



Annual Report | December 31, 2018

Vanguard Variable Insurance Fund

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

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

Important information about access to shareholder reports

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of your fund's annual and semiannual shareholder reports will no longer be sent to you by mail, unless you specifically request them. Instead, you will be notified by mail each time a report is posted on the website and will be provided with a link to access the report.

If you have already elected to receive shareholder reports electronically, you will not be affected by this change and do not need to take any action. You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to [vanguard.com](https://www.vanguard.com).

You may elect to receive paper copies of all future shareholder reports free of charge. If you invest through a financial intermediary, you can contact the intermediary to request that you continue to receive paper copies. If you invest directly with the fund, you can call Vanguard at one of the phone numbers on the back cover of this report or log on to [vanguard.com](https://www.vanguard.com). Your election to receive paper copies will apply to all the funds you hold through an intermediary or directly with Vanguard.

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CEO's Perspective



Tim Buckley
Chairman and Chief Executive Officer

Dear Planholder,

Over the years, I've found that prudent investors exhibit a common trait: discipline. No matter how the markets move or what new investing fad hits the headlines, those who stay focused on their goals and tune out the noise are set up for long-term success.

The prime gateway to investing is saving, and you don't usually become a saver without a healthy dose of discipline. Savers make the decision to sock away part of their income, which means spending less and delaying gratification, no matter how difficult that may be.

Of course, disciplined investing extends beyond diligent saving. The financial markets, in the short term especially, are unpredictable; I have yet to meet the investor who can time them perfectly. It takes discipline to resist the urge to go all-in when markets are frothy or to retreat when things look bleak.

Staying put with your investments is one strategy for handling volatility. Another, rebalancing, requires even more discipline because it means steering your money away from strong performers and toward poorer performers.

Patience—a form of discipline—is also the friend of long-term investors. Higher returns are the potential reward for weathering the market's turbulence and uncertainty.

It's important to be prepared for that turbulence, whenever it appears. Don't panic. Don't chase returns or look for answers outside the asset classes you trust. And be sure to rebalance periodically, even when there's turmoil.

Whether you're a master of self-control, get a boost from technology, or work with a professional advisor, know that discipline is necessary to get the most out of your investment portfolio. And know that Vanguard is with you for the entire ride.

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, with a long, sweeping tail on the final letter.

Mortimer J. Buckley
Chairman and Chief Executive Officer
January 17, 2019

Market Perspective

Stocks slide and volatility climbs

After a strong start, global stock markets fell, and volatility rose substantially at the end of the year. The spike in volatility resulted primarily from concerns over slowing global growth, rising U.S. interest rates, and heightened geopolitical uncertainty. These factors led to sharp declines across major equity markets for the 12-month period.

The CRSP US Total Market Index, the benchmark for Vanguard Total Stock Market Index Fund, returned -5.17% for the 12 months ended December 31, 2018. Seven of the fund's ten industry sectors declined, with only health care, utilities, and consumer services gaining ground. Financials and industrials were the sectors that detracted the most.

In the United States, technology stocks were hurt by concerns about slowing sales and high valuations. Manufacturers lost ground in part because of continued trade tensions between the United States and China. And stocks in the energy sector retreated amid declining oil prices.

Stocks outside the United States were also in negative territory. The U.K., for example, continued to be challenged by

the Brexit negotiations. And European stocks lagged because of concerns about Italy's debt and Europe's economic dependence on emerging markets, which were hurt throughout much of the year by a rising dollar and trade protectionism.

Mixed results for bonds

Despite a solid macroeconomic backdrop throughout the year, bond markets also experienced bouts of volatility, as bond investors shared some of the same concerns that affected equity investors.

In the final quarter of the year, fixed income investors shied away from risky assets, including U.S. high-yield and investment-grade corporate bonds, which underperformed as credit spreads with U.S. Treasuries widened significantly. The impending partial shutdown of the U.S. government also weighed on investor sentiment and contributed to the relative strength of safe-haven assets as the year drew to a close.

For the year, the return for the bond market was essentially flat. The Bloomberg Barclays U.S. Aggregate Bond Index returned 0.01%. Bonds with shorter durations tended to perform the best. Mortgage-backed

securities outperformed both U.S. Treasuries and corporate bonds for the year.

Treasury yields generally fell over the final quarter but finished the year higher. The yield of the 2-year Treasury note climbed 61 basis points to close the year at 2.49%. The yield of the 10-year Treasury increased 27 basis points to 2.68%.

The 12-month rise in yields was encouraged by the U.S. Federal Reserve. In December, the Fed lifted its target for short-term interest rates for the fourth time in 2018, to a range of 2.25%–2.5%. The central bank maintained that U.S. growth fundamentals and labor market conditions remain solid despite the recent market volatility, and lowered its long-term neutral target range to 2.75%–3%, signaling the likelihood for two more rate increases in 2019.

Bonds outside the United States, as measured by the Bloomberg Barclays Global Aggregate Index ex USD, returned -2.15% for the period. In general, higher-quality bonds with longer maturities tended to perform the best.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2018		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	-4.78%	9.09%	8.21%
Russell 2000 Index (Small-caps)	-11.01	7.36	4.41
Russell 3000 Index (Broad U.S. market)	-5.24	8.97	7.91
FTSE All-World ex US Index (International)	-14.13	4.58	1.05
Bonds			
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	0.01%	2.06%	2.52%
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	1.28	2.30	3.82
FTSE Three-Month U.S. Treasury Bill Index	1.86	0.98	0.59
CPI			
Consumer Price Index	1.91%	2.03%	1.51%

Global Bond Index Portfolio

The Global Bond Index Portfolio of Vanguard Variable Insurance Fund returned 0.78% during the 12 months ended December 31, 2018, its first full calendar year of operation.

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

The portfolio performed in line with the 0.89% return of its benchmark, a composite of two broad indexes. The Bloomberg Barclays U.S. Aggregate Float Adjusted Index tracks the domestic market of taxable, investment-grade bonds and accounts for 70% of the composite index. The Bloomberg Barclays Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged) tracks investment-grade bonds outside the United States, and accounts for 30% of the composite index. This index includes bonds denominated in local currencies, but we seek to limit exchange-rate risk by hedging nearly all investments back to the U.S. dollar.

The portfolio is highly diversified and is structured as a fund of funds. It obtains exposure to U.S. and international bonds by investing in two underlying portfolios—the Total Bond Market Index Portfolio of Vanguard Variable Insurance Fund and Vanguard Total International Bond Index Fund. The underlying portfolios track the indexes described above.

The Global Bond Index Portfolio's 30-day SEC yield, one approximation of its income-generating potential, started and ended the year at 1.99%. In between it reached a high of 2.35% and a low of 1.97%.

A period of rising yields and some bouts of volatility

The U.S. economy continued to expand throughout the period, boosted by tax cuts and increased federal government spending. The labor market remained robust: The unemployment rate finished

2018 at 3.9% after dipping to an almost 50-year low. Amid some improvement in wage gains, inflation moved up to hover near the Federal Reserve's target of 2%.

Given this backdrop, the Fed raised its target range for short-term interest rates four times over the year, pushing it a full percentage point higher to 2.25%–2.5%. The Fed also continued trimming the assets on its balance sheet—a second way of normalizing credit conditions a decade after the global financial crisis. Fed action drove short-term bond yields significantly higher. The yield of the 2-year U.S. Treasury note, for example, finished the period 61 basis points higher at 2.49%. (A basis point is one one-hundredth of a percentage point.)

Longer-term yields also rose amid escalating trade tensions, political uncertainties in Europe, and questions about the pace of growth at home and abroad. The yield of the 10-year U.S. Treasury note surged above 3% toward the end of the year but finished up only 27 basis points at 2.68%.

High-quality and short-dated securities held up best

U.S. Treasuries, which make up a little more than 40% of the investment-grade U.S. bond market, returned 0.9%. Long-term Treasuries returned –1.8%, but intermediate- and short-term Treasuries gained ground. Government mortgage-backed securities did a little better than Treasuries as a whole. With investors turning more cautious, investment-grade corporate bonds returned –2.5% over the period and their marginal average yields above those of Treasuries widened. In terms of credit quality, lower-rated bonds fared worse than higher-rated issues. And by sector, bonds issued by financial institutions held up better than those of utilities and industrial companies. Overall, the broad U.S. bond market, as measured by the Bloomberg Barclays U.S. Aggregate Float Adjusted Index, returned –0.1% in 2018.

Developed international bond markets delivered gains

Results were better for non-U.S. bonds, as measured by the Bloomberg Barclays Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged), which returned 3.2%. Underlying this result were generally positive returns from developed international markets but negative returns from emerging markets.

