/1/47	50	48	Cimarex Energy Co.	4.375%	6/1/24	200	202
Apache Corp.	3.625%	2/1/21	75	75	Cimarex Energy Co.	3.900%	5/15/27	250	240
Apache Corp.	3.250%	4/15/22	50	49	Columbia Pipeline Group Inc.	3.300%	6/1/20	125	124
Apache Corp.	6.000%	1/15/37	350	380	Columbia Pipeline Group Inc.	4.500%	6/1/25	300	300
Apache Corp.	5.100%	9/1/40	350	347	Concho Resources Inc.	3.750%	10/1/27	25	24
Apache Corp.	4.750%	4/15/43	200	189	Concho Resources Inc.	4.875%	10/1/47	50	51
Baker Hughes a GE Co. LLC	3.200%	8/15/21	300	300	ConocoPhillips	5.900%	10/15/32	450	525
Baker Hughes a GE Co. LLC	5.125%	9/15/40	175	187	ConocoPhillips	5.900%	5/15/38	150	179
Baker Hughes a GE Co. LLC / Baker					ConocoPhillips	6.500%	2/1/39	200	254
Hughes Co-Obligor Inc.	2.773%	12/15/22	200	194	ConocoPhillips Canada Funding Co. I	5.950%	10/15/36	200	238
Baker Hughes a GE Co. LLC / Baker					ConocoPhillips Co.	4.150%	11/15/34	26	26
Hughes Co-Obligor Inc.	3.337%	12/15/27	200	186	ConocoPhillips Co.	4.300%	11/15/44	125	126
Baker Hughes a GE Co. LLC / Baker					ConocoPhillips Co.	5.950%	3/15/46	300	371
Hughes Co-Obligor Inc.	4.080%	12/15/47	250	223	ConocoPhillips Holding Co.	6.950%	4/15/29	350	430
Boardwalk Pipelines LP	3.375%	2/1/23	100	97	Continental Resources Inc.	4.500%	4/15/23	200	203
Boardwalk Pipelines LP	4.950%	12/15/24	150	153	Continental Resources Inc.	4.375%	1/15/28	200	199
Boardwalk Pipelines LP	5.950%	6/1/26	200	214	Devon Energy Corp.	4.000%	7/15/21	100	101
					Devon Energy Corp.	3.250%	5/15/22	200	196

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Devon Energy Corp.	7.950%	4/15/32	163	209	EQT Corp.	3.900%	10/1/27	200	187
Devon Energy Corp.	5.600%	7/15/41	250	269	EQT Midstream Partners LP	4.750%	7/15/23	100	100
Devon Energy Corp.	4.750%	5/15/42	200	195	EQT Midstream Partners LP	4.125%	12/1/26	100	91
Devon Financing Co. LLC	7.875%	9/30/31	160	202	EQT Midstream Partners LP	5.500%	7/15/28	100	100
Dominion Energy Gas Holdings LLC	2.800%	11/15/20	200	197	EQT Midstream Partners LP	6.500%	7/15/48	60	60
Dominion Energy Gas Holdings LLC	3.600%	12/15/24	200	197	Exxon Mobil Corp.	1.912%	3/6/20	265	261
Dominion Energy Gas Holdings LLC	4.600%	12/15/44	200	199	Exxon Mobil Corp.	2.222%	3/1/21	400	392
Enable Midstream Partners LP	4.400%	3/15/27	150	142	Exxon Mobil Corp.	2.397%	3/6/22	350	342
Enable Midstream Partners LP	4.950%	5/15/28	100	97	Exxon Mobil Corp.	2.726%	3/1/23	500	489
Enable Midstream Partners LP	5.000%	5/15/44	100	88	Exxon Mobil Corp.	2.709%	3/6/25	300	288
Enbridge Energy Partners LP	4.375%	10/15/20	100	102	Exxon Mobil Corp.	3.043%	3/1/26	300	292
Enbridge Energy Partners LP	5.875%	10/15/25	150	162	Exxon Mobil Corp.	3.567%	3/6/45	175	162
Enbridge Energy Partners LP	7.500%	4/15/38	150	186	Exxon Mobil Corp.	4.114%	3/1/46	425	432
Enbridge Energy Partners LP	5.500%	9/15/40	75	77	Halliburton Co.	3.500%	8/1/23	225	224
Enbridge Energy Partners LP	7.375%	10/15/45	25	32	Halliburton Co.	3.800%	11/15/25	350	347
Enbridge Inc.	2.900%	7/15/22	100	97	Halliburton Co.	4.850%	11/15/35	200	206
Enbridge Inc.	4.250%	12/1/26	200	199	Halliburton Co.	6.700%	9/15/38	125	152
Enbridge Inc.	3.700%	7/15/27	150	142	Halliburton Co.	7.450%	9/15/39	200	263
Enbridge Inc.	4.500%	6/10/44	100	91	Halliburton Co.	4.500%	11/15/41	100	99
Enbridge Inc.	5.500%	12/1/46	175	188	Halliburton Co.	4.750%	8/1/43	150	152
Encana Corp.	6.500%	8/15/34	300	348	Halliburton Co.	5.000%	11/15/45	400	426
Encana Corp.	6.625%	8/15/37	200	236	Helmerich & Payne International				
Encana Corp.	6.500%	2/1/38	100	118	Drilling Co.	4.650%	3/15/25	50	51
Energy Transfer LP	4.150%	10/1/20	75	76	Hess Corp.	3.500%	7/15/24	100	95
Energy Transfer LP	4.650%	6/1/21	105	108	Hess Corp.	4.300%	4/1/27	250	242
Energy Transfer LP	3.600%	2/1/23	475	463	Hess Corp.	7.125%	3/15/33	100	114
Energy Transfer LP	4.050%	3/15/25	1,000	963	Hess Corp.	6.000%	1/15/40	150	153
Energy Transfer LP	4.750%	1/15/26	100	99	Hess Corp.	5.600%	2/15/41	300	302
Energy Transfer LP	4.200%	4/15/27	100	95	Hess Corp.	5.800%	4/1/47	200	207
Energy Transfer LP	6.625%	10/15/36	150	159	HollyFrontier Corp.	5.875%	4/1/26	200	214
Energy Transfer LP	6.050%	6/1/41	100	99	Husky Energy Inc.	7.250%	12/15/19	200	211
Energy Transfer LP	6.500%	2/1/42	175	181	Husky Energy Inc.	4.000%	4/15/24	150	150
Energy Transfer LP	5.150%	3/15/45	200	176	Husky Energy Inc.	6.800%	9/15/37	50	61
Energy Transfer LP	6.125%	12/15/45	200	199	Kerr-McGee Corp.	6.950%	7/1/24	250	284
Energy Transfer LP	5.300%	4/15/47	200	181	Kerr-McGee Corp.	7.875%	9/15/31	50	63
Energy Transfer Partners LP	4.200%	9/15/23	80	80	Kinder Morgan Energy Partners LP	6.850%	2/15/20	750	790
Energy Transfer Partners LP	4.950%	6/15/28	50	50	Kinder Morgan Energy Partners LP	3.500%	3/1/21	75	75
Energy Transfer Partners LP	5.800%	6/15/38	150	148	Kinder Morgan Energy Partners LP	5.000%	10/1/21	150	156
Energy Transfer Partners LP	6.000%	6/15/48	150	149	Kinder Morgan Energy Partners LP	3.450%	2/15/23	25	24
EnLink Midstream Partners LP	4.400%	4/1/24	100	96	Kinder Morgan Energy Partners LP	3.500%	9/1/23	125	121
EnLink Midstream Partners LP	4.150%	6/1/25	100	92	Kinder Morgan Energy Partners LP	4.300%	5/1/24	400	402
EnLink Midstream Partners LP	4.850%	7/15/26	200	189	Kinder Morgan Energy Partners LP	7.300%	8/15/33	275	321
EnLink Midstream Partners LP	5.600%	4/1/44	125	109	Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	51
EnLink Midstream Partners LP	5.450%	6/1/47	100	85	Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	271
Enterprise Products Operating LLC	2.550%	10/15/19	225	223	Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	57
Enterprise Products Operating LLC	5.200%	9/1/20	300	312	Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	216
Enterprise Products Operating LLC	2.800%	2/15/21	125	123	Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	270
Enterprise Products Operating LLC	3.350%	3/15/23	225	221	Kinder Morgan Energy Partners LP	5.000%	8/15/42	25	23
Enterprise Products Operating LLC	3.900%	2/15/24	375	376	Kinder Morgan Energy Partners LP	4.700%	11/1/42	375	334
Enterprise Products Operating LLC	3.750%	2/15/25	150	148	Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	69
Enterprise Products Operating LLC	3.700%	2/15/26	200	196	Kinder Morgan Inc.	4.300%	6/1/25	300	298
Enterprise Products Operating LLC	3.950%	2/15/27	100	99	Kinder Morgan Inc.	7.800%	8/1/31	290	349
Enterprise Products Operating LLC	6.875%	3/1/33	175	215	Kinder Morgan Inc.	7.750%	1/15/32	265	322
Enterprise Products Operating LLC	7.550%	4/15/38	150	196	Kinder Morgan Inc.	5.300%	12/1/34	175	172
Enterprise Products Operating LLC	6.125%	10/15/39	150	172	Kinder Morgan Inc.	5.550%	6/1/45	200	201
Enterprise Products Operating LLC	5.950%	2/1/41	175	198	Kinder Morgan Inc.	5.050%	2/15/46	350	330
Enterprise Products Operating LLC	4.450%	2/15/43	300	280	Magellan Midstream Partners LP	6.550%	7/15/19	75	78
Enterprise Products Operating LLC	4.850%	3/15/44	370	365	Magellan Midstream Partners LP	4.250%	2/1/21	125	128
Enterprise Products Operating LLC	5.100%	2/15/45	33	34	Magellan Midstream Partners LP	5.150%	10/15/43	125	130
Enterprise Products Operating LLC	4.900%	5/15/46	200	201	Magellan Midstream Partners LP	4.250%	9/15/46	200	186
Enterprise Products Operating LLC	4.250%	2/15/48	300	279	Magellan Midstream Partners LP	4.200%	10/3/47	50	46
Enterprise Products Operating LLC	4.950%	10/15/54	100	98	Marathon Oil Corp.	2.700%	6/1/20	150	148
4 Enterprise Products Operating LLC	5.250%	8/16/77	100	93	Marathon Oil Corp.	2.800%	11/1/22	175	168
4 Enterprise Products Operating LLC	5.375%	2/15/78	100	92	Marathon Oil Corp.	6.800%	3/15/32	400	468
EOG Resources Inc.	4.400%	6/1/20	100	102	Marathon Oil Corp.	5.200%	6/1/45	100	105
EOG Resources Inc.	4.100%	2/1/21	350	357	Marathon Petroleum Corp.	5.125%	3/1/21	375	391
EOG Resources Inc.	2.625%	3/15/23	450	433	Marathon Petroleum Corp.	4.750%	9/15/44	250	238
EOG Resources Inc.	3.900%	4/1/35	75	73	Marathon Petroleum Corp.	5.850%	12/15/45	200	212
EQT Corp.	2.500%	10/1/20	50	49	MPLX LP	3.375%	3/15/23	100	98
EQT Corp.	4.875%	11/15/21	125	129	MPLX LP	4.500%	7/15/23	200	204
EQT Corp.	3.000%	10/1/22	100	96	MPLX LP	4.875%	12/1/24	300	310

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
MPLX LP	4.875%	6/1/25	100	103	Sabine Pass Liquefaction LLC	4.200%	3/15/28	100	96
MPLX LP	4.125%	3/1/27	300	287	Schlumberger Investment SA	3.650%	12/1/23	325	327
MPLX LP	4.000%	3/15/28	250	237	Shell International Finance BV	1.375%	9/12/19	200	197
MPLX LP	4.500%	4/15/38	300	277	Shell International Finance BV	4.300%	9/22/19	550	560
MPLX LP	5.200%	3/1/47	150	148	Shell International Finance BV	4.375%	3/25/20	325	333
MPLX LP	4.700%	4/15/48	275	254	Shell International Finance BV	2.125%	5/11/20	450	444
MPLX LP	4.900%	4/15/58	150	133	Shell International Finance BV	2.250%	11/10/20	100	98
National Fuel Gas Co.	3.750%	3/1/23	275	271	Shell International Finance BV	1.875%	5/10/21	200	194
National Oilwell Varco Inc.	2.600%	12/1/22	125	119	Shell International Finance BV	1.750%	9/12/21	200	192
National Oilwell Varco Inc.	3.950%	12/1/42	125	106	Shell International Finance BV	2.250%	1/6/23	100	96
Noble Energy Inc.	4.150%	12/15/21	200	203	Shell International Finance BV	3.400%	8/12/23	75	75
Noble Energy Inc.	3.850%	1/15/28	100	96	Shell International Finance BV	3.250%	5/11/25	200	196
Noble Energy Inc.	6.000%	3/1/41	100	110	Shell International Finance BV	2.875%	5/10/26	500	475
Noble Energy Inc.	5.250%	11/15/43	375	380	Shell International Finance BV	2.500%	9/12/26	900	830
Noble Energy Inc.	5.050%	11/15/44	150	149	Shell International Finance BV	4.125%	5/11/35	500	506
Noble Energy Inc.	4.950%	8/15/47	100	100	Shell International Finance BV	6.375%	12/15/38	475	611
Occidental Petroleum Corp.	4.100%	2/1/21	350	358	Shell International Finance BV	5.500%	3/25/40	125	146
Occidental Petroleum Corp.	2.700%	2/15/23	250	243	Shell International Finance BV	4.550%	8/12/43	300	315
Occidental Petroleum Corp.	3.500%	6/15/25	250	247	Shell International Finance BV	4.375%	5/11/45	400	408
Occidental Petroleum Corp.	3.400%	4/15/26	250	243	Shell International Finance BV	4.000%	5/10/46	700	675
Occidental Petroleum Corp.	4.625%	6/15/45	100	104	Shell International Finance BV	3.750%	9/12/46	200	185
Occidental Petroleum Corp.	4.400%	4/15/46	500	507	Spectra Energy Partners LP	4.750%	3/15/24	600	612
ONEOK Inc.	7.500%	9/1/23	100	115	Spectra Energy Partners LP	3.500%	3/15/25	50	47
ONEOK Inc.	4.000%	7/13/27	50	48	Spectra Energy Partners LP	4.500%	3/15/45	250	231
ONEOK Inc.	4.550%	7/15/28	100	100	Suncor Energy Inc.	3.600%	12/1/24	100	99
ONEOK Inc.	4.950%	7/13/47	200	196	Suncor Energy Inc.	5.950%	12/1/34	75	87
ONEOK Inc.	5.200%	7/15/48	25	25	Suncor Energy Inc.	6.500%	6/15/38	525	647
ONEOK Partners LP	3.375%	10/1/22	400	394	Suncor Energy Inc.	4.000%	11/15/47	150	140
ONEOK Partners LP	6.650%	10/1/36	300	354	Sunoco Logistics Partners Operations LP	4.400%	4/1/21	425	432
ONEOK Partners LP	6.850%	10/15/37	300	358	Sunoco Logistics Partners Operations LP	3.450%	1/15/23	50	49
ONEOK Partners LP	6.125%	2/1/41	150	165	Sunoco Logistics Partners Operations LP	4.250%	4/1/24	75	74
9 Patterson-UTL Energy Inc.	3.950%	2/1/28	105	98	Sunoco Logistics Partners Operations LP	4.000%	10/1/27	150	140
Petro-Canada	6.800%	5/15/38	225	286	Sunoco Logistics Partners Operations LP	4.950%	1/15/43	175	151
Phillips 66	4.300%	4/1/22	275	283	Sunoco Logistics Partners Operations LP	5.300%	4/1/44	325	293
Phillips 66	3.900%	3/15/28	300	293	Sunoco Logistics Partners Operations LP	5.400%	10/1/47	300	275
Phillips 66	4.650%	11/15/34	200	201	TC PipeLines LP	3.900%	5/25/27	50	47
Phillips 66	5.875%	5/1/42	175	203	TechnipFMC plc	3.450%	10/1/22	75	73
Phillips 66	4.875%	11/15/44	299	309	Total Capital Canada Ltd.	2.750%	7/15/23	125	121
Phillips 66 Partners LP	2.646%	2/15/20	35	35	Total Capital International SA	2.750%	6/19/21	300	298
Phillips 66 Partners LP	3.605%	2/15/25	125	119	Total Capital International SA	2.875%	2/17/22	300	297
Phillips 66 Partners LP	3.750%	3/1/28	50	47	Total Capital International SA	2.700%	1/25/23	50	49
Phillips 66 Partners LP	4.680%	2/15/45	75	70	Total Capital International SA	3.700%	1/15/24	525	529
Phillips 66 Partners LP	4.900%	10/1/46	200	192	Total Capital SA	4.450%	6/24/20	375	385
Pioneer Natural Resources Co.	3.950%	7/15/22	200	202	Total Capital SA	4.125%	1/28/21	125	128
Pioneer Natural Resources Co.	4.450%	1/15/26	300	308	TransCanada PipeLines Ltd.	2.125%	11/15/19	100	99
Plains All American Pipeline LP / PAA Finance Corp.	3.650%	6/1/22	100	98	TransCanada PipeLines Ltd.	3.800%	10/1/20	175	177
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	314	296	TransCanada PipeLines Ltd.	2.500%	8/1/22	500	480
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	790	749	TransCanada PipeLines Ltd.	4.875%	1/15/26	100	104
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	98	TransCanada PipeLines Ltd.	4.250%	5/15/28	150	151
Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	225	185	TransCanada PipeLines Ltd.	4.625%	3/1/34	250	251
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	175	TransCanada PipeLines Ltd.	5.600%	3/31/34	150	162
Regency Energy Partners LP / Regency Energy Finance Corp.	5.875%	3/1/22	300	317	TransCanada PipeLines Ltd.	5.850%	3/15/36	300	333
Regency Energy Partners LP / Regency Energy Finance Corp.	5.000%	10/1/22	200	206	TransCanada PipeLines Ltd.	6.200%	10/15/37	475	543
Regency Energy Partners LP / Regency Energy Finance Corp.	4.500%	11/1/23	100	101	TransCanada PipeLines Ltd.	4.750%	5/15/38	150	150
Sabine Pass Liquefaction LLC	5.625%	2/1/21	500	523	9 TransCanada PipeLines Ltd.	5.000%	10/16/43	150	152
Sabine Pass Liquefaction LLC	6.250%	3/15/22	325	349	9 TransCanada PipeLines Ltd.	4.875%	5/15/48	200	204
Sabine Pass Liquefaction LLC	5.625%	4/15/23	475	502	9 Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	98
Sabine Pass Liquefaction LLC	5.750%	5/15/24	500	534	9 Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	97
Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	425	Valero Energy Corp.	6.125%	2/1/20	75	78
Sabine Pass Liquefaction LLC	5.875%	6/30/26	500	534	Valero Energy Corp.	4.350%	6/1/28	150	150
Sabine Pass Liquefaction LLC	5.000%	3/15/27	200	204	Valero Energy Corp.	7.500%	4/15/32	725	925
					Valero Energy Partners LP	4.375%	12/15/26	100	98
					Valero Energy Partners LP	4.500%	3/15/28	75	74