In Japan, home to one of the world's largest bond markets, six consecutive quarters of tepid economic growth, from mid-2016 through 2017, gave way to fresh contractions. The production of goods and services declined in two of the first three quarters of 2018, and policymakers maintained their zero interest rate target. The yield of the benchmark 10-year government bond caused a minor stir when it climbed above 0.1% for a few months.

In Europe, euro zone growth momentum slowed while political uncertainty and weakening business confidence led to risk-off market sentiment. The European Central Bank left its interest rate targets unchanged, and was expected to hold rates at current levels through the summer of 2019. The bank's Governing Council ended its financial-asset purchase program in December, citing domestic demand. In the United Kingdom, the Bank of England maintained rates at 0.75% as economic growth hovered around 0.5%, annualized, amid ongoing uncertainty around Brexit negotiations.

Emerging bond markets faced challenging conditions in 2018. Increased market volatility and a broader risk-off sentiment translated into negative returns in three of the year's quarters and considerable outflows from the sector. The Bloomberg Barclays USD Emerging Markets Government RIC Capped Index returned –2.6% for the full 12 months.

About Your Portfolio's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended December 31, 2018

	Beginning Account Value 6/30/2018	Ending Account Value 12/31/2018	Expenses Paid During Period ¹
Global Bond Index Portfolio			
Based on Actual Portfolio Return	\$1,000.00	\$1,016.20	\$0.66
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.55	0.66

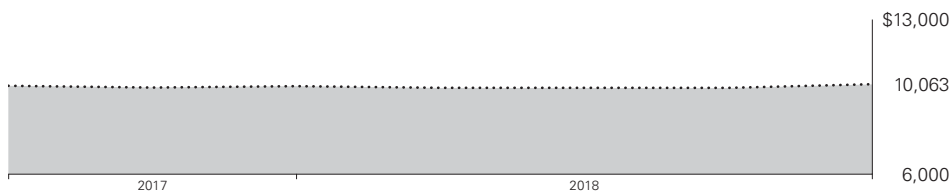
¹ The calculations are based on the Global Bond Index Portfolio's acquired fund fees and expenses for the most recent six-month period. The Global Bond Index Portfolio's annualized expense figure for that period is 0.13%. The dollar amounts shown as "Expenses Paid" are equal to the annualized average weighted expense ratio for the underlying funds, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

Performance Summary

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

Cumulative Performance: September 7, 2017–December 31, 2018

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2018		Final Value of a \$10,000 Investment
	One Year	Since Inception ¹	
Global Bond Index Portfolio	0.78%	0.48%	\$10,063
Global Bond Composite Index ²	0.89	0.55	10,073

¹ September 7, 2017.

² Weighted 70% Bloomberg Barclays U.S. Aggregate Float Adjusted Index and 30% Bloomberg Barclays Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged).
See Financial Highlights for dividend and capital gains information.

Allocation to Underlying Funds

As of December 31, 2018

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

Financial Statements

Statement of Net Assets

As of December 31, 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.

	Shares	Market Value* (\$000)
Investment Companies (100.0%)		
U.S. Bond Fund (70.0%)		
Vanguard Variable Insurance Fund—Total Bond Market Index Portfolio	9,887,272	114,099
International Bond Fund (30.0%)		
Vanguard Total International Bond Index Fund Admiral Shares	2,250,583	48,815
Total Investment Companies (Cost \$163,603)		162,914
Temporary Cash Investment (0.0%)		
Money Market Fund (0.0%)		
¹ Vanguard Market Liquidity Fund, 2.530% (Cost \$1)	2	1
Total Investments (100.0%) (Cost \$163,604)		162,915
Other Assets and Liabilities (0.0%)		
Other Assets		468
Liabilities		(545)
		(77)
Net Assets (100%)		
Applicable to 8,114,141 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)		162,838
Net Asset Value Per Share		\$20.07

	Amount (\$000)
Statement of Assets and Liabilities	
Assets	
Investments in Securities, at Value—Affiliated Funds	162,915
Receivables for Capital Shares Issued	434
Other Assets	34
Total Assets	163,383
Liabilities	
Payables for Investment Securities Purchased	(478)
Payables for Capital Shares Redeemed	(67)
Total Liabilities	(545)
Net Assets	162,838

At December 31, 2018, net assets consisted of:

	Amount (\$000)
Paid-in Capital	160,613
Total Distributable Earnings (Loss)	2,225
Net Assets	162,838

- See Note A in Notes to Financial Statements.

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

Statement of Operations

	Year Ended December 31, 2018
	(\$000)
Investment Income	
Income	
Income Distributions Received from Affiliated Funds	2,690
Net Investment Income—Note B	2,690
Realized Net Gain (Loss)	
Capital Gain Distributions Received from Affiliated Funds	118
Affiliated Investment Securities Sold	108
Realized Net Gain (Loss)	226
Change in Unrealized Appreciation (Depreciation) from Affiliated Funds	(577)
Net Increase (Decrease) in Net Assets Resulting from Operations	2,339

Statement of Changes in Net Assets

	Year Ended December 31, 2018	September 7, 2017 ¹ to December 31, 2017
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	2,690	221
Realized Net Gain (Loss)	226	18
Change in Unrealized Appreciation (Depreciation)	(577)	(112)
Net Increase (Decrease) in Net Assets Resulting from Operations	2,339	127
Distributions		
Net Investment Income	(223)	—
Realized Capital Gain ²	(18)	—
Total Distributions	(241)	—
Capital Share Transactions		
Issued	113,308	54,901
Issued in Lieu of Cash Distributions	240	—
Redeemed	(7,418)	(418)
Net Increase (Decrease) from Capital Share Transactions	106,130	54,483
Total Increase (Decrease)	108,228	54,610
Net Assets		
Beginning of Period	54,610	—
End of Period	162,838	54,610

1 Inception.

2 Includes fiscal 2018 and 2017 short-term gain distributions totaling \$18,000 and \$0, respectively. Short-term gain distributions are treated as ordinary income dividends for tax purposes.

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended Dec. 31, 2018	Sept. 7, 2017 ¹ to Dec. 31, 2017
Net Asset Value, Beginning of Period	\$19.97	\$20.00
Investment Operations		
Net Investment Income ²	.462	.164
Capital Gain Distributions Received ²	.020	—
Net Realized and Unrealized Gain (Loss) on Investments	(.327)	(.194)
Total from Investment Operations	.155	(.030)
Distributions		
Dividends from Net Investment Income	(.051)	—
Distributions from Realized Capital Gains	(.004)	—
Total Distributions	(.055)	—
Net Asset Value, End of Period	\$20.07	\$19.97
Total Return	0.78%	-0.15%
Ratios/Supplemental Data		
Net Assets, End of Period (Millions)	\$163	\$55
Ratio of Total Expenses to Average Net Assets	—	—
Acquired Fund Fees and Expenses	0.13%	0.14% ³
Ratio of Net Investment Income to Average Net Assets	2.34%	2.59% ³
Portfolio Turnover Rate	10%	8%

1 Inception.

2 Calculated based on average shares outstanding.

3 Annualized.

Notes to Financial Statements

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

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

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

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

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

4. 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 borne by the funds in which the portfolio invests (see Note B). 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 December 31, 2018, or at any time during the period then ended.

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

B. In accordance with the terms of a Funds’ Service Agreement (the “FSA”) between Vanguard and the portfolio, Vanguard furnishes to the portfolio investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard’s cost of operations (as defined by the FSA). These costs of operations are allocated to the portfolio based on methods and guidelines approved by the board of trustees. The FSA provides that expenses otherwise allocable to Vanguard funds-of-funds may be reduced or eliminated to the extent of savings realized by the underlying Vanguard funds by virtue of being part of a fund-of-funds. Accordingly, all expenses for services provided by Vanguard to the portfolio and all other expenses incurred by the portfolio during the year ended December 31, 2018, were borne by the underlying Vanguard funds in which the portfolio invests. The portfolio’s trustees and officers are also trustees and officers, respectively, of the underlying Vanguard funds, as well as directors and employees, respectively, of Vanguard.

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

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

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

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

At December 31, 2018, 100% of the market value of the portfolio’s investments was determined based on Level 1 inputs.