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Western Gas Partners LP	5.375%	6/1/21	300	311	Apple Inc.	2.750%	1/13/25	275	262
Western Gas Partners LP	4.500%	3/1/28	50	48	Apple Inc.	2.500%	2/9/25	300	282
Western Gas Partners LP	5.450%	4/1/44	350	329	Apple Inc.	3.250%	2/23/26	705	687
Western Gas Partners LP	5.300%	3/1/48	100	93	Apple Inc.	2.450%	8/4/26	450	412
Williams Partners LP	5.250%	3/15/20	475	489	Apple Inc.	3.350%	2/9/27	375	366
Williams Partners LP	4.125%	11/15/20	275	278	Apple Inc.	3.200%	5/11/27	400	386
Williams Partners LP	3.600%	3/15/22	475	473	Apple Inc.	2.900%	9/12/27	375	352
Williams Partners LP	3.350%	8/15/22	125	122	Apple Inc.	3.000%	11/13/27	275	261
Williams Partners LP	3.900%	1/15/25	325	315	Apple Inc.	4.500%	2/23/36	225	241
Williams Partners LP	3.750%	6/15/27	500	472	Apple Inc.	3.850%	5/4/43	450	427
Williams Partners LP	6.300%	4/15/40	100	111	Apple Inc.	4.450%	5/6/44	200	208
Williams Partners LP	5.400%	3/4/44	400	412	Apple Inc.	3.450%	2/9/45	225	200
Williams Partners LP	5.100%	9/15/45	350	347	Apple Inc.	4.375%	5/13/45	225	232
Williams Partners LP	4.850%	3/1/48	100	95	Apple Inc.	4.650%	2/23/46	1,050	1,130
					Apple Inc.	3.850%	8/4/46	375	355
Other Industrial (0.1%)					Apple Inc.	4.250%	2/9/47	200	202
California Institute of Technology GO	4.321%	8/1/45	70	74	Apple Inc.	3.750%	9/12/47	525	489
California Institute of Technology GO	4.700%	11/1/11	50	53	Applied Materials Inc.	2.625%	10/1/20	125	124
CBRE Services Inc.	5.250%	3/15/25	100	105	Applied Materials Inc.	4.300%	6/15/21	125	129
CBRE Services Inc.	4.875%	3/1/26	125	129	Applied Materials Inc.	3.900%	10/1/25	145	147
Cintas Corp. No 2	2.900%	4/1/22	100	98	Applied Materials Inc.	3.300%	4/1/27	200	194
Cintas Corp. No 2	3.250%	6/1/22	75	75	Applied Materials Inc.	5.100%	10/1/35	100	110
Cintas Corp. No 2	3.700%	4/1/27	175	172	Applied Materials Inc.	5.850%	6/15/41	125	150
Fluor Corp.	3.375%	9/15/21	75	75	Applied Materials Inc.	4.350%	4/1/47	175	174
Fluor Corp.	3.500%	12/15/24	250	245	Arrow Electronics Inc.	3.500%	4/1/22	75	74
4 Johns Hopkins University Maryland GO	4.083%	7/1/53	25	26	Arrow Electronics Inc.	4.500%	3/1/23	50	51
4 Massachusetts Institute of Technology GO	3.959%	7/1/38	125	129	Arrow Electronics Inc.	3.250%	9/8/24	100	93
Massachusetts Institute of Technology GO	5.600%	7/1/11	130	167	Arrow Electronics Inc.	4.000%	4/1/25	50	49
Massachusetts Institute of Technology GO	4.678%	7/1/14	175	192	Arrow Electronics Inc.	3.875%	1/12/28	100	94
4 Northwestern University Illinois GO	4.643%	12/1/44	75	87	Autodesk Inc.	3.125%	6/15/20	100	100
4 Northwestern University Illinois GO	3.662%	12/1/57	75	72	Autodesk Inc.	3.600%	12/15/22	25	25
4 University of Notre Dame du Lac	3.438%	2/15/45	100	95	Autodesk Inc.	4.375%	6/15/25	100	100
University of Notre Dame du Lac	3.394%	2/15/48	125	117	Autodesk Inc.	3.500%	6/15/27	75	70
University of Pennsylvania GO	4.674%	9/1/12	50	54	Avnet Inc.	5.875%	6/15/20	200	208
4 University of Southern California GO	3.028%	10/1/39	100	91	Avnet Inc.	4.875%	12/1/22	75	77
4 University of Southern California GO	3.841%	10/1/47	200	199	Avnet Inc.	4.625%	4/15/26	100	99
					Baidu Inc.	3.500%	11/28/22	275	271
Technology (2.3%)					Baidu Inc.	3.875%	9/29/23	200	199
Adobe Systems Inc.	4.750%	2/1/20	175	180	Baidu Inc.	3.625%	7/6/27	200	188
Adobe Systems Inc.	3.250%	2/1/25	200	197	Baidu Inc.	4.375%	3/29/28	100	99
Alphabet Inc.	3.625%	5/19/21	150	153	Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.375%	1/15/20	500	493
Altera Corp.	4.100%	11/15/23	75	78	Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.200%	1/15/21	150	145
Amphenol Corp.	2.200%	4/1/20	50	49	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.000%	1/15/22	850	827
Amphenol Corp.	3.125%	9/15/21	100	99	Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.650%	1/15/23	250	235
Amphenol Corp.	3.200%	4/1/24	50	48	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625%	1/15/24	475	460
Analog Devices Inc.	2.850%	3/12/20	100	100	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125%	1/15/25	380	352
Analog Devices Inc.	2.875%	6/1/23	450	434	Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	1,200	1,133
Analog Devices Inc.	3.500%	12/5/26	200	191	Broadridge Financial Solutions Inc.	3.950%	9/1/20	75	76
Apple Inc.	1.100%	8/2/19	275	271	Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	95
Apple Inc.	1.500%	9/12/19	300	296	CA Inc.	5.375%	12/1/19	175	180
Apple Inc.	1.800%	11/13/19	200	198	CA Inc.	3.600%	8/1/20	100	100
Apple Inc.	1.550%	2/7/20	250	246	CA Inc.	4.700%	3/15/27	100	100
Apple Inc.	1.900%	2/7/20	175	173	Cadence Design Systems Inc.	4.375%	10/15/24	100	101
Apple Inc.	1.800%	5/11/20	175	172	Cisco Systems Inc.	4.450%	1/15/20	825	846
Apple Inc.	2.000%	11/13/20	225	221	Cisco Systems Inc.	2.200%	2/28/21	600	589
Apple Inc.	2.250%	2/23/21	750	737	Cisco Systems Inc.	2.900%	3/4/21	75	75
Apple Inc.	2.850%	5/6/21	875	873	Cisco Systems Inc.	3.000%	6/15/22	125	124
Apple Inc.	1.550%	8/4/21	375	359	Cisco Systems Inc.	2.200%	9/20/23	150	142
Apple Inc.	2.150%	2/9/22	225	218	Cisco Systems Inc.	3.625%	3/4/24	125	127
Apple Inc.	2.500%	2/9/22	300	294	Cisco Systems Inc.	2.950%	2/28/26	100	96
Apple Inc.	2.300%	5/11/22	200	194	Cisco Systems Inc.	2.500%	9/20/26	225	208
Apple Inc.	2.700%	5/13/22	250	246	Cisco Systems Inc.	5.900%	2/15/39	425	523
Apple Inc.	2.400%	1/13/23	125	121	Cisco Systems Inc.	5.500%	1/15/40	375	447
Apple Inc.	2.850%	2/23/23	300	295	Citrix Systems Inc.	4.500%	12/1/27	150	145
Apple Inc.	2.400%	5/3/23	1,115	1,072					
Apple Inc.	3.000%	2/9/24	800	783					
Apple Inc.	3.450%	5/6/24	75	75					
Apple Inc.	2.850%	5/11/24	560	541					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Corning Inc.	2.900%	5/15/22	175	172	International Business Machines Corp.	4.000%	6/20/42	358	349
Corning Inc.	5.750%	8/15/40	75	86	Jabil Inc.	5.625%	12/15/20	100	104
Corning Inc.	4.375%	11/15/57	150	131	Jabil Inc.	3.950%	1/12/28	100	95
9 Dell International LLC / EMC Corp.	5.450%	6/15/23	700	733	Juniper Networks Inc.	3.300%	6/15/20	200	199
9 Diamond 1 Finance Corp. / Diamond 2 Finance Corp.	4.420%	6/15/21	900	913	Juniper Networks Inc.	4.600%	3/15/21	50	51
9 Diamond 1 Finance Corp. / Diamond 2 Finance Corp.	6.020%	6/15/26	1,050	1,104	Juniper Networks Inc.	4.350%	6/15/25	50	50
9 Diamond 1 Finance Corp. / Diamond 2 Finance Corp.	8.100%	7/15/36	310	362	Juniper Networks Inc.	5.950%	3/15/41	25	25
9 Diamond 1 Finance Corp. / Diamond 2 Finance Corp.	8.350%	7/15/46	400	482	Keysight Technologies Inc.	3.300%	10/30/19	100	100
DXC Technology Co.	2.875%	3/27/20	100	99	Keysight Technologies Inc.	4.550%	10/30/24	125	127
DXC Technology Co.	4.250%	4/15/24	100	100	Keysight Technologies Inc.	4.600%	4/6/27	125	126
DXC Technology Co.	4.750%	4/15/27	200	202	KLA-Tencor Corp.	4.125%	11/1/21	100	102
Equifax Inc.	2.300%	6/1/21	200	193	KLA-Tencor Corp.	4.650%	11/1/24	250	258
Equifax Inc.	3.600%	8/15/21	25	25	Lam Research Corp.	2.750%	3/15/20	100	99
Equifax Inc.	3.950%	6/15/23	50	50	Lam Research Corp.	2.800%	6/15/21	125	123
Fidelity National Information Services Inc.	3.625%	10/15/20	237	239	Lam Research Corp.	3.800%	3/15/25	100	100
Fidelity National Information Services Inc.	2.250%	8/15/21	250	241	Marvell Technology Group Ltd.	4.200%	6/22/23	100	100
Fidelity National Information Services Inc.	3.500%	4/15/23	143	141	Marvell Technology Group Ltd.	4.875%	6/22/28	125	124
Fidelity National Information Services Inc.	5.000%	10/15/25	174	183	Maxim Integrated Products Inc.	3.375%	3/15/23	25	25
Fidelity National Information Services Inc.	3.000%	8/15/26	250	229	Maxim Integrated Products Inc.	3.450%	6/15/27	150	142
Fidelity National Information Services Inc.	4.500%	8/15/46	100	93	Microsoft Corp.	1.100%	8/8/19	640	630
Fiserv Inc.	2.700%	6/1/20	175	173	Microsoft Corp.	3.000%	10/1/20	225	226
Fiserv Inc.	3.500%	10/1/22	150	149	Microsoft Corp.	2.000%	11/3/20	675	664
Fiserv Inc.	3.850%	6/1/25	200	199	Microsoft Corp.	1.550%	8/8/21	525	504
Flex Ltd.	4.625%	2/15/20	185	188	Microsoft Corp.	2.400%	2/6/22	325	318
Hewlett Packard Enterprise Co.	3.600%	10/15/20	575	578	Microsoft Corp.	2.375%	2/12/22	450	440
Hewlett Packard Enterprise Co.	4.400%	10/15/22	350	359	Microsoft Corp.	2.650%	11/3/22	275	271
Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	510	Microsoft Corp.	2.125%	11/15/22	200	192
Hewlett Packard Enterprise Co.	6.200%	10/15/35	100	101	Microsoft Corp.	2.375%	5/1/23	75	72
Hewlett Packard Enterprise Co.	6.350%	10/15/45	375	370	Microsoft Corp.	2.000%	8/8/23	300	283
HP Inc.	3.750%	12/1/20	53	53	Microsoft Corp.	3.625%	12/15/23	300	307
HP Inc.	4.050%	9/15/22	100	101	Microsoft Corp.	2.875%	2/6/24	600	588
HP Inc.	6.000%	9/15/41	100	101	Microsoft Corp.	2.700%	2/12/25	250	240
IBM Credit LLC	2.650%	2/5/21	150	148	Microsoft Corp.	3.125%	11/3/25	850	835
IBM Credit LLC	2.200%	9/8/22	100	96	Microsoft Corp.	2.400%	8/8/26	850	785
IBM Credit LLC	3.000%	2/6/23	150	146	Microsoft Corp.	3.300%	2/6/27	675	666
Intel Corp.	1.850%	5/11/20	175	172	Microsoft Corp.	3.500%	2/12/35	325	315
Intel Corp.	2.450%	7/29/20	300	298	Microsoft Corp.	4.200%	11/3/35	175	184
Intel Corp.	1.700%	5/19/21	100	96	Microsoft Corp.	3.450%	8/8/36	625	598
Intel Corp.	3.300%	10/1/21	100	101	Microsoft Corp.	4.100%	2/6/37	500	517
Intel Corp.	2.350%	5/11/22	150	146	Microsoft Corp.	4.500%	10/1/40	100	109
Intel Corp.	3.100%	7/29/22	175	175	Microsoft Corp.	5.300%	2/8/41	50	60
Intel Corp.	2.700%	12/15/22	275	269	Microsoft Corp.	3.500%	11/15/42	280	262
Intel Corp.	2.875%	5/11/24	500	484	Microsoft Corp.	3.750%	5/1/43	95	93
Intel Corp.	3.700%	7/29/25	200	202	Microsoft Corp.	4.875%	12/15/43	150	170
Intel Corp.	2.600%	5/19/26	230	214	Microsoft Corp.	3.750%	2/12/45	350	341
Intel Corp.	4.000%	12/15/32	150	153	Microsoft Corp.	4.450%	11/3/45	575	622
Intel Corp.	4.800%	10/1/41	162	179	Microsoft Corp.	3.700%	8/8/46	875	845
Intel Corp.	4.100%	5/19/46	250	250	Microsoft Corp.	4.250%	2/6/47	825	874
Intel Corp.	3.734%	12/8/47	874	823	Microsoft Corp.	4.000%	2/12/55	450	446
International Business Machines Corp.	1.900%	1/27/20	1,000	986	Microsoft Corp.	4.750%	11/3/55	175	198
International Business Machines Corp.	1.625%	5/15/20	225	220	Microsoft Corp.	4.500%	2/6/57	400	432
International Business Machines Corp.	2.900%	11/1/21	25	25	Motorola Solutions Inc.	3.500%	9/1/21	150	148
International Business Machines Corp.	2.500%	1/27/22	585	572	Motorola Solutions Inc.	3.750%	5/15/22	200	198
International Business Machines Corp.	1.875%	8/1/22	150	142	Motorola Solutions Inc.	3.500%	3/1/23	125	121
International Business Machines Corp.	2.875%	11/9/22	240	236	Motorola Solutions Inc.	4.600%	2/23/28	175	173
International Business Machines Corp.	3.625%	2/12/24	450	453	Motorola Solutions Inc.	5.500%	9/1/44	75	70
International Business Machines Corp.	7.000%	10/30/25	300	361	NetApp Inc.	2.000%	9/27/19	75	74
International Business Machines Corp.	3.450%	2/19/26	485	477	NetApp Inc.	3.375%	6/15/21	150	149
International Business Machines Corp.	6.220%	8/1/27	75	89	NetApp Inc.	3.300%	9/29/24	75	72
International Business Machines Corp.	6.500%	1/15/28	75	91	NVIDIA Corp.	2.200%	9/16/21	200	193
International Business Machines Corp.	5.600%	11/30/39	148	176	NVIDIA Corp.	3.200%	9/16/26	200	193
					Oracle Corp.	5.000%	7/8/19	550	563
					Oracle Corp.	2.250%	10/8/19	225	224
					Oracle Corp.	1.900%	9/15/21	1,275	1,226
					Oracle Corp.	2.500%	5/15/22	250	243
					Oracle Corp.	2.400%	9/15/23	750	712
					Oracle Corp.	3.400%	7/8/24	450	446
					Oracle Corp.	2.950%	11/15/24	425	409
					Oracle Corp.	2.950%	5/15/25	825	786
					Oracle Corp.	2.650%	7/15/26	1,055	973
					Oracle Corp.	3.250%	5/15/30	100	94

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oracle Corp.	4.300%	7/8/34	325	330					
Oracle Corp.	3.900%	5/15/35	150	145					
Oracle Corp.	3.850%	7/15/36	250	239					
Oracle Corp.	3.800%	11/15/37	350	331					
Oracle Corp.	6.500%	4/15/38	150	191					
Oracle Corp.	6.125%	7/8/39	150	184					
Oracle Corp.	5.375%	7/15/40	600	677					
Oracle Corp.	4.500%	7/8/44	175	177					
Oracle Corp.	4.125%	5/15/45	425	408					
Oracle Corp.	4.000%	7/15/46	575	541					
Oracle Corp.	4.000%	11/15/47	425	401					
Oracle Corp.	4.375%	5/15/55	150	146					
QUALCOMM Inc.	1.850%	5/20/19	250	250					
QUALCOMM Inc.	2.100%	5/20/20	250	250					
QUALCOMM Inc.	2.250%	5/20/20	300	296					
QUALCOMM Inc.	3.000%	5/20/22	350	345					
QUALCOMM Inc.	2.600%	1/30/23	300	287					
QUALCOMM Inc.	2.900%	5/20/24	275	260					
QUALCOMM Inc.	3.450%	5/20/25	400	385					
QUALCOMM Inc.	3.250%	5/20/27	350	326					
QUALCOMM Inc.	4.650%	5/20/35	200	201					
QUALCOMM Inc.	4.800%	5/20/45	275	275					
QUALCOMM Inc.	4.300%	5/20/47	275	256					
salesforce.com Inc.	3.250%	4/11/23	200	199					
salesforce.com Inc.	3.700%	4/11/28	300	298					
Seagate HDD Cayman	4.250%	3/1/22	125	124					
Seagate HDD Cayman	4.750%	6/1/23	150	148					
Seagate HDD Cayman	4.875%	3/1/24	75	73					
Seagate HDD Cayman	4.750%	1/1/25	100	95					
Seagate HDD Cayman	4.875%	6/1/27	175	163					
Seagate HDD Cayman	5.750%	12/1/34	100	90					
Tech Data Corp.	3.700%	2/15/22	50	49					
Tech Data Corp.	4.950%	2/15/27	100	98					
Texas Instruments Inc.	1.650%	8/3/19	425	420					
Texas Instruments Inc.	1.850%	5/15/22	100	95					
Texas Instruments Inc.	2.625%	5/15/24	25	24					
Texas Instruments Inc.	2.900%	11/3/27	150	142					
Texas Instruments Inc.	4.150%	5/15/48	300	304					
Total System Services Inc.	3.800%	4/1/21	130	131					
Total System Services Inc.	3.750%	6/1/23	250	247					
Total System Services Inc.	4.000%	6/1/23	100	100					
Total System Services Inc.	4.800%	4/1/26	150	153					
Total System Services Inc.	4.450%	6/1/28	75	75					
Trimble Inc.	4.150%	6/15/23	50	50					
Trimble Inc.	4.750%	12/1/24	50	51					
Trimble Inc.	4.900%	6/15/28	150	150					
Tyco Electronics Group SA	3.500%	2/3/22	100	100					
Tyco Electronics Group SA	3.450%	8/1/24	125	121					
Tyco Electronics Group SA	3.125%	8/15/27	200	187					
Tyco Electronics Group SA	7.125%	10/1/37	175	237					
Verisk Analytics Inc.	5.800%	5/1/21	75	79					
Verisk Analytics Inc.	4.125%	9/12/22	275	280					
Verisk Analytics Inc.	4.000%	6/15/25	150	148					
Verisk Analytics Inc.	5.500%	6/15/45	50	51					
VMware Inc.	2.300%	8/21/20	250	245					
VMware Inc.	2.950%	8/21/22	300	287					
VMware Inc.	3.900%	8/21/27	250	231					
Xerox Corp.	5.625%	12/15/19	25	26					
Xerox Corp.	2.800%	5/15/20	75	74					
Xerox Corp.	4.500%	5/15/21	110	111					
Xerox Corp.	3.625%	3/15/23	210	201					
Xerox Corp.	6.750%	12/15/39	100	101					
Xilinx Inc.	3.000%	3/15/21	75	74					
Xilinx Inc.	2.950%	6/1/24	150	143					
Transportation (0.6%)									
4 American Airlines 2011-1 Class A Pass Through Trust	5.250%	7/31/22	59	61	4 American Airlines 2013-2 Class A Pass Through Trust	4.950%	7/15/24	35	36
4 American Airlines 2013-1 Class A Pass Through Trust	4.000%	1/15/27	23	23	4 American Airlines 2014-1 Class A Pass Through Trust	3.700%	4/1/28	101	98
					4 American Airlines 2015-1 Class A Pass Through Trust	3.375%	11/1/28	149	143
					4 American Airlines 2015-2 Class AA Pass Through Trust	3.600%	9/22/27	50	48
					4 American Airlines 2016-1 Class A Pass Through Trust	4.100%	1/15/28	70	69
					4 American Airlines 2016-1 Class AA Pass Through Trust	3.575%	1/15/28	139	135
					4 American Airlines 2016-2 Class A Pass Through Trust	3.650%	6/15/28	92	88
					4 American Airlines 2016-2 Class AA Pass Through Trust	3.200%	12/15/29	254	239
					4 American Airlines 2016-3 Class A Pass Through Trust	3.250%	4/15/30	47	45
					American Airlines 2016-3 Class AA Pass Through Trust	3.000%	10/15/28	142	133
					4 American Airlines 2017-1 Class AA Pass Through Trust	3.650%	8/15/30	48	47
					4 American Airlines 2017-2 Class AA Pass Through Trust	3.350%	10/15/29	100	96
					4 BNSF Funding Trust I	6.613%	12/15/55	65	71
					Burlington Northern Santa Fe LLC	3.050%	3/15/22	150	149
					Burlington Northern Santa Fe LLC	3.050%	9/1/22	150	148
					Burlington Northern Santa Fe LLC	3.000%	3/15/23	175	172
					Burlington Northern Santa Fe LLC	3.850%	9/1/23	75	77
					Burlington Northern Santa Fe LLC	3.750%	4/1/24	200	202
					Burlington Northern Santa Fe LLC	3.400%	9/1/24	150	149
					Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	96
					Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	75
					Burlington Northern Santa Fe LLC	3.250%	6/15/27	525	508
					Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	153
					Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	137
					Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	287
					Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	253
					Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	201
					Burlington Northern Santa Fe LLC	4.450%	3/15/43	125	127
					Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	139
					Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	108
					Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	155
					Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	122
					Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	79
					Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	141
					Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	122
					Burlington Northern Santa Fe LLC	4.050%	6/15/48	225	217
					Canadian National Railway Co.	2.400%	2/3/20	175	174
					Canadian National Railway Co.	2.850%	12/15/21	75	74
					Canadian National Railway Co.	6.250%	8/1/34	75	95
					Canadian National Railway Co.	6.200%	6/1/36	75	93
					Canadian National Railway Co.	6.375%	11/15/37	100	128
					Canadian National Railway Co.	3.200%	8/2/46	50	43
					Canadian National Railway Co.	3.650%	2/3/48	100	93
					Canadian Pacific Railway Co.	9.450%	8/1/21	50	59
					Canadian Pacific Railway Co.	4.450%	3/15/23	225	234
					Canadian Pacific Railway Co.	7.125%	10/15/31	100	127
					Canadian Pacific Railway Co.	5.950%	5/15/37	450	541
					Canadian Pacific Railway Co.	5.750%	1/15/42	115	136
					Canadian Pacific Railway Co.	6.125%	9/15/15	70	84
					4 Continental Airlines 2007-1 Class A Pass Through Trust	5.983%	10/19/23	53	56
					4 Continental Airlines 2009-2 Class A Pass Through Trust	7.250%	5/10/21	91	96
					4 Continental Airlines 2012-2 Class A Pass Through Trust	4.000%	4/29/26	39	39
					CSX Corp.	4.250%	6/1/21	25	26
					CSX Corp.	3.350%	11/1/25	150	145
					CSX Corp.	3.250%	6/1/27	150	141
					CSX Corp.	3.800%	3/1/28	350	341