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

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

	Amount (\$000)
Undistributed Ordinary Income	2,796
Undistributed Long-Term Gains	118
Capital Loss Carryforwards (Non-expiring)	—
Net Unrealized Gains (Losses)	(689)

As of December 31, 2018, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	163,604
Gross Unrealized Appreciation	876
Gross Unrealized Depreciation	(1,565)
Net Unrealized Appreciation (Depreciation)	(689)

E. Capital shares issued and redeemed were:

	Year Ended December 31, 2018	September 7, 2017 ¹ to December 31, 2017
	Shares (000)	Shares (000)
Issued	5,742	2,756
Issued in Lieu of Cash Distributions	12	—
Redeemed	(375)	(21)
Net Increase (Decrease) in Shares Outstanding	5,379	2,735

¹ Inception.

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

	Current Period Transactions							Dec. 31, 2018 Market Value (\$000)
	Dec. 31, 2017 Market Value (\$000)	Proceeds Purchases at Cost (\$000)	Realized from Securities Sold (\$000)	Net Gain (Loss) (\$000)	Change in Unrealized App. (Dep.) (\$000)	Income (\$000)	Capital Gain Distributions Received (\$000)	
Vanguard Market Liquidity Fund	339	NA ¹	NA ¹	—	(1)	1	—	1
Vanguard Total International Bond Index Fund	16,354	36,766	4,200	38	(143)	1,296	—	48,815
Vanguard Variable Insurance Fund—Total Bond Market Index Portfolio	38,191	83,897	7,626	70	(433)	1,393	118	114,099
Total	54,884	120,663	11,826	108	(577)	2,690	118	162,915

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

G. Management has determined that no events or transactions occurred subsequent to December 31, 2018, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of net assets and statement of assets and liabilities of Global Bond Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2018, the related statement of operations for the year ended December 31, 2018, the statement of changes in net assets for the year ended December 31, 2018 and for the period September 7, 2017 (inception) through December 31, 2017, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2018, the results of its operations for the year then ended, the changes in its net assets for the year ended December 31, 2018 and for the period September 7, 2017 (inception) through December 31, 2017 and the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2018 by correspondence with the transfer agent. We believe that our audits provides a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 13, 2019

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

Special 2018 tax information (unaudited) for corporate shareholders only for Global Bond Index Portfolio, a portfolio of Vanguard Variable Insurance Funds

This information for the fiscal year ended December 31, 2018, is included pursuant to provisions of the Internal Revenue Code for corporate shareholders only.

The portfolio designates to shareholders foreign source income of \$0 and foreign taxes paid of \$0. Shareholders will receive more detailed information with their Form 1099-DIV in January 2019 to determine the calendar-year amounts to be included on their 2018 tax returns.

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Total Bond Market Index Portfolio

The Total Bond Market Index Portfolio returned -0.21% for the 12 months ended December 31, 2018. After taking expenses into account, the portfolio's performance was roughly in line with that of its benchmark, the Bloomberg Barclays U.S. Aggregate Float Adjusted Index, which returned -0.08%.

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 ended the period at 3.16%, up from 2.44% a year earlier.

A period of rising yields and some bouts of volatility

Macroeconomic fundamentals were positive throughout the period. The U.S. economy continued to expand, boosted by tax cuts enacted at the end of 2017 and by congressional approval in March to increase federal government spending. The labor market remained robust: The unemployment rate finished the period at 3.9% after dipping to an almost 50-year

low. Amid some improvement in wage gains, inflation rose to hover near the Federal Reserve's target of 2%.

Given this backdrop, the Fed raised rates four times over the year, which pushed its fed funds target range a full percentage point higher to 2.25%-2.5%. The Fed also continued trimming the assets on its balance sheet, with the pace increasing to \$50 billion per month in the last quarter of the year.

Fed action drove short-term yields significantly higher. Although it declined in the fourth quarter, the yield of the 2-year U.S. Treasury note finished the 12-month period 61 basis points higher at 2.49%. (A basis point is one one-hundredth of a percentage point.)

Longer-term yields also ended the period higher. They were driven more by concerns such as the escalation in U.S. trade tensions with a number of countries including China, political uncertainties in Europe, and the pace of growth at home and abroad. The 10-year Treasury surged above 3% toward the end of the year but finished the period up only 27 basis points at 2.68%.

In this risk-off environment, the average spread in yield between investment-grade U.S. credit bonds and risk-free U.S. Treasuries widened.

High-quality and short-dated securities held up best

U.S. Treasuries, which make up a little more than 40% of the portfolio, returned 0.9%. Long-term Treasuries returned -1.8%, while intermediate- and short-term Treasuries posted positive performances. Government mortgage-backed securities did a little better than Treasuries as a whole.

With investors turning more cautious, investment-grade corporate bonds returned -2.5% over the period and their average yield spread versus Treasuries widened. Here, too, long-term bonds significantly underperformed their intermediate- and short-term counterparts. In terms of credit quality, lower-rated bonds fared worse than their higher-rated counterparts. And by sector, bonds issued by financial institutions held up better than those of utilities and industrial companies.

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 December 31, 2018

	Beginning Account Value 6/30/2018	Ending Account Value 12/31/2018	Expenses Paid During Period ¹
Total Bond Market Index Portfolio			
Based on Actual Portfolio Return	\$1,000.00	\$1,015.85	\$0.66
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.55	0.66

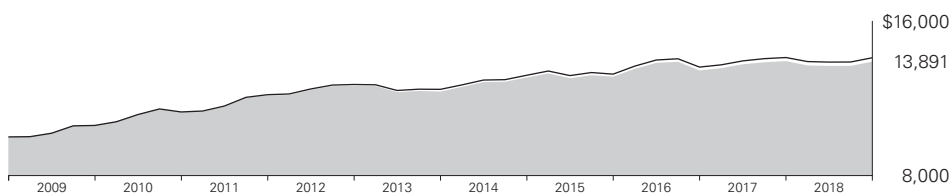
¹ The calculations are based on expenses incurred in the most recent six-month period. The portfolio's annualized six-month expense ratio for that period is 0.13%. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

Performance Summary

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

Cumulative Performance: December 31, 2008–December 31, 2018

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2018			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
■ Total Bond Market Index Portfolio	-0.21%	2.39%	3.34%	\$13,891
— Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index ¹	-0.08	2.50	3.49	14,095

¹ Bloomberg Barclays U.S. Aggregate Bond Index through December 31, 2009; Bloomberg Barclays U.S. Aggregate Float Adjusted Index thereafter. See Financial Highlights for dividend and capital gains information.

Sector Diversification

As of December 31, 2018

Asset-Backed/Commercial Mortgage-Backed	2.4%
Finance	8.7
Foreign	5.2
Government Mortgage-Backed	22.1
Industrial	16.0
Treasury/Agency	43.1
Utilities	1.9
Other	0.6

The table reflects the portfolio's market exposure. Any holdings in short-term reserves are excluded. The agency and mortgage-backed securities sectors may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