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CSX Corp.	6.220%	4/30/40	152	184	Union Pacific Corp.	3.200%	6/8/21	100	100
CSX Corp.	5.500%	4/15/41	225	249	Union Pacific Corp.	4.163%	7/15/22	534	551
CSX Corp.	4.750%	5/30/42	210	214	Union Pacific Corp.	2.950%	1/15/23	25	24
CSX Corp.	4.100%	3/15/44	150	140	Union Pacific Corp.	3.500%	6/8/23	150	150
CSX Corp.	4.300%	3/1/48	250	238	Union Pacific Corp.	3.250%	1/15/25	200	194
CSX Corp.	3.950%	5/1/50	125	110	Union Pacific Corp.	3.750%	7/15/25	125	125
CSX Corp.	4.500%	8/1/54	25	24	Union Pacific Corp.	3.250%	8/15/25	50	48
CSX Corp.	4.250%	11/1/66	150	130	Union Pacific Corp.	2.750%	3/1/26	75	70
CSX Corp.	4.650%	3/1/68	100	93	Union Pacific Corp.	3.950%	9/10/28	200	200
4 Delta Air Lines 2007-1 Class A Pass Through Trust	6.821%	2/10/24	117	128	Union Pacific Corp.	3.375%	2/1/35	100	90
4 Delta Air Lines 2009-1 Class A Pass Through Trust	7.750%	6/17/21	33	35	Union Pacific Corp.	3.600%	9/15/37	290	265
4 Delta Air Lines 2010-2 Class A Pass Through Trust	4.950%	11/23/20	24	24	Union Pacific Corp.	4.375%	9/10/38	125	126
4 Delta Air Lines 2015-1 Class AA Pass Through Trust	3.625%	7/30/27	45	44	Union Pacific Corp.	4.050%	11/15/45	150	143
Delta Air Lines Inc.	2.875%	3/13/20	100	99	Union Pacific Corp.	4.500%	9/10/48	100	101
Delta Air Lines Inc.	2.600%	12/4/20	125	122	Union Pacific Corp.	3.799%	10/1/51	560	495
Delta Air Lines Inc.	3.400%	4/19/21	125	124	Union Pacific Corp.	3.875%	2/1/55	100	87
Delta Air Lines Inc.	3.625%	3/15/22	175	172	Union Pacific Corp.	4.375%	11/15/65	135	124
Delta Air Lines Inc.	3.800%	4/19/23	125	124	Union Pacific Corp.	4.100%	9/15/67	100	87
Delta Air Lines Inc.	4.375%	4/19/28	100	96	4 United Airlines 2013-1 Class A Pass Through Trust	4.300%	2/15/27	62	63
FedEx Corp.	2.625%	8/1/22	100	97	4 United Airlines 2014-1 Class A Pass Through Trust	4.000%	10/11/27	83	83
FedEx Corp.	4.000%	1/15/24	125	127	4 United Airlines 2015-1 Class A Pass Through Trust	3.700%	6/1/24	60	59
FedEx Corp.	3.200%	2/1/25	150	145	4 United Airlines 2015-1 Class AA Pass Through Trust	3.450%	12/1/27	158	152
FedEx Corp.	3.250%	4/1/26	100	96	4 United Airlines 2016-1 Class A Pass Through Trust	3.450%	1/7/30	49	47
FedEx Corp.	3.300%	3/15/27	100	95	4 United Airlines 2016-1 Class AA Pass Through Trust	3.100%	7/7/28	389	367
FedEx Corp.	3.900%	2/1/35	200	186	4 United Airlines 2016-2 Class A Pass Through Trust	3.100%	10/7/28	49	45
FedEx Corp.	3.875%	8/1/42	125	111	4 United Airlines 2016-2 Class AA Pass Through Trust	2.875%	10/7/28	73	68
FedEx Corp.	4.100%	4/15/43	75	69	United Parcel Service Inc.	3.125%	1/15/21	250	251
FedEx Corp.	5.100%	1/15/44	150	157	United Parcel Service Inc.	2.050%	4/1/21	150	146
FedEx Corp.	4.750%	11/15/45	250	249	United Parcel Service Inc.	2.450%	10/1/22	550	532
FedEx Corp.	4.550%	4/1/46	225	217	United Parcel Service Inc.	2.500%	4/1/23	200	193
FedEx Corp.	4.400%	1/15/47	125	118	United Parcel Service Inc.	2.800%	11/15/24	400	383
FedEx Corp.	4.050%	2/15/48	200	179	United Parcel Service Inc.	2.400%	11/15/26	150	136
FedEx Corp.	4.500%	2/1/65	60	54	United Parcel Service Inc.	3.050%	11/15/27	200	190
JB Hunt Transport Services Inc.	3.300%	8/15/22	100	99	United Parcel Service Inc.	6.200%	1/15/38	278	348
Kansas City Southern	3.000%	5/15/23	750	719	United Parcel Service Inc.	4.875%	11/15/40	75	82
Kansas City Southern	4.300%	5/15/43	75	69	United Parcel Service Inc.	3.625%	10/1/42	75	69
Kansas City Southern	4.950%	8/15/45	125	126	United Parcel Service Inc.	3.400%	11/15/46	85	73
Kansas City Southern	4.700%	5/1/48	100	97	United Parcel Service Inc.	3.750%	11/15/47	200	184
Kirby Corp.	4.200%	3/1/28	100	99	4 US Airways 2012-2 Class A Pass Through Trust	4.625%	12/3/26	34	35
4 Latam Airlines 2015-1 Pass Through Trust A	4.200%	8/15/29	109	103	4 US Airways 2013-1 Class A Pass Through Trust	3.950%	5/15/27	74	74
Norfolk Southern Corp.	3.000%	4/1/22	225	222					563,586
Norfolk Southern Corp.	2.903%	2/15/23	48	47	Utilities (2.0%)				
Norfolk Southern Corp.	5.590%	5/17/25	50	54	Electric (1.8%)				
Norfolk Southern Corp.	7.800%	5/15/27	60	76	AEP Texas Inc.	2.400%	10/1/22	75	72
Norfolk Southern Corp.	3.150%	6/1/27	250	234	9 AEP Texas Inc.	3.950%	6/1/28	100	100
Norfolk Southern Corp.	4.837%	10/1/41	113	118	AEP Texas Inc.	3.800%	10/1/47	50	47
Norfolk Southern Corp.	4.450%	6/15/45	75	75	AEP Transmission Co. LLC	4.000%	12/1/46	75	73
Norfolk Southern Corp.	4.650%	1/15/46	75	77	AEP Transmission Co. LLC	3.750%	12/1/47	100	92
Norfolk Southern Corp.	4.050%	8/15/52	239	220	Alabama Power Co.	6.125%	5/15/38	50	62
Norfolk Southern Corp.	6.000%	3/15/05	59	68	Alabama Power Co.	3.850%	12/1/42	25	24
Ryder System Inc.	2.650%	3/2/20	25	25	Alabama Power Co.	4.150%	8/15/44	75	74
Ryder System Inc.	2.500%	5/11/20	50	49	Alabama Power Co.	3.750%	3/1/45	150	139
Ryder System Inc.	2.250%	9/1/21	50	48	Alabama Power Co.	4.300%	1/2/46	250	251
Ryder System Inc.	3.400%	3/1/23	75	74	Alabama Power Co.	3.700%	12/1/47	100	93
Ryder System Inc.	3.750%	6/9/23	225	225	Alabama Power Co.	4.300%	7/15/48	100	102
Southwest Airlines Co.	2.750%	11/6/19	50	50	Ameren Corp.	2.700%	11/15/20	100	99
Southwest Airlines Co.	2.650%	11/5/20	125	123	Ameren Corp.	3.650%	2/15/26	80	77
Southwest Airlines Co.	3.000%	11/15/26	100	92	Ameren Illinois Co.	2.700%	9/1/22	250	243
Southwest Airlines Co.	3.450%	11/16/27	50	48	Ameren Illinois Co.	3.800%	5/15/28	75	75
4 Southwest Airlines Co. 2007-1 Pass Through Trust	6.150%	2/1/24	28	29	Ameren Illinois Co.	3.700%	12/1/47	150	140
4 Spirit Airlines Class A Pass Through Certificates Series 2015-1	4.100%	10/1/29	22	21					
Trinity Industries Inc.	4.550%	10/1/24	60	57					
Union Pacific Corp.	2.250%	6/19/20	225	221					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Electric Power Co. Inc.	2.150%	11/13/20	75	73	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	204
American Electric Power Co. Inc.	2.950%	12/15/22	25	24	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	388
American Electric Power Co. Inc.	3.200%	11/13/27	75	70	Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	135
Appalachian Power Co.	4.600%	3/30/21	50	51	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	70
Appalachian Power Co.	3.300%	6/1/27	500	480	Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	69
Arizona Public Service Co.	3.150%	5/15/25	100	97	Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	120
Arizona Public Service Co.	2.950%	9/15/27	50	47	Consolidated Edison Inc.	2.000%	3/15/20	75	74
Arizona Public Service Co.	4.500%	4/1/42	25	26	Consolidated Edison Inc.	2.000%	5/15/21	75	72
Arizona Public Service Co.	4.350%	11/15/45	125	127	Constellation Energy Group Inc.	5.150%	12/1/20	200	207
Arizona Public Service Co.	3.750%	5/15/46	125	117	Consumers Energy Co.	3.375%	8/15/23	275	274
Avangrid Inc.	3.150%	12/1/24	140	135	Consumers Energy Co.	3.950%	5/15/43	75	74
Avista Corp.	4.350%	6/1/48	75	76	Consumers Energy Co.	3.250%	8/15/46	50	44
Baltimore Gas & Electric Co.	3.500%	11/15/21	350	353	Consumers Energy Co.	3.950%	7/15/47	50	49
Baltimore Gas & Electric Co.	2.400%	8/15/26	50	45	Consumers Energy Co.	4.050%	5/15/48	125	125
Baltimore Gas & Electric Co.	3.500%	8/15/46	100	89	Delmarva Power & Light Co.	3.500%	11/15/23	25	25
Baltimore Gas & Electric Co.	3.750%	8/15/47	125	116	Delmarva Power & Light Co.	4.150%	5/15/45	100	99
Berkshire Hathaway Energy Co.	2.375%	1/15/21	100	98	Dominion Energy Inc.	2.500%	12/1/19	50	50
Berkshire Hathaway Energy Co.	2.800%	1/15/23	125	122	Dominion Energy Inc.	2.579%	7/1/20	100	99
Berkshire Hathaway Energy Co.	3.750%	11/15/23	100	101	Dominion Energy Inc.	3.625%	12/1/24	50	49
Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	99	Dominion Energy Inc.	3.900%	10/1/25	125	123
Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	119	Dominion Energy Inc.	2.850%	8/15/26	100	91
Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	123	Dominion Energy Inc.	4.250%	6/1/28	50	50
Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	274	Dominion Energy Inc.	6.300%	3/15/33	75	88
Berkshire Hathaway Energy Co.	6.500%	9/15/37	200	257	Dominion Energy Inc.	5.950%	6/15/35	225	258
Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	167	Dominion Energy Inc.	4.900%	8/1/41	80	82
Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	153	Dominion Energy Inc.	4.050%	9/15/42	200	184
Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	46	Dominion Energy Inc.	4.700%	12/1/44	100	101
Black Hills Corp.	3.950%	1/15/26	75	74	Dominion Energy Inc.	5.750%	10/1/54	100	104
Black Hills Corp.	3.150%	1/15/27	75	70	DTE Electric Co.	3.650%	3/15/24	175	176
Black Hills Corp.	4.200%	9/15/46	100	96	DTE Electric Co.	3.375%	3/1/25	150	148
CenterPoint Energy Houston Electric LLC	1.850%	6/1/21	250	240	DTE Electric Co.	4.000%	4/1/43	225	221
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	272	DTE Electric Co.	3.700%	6/1/46	50	47
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	65	DTE Electric Co.	3.750%	8/15/47	100	94
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	73	DTE Energy Co.	1.500%	10/1/19	100	98
CenterPoint Energy Inc.	2.500%	9/1/22	100	96	DTE Energy Co.	2.400%	12/1/19	100	99
Cleco Corporate Holdings LLC	3.743%	5/1/26	100	94	DTE Energy Co.	2.850%	10/1/26	300	274
Cleco Corporate Holdings LLC	4.973%	5/1/46	125	122	DTE Energy Co.	3.800%	3/15/27	75	73
Cleveland Electric Illuminating Co.	5.500%	8/15/24	225	246	DTE Energy Co.	6.375%	4/15/33	75	90
Cleveland Electric Illuminating Co.	5.950%	12/15/36	75	88	Duke Energy Carolinas LLC	4.300%	6/15/20	325	330
CMS Energy Corp.	5.050%	3/15/22	25	26	Duke Energy Carolinas LLC	3.900%	6/15/21	500	509
CMS Energy Corp.	3.000%	5/15/26	75	70	Duke Energy Carolinas LLC	3.050%	3/15/23	100	99
CMS Energy Corp.	3.450%	8/15/27	50	48	Duke Energy Carolinas LLC	2.950%	12/1/26	175	165
CMS Energy Corp.	4.875%	3/1/44	75	80	Duke Energy Carolinas LLC	6.000%	12/1/28	125	147
Commonwealth Edison Co.	4.000%	8/1/20	25	25	Duke Energy Carolinas LLC	6.100%	6/1/37	100	124
Commonwealth Edison Co.	2.950%	8/15/27	75	70	Duke Energy Carolinas LLC	6.000%	1/15/38	25	31
Commonwealth Edison Co.	5.900%	3/15/36	150	183	Duke Energy Carolinas LLC	6.050%	4/15/38	25	31
Commonwealth Edison Co.	6.450%	1/15/38	175	229	Duke Energy Carolinas LLC	5.300%	2/15/40	150	174
Commonwealth Edison Co.	4.600%	8/15/43	75	81	Duke Energy Carolinas LLC	4.000%	9/30/42	75	73
Commonwealth Edison Co.	4.700%	1/15/44	175	190	Duke Energy Carolinas LLC	3.875%	3/15/46	100	95
Commonwealth Edison Co.	3.700%	3/1/45	75	70	Duke Energy Carolinas LLC	3.700%	12/1/47	100	93
Commonwealth Edison Co.	3.650%	6/15/46	175	161	Duke Energy Carolinas LLC	3.950%	3/15/48	100	97
Commonwealth Edison Co.	3.750%	8/15/47	100	94	Duke Energy Corp.	5.050%	9/15/19	250	256
Commonwealth Edison Co.	4.000%	3/1/48	150	146	Duke Energy Corp.	2.400%	8/15/22	250	240
Connecticut Light & Power Co.	2.500%	1/15/23	125	121	Duke Energy Corp.	3.050%	8/15/22	275	270
Connecticut Light & Power Co.	3.200%	3/15/27	50	48	Duke Energy Corp.	3.750%	4/15/24	325	324
Connecticut Light & Power Co.	4.300%	4/15/44	150	155	Duke Energy Corp.	3.150%	8/15/27	300	278
Connecticut Light & Power Co.	4.000%	4/1/48	125	124	Duke Energy Corp.	4.800%	12/15/45	125	130
Consolidated Edison Co. of New York Inc.	4.450%	6/15/20	200	205	Duke Energy Corp.	3.750%	9/1/46	405	359
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	228	Duke Energy Florida LLC	2.100%	12/15/19	56	56
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	323	Duke Energy Florida LLC	3.800%	7/15/28	100	101
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	92	Duke Energy Florida LLC	6.350%	9/15/37	225	288
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	118	Duke Energy Florida LLC	6.400%	6/15/38	200	258
					Duke Energy Florida LLC	3.850%	11/15/42	200	189
					Duke Energy Florida LLC	3.400%	10/1/46	100	88
					Duke Energy Florida LLC	4.200%	7/15/48	200	202