Financial Statements

Statement of Net Assets

As of December 31, 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.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (65.0%)					U.S. Government Securities (41.3%)				
United States Treasury Note/Bond	8.125%	8/15/19	64	66	United States Treasury Note/Bond	2.250%	2/15/21	11,225	11,165
United States Treasury Note/Bond	1.125%	12/31/19	6,000	5,911	United States Treasury Note/Bond	3.625%	2/15/21	5,863	5,999
United States Treasury Note/Bond	1.625%	12/31/19	3,275	3,242	United States Treasury Note/Bond	7.875%	2/15/21	1,180	1,310
United States Treasury Note/Bond	1.875%	12/31/19	5,000	4,963	United States Treasury Note/Bond	1.125%	2/28/21	580	563
United States Treasury Note/Bond	1.250%	1/31/20	424	418	United States Treasury Note/Bond	2.000%	2/28/21	4,050	4,008
United States Treasury Note/Bond	1.375%	1/31/20	564	557	United States Treasury Note/Bond	2.375%	3/15/21	14,122	14,084
United States Treasury Note/Bond	2.000%	1/31/20	100	99	United States Treasury Note/Bond	1.250%	3/31/21	11,715	11,404
United States Treasury Note/Bond	1.375%	2/15/20	4,110	4,053	United States Treasury Note/Bond	2.250%	3/31/21	9,450	9,400
United States Treasury Note/Bond	3.625%	2/15/20	6,175	6,241	United States Treasury Note/Bond	2.375%	4/15/21	8,381	8,360
United States Treasury Note/Bond	8.500%	2/15/20	887	944	United States Treasury Note/Bond	1.375%	4/30/21	650	634
United States Treasury Note/Bond	1.250%	2/29/20	2,143	2,110	United States Treasury Note/Bond	2.250%	4/30/21	3,436	3,420
United States Treasury Note/Bond	1.375%	2/29/20	7,494	7,389	United States Treasury Note/Bond	2.625%	5/15/21	19,719	19,781
United States Treasury Note/Bond	2.250%	2/29/20	3,325	3,311	United States Treasury Note/Bond	3.125%	5/15/21	5,625	5,708
United States Treasury Note/Bond	1.625%	3/15/20	2,605	2,576	United States Treasury Note/Bond	1.375%	5/31/21	5,426	5,286
United States Treasury Note/Bond	1.125%	3/31/20	5,900	5,796	United States Treasury Note/Bond	2.000%	5/31/21	6,752	6,678
United States Treasury Note/Bond	1.375%	3/31/20	7,070	6,966	United States Treasury Note/Bond	2.625%	6/15/21	10,023	10,056
United States Treasury Note/Bond	2.250%	3/31/20	2,889	2,877	United States Treasury Note/Bond	1.125%	6/30/21	5,078	4,915
United States Treasury Note/Bond	1.500%	4/15/20	5,780	5,702	United States Treasury Note/Bond	2.625%	7/15/21	16,405	16,467
United States Treasury Note/Bond	1.125%	4/30/20	7,175	7,039	United States Treasury Note/Bond	1.125%	7/31/21	9,520	9,199
United States Treasury Note/Bond	1.375%	4/30/20	6,773	6,669	United States Treasury Note/Bond	2.250%	7/31/21	6,425	6,389
United States Treasury Note/Bond	2.375%	4/30/20	1,188	1,185	United States Treasury Note/Bond	2.125%	8/15/21	3,445	3,413
United States Treasury Note/Bond	1.500%	5/15/20	10,100	9,956	United States Treasury Note/Bond	2.750%	8/15/21	23,185	23,345
United States Treasury Note/Bond	3.500%	5/15/20	3,515	3,558	United States Treasury Note/Bond	1.125%	8/31/21	1,578	1,523
United States Treasury Note/Bond	1.375%	5/31/20	4,300	4,230	United States Treasury Note/Bond	2.000%	8/31/21	8,250	8,148
United States Treasury Note/Bond	1.500%	5/31/20	4,508	4,442	United States Treasury Note/Bond	2.750%	9/15/21	6,614	6,660
United States Treasury Note/Bond	2.500%	5/31/20	3,365	3,362	United States Treasury Note/Bond	1.125%	9/30/21	1,417	1,367
United States Treasury Note/Bond	1.500%	6/15/20	5,980	5,890	United States Treasury Note/Bond	2.125%	9/30/21	1,775	1,758
United States Treasury Note/Bond	1.625%	6/30/20	1,110	1,095	United States Treasury Note/Bond	2.875%	10/15/21	13,961	14,109
United States Treasury Note/Bond	1.875%	6/30/20	7,025	6,955	United States Treasury Note/Bond	1.250%	10/31/21	4,654	4,499
United States Treasury Note/Bond	2.500%	6/30/20	3,270	3,267	United States Treasury Note/Bond	2.000%	10/31/21	4,420	4,363
United States Treasury Note/Bond	1.500%	7/15/20	16,997	16,729	United States Treasury Note/Bond	2.000%	11/15/21	115	114
United States Treasury Note/Bond	1.625%	7/31/20	5,194	5,120	United States Treasury Note/Bond	2.875%	11/15/21	1,233	1,247
United States Treasury Note/Bond	2.000%	7/31/20	2,419	2,399	United States Treasury Note/Bond	8.000%	11/15/21	3,400	3,915
United States Treasury Note/Bond	2.625%	7/31/20	4,285	4,290	United States Treasury Note/Bond	1.750%	11/30/21	7,992	7,832
United States Treasury Note/Bond	2.625%	8/15/20	2,258	2,261	United States Treasury Note/Bond	1.875%	11/30/21	26	26
United States Treasury Note/Bond	8.750%	8/15/20	8,425	9,241	United States Treasury Note/Bond	2.625%	12/15/21	5,105	5,129
United States Treasury Note/Bond	1.375%	8/31/20	1,825	1,790	United States Treasury Note/Bond	2.000%	12/31/21	3,795	3,744
United States Treasury Note/Bond	2.125%	8/31/20	967	960	United States Treasury Note/Bond	2.125%	12/31/21	3,528	3,493
United States Treasury Note/Bond	2.625%	8/31/20	7,097	7,106	United States Treasury Note/Bond	1.500%	1/31/22	2,600	2,526
United States Treasury Note/Bond	1.375%	9/15/20	9,434	9,254	United States Treasury Note/Bond	1.875%	1/31/22	8,835	8,678
United States Treasury Note/Bond	2.000%	9/30/20	597	592	United States Treasury Note/Bond	2.000%	2/15/22	235	232
United States Treasury Note/Bond	2.750%	9/30/20	5,662	5,683	United States Treasury Note/Bond	1.750%	2/28/22	6,530	6,388
United States Treasury Note/Bond	1.625%	10/15/20	4,575	4,504	United States Treasury Note/Bond	1.875%	2/28/22	5,015	4,925
United States Treasury Note/Bond	1.375%	10/31/20	6,831	6,692	United States Treasury Note/Bond	1.750%	3/31/22	8,649	8,454
United States Treasury Note/Bond	1.750%	10/31/20	7,636	7,531	United States Treasury Note/Bond	1.875%	3/31/22	5,215	5,118
United States Treasury Note/Bond	2.875%	10/31/20	5,565	5,600	United States Treasury Note/Bond	1.750%	4/30/22	3,992	3,900
United States Treasury Note/Bond	1.750%	11/15/20	7,580	7,475	United States Treasury Note/Bond	1.875%	4/30/22	3,822	3,749
United States Treasury Note/Bond	2.625%	11/15/20	2,290	2,294	United States Treasury Note/Bond	1.750%	5/15/22	342	334
United States Treasury Note/Bond	1.625%	11/30/20	5,586	5,494	United States Treasury Note/Bond	1.750%	5/31/22	5,115	4,994
United States Treasury Note/Bond	2.000%	11/30/20	8,575	8,496	United States Treasury Note/Bond	1.875%	5/31/22	5,650	5,539
United States Treasury Note/Bond	2.750%	11/30/20	3,307	3,322	United States Treasury Note/Bond	1.750%	6/30/22	14,425	14,076
United States Treasury Note/Bond	1.875%	12/15/20	3,470	3,429	United States Treasury Note/Bond	2.125%	6/30/22	1,040	1,028
United States Treasury Note/Bond	1.750%	12/31/20	4,042	3,984	United States Treasury Note/Bond	1.875%	7/31/22	2,967	2,906
United States Treasury Note/Bond	2.375%	12/31/20	8,150	8,132	United States Treasury Note/Bond	2.000%	7/31/22	6,025	5,926
United States Treasury Note/Bond	2.500%	12/31/20	111	111	United States Treasury Note/Bond	1.625%	8/15/22	169	164
United States Treasury Note/Bond	2.000%	1/15/21	10,507	10,402	United States Treasury Note/Bond	7.250%	8/15/22	100	116
United States Treasury Note/Bond	1.375%	1/31/21	6,706	6,553	United States Treasury Note/Bond	1.625%	8/31/22	5,905	5,728
United States Treasury Note/Bond	2.125%	1/31/21	4,171	4,139	United States Treasury Note/Bond	1.875%	8/31/22	5,445	5,328
					United States Treasury Note/Bond	1.750%	9/30/22	9,437	9,188
					United States Treasury Note/Bond	1.875%	9/30/22	13,975	13,671
					United States Treasury Note/Bond	1.875%	10/31/22	6,520	6,373

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
2	AID-Jordan	3.000%	6/30/25	200	195	3	Tennessee Valley Authority	2.875%	9/15/24	191	192
2	AID-Ukraine	1.847%	5/29/20	200	198	3	Tennessee Valley Authority	6.750%	11/1/25	134	165
2	AID-Ukraine	1.471%	9/29/21	175	169	3	Tennessee Valley Authority	7.125%	5/1/30	1,000	1,374
3	Federal Farm Credit Banks	2.375%	3/27/20	125	125	3	Tennessee Valley Authority	4.650%	6/15/35	175	201
3	Federal Farm Credit Banks	2.550%	5/15/20	200	200	3	Tennessee Valley Authority	5.880%	4/1/36	250	328
3	Federal Farm Credit Banks	1.680%	10/13/20	200	197	3	Tennessee Valley Authority	5.500%	6/15/38	100	127
3	Federal Farm Credit Banks	3.050%	11/15/21	100	101	3	Tennessee Valley Authority	5.250%	9/15/39	412	514
3	Federal Farm Credit Banks	3.500%	12/20/23	75	78	3	Tennessee Valley Authority	4.875%	1/15/48	100	123
3	Federal Home Loan Banks	2.125%	2/11/20	810	805	3	Tennessee Valley Authority	5.375%	4/1/56	50	68
3	Federal Home Loan Banks	1.875%	3/13/20	75	74	3	Tennessee Valley Authority	4.625%	9/15/60	180	219
3	Federal Home Loan Banks	4.125%	3/13/20	300	305	3	Tennessee Valley Authority	4.250%	9/15/65	200	228
3	Federal Home Loan Banks	2.375%	3/30/20	680	678						
3	Federal Home Loan Banks	2.625%	5/28/20	1,200	1,200						47,330
3	Federal Home Loan Banks	1.375%	9/28/20	475	465	Conventional Mortgage-Backed Securities (22.3%)					
3	Federal Home Loan Banks	2.625%	10/1/20	1,000	1,001	4,5	Fannie Mae Pool	2.000%	11/1/27-		
3	Federal Home Loan Banks	5.250%	12/11/20	425	446						
3	Federal Home Loan Banks	1.375%	2/18/21	450	439	4,5	Fannie Mae Pool	2.500%	1/1/27-	1,997	1,923
3	Federal Home Loan Banks	5.625%	6/11/21	35	38						
3	Federal Home Loan Banks	1.125%	7/14/21	525	507	4,5,6	Fannie Mae Pool	3.000%	10/1/46	19,424	19,012
3	Federal Home Loan Banks	3.000%	10/12/21	1,500	1,519						
3	Federal Home Loan Banks	1.875%	11/29/21	500	491	4,5,6	Fannie Mae Pool	3.000%	11/1/25-	72,853	71,738
3	Federal Home Loan Banks	2.125%	3/10/23	970	952						
3	Federal Home Loan Banks	3.250%	11/16/28	315	321	4,5,6	Fannie Mae Pool	3.500%	1/1/49	93,779	94,119
3	Federal Home Loan Banks	5.500%	7/15/36	1,400	1,803	4,5,6	Fannie Mae Pool	4.000%	10/1/20-	81,222	83,060
4	Federal Home Loan Mortgage Corp.	1.500%	1/17/20	500	494						
4	Federal Home Loan Mortgage Corp.	1.375%	4/20/20	440	433	4,5,6	Fannie Mae Pool	4.500%	3/1/19-	33,905	35,272
4	Federal Home Loan Mortgage Corp.	2.500%	4/23/20	831	830						
4	Federal Home Loan Mortgage Corp.	1.375%	5/1/20	860	846	4,5,6	Fannie Mae Pool	5.000%	1/1/49	9,676	10,212
4	Federal Home Loan Mortgage Corp.	1.875%	11/17/20	1,506	1,487	4,5	Fannie Mae Pool	5.500%	1/1/19-	6,529	6,985
4	Federal Home Loan Mortgage Corp.	2.375%	2/16/21	1,200	1,195	4,5	Fannie Mae Pool	6.000%	4/1/40	6,529	6,985
4	Federal Home Loan Mortgage Corp.	1.125%	8/12/21	1,000	965	4,5	Fannie Mae Pool	6.500%	9/1/19-	3,977	4,282
4	Federal Home Loan Mortgage Corp.	2.375%	1/13/22	800	796						
4	Federal Home Loan Mortgage Corp.	2.750%	6/19/23	500	503	4,5	Fannie Mae Pool	7.000%	5/1/41	3,977	4,282
4	Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	169	4,5	Fannie Mae Pool	6.500%	12/1/23-	1,046	1,128
4	Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	2,080	4,5	Fannie Mae Pool	7.000%	10/1/39	1,046	1,128
4	Federal Home Loan Mortgage Corp.	6.250%	7/15/32	502	673	4,5	Fannie Mae Pool	7.500%	6/1/23-	348	393
4	Federal National Mortgage Assn.	1.625%	1/21/20	1,000	990	4,5	Fannie Mae Pool	7.500%	11/1/37	31	38
4	Federal National Mortgage Assn.	1.500%	2/28/20	632	624	4,5	Fannie Mae Pool	8.000%	2/1/32	31	38
4	Federal National Mortgage Assn.	1.500%	6/22/20	1,000	984	4,5	Fannie Mae Pool	8.000%	6/1/22-	15	17
4	Federal National Mortgage Assn.	1.500%	7/30/20	1,000	983	4,5	Fannie Mae Pool	8.500%	11/1/30	15	17
4	Federal National Mortgage Assn.	2.875%	10/30/20	445	447	4,5	Fannie Mae Pool	8.500%	7/1/22-	6	7
4	Federal National Mortgage Assn.	1.500%	11/30/20	694	680	4,5	Fannie Mae Pool	9.500%	4/1/31	6	7
4	Federal National Mortgage Assn.	1.875%	12/28/20	1,000	986	4,5	Fannie Mae Pool	9.500%	9/1/19-	2	2
4	Federal National Mortgage Assn.	1.375%	2/26/21	550	536	4,5	Freddie Mac Gold Pool	2.000%	2/1/25	2	2
4	Federal National Mortgage Assn.	2.500%	4/13/21	500	499	4,5	Freddie Mac Gold Pool	2.000%	8/1/28-	795	761
4	Federal National Mortgage Assn.	2.750%	6/22/21	891	896	4,5	Freddie Mac Gold Pool	2.500%	12/1/31	795	761
4	Federal National Mortgage Assn.	1.250%	8/17/21	525	508	4,5	Freddie Mac Gold Pool	2.500%	4/1/27-	14,576	14,245
4	Federal National Mortgage Assn.	1.375%	10/7/21	1,200	1,163	4,5	Freddie Mac Gold Pool	3.000%	10/1/46	14,576	14,245
4	Federal National Mortgage Assn.	2.000%	1/5/22	500	492	4,5,6	Freddie Mac Gold Pool	3.500%	10/1/26-	49,294	48,536
4	Federal National Mortgage Assn.	2.000%	10/5/22	850	833						
4	Federal National Mortgage Assn.	2.375%	1/19/23	2,394	2,375	4,5,6	Freddie Mac Gold Pool	3.500%	9/1/25-	61,237	61,448
4	Federal National Mortgage Assn.	2.875%	9/12/23	400	405	4,5,6	Freddie Mac Gold Pool	4.000%	2/1/49	50,160	51,245
4	Federal National Mortgage Assn.	2.625%	9/6/24	500	498	4,5,6	Freddie Mac Gold Pool	4.500%	4/1/19-	210	234
4	Federal National Mortgage Assn.	2.125%	4/24/26	575	548						
4	Federal National Mortgage Assn.	1.875%	9/24/26	500	466	4,5,6	Freddie Mac Gold Pool	4.500%	2/1/49	50,160	51,245
4	Federal National Mortgage Assn.	6.250%	5/15/29	175	224	4,5,6	Freddie Mac Gold Pool	5.000%	1/1/19-	20,837	21,649
4	Federal National Mortgage Assn.	7.125%	1/15/30	925	1,270	4,5,6	Freddie Mac Gold Pool	5.000%	1/1/49	5,513	5,802
4	Federal National Mortgage Assn.	7.250%	5/15/30	300	419	4,5	Freddie Mac Gold Pool	5.500%	7/1/20-	3,194	3,426
4	Federal National Mortgage Assn.	6.625%	11/15/30	300	403	4,5	Freddie Mac Gold Pool	6.000%	6/1/41	3,194	3,426