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Duke Energy Florida Project Finance LLC	1.196%	3/1/22	25	25	Fortis Inc.	3.055%	10/4/26	475	432
4 Duke Energy Florida Project Finance LLC	1.731%	9/1/22	50	47	Georgia Power Co.	2.000%	9/8/20	400	391
4 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	100	91	Georgia Power Co.	2.400%	4/1/21	350	341
4 Duke Energy Florida Project Finance LLC	2.858%	3/1/33	50	45	Georgia Power Co.	3.250%	4/1/26	100	96
Duke Energy Indiana LLC	3.112%	9/1/36	75	70	Georgia Power Co.	4.750%	9/1/40	475	512
Duke Energy Indiana LLC	3.750%	7/15/20	25	25	Georgia Power Co.	4.300%	3/15/43	100	100
Duke Energy Indiana LLC	6.350%	8/15/38	225	292	Great Plains Energy Inc.	4.850%	6/1/21	100	103
Duke Energy Indiana LLC	3.750%	5/15/46	225	210	Gulf Power Co.	3.300%	5/30/27	50	48
Duke Energy Ohio Inc.	3.700%	6/15/46	25	23	Iberdrola International BV	6.750%	7/15/36	75	92
Duke Energy Progress LLC	2.800%	5/15/22	100	98	Indiana Michigan Power Co.	3.850%	5/15/28	250	250
Duke Energy Progress LLC	4.375%	3/30/44	300	310	Indiana Michigan Power Co.	3.750%	7/1/47	150	138
Duke Energy Progress LLC	4.150%	12/1/44	100	99	Interstate Power & Light Co.	3.250%	12/1/24	50	49
Duke Energy Progress LLC	3.700%	10/15/46	50	46	Interstate Power & Light Co.	6.250%	7/15/39	50	64
Duke Energy Progress LLC	3.600%	9/15/47	100	91	Interstate Power & Light Co.	3.700%	9/15/46	75	69
Edison International	2.125%	4/15/20	75	73	ITC Holdings Corp.	2.700%	11/15/22	100	96
Edison International	2.400%	9/15/22	25	24	ITC Holdings Corp.	3.650%	6/15/24	75	74
Edison International	2.950%	3/15/23	200	192	ITC Holdings Corp.	3.350%	11/15/27	100	94
Edison International	4.125%	3/15/28	100	98	ITC Holdings Corp.	5.300%	7/1/43	300	341
El Paso Electric Co.	6.000%	5/15/35	50	57	4 John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	69	72
El Paso Electric Co.	5.000%	12/1/44	75	76	Kansas City Power & Light Co.	3.150%	3/15/23	75	73
Emera US Finance LP	2.700%	6/15/21	125	122	Kansas City Power & Light Co.	6.050%	11/15/35	50	60
Emera US Finance LP	3.550%	6/15/26	150	141	Kansas City Power & Light Co.	5.300%	10/1/41	100	113
Emera US Finance LP	4.750%	6/15/46	380	374	Kansas City Power & Light Co.	4.200%	6/15/47	100	100
Enel Chile SA	4.875%	6/12/28	125	126	Kentucky Utilities Co.	3.250%	11/1/20	50	50
Entergy Arkansas Inc.	3.750%	2/15/21	50	51	Kentucky Utilities Co.	5.125%	11/1/40	125	142
Entergy Arkansas Inc.	3.500%	4/1/26	50	49	LG&E & KU Energy LLC	4.375%	10/1/21	75	77
Entergy Corp.	4.000%	7/15/22	150	152	Louisville Gas & Electric Co.	3.300%	10/1/25	75	73
Entergy Corp.	2.950%	9/1/26	200	183	MidAmerican Energy Co.	3.100%	5/1/27	150	144
Entergy Louisiana LLC	5.400%	11/1/24	175	191	MidAmerican Energy Co.	6.750%	12/30/31	125	160
Entergy Louisiana LLC	2.400%	10/1/26	75	68	MidAmerican Energy Co.	5.750%	11/1/35	125	149
Entergy Louisiana LLC	3.120%	9/1/27	100	95	MidAmerican Energy Co.	4.800%	9/15/43	75	82
Entergy Louisiana LLC	3.050%	6/1/31	450	413	MidAmerican Energy Co.	3.950%	8/1/47	100	97
Entergy Louisiana LLC	4.000%	3/15/33	150	150	Mississippi Power Co.	4.250%	3/15/42	100	94
Entergy Louisiana LLC	4.950%	1/15/45	150	152	National Rural Utilities Cooperative Finance Corp.	2.300%	11/15/19	175	174
Entergy Mississippi Inc.	2.850%	6/1/28	125	115	National Rural Utilities Cooperative Finance Corp.	2.000%	1/27/20	100	99
Eversource Energy	4.500%	11/15/19	75	76	National Rural Utilities Cooperative Finance Corp.	2.350%	6/15/20	75	74
Eversource Energy	2.500%	3/15/21	100	98	National Rural Utilities Cooperative Finance Corp.	2.300%	11/1/20	200	196
Eversource Energy	2.750%	3/15/22	75	73	National Rural Utilities Cooperative Finance Corp.	2.900%	3/15/21	50	50
Eversource Energy	2.900%	10/1/24	50	47	National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	300	291
Eversource Energy	3.150%	1/15/25	125	121	National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	250	241
Eversource Energy	3.300%	1/15/28	100	94	National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	201
Exelon Corp.	2.850%	6/15/20	75	74	4 National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	25	25
Exelon Corp.	3.497%	6/1/22	200	198	4 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	75	77
Exelon Corp.	3.950%	6/15/25	200	198	Nevada Power Co.	2.750%	4/15/20	100	100
Exelon Corp.	3.400%	4/15/26	200	190	Nevada Power Co.	6.750%	7/1/37	75	98
Exelon Corp.	4.950%	6/15/35	225	236	NextEra Energy Capital Holdings Inc.	2.400%	9/15/19	425	422
Exelon Corp.	5.625%	6/15/35	20	23	NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	105	101
Exelon Corp.	5.100%	6/15/45	225	240	NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	239
Exelon Corp.	4.450%	4/15/46	175	170	4 NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	117
Exelon Generation Co. LLC	2.950%	1/15/20	400	397	Northern States Power Co.	2.200%	8/15/20	50	49
Exelon Generation Co. LLC	4.000%	10/1/20	100	101	Northern States Power Co.	6.250%	6/1/36	75	93
Exelon Generation Co. LLC	5.750%	10/1/41	100	100	Northern States Power Co.	6.200%	7/1/37	50	63
Exelon Generation Co. LLC	5.600%	6/15/42	205	206	Northern States Power Co.	5.350%	11/1/39	175	203
FirstEnergy Corp.	2.850%	7/15/22	100	96	Northern States Power Co.	3.400%	8/15/42	105	94
FirstEnergy Corp.	3.900%	7/15/27	300	289	Northern States Power Co.	4.000%	8/15/45	50	49
FirstEnergy Corp.	7.375%	11/15/31	475	613	NSTAR Electric Co.	2.375%	10/15/22	125	120
FirstEnergy Corp.	4.850%	7/15/47	200	204	NSTAR Electric Co.	3.200%	5/15/27	125	120
Florida Power & Light Co.	5.625%	4/1/34	25	30	NSTAR Electric Co.	5.500%	3/15/40	75	88
Florida Power & Light Co.	5.960%	4/1/39	375	468	Oglethorpe Power Corp.	5.950%	11/1/39	50	60
Florida Power & Light Co.	4.125%	2/1/42	170	171	Oglethorpe Power Corp.	5.375%	11/1/40	175	198
Florida Power & Light Co.	4.050%	6/1/42	125	125					
Florida Power & Light Co.	3.800%	12/15/42	75	72					
Florida Power & Light Co.	3.700%	12/1/47	150	142					
Florida Power & Light Co.	3.950%	3/1/48	325	319					
Florida Power & Light Co.	4.125%	6/1/48	100	101					
Fortis Inc.	2.100%	10/4/21	100	96					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ohio Edison Co.	6.875%	7/15/36	100	131	Public Service Electric & Gas Co.	3.600%	12/1/47	75	69
Ohio Power Co.	5.375%	10/1/21	175	187	Public Service Enterprise Group Inc.	2.650%	11/15/22	100	96
Ohio Power Co.	4.150%	4/1/48	100	101	Puget Energy Inc.	6.000%	9/1/21	100	107
Oklahoma Gas & Electric Co.	4.150%	4/1/47	50	49	Puget Energy Inc.	3.650%	5/15/25	400	389
Oklahoma Gas & Electric Co.	3.850%	8/15/47	75	72	Puget Sound Energy Inc.	6.274%	3/15/37	125	159
Oncor Electric Delivery Co. LLC	4.100%	6/1/22	175	179	Puget Sound Energy Inc.	5.757%	10/1/39	75	92
Oncor Electric Delivery Co. LLC	2.950%	4/1/25	75	72	Puget Sound Energy Inc.	4.300%	5/20/45	100	102
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	50	68	Puget Sound Energy Inc.	4.223%	6/15/48	125	127
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	125	176	San Diego Gas & Electric Co.	2.500%	5/15/26	250	230
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	143	San Diego Gas & Electric Co.	4.500%	8/15/40	100	104
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	79	San Diego Gas & Electric Co.	3.750%	6/1/47	75	71
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	100	115	San Diego Gas & Electric Co.	4.150%	5/15/48	75	74
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	95	Sierra Pacific Power Co.	2.600%	5/1/26	100	92
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	48	South Carolina Electric & Gas Co.	6.625%	2/1/32	50	59
Pacific Gas & Electric Co.	2.450%	8/15/22	500	464	South Carolina Electric & Gas Co.	6.050%	1/15/38	125	142
Pacific Gas & Electric Co.	3.250%	6/15/23	300	286	South Carolina Electric & Gas Co.	5.450%	2/1/41	75	80
Pacific Gas & Electric Co.	3.750%	2/15/24	50	48	South Carolina Electric & Gas Co.	4.600%	6/15/43	75	73
Pacific Gas & Electric Co.	3.400%	8/15/24	50	47	South Carolina Electric & Gas Co.	4.100%	6/15/46	350	318
Pacific Gas & Electric Co.	3.500%	6/15/25	125	116	South Carolina Electric & Gas Co.	4.500%	6/1/64	50	45
Pacific Gas & Electric Co.	3.300%	12/1/27	275	247	Southern California Edison Co.	2.900%	3/1/21	100	99
Pacific Gas & Electric Co.	6.050%	3/1/34	550	594	Southern California Edison Co.	3.875%	6/1/21	275	279
Pacific Gas & Electric Co.	5.800%	3/1/37	250	261	Southern California Edison Co.	1.845%	2/1/22	57	56
Pacific Gas & Electric Co.	6.350%	2/15/38	100	108	Southern California Edison Co.	2.400%	2/1/22	300	289
Pacific Gas & Electric Co.	6.250%	3/1/39	100	109	Southern California Edison Co.	3.400%	6/1/23	75	75
Pacific Gas & Electric Co.	5.400%	1/15/40	75	76	Southern California Edison Co.	3.500%	10/1/23	175	175
Pacific Gas & Electric Co.	4.450%	4/15/42	225	203	Southern California Edison Co.	3.650%	3/1/28	100	98
Pacific Gas & Electric Co.	4.600%	6/15/43	375	345	Southern California Edison Co.	6.650%	4/1/29	75	91
Pacific Gas & Electric Co.	4.750%	2/15/44	150	142	Southern California Edison Co.	5.750%	4/1/35	75	86
Pacific Gas & Electric Co.	4.000%	12/1/46	75	65	Southern California Edison Co.	5.350%	7/15/35	200	229
Pacific Gas & Electric Co.	3.950%	12/1/47	175	150	Southern California Edison Co.	5.625%	2/1/36	125	144
PacifiCorp	2.950%	2/1/22	100	99	Southern California Edison Co.	5.500%	3/15/40	100	113
PacifiCorp	3.600%	4/1/24	125	126	Southern California Edison Co.	4.500%	9/1/40	75	75
PacifiCorp	7.700%	11/15/31	450	614	Southern California Edison Co.	4.050%	3/15/42	125	117
PacifiCorp	5.250%	6/15/35	100	115	Southern California Edison Co.	3.900%	3/15/43	100	92
PacifiCorp	6.100%	8/1/36	75	94	Southern California Edison Co.	4.650%	10/1/43	85	87
PacifiCorp	6.350%	7/15/38	75	97	Southern California Edison Co.	4.000%	4/1/47	150	139
PacifiCorp	4.100%	2/1/42	200	199	Southern California Edison Co.	4.125%	3/1/48	250	236
PECO Energy Co.	2.375%	9/15/22	300	288	Southern Co.	1.850%	7/1/19	75	74
Pinnacle West Capital Corp.	2.250%	11/30/20	100	98	Southern Co.	2.150%	9/1/19	50	50
PNM Resources Inc.	3.250%	3/9/21	50	50	Southern Co.	2.750%	6/15/20	250	247
Potomac Electric Power Co.	6.500%	11/15/37	100	130	Southern Co.	2.350%	7/1/21	300	289
Potomac Electric Power Co.	4.150%	3/15/43	150	149	Southern Co.	3.250%	7/1/26	350	328
PPL Capital Funding Inc.	4.200%	6/15/22	25	25	Southern Co.	4.250%	7/1/36	200	194
PPL Capital Funding Inc.	3.500%	12/1/22	115	114	Southern Co.	4.400%	7/1/46	360	351
PPL Capital Funding Inc.	3.400%	6/1/23	100	98	Southern Power Co.	2.375%	6/1/20	50	49
PPL Capital Funding Inc.	3.950%	3/15/24	50	50	Southern Power Co.	2.500%	12/15/21	350	339
PPL Capital Funding Inc.	3.100%	5/15/26	100	93	Southern Power Co.	4.150%	12/1/25	100	100
PPL Capital Funding Inc.	4.700%	6/1/43	75	76	Southern Power Co.	5.150%	9/15/41	100	102
PPL Capital Funding Inc.	5.000%	3/15/44	200	207	Southern Power Co.	5.250%	7/15/43	50	52
PPL Capital Funding Inc.	4.000%	9/15/47	75	69	Southern Power Co.	4.950%	12/15/46	75	74
PPL Electric Utilities Corp.	3.000%	9/15/21	275	273	Southwestern Electric Power Co.	2.750%	10/1/26	100	91
PPL Electric Utilities Corp.	4.125%	6/15/44	50	50	Southwestern Electric Power Co.	6.200%	3/15/40	50	61
PPL Electric Utilities Corp.	4.150%	10/1/45	75	75	Southwestern Electric Power Co.	3.900%	4/1/45	200	187
PPL Electric Utilities Corp.	3.950%	6/1/47	75	73	Southwestern Electric Power Co.	3.850%	2/1/48	125	115
PPL Electric Utilities Corp.	4.150%	6/15/48	75	76	Southwestern Public Service Co.	3.300%	6/15/24	165	162
Progress Energy Inc.	4.400%	1/15/21	100	102	Southwestern Public Service Co.	4.500%	8/15/41	100	104
Progress Energy Inc.	3.150%	4/1/22	40	39	Southwestern Public Service Co.	3.400%	8/15/46	275	241
Progress Energy Inc.	7.000%	10/30/31	119	151	Southwestern Public Service Co.	3.700%	8/15/47	75	71
Progress Energy Inc.	6.000%	12/1/39	125	152	Tampa Electric Co.	4.100%	6/15/42	50	49
PSEG Power LLC	3.850%	6/1/23	125	124	Tampa Electric Co.	4.350%	5/15/44	50	50
PSEG Power LLC	8.625%	4/15/31	96	126	Tampa Electric Co.	4.300%	6/15/48	75	74
Public Service Co. of Colorado	3.200%	11/15/20	25	25	TECO Finance Inc.	5.150%	3/15/20	50	52
Public Service Co. of Colorado	3.700%	6/15/28	75	75	Toledo Edison Co.	6.150%	5/15/37	75	90
Public Service Co. of Colorado	3.600%	9/15/42	175	166	TransAlta Corp.	4.500%	11/15/22	100	99
Public Service Co. of Colorado	4.100%	6/15/48	75	75	TransAlta Corp.	6.500%	3/15/40	75	74
Public Service Co. of New Hampshire	3.500%	11/1/23	50	50	Tucson Electric Power Co.	3.050%	3/15/25	50	47
Public Service Electric & Gas Co.	1.900%	3/15/21	150	145	UIL Holdings Corp.	4.625%	10/1/20	75	77
Public Service Electric & Gas Co.	3.000%	5/15/25	80	77	Union Electric Co.	3.500%	4/15/24	75	75
Public Service Electric & Gas Co.	2.250%	9/15/26	250	226	Union Electric Co.	8.450%	3/15/39	150	227
Public Service Electric & Gas Co.	3.000%	5/15/27	75	71	Union Electric Co.	3.650%	4/15/45	125	117
Public Service Electric & Gas Co.	3.800%	3/1/46	250	241	Union Electric Co.	4.000%	4/1/48	75	74