4	Federal National Mortgage Assn.	5.625%	7/15/37	275	361	4,5	Freddie Mac Gold Pool	6.000%	8/1/20-	2,305	2,488
	Private Export Funding Corp.	2.250%	3/15/20	150	149	4,5	Freddie Mac Gold Pool	6.500%	3/1/39	2,305	2,488
	Private Export Funding Corp.	2.300%	9/15/20	50	50	4,5	Freddie Mac Gold Pool	6.500%	8/1/23-	686	747
	Private Export Funding Corp.	4.300%	12/15/21	100	105	4,5	Freddie Mac Gold Pool	7.000%	4/1/39	686	747
	Private Export Funding Corp.	2.800%	5/15/22	125	125	4,5	Freddie Mac Gold Pool	7.000%	4/1/23-	210	234
	Private Export Funding Corp.	2.050%	11/15/22	1,075	1,048	4,5	Freddie Mac Gold Pool	7.500%	2/1/37	210	234
	Private Export Funding Corp.	3.550%	1/15/24	100	104	4,5	Freddie Mac Gold Pool	7.500%	1/1/23-	16	22
	Private Export Funding Corp.	2.450%	7/15/24	100	98	4,5	Freddie Mac Gold Pool	8.000%	4/1/28	16	22
	Private Export Funding Corp.	3.250%	6/15/25	50	51	4,5	Freddie Mac Gold Pool	8.000%	1/1/22-	19	23
3	Tennessee Valley Authority	2.250%	3/15/20	150	149	4,5	Freddie Mac Gold Pool	8.500%	7/1/30	19	23
3	Tennessee Valley Authority	3.875%	2/15/21	250	256						
3	Tennessee Valley Authority	1.875%	8/15/22	175	171						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4.5	Freddie Mac Gold Pool	9.000%	5/1/27-5/1/30	4	4	4.5,7	Fannie Mae Pool	3.879%	1/1/37-3/1/41	49	51
5	Ginnie Mae I Pool	3.000%	1/15/26-12/15/45	2,748	2,715	4.5,8	Fannie Mae Pool	3.895%	5/1/42	56	58
5.6	Ginnie Mae I Pool	3.500%	11/15/25-1/1/49	3,288	3,321	4.5,7	Fannie Mae Pool	3.913%	5/1/42	14	14
5.6	Ginnie Mae I Pool	4.000%	10/15/24-1/1/49	4,535	4,661	4.5,9	Fannie Mae Pool	3.920%	1/1/35	23	25
5	Ginnie Mae I Pool	4.500%	5/15/20-3/15/41	4,307	4,513	4.5,8	Fannie Mae Pool	3.929%	8/1/39	33	33
5	Ginnie Mae I Pool	5.000%	11/15/20-4/15/41	2,798	2,949	4.5,7	Fannie Mae Pool	3.947%	1/1/42	38	39
5	Ginnie Mae I Pool	5.500%	6/15/19-12/15/40	1,659	1,764	4.5,7	Fannie Mae Pool	3.948%	3/1/41	25	27
5	Ginnie Mae I Pool	6.000%	1/15/24-3/15/40	1,210	1,297	4.5,7	Fannie Mae Pool	4.013%	9/1/37	50	52
5	Ginnie Mae I Pool	6.500%	11/15/23-12/15/38	302	321	4.5,7	Fannie Mae Pool	4.029%	1/1/42	33	34
5	Ginnie Mae I Pool	7.000%	5/15/23-10/15/31	77	83	4.5,7	Fannie Mae Pool	4.070%	5/1/40	16	16
5	Ginnie Mae I Pool	7.500%	4/15/22-1/15/31	28	30	4.5,7	Fannie Mae Pool	4.130%	10/1/37	17	18
5	Ginnie Mae I Pool	8.000%	3/15/22-10/15/30	23	26	4.5,8	Fannie Mae Pool	4.159%	7/1/42	21	22
5	Ginnie Mae I Pool	8.500%	6/15/24-9/15/26	4	4	4.5,7	Fannie Mae Pool	4.221%	5/1/40	7	7
5	Ginnie Mae I Pool	9.000%	8/15/21-10/15/26	1	1	4.5,7	Fannie Mae Pool	4.269%	7/1/36	10	10
5	Ginnie Mae II Pool	2.500%	6/20/27-12/20/46	2,085	2,002	4.5,7	Fannie Mae Pool	4.284%	4/1/37	10	10
5	Ginnie Mae II Pool	3.000%	2/20/27-2/1/49	48,658	48,107	4.5,7	Fannie Mae Pool	4.317%	5/1/41	21	22
5.6	Ginnie Mae II Pool	3.500%	9/20/25-1/1/49	82,242	83,087	4.5,8	Fannie Mae Pool	4.340%	8/1/37	13	14
5.6	Ginnie Mae II Pool	4.000%	9/20/25-1/1/49	52,374	53,836	4.5,7	Fannie Mae Pool	4.362%	8/1/35	54	57
5.6	Ginnie Mae II Pool	4.500%	2/20/39-1/1/49	26,010	27,057	4.5,7	Fannie Mae Pool	4.376%	6/1/41	8	8
5.6	Ginnie Mae II Pool	5.000%	12/20/32-1/1/49	9,901	10,391	4.5,7	Fannie Mae Pool	4.410%	9/1/40	11	12
5	Ginnie Mae II Pool	5.500%	6/20/34-9/20/41	1,299	1,365	4.5,7	Fannie Mae Pool	4.415%	6/1/36	1	1
5	Ginnie Mae II Pool	6.000%	3/20/33-7/20/39	631	672	4.5,7	Fannie Mae Pool	4.425%	11/1/34	12	13
5	Ginnie Mae II Pool	6.500%	12/20/35-11/20/39	224	251	4.5,7	Fannie Mae Pool	4.428%	12/1/33	9	9
5	Ginnie Mae II Pool	7.000%	8/20/36-4/20/38	27	31	4.5,7	Fannie Mae Pool	4.437%	10/1/37	28	29
				787,314		4.5,7	Fannie Mae Pool	4.440%	9/1/42	51	53
						4.5,7	Fannie Mae Pool	4.444%	12/1/40	15	16
						4.5,7	Fannie Mae Pool	4.445%	7/1/39	7	7
						4.5,7	Fannie Mae Pool	4.452%	7/1/41	67	70
						4.5,7	Fannie Mae Pool	4.463%	3/1/42	30	32
						4.5,7	Fannie Mae Pool	4.469%	8/1/40	17	17
						4.5,8	Fannie Mae Pool	4.472%	7/1/37	8	9
						4.5,9	Fannie Mae Pool	4.488%	7/1/38	8	8
						4.5,7	Fannie Mae Pool	4.490%	11/1/39	15	16
						4.5,9	Fannie Mae Pool	4.503%	12/1/35	36	38
						4.5,7	Fannie Mae Pool	4.510%	11/1/36	13	14
						4.5,7	Fannie Mae Pool	4.526%	10/1/39	12	12
						4.5,7	Fannie Mae Pool	4.537%	5/1/36	3	3
						4.5,7	Fannie Mae Pool	4.552%	10/1/40	17	17
						4.5,7	Fannie Mae Pool	4.566%	9/1/40	39	41
						4.5,7	Fannie Mae Pool	4.572%	11/1/39	6	7
						4.5,7	Fannie Mae Pool	4.580%	6/1/41	25	26
						4.5,7	Fannie Mae Pool	4.581%	9/1/34	6	6
						4.5,7	Fannie Mae Pool	4.590%	8/1/39	14	14
						4.5,7	Fannie Mae Pool	4.649%	11/1/41	23	25
						4.5,7	Fannie Mae Pool	4.654%	12/1/39	28	29
						4.5,7	Fannie Mae Pool	4.657%	12/1/41	29	30
						4.5,7	Fannie Mae Pool	4.680%	11/1/41	30	32
						4.5,7	Fannie Mae Pool	4.685%	11/1/39-10/1/40	32	34
						4.5,7	Fannie Mae Pool	4.690%	11/1/40-12/1/40	38	40
						4.5,7	Fannie Mae Pool	4.810%	11/1/33	9	10
						4.5	Freddie Mac Non Gold Pool	2.407%	5/1/42	10	10
						4.5	Freddie Mac Non Gold Pool	2.838%	2/1/42	21	21
						4.5,7	Freddie Mac Non Gold Pool	3.375%	1/1/38	2	2
						4.5,7	Freddie Mac Non Gold Pool	3.496%	1/1/35	2	2
						4.5,7	Freddie Mac Non Gold Pool	3.548%	12/1/40	29	30
						4.5,7	Freddie Mac Non Gold Pool	3.577%	2/1/37	6	7
						4.5,7	Freddie Mac Non Gold Pool	3.630%	12/1/40	5	6
						4.5,7	Freddie Mac Non Gold Pool	3.731%	1/1/41	19	20
						4.5,7	Freddie Mac Non Gold Pool	3.735%	10/1/37	2	2
						4.5,7	Freddie Mac Non Gold Pool	3.776%	1/1/41	6	6
						4.5,7	Freddie Mac Non Gold Pool	3.825%	3/1/37	3	3
						4.5,8	Freddie Mac Non Gold Pool	3.855%	6/1/37	8	8
						4.5,7	Freddie Mac Non Gold Pool	3.880%	3/1/41	7	7
						4.5,7	Freddie Mac Non Gold Pool	3.900%	2/1/41	9	10
						4.5,7	Freddie Mac Non Gold Pool	3.910%	2/1/41	18	19
						4.5,9	Freddie Mac Non Gold Pool	3.967%	2/1/36	9	9
						4.5,9	Freddie Mac Non Gold Pool	4.003%	10/1/36	13	14
						4.5,7	Freddie Mac Non Gold Pool	4.063%	7/1/35	8	9

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4.5,7 Freddie Mac Non Gold Pool	4.079%	2/1/42	15	15	5	AmeriCredit Automobile Receivables Trust 2018-1	3.500%	1/18/24	50	50
4.5,7 Freddie Mac Non Gold Pool	4.125%	5/1/38	2	2	5	BA Credit Card Trust 2017-A1	1.950%	8/15/22	250	247
4.5,7 Freddie Mac Non Gold Pool	4.126%	3/1/38	4	4	5	BA Credit Card Trust 2018-A1	2.700%	7/17/23	475	473
4.5,9 Freddie Mac Non Gold Pool	4.231%	5/1/36	9	9	5	Banc of America Commercial Mortgage Trust 2015-UBS7	3.429%	9/15/48	50	51
4.5,7 Freddie Mac Non Gold Pool	4.255%	5/1/40	10	10	5	Banc of America Commercial Mortgage Trust 2015-UBS7	3.705%	9/15/48	75	75
4.5,7 Freddie Mac Non Gold Pool	4.304%	9/1/37	12	13	5	Banc of America Commercial Mortgage Trust 2017-BNK3	3.574%	2/15/50	72	72
4.5,7 Freddie Mac Non Gold Pool	4.400%	12/1/36	12	13	5	Banc of America Commercial Mortgage Trust 2017-BNK3	3.748%	2/15/50	28	27
4.5,7 Freddie Mac Non Gold Pool	4.433%	5/1/40	7	7	5	BANK 2017 - BNK5	3.390%	6/15/60	150	147
4.5,7 Freddie Mac Non Gold Pool	4.451%	5/1/37	21	22	5	BANK 2017 - BNK5	3.624%	6/15/60	100	98
4.5,7 Freddie Mac Non Gold Pool	4.473%	12/1/35	19	20	5	BANK 2017 - BNK6	3.518%	7/15/60	404	400
4.5,7 Freddie Mac Non Gold Pool	4.479%	6/1/40	23	24	5	BANK 2017 - BNK6	3.741%	7/15/60	404	397
4.5,7 Freddie Mac Non Gold Pool	4.485%	10/1/37	12	13	5	BANK 2017 - BNK7	3.175%	9/15/60	100	96
4.5,7 Freddie Mac Non Gold Pool	4.515%	6/1/40	26	27	5	BANK 2017 - BNK7	3.435%	9/15/60	75	74
4.5,7 Freddie Mac Non Gold Pool	4.544%	6/1/41	10	11	5	BANK 2017 - BNK7	3.748%	9/15/60	75	74
4.5,7 Freddie Mac Non Gold Pool	4.617%	12/1/36	16	17	5	BANK 2017 - BNK8	3.488%	11/15/50	150	148
4.5,7 Freddie Mac Non Gold Pool	4.630%	6/1/40	14	15	5	BANK 2017 - BNK8	3.731%	11/15/50	25	25
4.5,7 Freddie Mac Non Gold Pool	4.640%	12/1/36	6	6	5	BANK 2017 - BNK9	3.279%	11/15/54	150	146
4.5,7 Freddie Mac Non Gold Pool	4.641%	9/1/40	28	29	5	BANK 2017 - BNK9	3.538%	11/15/54	150	148
4.5,7 Freddie Mac Non Gold Pool	4.703%	12/1/34	9	9	5	BANK 2018 - BN11	4.046%	3/15/61	100	102
4.5,9 Freddie Mac Non Gold Pool	4.744%	11/1/34	26	27	5	BANK 2018 - BN12	4.255%	5/15/61	125	130
4.5,7 Freddie Mac Non Gold Pool	4.755%	11/1/40	4	4	5	BANK 2018 - BN12	4.361%	5/15/61	50	52
4.5,7 Freddie Mac Non Gold Pool	4.775%	11/1/40	27	27	5	BANK 2018 - BN13	4.217%	8/15/61	25	26
5.9 Ginnie Mae II Pool	3.125%	10/20/38-			5	BANK 2018 - BN15	4.407%	11/15/61	110	116
		12/20/42	234	242	5	BANK 2018 - BNK10	3.641%	2/15/61	50	50
5.9 Ginnie Mae II Pool	3.375%	1/20/41-			5	BANK 2018 - BNK10	3.688%	2/15/61	250	250
		3/20/43	172	176	5	BANK 2018 - BNK10	3.898%	2/15/61	50	50
5.9 Ginnie Mae II Pool	3.625%	11/20/40-			5	BANK 2018-BN14	4.231%	9/15/60	100	104
		6/20/43	145	151	5	BANK 2018-BNK14	4.128%	9/15/60	50	52
5.9 Ginnie Mae II Pool	3.750%	7/20/41-			5	BANK 2018-BNK14	4.481%	9/15/60	25	26
		8/20/41	53	54	5	Bank Of America Credit Card Trust 2018-A2	3.000%	9/15/23	400	401
5.9 Ginnie Mae II Pool	4.000%	7/20/38	4	4	5	Bank of Nova Scotia	1.850%	4/14/20	450	443
5.9 Ginnie Mae II Pool	4.125%	5/20/41	17	17	5	Bank of Nova Scotia	1.875%	4/26/21	175	171
5.9 Ginnie Mae II Pool	4.250%	5/20/41	7	7	5	Barclays Dryrock Issuance Trust 2016-1	1.520%	5/16/22	125	124
				3,283	5	BBCMS Mortgage Trust 2017-C1	3.674%	2/15/50	325	322
					5	BBCMS Mortgage Trust 2017-C1	3.898%	2/15/50	100	100
					5	BBCMS Mortgage Trust 2018-C2	4.314%	12/15/51	125	131
					5	Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26	5.465%	1/12/45	35	35
					5	BENCHMARK 2018-B1 Mortgage Trust	3.666%	1/15/51	100	100
					5	BENCHMARK 2018-B1 Mortgage Trust	3.878%	1/15/51	50	49
					5	BENCHMARK 2018-B2 Mortgage Trust	3.662%	2/15/51	125	127
					5	BENCHMARK 2018-B2 Mortgage Trust	3.882%	2/15/51	325	330
					5	BENCHMARK 2018-B2 Mortgage Trust	4.084%	2/15/51	150	150
					5	BENCHMARK 2018-B3 Mortgage Trust	3.848%	4/10/51	100	102
					5	BENCHMARK 2018-B3 Mortgage Trust	4.025%	4/10/51	225	231
					5	BENCHMARK 2018-B4 Mortgage Trust	4.121%	7/15/51	350	361
					5	BENCHMARK 2018-B4 Mortgage Trust	4.311%	7/15/51	75	77
					5	BENCHMARK 2018-B5 Mortgage Trust	4.208%	7/15/51	75	78
					5	BENCHMARK 2018-B6 Mortgage Trust	4.203%	10/10/51	50	52
					5	BENCHMARK 2018-B6 Mortgage Trust	4.261%	10/10/51	50	52
					5	BENCHMARK 2018-B6 Mortgage Trust	4.441%	10/10/51	25	26
					5	BENCHMARK 2018-B7 Mortgage Trust	4.510%	11/15/51	175	186
					5	BENCHMARK 2018-B8 Mortgage Trust	4.232%	1/15/52	125	130
					5	BENCHMARK 2018-B8 Mortgage Trust	4.532%	1/15/52	50	52
					5	BMW Vehicle Lease Trust 2017-2	2.070%	10/20/20	75	74
					5	BMW Vehicle Owner Trust 2018-A	2.350%	4/25/22	150	149
					5	BMW Vehicle Owner Trust 2018-A	2.510%	6/25/24	50	49
					5	Capital Auto Receivables Asset Trust 2015-3	2.130%	5/20/20	22	22
					5	Capital Auto Receivables Asset Trust 2015-4	2.010%	7/20/20	45	45
					5	Capital Auto Receivables Asset Trust 2016-3	1.690%	3/20/21	50	50
					5	Capital One Multi-Asset Execution Trust 2015-A2	2.080%	3/15/23	250	247
										2,298,171
Total U.S. Government and Agency Obligations										
(Cost \$2,319,216)										
Asset-Backed/Commercial Mortgage-Backed Securities (2.7%)										
5	Ally Auto Receivables Trust 2015-1	1.750%	5/15/20	22	22					
5	Ally Auto Receivables Trust 2015-2	1.840%	6/15/20	32	32					
5	Ally Auto Receivables Trust 2018-1	2.350%	6/15/22	100	99					
5	Ally Auto Receivables Trust 2018-1	2.530%	2/15/23	25	25					
5	Ally Auto Receivables Trust 2018-3	3.000%	1/17/23	25	25					
5	Ally Auto Receivables Trust 2018-3	3.120%	7/17/23	50	50					