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	1.500%	11/2/21	150	144	Inter-American Development Bank	3.000%	10/4/23	625	627
European Bank for Reconstruction & Development	1.875%	2/23/22	200	193	Inter-American Development Bank	3.000%	2/21/24	650	651
European Bank for Reconstruction & Development	2.750%	3/7/23	425	422	Inter-American Development Bank	2.125%	1/15/25	400	380
European Investment Bank	1.125%	8/15/19	1,225	1,207	Inter-American Development Bank	7.000%	6/15/25	100	122
European Investment Bank	1.625%	3/16/20	1,200	1,179	Inter-American Development Bank	2.000%	6/2/26	750	695
European Investment Bank	1.375%	6/15/20	1,825	1,779	Inter-American Development Bank	2.375%	7/7/27	450	428
European Investment Bank	2.875%	9/15/20	1,025	1,028	Inter-American Development Bank	3.200%	8/7/42	100	100
European Investment Bank	1.625%	12/15/20	125	122	International Bank for Reconstruction & Development	1.250%	7/26/19	1,200	1,185
European Investment Bank	4.000%	2/16/21	25	26	International Bank for Reconstruction & Development	0.875%	8/15/19	925	909
European Investment Bank	2.000%	3/15/21	1,450	1,419	International Bank for Reconstruction & Development	1.875%	10/7/19	600	595
European Investment Bank	2.500%	4/15/21	850	842	International Bank for Reconstruction & Development	1.125%	11/27/19	525	514
European Investment Bank	2.375%	5/13/21	1,850	1,828	International Bank for Reconstruction & Development	1.875%	4/21/20	1,250	1,233
European Investment Bank	1.625%	6/15/21	1,000	966	International Bank for Reconstruction & Development	1.625%	9/4/20	775	757
European Investment Bank	1.375%	9/15/21	100	95	International Bank for Reconstruction & Development	1.625%	3/9/21	1,100	1,068
European Investment Bank	2.125%	10/15/21	100	98	International Bank for Reconstruction & Development	1.375%	5/24/21	1,100	1,058
European Investment Bank	2.375%	6/15/22	1,725	1,692	International Bank for Reconstruction & Development	2.250%	6/24/21	450	443
European Investment Bank	2.000%	12/15/22	725	698	International Bank for Reconstruction & Development	1.375%	9/20/21	1,975	1,890
European Investment Bank	2.500%	3/15/23	600	589	International Bank for Reconstruction & Development	2.125%	12/13/21	255	249
European Investment Bank	3.250%	1/29/24	400	405	International Bank for Reconstruction & Development	2.000%	1/26/22	145	141
European Investment Bank	2.500%	10/15/24	200	194	International Bank for Reconstruction & Development	1.625%	2/10/22	1,025	983
European Investment Bank	1.875%	2/10/25	1,050	979	International Bank for Reconstruction & Development	2.500%	11/25/24	750	730
European Investment Bank	2.375%	5/24/27	225	213	International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,115
European Investment Bank	4.875%	2/15/36	225	280	International Bank for Reconstruction & Development	2.500%	11/22/27	350	335
10 Export Development Canada	1.750%	8/19/19	100	99	International Bank for Reconstruction & Development	4.750%	2/15/35	250	304
10 Export Development Canada	1.625%	12/3/19	150	148	International Finance Corp.	1.750%	9/16/19	300	297
Export Development Canada	1.625%	1/17/20	450	443	International Finance Corp.	1.750%	3/30/20	450	443
Export Development Canada	1.625%	6/1/20	90	88	International Finance Corp.	2.250%	1/25/21	650	642
Export Development Canada	2.000%	11/30/20	805	791	International Finance Corp.	2.125%	4/7/26	600	564
Export Development Canada	1.500%	5/26/21	525	506	12 Japan Bank for International Cooperation	2.125%	6/1/20	350	345
Export Development Canada	1.375%	10/21/21	200	191	12 Japan Bank for International Cooperation	2.125%	7/21/20	330	325
Export Development Canada	2.500%	1/24/23	40	39	12 Japan Bank for International Cooperation	2.125%	11/16/20	344	337
Export Development Canada	2.750%	3/15/23	150	149	12 Japan Bank for International Cooperation	1.500%	7/21/21	750	715
Export-Import Bank of Korea	2.375%	8/12/19	200	199	12 Japan Bank for International Cooperation	2.000%	11/4/21	1,250	1,206
Export-Import Bank of Korea	1.500%	10/21/19	175	171	12 Japan Bank for International Cooperation	2.500%	6/1/22	450	439
Export-Import Bank of Korea	2.500%	11/1/20	200	196	12 Japan Bank for International Cooperation	2.375%	7/21/22	250	242
Export-Import Bank of Korea	2.500%	5/10/21	300	292	12 Japan Bank for International Cooperation	2.375%	11/16/22	540	523
Export-Import Bank of Korea	4.375%	9/15/21	75	77	12 Japan Bank for International Cooperation	3.375%	7/31/23	100	101
Export-Import Bank of Korea	1.875%	10/21/21	250	237	12 Japan Bank for International Cooperation	3.000%	5/29/24	500	493
Export-Import Bank of Korea	5.000%	4/11/22	275	288	12 Japan Bank for International Cooperation	2.125%	2/10/25	200	187
Export-Import Bank of Korea	3.000%	11/1/22	600	583	12 Japan Bank for International Cooperation	2.375%	4/20/26	200	188
Export-Import Bank of Korea	4.000%	1/14/24	650	655					
Export-Import Bank of Korea	2.625%	5/26/26	200	183					
FMS Wertmanagement	2.750%	3/6/23	300	297					
FMS Wertmanagement AoER	1.000%	8/16/19	500	491					
11 FMS Wertmanagement AoER	1.750%	1/24/20	500	493					
FMS Wertmanagement AoER	1.750%	3/17/20	150	148					
FMS Wertmanagement AoER	2.000%	8/1/22	470	453					
Hydro-Quebec	8.400%	1/15/22	375	436					
Hydro-Quebec	8.050%	7/7/24	200	247					
Industrial & Commercial Bank of China Ltd.	3.231%	11/13/19	250	249					
Industrial & Commercial Bank of China Ltd.	2.635%	5/26/21	250	243					
Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	250	242					
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	236					
Inter-American Development Bank	1.125%	9/12/19	100	98					
Inter-American Development Bank	3.875%	9/17/19	2,175	2,208					
Inter-American Development Bank	1.750%	10/15/19	600	594					
Inter-American Development Bank	3.875%	2/14/20	50	51					
Inter-American Development Bank	1.625%	5/12/20	250	245					
Inter-American Development Bank	1.875%	6/16/20	275	271					
Inter-American Development Bank	2.625%	4/19/21	700	696					
Inter-American Development Bank	2.125%	1/18/22	700	682					
Inter-American Development Bank	1.750%	4/14/22	800	768					
Inter-American Development Bank	2.500%	1/18/23	825	811					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of Panama	8.875%	9/30/27	370	497	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.270%	2/15/50	50	64
4 Republic of Panama	3.875%	3/17/28	60	59	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.499%	2/15/50	50	74
Republic of Panama	9.375%	4/1/29	300	420	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	8.084%	2/15/50	125	202
4 Republic of Panama	6.700%	1/26/36	292	358	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	100	138
4 Republic of Panama	4.500%	5/15/47	525	511	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	250	347
4 Republic of Panama	4.500%	4/16/50	200	193	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	200	292
4 Republic of Panama	4.300%	4/29/53	200	187	California Department of Water Resources Power Supply Revenue	2.000%	5/1/22	150	144
Republic of Peru	7.350%	7/21/25	225	275	California GO	6.200%	10/1/19	275	287
4 Republic of Peru	8.750%	11/21/33	645	943	California GO	2.800%	4/1/21	150	150
4 Republic of Peru	6.550%	3/14/37	225	280	California GO	5.700%	11/1/21	250	272
Republic of Peru	5.625%	11/18/50	650	752	California GO	3.375%	4/1/25	100	100
Republic of Poland	6.375%	7/15/19	486	504	California GO	3.500%	4/1/28	150	150
Republic of Poland	5.125%	4/21/21	275	289	California GO	4.500%	4/1/33	190	198
Republic of Poland	5.000%	3/23/22	775	818	California GO	7.500%	4/1/34	600	843
Republic of Poland	3.000%	3/17/23	325	318	California GO	4.600%	4/1/38	300	314
Republic of Poland	4.000%	1/22/24	350	356	California GO	7.300%	10/1/39	75	106
Republic of Poland	3.250%	4/6/26	150	145	California GO	7.350%	11/1/39	1,425	2,028
Republic of the Philippines	4.000%	1/15/21	350	353	California GO	7.625%	3/1/40	205	302
Republic of the Philippines	9.500%	10/21/24	350	462	California GO	7.600%	11/1/40	200	301
Republic of the Philippines	10.625%	3/16/25	100	139	California State University Systemwide Revenue	3.899%	11/1/47	50	50
Republic of the Philippines	5.500%	3/30/26	225	247	Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	50	61
Republic of the Philippines	3.000%	2/1/28	400	367	Chicago IL GO	7.045%	1/1/29	50	54
Republic of the Philippines	9.500%	2/2/30	225	328	Chicago IL GO	7.375%	1/1/33	150	167
Republic of the Philippines	7.750%	1/14/31	400	526	Chicago IL GO	6.314%	1/1/44	100	102
Republic of the Philippines	6.375%	1/15/32	200	239	Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	125	165
Republic of the Philippines	6.375%	10/23/34	550	672	Chicago IL Transit Authority Sales Tax Receipts Revenue	6.200%	12/1/40	150	185
Republic of the Philippines	3.950%	1/20/40	700	672	Chicago IL Transit Authority Transfer Tax Receipts Revenue	6.899%	12/1/40	125	163
Republic of the Philippines	3.700%	3/1/41	200	184	Clark County NV Airport System Revenue	6.881%	7/1/42	100	104
Republic of the Philippines	3.700%	2/2/42	350	321	Clark County NV Airport System Revenue	6.820%	7/1/45	100	146
State of Israel	3.150%	6/30/23	400	394	Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	100	98
State of Israel	2.875%	3/16/26	200	189	Connecticut GO	5.090%	10/1/30	175	188
State of Israel	3.250%	1/17/28	300	289	Connecticut GO	5.850%	3/15/32	200	231
State of Israel	4.500%	1/30/43	200	201	Cook County IL GO	6.229%	11/15/34	50	62
State of Israel	4.125%	1/17/48	250	235	Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	100	130
Equinor ASA	2.750%	11/10/21	300	296	Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	50	59
Equinor ASA	2.650%	1/15/24	250	240	Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	150	199
Equinor ASA	3.700%	3/1/24	150	151	Dallas TX Independent School District GO	6.450%	2/15/35	100	108
Equinor ASA	3.250%	11/10/24	150	148	District of Columbia Income Tax Revenue	5.591%	12/1/34	50	60
Equinor ASA	7.250%	9/23/27	250	311	District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	150	165
Equinor ASA	5.100%	8/17/40	125	140	Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.197%	7/1/19	75	75
Equinor ASA	4.800%	11/8/43	175	188	Florida Board of Administration Finance Corp Revenue	2.638%	7/1/21	150	149
Svensk Exportkredit AB	1.125%	8/28/19	300	295					
Svensk Exportkredit AB	1.750%	5/18/20	190	186					
Svensk Exportkredit AB	1.875%	6/23/20	200	196					
Svensk Exportkredit AB	1.750%	8/28/20	380	371					
Svensk Exportkredit AB	1.750%	3/10/21	250	243					
Svensk Exportkredit AB	2.875%	5/22/21	200	200					
Svensk Exportkredit AB	2.000%	8/30/22	190	183					
Svensk Exportkredit AB	2.875%	3/14/23	200	199					
Syngenta Finance NV	3.125%	3/28/22	100	95					
United Mexican States	3.500%	1/21/21	100	100					
United Mexican States	3.625%	3/15/22	1,378	1,375					
United Mexican States	3.600%	1/30/25	510	493					
United Mexican States	4.125%	1/21/26	445	441					
United Mexican States	4.150%	3/28/27	1,300	1,280					
United Mexican States	3.750%	1/11/28	475	448					
United Mexican States	7.500%	4/8/33	100	126					
United Mexican States	6.050%	1/11/40	1,745	1,927					
United Mexican States	4.750%	3/8/44	765	716					
United Mexican States	4.600%	1/23/46	600	550					
United Mexican States	4.350%	1/15/47	350	311					
United Mexican States	5.750%	10/12/10	342	338					
Total Sovereign Bonds (Cost \$164,547)				161,728					
Taxable Municipal Bonds (0.8%)									
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	100	99					
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	5.939%	2/15/47	150	189					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Florida Hurricane Catastrophe Fund Finance Corp. Revenue	2.995%	7/1/20	450	451	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	50	63
George Washington University Revenue	4.126%	9/15/48	150	152	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	50	65
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	250	316	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	50	65
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	150	188	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	100	123
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	75	90	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	175	228
Houston TX GO	6.290%	3/1/32	140	161	New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	150	178
Illinois GO	4.950%	6/1/23	400	407	New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	100	118
Illinois GO	5.100%	6/1/33	1,200	1,136	New York City NY Transitional Finance Authority Future Tax Revenue	5.572%	11/1/38	75	90
Illinois GO	7.350%	7/1/35	300	335	New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	400	585
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	50	62	New York Metropolitan Transportation Authority Revenue (Transit Revenue)	5.871%	11/15/39	50	61
JobsOhio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	150	154	New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	100	119
JobsOhio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	100	108	New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	150	175
Los Angeles CA Department of Water & Power Revenue	6.166%	7/1/40	25	27	North Texas Tollway Authority System Revenue	6.718%	1/1/49	100	142
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	100	141	Ohio State University General Receipts Revenue	4.910%	6/1/40	100	115
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	100	145	Ohio State University General Receipts Revenue	3.798%	12/1/46	100	99
Los Angeles CA Unified School District GO	5.755%	7/1/29	200	234	Ohio State University General Receipts Revenue	4.800%	6/1/11	100	109
Los Angeles CA Unified School District GO	5.750%	7/1/34	125	152	Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	75	82
Los Angeles CA Unified School District GO	6.758%	7/1/34	200	265	Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	150	185
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	92	Oregon GO	5.762%	6/1/23	160	173
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	50	74	Oregon GO	5.892%	6/1/27	75	87
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	50	64	Oregon School Boards Association GO	5.528%	6/30/28	50	56
Massachusetts GO	4.200%	12/1/21	125	129	Pennsylvania Public School Building Authority Lease Revenue (School District of Philadelphia)	5.000%	9/15/27	50	54
Massachusetts GO	5.456%	12/1/39	150	180	Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	50	61
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	100	122	Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	75	91
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	50	63	Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	250	295
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	50	67	Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	100	108
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	85	125	Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	100	117
Mississippi GO	5.245%	11/1/34	50	58	Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	550	584
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	100	95	Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	100	113
¹⁵ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	225	274	President & Fellows of Harvard College Massachusetts GO	4.875%	10/15/40	225	264
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.104%	12/15/28	100	105	President & Fellows of Harvard College Massachusetts GO	3.150%	7/15/46	100	91
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	400	497	Princeton University New Jersey GO	5.700%	3/1/39	200	260
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	100	145	Regents of the University of California Revenue	3.063%	7/1/25	100	97
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	400	563					
New York City NY GO	6.246%	6/1/35	25	26					
New York City NY GO	5.517%	10/1/37	50	60					
New York City NY GO	6.271%	12/1/37	100	130					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	100	131
Rutgers State University New Jersey Revenue	5.665%	5/1/40	50	60
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	75	71
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	50	48
Salt River Project Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	150	172
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	125	164
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	125	156
San Diego County CA Water Authority Revenue	6.138%	5/1/49	100	132
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	100	145
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	100	96
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	200	235
South Carolina Public Service Authority Revenue	2.388%	12/1/23	100	93
South Carolina Public Service Authority Revenue	6.454%	1/1/50	100	135
Texas GO	5.517%	4/1/39	50	63
Texas Transportation Commission Revenue	5.178%	4/1/30	175	200
Texas Transportation Commission Revenue	4.681%	4/1/40	50	57
University of California Regents Medical Center Revenue	6.548%	5/15/48	250	336
University of California Regents Medical Center Revenue	6.583%	5/15/49	50	67
University of California Revenue	6.270%	5/15/31	500	517
University of California Revenue	5.946%	5/15/45	175	220
University of Southern California GO	5.250%	10/1/11	100	119
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	50	46
University of Texas Revenue	3.354%	8/15/47	50	46
University of Texas System Revenue Financing System Revenue	6.276%	8/15/41	25	26
University of Texas System Revenue Financing System Revenue	4.794%	8/15/46	75	85
University of Virginia Revenue	4.179%	9/1/17	50	50
Utah GO	4.554%	7/1/24	50	53
Utah GO	3.539%	7/1/25	50	51
Washington GO	5.140%	8/1/40	150	179
Wisconsin Annual Appropriation Revenue	3.954%	5/1/36	250	253
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	100	98
¹⁶ Wisconsin GO	5.700%	5/1/26	75	83
Total Taxable Municipal Bonds (Cost \$23,309)				25,954
			Shares	
Temporary Cash Investment (2.4%)				
Money Market Fund (2.4%)				
¹⁷ Vanguard Market Liquidity Fund (Cost \$81,778)	2.122%		817,833	81,792
Total Investments (101.7%) (Cost \$3,519,720)				3,464,000

Other Assets and Liabilities (-1.7%)

	Amount (\$000)
Other Assets	
Investment in Vanguard	181
Receivables for Investment Securities Sold	35,504
Receivables for Accrued Income	22,225
Receivables for Capital Shares Issued	4,916
Total Other Assets	62,826
Liabilities	
Payables for Investment Securities Purchased	(116,019)
Payables for Capital Shares Redeemed	(3,392)
Payables to Vanguard	(1,859)
Other Liabilities	(423)
Total Liabilities	(121,693)
Net Assets (100%)	
Applicable to 299,808,787 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	3,405,133
Net Asset Value Per Share	\$11.36

At June 30, 2018, net assets consisted of:

	Amount (\$000)
Paid-in Capital	3,425,553
Undistributed Net Investment Income	42,250
Accumulated Net Realized Losses	(6,950)
Unrealized Appreciation (Depreciation)	(55,720)
Net Assets	3,405,133

• See Note A in Notes to Financial Statements.

† Security value determined using significant unobservable inputs.

- 1 U.S. government-guaranteed.
- 2 The issuer operates under a congressional charter; its securities are generally neither guaranteed by the U.S. Treasury nor backed by the full faith and credit of the U.S. government.
- 3 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.
- 4 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.
- 5 Includes securities purchased on a when-issued or delayed-delivery basis for which the portfolio has not taken delivery as of June 30, 2018.
- 6 Adjustable-rate security based upon 12-month USD LIBOR plus spread.
- 7 Adjustable-rate security based upon 6-month USD LIBOR plus spread.
- 8 Adjustable-rate security based upon one-year Constant Maturity Treasury yield plus spread.
- 9 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2018, the aggregate value of these securities was \$18,010,000, representing 0.5% of net assets.
- 10 Guaranteed by the Government of Canada.
- 11 Guaranteed by the Federal Republic of Germany.
- 12 Guaranteed by the Government of Japan.
- 13 Guaranteed by the Republic of Austria.
- 14 Guaranteed by the Republic of the Philippines.
- 15 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 16 Scheduled principal and interest payments are guaranteed by AGM (Assured Guaranty Municipal Corporation).
- 17 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

Statement of Operations

	Six Months Ended June 30, 2018
	(\$000)
Investment Income	
Income	
Interest ¹	47,605
Total Income	47,605
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	198
Management and Administrative	1,879
Marketing and Distribution	317
Custodian Fees	89
Shareholders' Reports	11
Trustees' Fees and Expenses	1
Total Expenses	2,495
Net Investment Income	45,110
Realized Net Gain (Loss) on Investment Securities Sold¹	(6,912)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(100,132)
Net Increase (Decrease) in Net Assets Resulting from Operations	(61,934)

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$859,000, (\$17,000), and \$8,000, respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2018	Year Ended December 31, 2017
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	45,110	79,058
Realized Net Gain (Loss)	(6,912)	6,819
Change in Unrealized Appreciation (Depreciation)	(100,132)	23,124
Net Increase (Decrease) in Net Assets Resulting from Operations	(61,934)	109,001
Distributions		
Net Investment Income	(79,188)	(71,452)
Realized Capital Gain ¹	(6,703)	(9,620)
Total Distributions	(85,891)	(81,072)
Capital Share Transactions		
Issued	314,435	957,289
Issued in Lieu of Cash Distributions	85,891	81,072
Redeemed	(345,733)	(553,064)
Net Increase (Decrease) from Capital Share Transactions	54,593	485,297
Total Increase (Decrease)	(93,232)	513,226
Net Assets		
Beginning of Period	3,498,365	2,985,139
End of Period²	3,405,133	3,498,365

¹ Includes fiscal 2018 and 2017 short-term gain distributions totaling \$0 and \$1,591,000, respectively. Short-term gain distributions are treated as ordinary income dividends for tax purposes.

² Net Assets—End of Period includes undistributed (overdistributed) net investment income of \$42,250,000 and \$76,328,000.

Financial Highlights

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2018	Year Ended December 31,				
		2017	2016	2015	2014	2013
Net Asset Value, Beginning of Period	\$11.86	\$11.77	\$11.79	\$12.07	\$11.73	\$12.46
Investment Operations						
Net Investment Income	.151 ¹	.292 ¹	.283	.276	.281	.305
Net Realized and Unrealized Gain (Loss) on Investments	(.361)	.119	.007	(.233)	.397	(.580)
Total from Investment Operations	(.210)	.411	.290	.043	.678	(.275)
Distributions						
Dividends from Net Investment Income	(.267)	(.283)	(.277)	(.272)	(.295)	(.315)
Distributions from Realized Capital Gains	(.023)	(.038)	(.033)	(.051)	(.043)	(.140)
Total Distributions	(.290)	(.321)	(.310)	(.323)	(.338)	(.455)
Net Asset Value, End of Period	\$11.36	\$11.86	\$11.77	\$11.79	\$12.07	\$11.73
Total Return	-1.77%	3.57%	2.47%	0.33%	5.89%	-2.29%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$3,405	\$3,498	\$2,985	\$2,799	\$2,619	\$2,305
Ratio of Total Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.15%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	2.65%	2.48%	2.41%	2.43%	2.47%	2.36%
Portfolio Turnover Rate ²	99%	91%	104%	149%	118%	106%

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

¹ Calculated based on average shares outstanding.

² Includes 30%, 24%, 33%, 61%, 61%, and 69% attributable to mortgage-dollar-roll activity.

Notes to Financial Statements

Total Bond Market Index Portfolio, a portfolio of Vanguard Variable Insurance Funds, is registered under the Investment Company Act of 1940 as an open-end investment company. The portfolio's shares are only available for purchase by separate accounts of insurance companies as investments for variable annuity plans, variable life insurance contracts, or other variable benefit insurance contracts. Certain of the portfolio's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries.

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

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

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

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 has also entered 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 Net Assets.

4. **Federal Income Taxes:** The portfolio intends to continue to qualify as a regulated investment company and distribute all of its taxable income. Management has analyzed the portfolio's tax positions taken for all open federal income tax years (December 31, 2014–2017), and for the period ended June 30, 2018, and has concluded that no provision for federal income tax is required in the portfolio's financial statements.

5. **Distributions:** Distributions to shareholders are recorded on the ex-dividend date.

6. Credit Facility: The portfolio and certain other funds managed by The Vanguard Group (“Vanguard”) participate in a \$3.1 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement that may be renewed annually; each fund is individually liable for its borrowings, if any, under the credit facility. Borrowings may be utilized for temporary and emergency purposes, and are subject to the portfolio’s regulatory and contractual borrowing restrictions. The participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn amount of the facility; these fees are allocated to the funds based on a method approved by the portfolio’s board of trustees and included in Management and Administrative expenses on the portfolio’s Statement of Operations. Any borrowings under this facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate, federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread.

The portfolio had no borrowings outstanding at June 30, 2018, or at any time during the period then ended.

7. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities purchased are amortized and accreted, respectively, to interest income over the lives of the respective securities. 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. Vanguard does not require reimbursement in the current period for certain costs of operations (such as deferred compensation/benefits and risk/insurance costs); the portfolio’s liability for these costs of operations is included in Payables to Vanguard on the Statement of Net Assets. All other costs of operations payable to Vanguard are generally settled twice a month.

Upon the request of Vanguard, the portfolio may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2018, the portfolio had contributed to Vanguard capital in the amount of \$181,000, representing 0.01% of the portfolio’s net assets and 0.07% of Vanguard’s capitalization. The portfolio’s trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the portfolio’s investments as of June 30, 2018, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
U.S. Government and Agency Obligations	—	2,166,738	—
Asset-Backed/Commercial Mortgage-Backed Securities	—	93,116	772
Corporate Bonds	—	933,900	—
Sovereign Bonds	—	161,728	—
Taxable Municipal Bonds	—	25,954	—
Temporary Cash Investments	81,792	—	—
Total	81,792	3,381,436	772

D. Distributions are determined on a tax basis and may differ from net investment income and realized capital gains for financial reporting purposes. Differences may be permanent or temporary. Permanent differences are reclassified among capital accounts in the financial statements to reflect their tax character. Temporary differences arise when certain items of income, expense, gain, or loss are recognized in different periods for financial statement and tax purposes. These differences will

reverse at some time in the future. Differences in classification may also result from the treatment of short-term gains as ordinary income for tax purposes. The portfolio's tax-basis capital gains and losses are determined only at the end of each fiscal year.

At June 30, 2018, the cost of investment securities for tax purposes was \$3,519,720,000. Net unrealized depreciation of investment securities for tax purposes was \$55,720,000, consisting of unrealized gains of 29,317,000 on securities that had risen in value since their purchase and \$85,037,000 in unrealized losses on securities that had fallen in value since their purchase.

E. During the six months ended June 30, 2018, the portfolio purchased \$168,133,000 of investment securities and sold \$141,757,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$1,533,371,000 and \$1,544,820,000, respectively.

F. Capital shares issued and redeemed were:

	Six Months Ended June 30, 2018	Year Ended December 31, 2017
	Shares (000)	Shares (000)
Issued	27,331	81,315
Issued in Lieu of Cash Distributions	7,574	7,025
Redeemed	(30,156)	(46,886)
Net Increase (Decrease) in Shares Outstanding	4,749	41,454

At June 30, 2018, 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 43% of the portfolio's net assets. If the shareholder were to redeem its investment in the portfolio, the redemption might result in an increase in the portfolio's expense ratio or cause the portfolio to incur higher transaction costs.

G. Management has determined that no events or transactions occurred subsequent to June 30, 2018, that would require recognition or disclosure in these financial statements.

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 table below 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 in the Financial Statements section. For additional information on operating expenses and other shareholder costs, please refer to the prospectus.

Six Months Ended June 30, 2018

	Beginning Account Value 12/31/2017	Ending Account Value 6/30/2018	Expenses Paid During Period ¹
Total Bond Market Index Portfolio			
Based on Actual Portfolio Return	\$1,000.00	\$982.30	\$0.74
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.05	0.75

¹ 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 0.15%. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (181/365).

Trustees Approve Advisory Arrangement

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

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

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

In addition, the board received monthly reports, which included a Market and Economic Report, a Fund Dashboard Monthly Summary, and a Fund Performance Report.

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

Nature, extent, and quality of services

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

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

Investment performance

The board considered the short- and long-term performance of the portfolio, including any periods of outperformance or underperformance compared with its target index and peer group. The board concluded that the performance was such that the advisory arrangement should continue. Information about the portfolio's most recent performance can be found in the Performance Summary section of this report.

Cost

The board concluded that the portfolio's expense ratio was well below the average expense ratio charged by funds in its peer group and that the portfolio's advisory expenses were also well below the peer-group average. Information about the portfolio's expenses appears in the About Your Portfolio's Expenses section as well as in the Financial Statements section.

The board does not conduct a profitability analysis of Vanguard because of Vanguard's unique "at-cost" structure. Unlike most other mutual fund management companies, Vanguard is owned by the funds it oversees and produces "profits" only in the form of reduced expenses for fund shareholders.

The benefit of economies of scale

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

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

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The People Who Govern Your Fund

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

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. 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 Trustees¹

F. William McNabb III

Born in 1957. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: chairman of the board (January 2010–present) of Vanguard and of each of the investment companies served by Vanguard, trustee (2009–present) of each of the investment companies served by Vanguard, and director (2008–present) of Vanguard. Chief executive officer and president (2008–2017) of Vanguard and each of the investment companies served by Vanguard, managing director (1995–2008) of Vanguard, and director (1997–2018) of Vanguard Marketing Corporation. Director (2018–present) of UnitedHealth Group.

Mortimer J. Buckley

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

Independent Trustees

Emerson U. Fullwood

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

Amy Gutmann

Born in 1949. Trustee since June 2006. Principal occupation(s) during the past five years and other experience: president (2004–present) of the University of Pennsylvania. Christopher H. Browne Distinguished Professor of Political Science, School of Arts and Sciences, and professor of communication, Annenberg School for Communication, with secondary faculty appointments in the Department of Philosophy, School of Arts and Sciences, and at the Graduate School of Education, University of Pennsylvania. Trustee of the National Constitution Center.

JoAnn Heffernan Heisen

Born in 1950. Trustee since July 1998. Principal occupation(s) during the past five years and other experience: corporate vice president of Johnson & Johnson (pharmaceuticals/medical devices/consumer products) and member of its executive committee (1997–2008). Chief global diversity officer (retired 2008), vice president and chief information officer (1997–2006), controller (1995–1997), treasurer (1991–1995), and assistant treasurer (1989–1991) of Johnson & Johnson. Director of Skytop Lodge Corporation (hotels) and the Robert Wood Johnson Foundation. Member of the advisory board of the Institute for Women's Leadership at Rutgers University.

F. Joseph Loughrey

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

Mark Loughridge

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

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: chief investment officer (1989–present) and vice president (1996–present) of the University of Notre Dame. Assistant professor of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee. Chairman of the board of TIFF Advisory Services, Inc. Member of the board of Catholic Investment Services, Inc. (investment advisors), the board of advisors for Spruceview Capital Partners, and the board of superintendence of the Institute for the Works of Religion.

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: president (2010–present) and chief executive officer (2011–present) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of Individual Life and Disability of The Guardian Life Insurance Company of America. Member of the board of The Guardian Life Insurance Company of America, the American Council of Life Insurers, the Partnership for New York City (business leadership), and the Committee Encouraging Corporate Philanthropy. Trustee of the Economic Club of New York and the Bruce Museum (arts and science). Member of the Advisory Council for the Stanford Graduate School of Business.

André F. Perold

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

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Member of the board of directors (2012–2014) of Neighborhood Reinvestment Corporation. Director of i(x) Investments, LLC.

¹ Mr. McNabb and Mr. Buckley are considered "interested persons," as defined in the Investment Company Act of 1940, because they are officers of the Vanguard funds.

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Chairman of the board of trustees of Colby-Sawyer College. Member of the Board of Hypertherm Inc. (industrial cutting systems, software, and consumables).

Executive Officers**Glenn Booraem**

Born in 1967. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Investment stewardship officer (2017–present), treasurer (2015–2017), controller (2010–2015), and assistant controller (2001–2010) of each of the investment companies served by Vanguard.

Christine M. Buchanan

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

Brian Dvorak

Born in 1973. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (2017–present) of Vanguard and each of the investment companies served by Vanguard. Assistant vice president (2017–present) of Vanguard Marketing Corporation. Vice president and director of Enterprise Risk Management (2011–2013) at Oppenheimer Funds, Inc.

Thomas J. Higgins

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

Peter Mahoney

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

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Director and senior vice president (2016–2018) of Vanguard Marketing Corporation. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express.

Michael Rollings

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

Vanguard Senior Management Team

Mortimer J. Buckley	James M. Norris
Gregory Davis	Thomas M. Rampulla
John James	Karin A. Risi
Martha G. King	Anne E. Robinson
John T. Marcante	Michael Rollings
Chris D. McIsaac	

Chairman Emeritus and Senior Advisor**John J. Brennan**

Chairman, 1996–2009
Chief Executive Officer and President, 1996–2008

Founder**John C. Bogle**

Chairman and Chief Executive Officer, 1974–1996



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All comparative mutual fund data are from Lipper, a Thomson Reuters Company, or Morningstar, Inc., unless otherwise noted.

You can review and copy information about your portfolio at the SEC's Public Reference Room in Washington, D.C. To find out more about this public service, call the SEC at 202-551-8090. Information about your portfolio is also available on the SEC's website, and you can receive copies of this information, for a fee, by sending a request in either of two ways: via email addressed to publicinfo@sec.gov or via regular mail addressed to the Public Reference Section, Securities and Exchange Commission, Washington, DC 20549-1520.

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