5	Ally Master Owner Trust Series 2018-1	2.700%	1/17/23	425	421					
5	Ally Master Owner Trust Series 2018-2	3.290%	5/15/23	100	101					
5	American Express Credit Account Master Trust 2017-1	1.930%	9/15/22	250	247					
5	American Express Credit Account Master Trust 2017-3	1.770%	11/15/22	300	295					
5	American Express Credit Account Master Trust 2017-6	2.040%	5/15/23	375	370					
5	American Express Credit Account Master Trust 2017-7	2.350%	5/15/25	225	221					
5	American Express Credit Account Master Trust 2018-1	2.670%	10/17/22	275	274					
5	American Express Credit Account Master Trust 2018-2	3.010%	10/15/25	250	252					
5	American Express Credit Account Master Trust 2018-4	2.990%	12/15/23	325	326					
5	American Express Credit Account Master Trust 2018-8	3.180%	4/15/24	100	101					
5	AmeriCredit Automobile Receivables Trust 2016-3	1.460%	5/10/21	30	30					
5	AmeriCredit Automobile Receivables Trust 2017-3	1.900%	3/18/22	80	79					
5	AmeriCredit Automobile Receivables Trust 2018-1	3.070%	12/19/22	100	100					
5	AmeriCredit Automobile Receivables Trust 2018-1	3.260%	1/18/24	56	56					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁵ Capital One Multi-Asset Execution Trust 2015-A8	2.050%	8/15/23	150	148	⁵ Citibank Credit Card Issuance Trust 2014-A6	2.150%	7/15/21	500	498
⁵ Capital One Multi-Asset Execution Trust 2016-A3	1.340%	4/15/22	170	169	⁵ Citibank Credit Card Issuance Trust 2016-A2	2.190%	11/20/23	200	196
⁵ Capital One Multi-Asset Execution Trust 2016-A4	1.330%	6/15/22	200	198	⁵ Citibank Credit Card Issuance Trust 2017-A2	1.740%	1/19/21	325	325
⁵ Capital One Multi-Asset Execution Trust 2016-A6	1.820%	9/15/22	100	99	⁵ Citibank Credit Card Issuance Trust 2017-A9	1.800%	9/20/21	340	337
⁵ Capital One Multi-Asset Execution Trust 2017-A4	1.990%	7/17/23	250	246	⁵ Citibank Credit Card Issuance Trust 2018-A1	2.490%	1/20/23	550	546
⁵ Capital One Multi-Asset Execution Trust 2017-A6	2.290%	7/15/25	225	219	⁵ Citibank Credit Card Issuance Trust 2018-A3	3.290%	5/23/25	450	456
⁵ Capital One Multi-Asset Execution Trust 2018-A1	3.010%	2/15/24	125	126	⁵ Citigroup Commercial Mortgage Trust 2012-GC8	3.024%	9/10/45	75	75
⁵ CarMax Auto Owner Trust 2015-2	1.800%	3/15/21	46	46	⁵ Citigroup Commercial Mortgage Trust 2013-GC11	3.093%	4/10/46	100	99
⁵ CarMax Auto Owner Trust 2015-3	1.630%	5/15/20	9	9	⁵ Citigroup Commercial Mortgage Trust 2013-GC15	4.371%	9/10/46	50	52
⁵ CarMax Auto Owner Trust 2015-3	1.980%	2/16/21	50	50	⁵ Citigroup Commercial Mortgage Trust 2013-GC15	4.649%	9/10/46	75	78
⁵ CarMax Auto Owner Trust 2015-4	1.560%	11/16/20	23	23	⁵ Citigroup Commercial Mortgage Trust 2014-GC19	3.552%	3/10/47	25	25
⁵ CarMax Auto Owner Trust 2015-4	1.830%	6/15/21	50	50	⁵ Citigroup Commercial Mortgage Trust 2014-GC19	4.023%	3/10/47	25	26
⁵ CarMax Auto Owner Trust 2016-3	1.390%	5/17/21	61	60	⁵ Citigroup Commercial Mortgage Trust 2014-GC19	4.345%	3/10/47	25	26
⁵ CarMax Auto Owner Trust 2016-3	1.600%	1/18/22	50	49	⁵ Citigroup Commercial Mortgage Trust 2014-GC21	3.855%	5/10/47	50	51
⁵ CarMax Auto Owner Trust 2017-4	2.110%	10/17/22	75	74	⁵ Citigroup Commercial Mortgage Trust 2014-GC21	4.328%	5/10/47	50	50
⁵ CarMax Auto Owner Trust 2017-4	2.330%	5/15/23	50	49	⁵ Citigroup Commercial Mortgage Trust 2014-GC23	3.622%	7/10/47	100	101
⁵ CarMax Auto Owner Trust 2018-1	2.480%	11/15/22	75	74	⁵ Citigroup Commercial Mortgage Trust 2014-GC25	3.635%	10/10/47	175	177
⁵ CarMax Auto Owner Trust 2018-1	2.640%	6/15/23	50	49	⁵ Citigroup Commercial Mortgage Trust 2015-GC27	3.137%	2/10/48	225	221
⁵ CarMax Auto Owner Trust 2018-2	2.980%	1/17/23	75	75	⁵ Citigroup Commercial Mortgage Trust 2015-GC27	3.571%	2/10/48	100	100
⁵ CarMax Auto Owner Trust 2018-2	3.160%	7/17/23	50	51	⁵ Citigroup Commercial Mortgage Trust 2015-GC29	2.674%	4/10/48	48	47
⁵ CD 2016-CD1 Commercial Mortgage Trust	2.724%	8/10/49	150	141	⁵ Citigroup Commercial Mortgage Trust 2015-GC29	3.192%	4/10/48	175	172
⁵ CD 2016-CD2 Commercial Mortgage Trust	3.526%	11/10/49	100	99	⁵ Citigroup Commercial Mortgage Trust 2015-GC29	3.758%	4/10/48	84	82
⁵ CD 2017-CD3 Commercial Mortgage Trust	3.453%	2/10/50	25	25	⁵ Citigroup Commercial Mortgage Trust 2015-GC31	3.762%	6/10/48	100	101
⁵ CD 2017-CD3 Commercial Mortgage Trust	3.631%	2/10/50	144	144	⁵ Citigroup Commercial Mortgage Trust 2015-GC33	3.778%	9/10/58	100	102
⁵ CD 2017-CD3 Commercial Mortgage Trust	3.833%	2/10/50	31	31	⁵ CFCRE Commercial Mortgage Trust 2016-C1	3.003%	5/10/49	55	54
⁵ CD 2017-CD6 Commercial Mortgage Trust	3.332%	11/13/50	50	49	⁵ CFCRE Commercial Mortgage Trust 2016-C1	3.209%	5/10/49	125	123
⁵ CD 2017-CD6 Commercial Mortgage Trust	3.456%	11/13/50	125	123	⁵ CFCRE Commercial Mortgage Trust 2016-C4	3.616%	2/10/49	225	225
⁵ CD 2017-CD6 Commercial Mortgage Trust	3.709%	11/13/50	75	73	⁵ CFCRE Commercial Mortgage Trust 2016-P4	2.902%	7/10/49	75	72
⁵ CD 2018-CD7 Commercial Mortgage Trust	4.279%	8/15/51	75	78	⁵ Citigroup Commercial Mortgage Trust 2017-B1	3.458%	8/15/50	250	246
⁵ CenterPoint Energy Transition Bond Co. II LLC 2005-A	5.302%	8/1/20	12	12	⁵ Citigroup Commercial Mortgage Trust 2017-B1	3.711%	8/15/50	50	49
⁵ CenterPoint Energy Transition Bond Co. IV LLC 2012-1	3.028%	10/15/25	350	348	⁵ Citigroup Commercial Mortgage Trust 2017-C4	3.471%	10/12/50	150	148
⁵ CFCRE Commercial Mortgage Trust 2016-C3	3.865%	1/10/48	125	128	⁵ Citigroup Commercial Mortgage Trust 2017-C4	3.764%	10/12/50	50	49
⁵ CFCRE Commercial Mortgage Trust 2016-C4	3.283%	5/10/58	150	146	⁵ Citigroup Commercial Mortgage Trust 2018-B2	3.788%	3/10/51	50	51
⁵ CFCRE Commercial Mortgage Trust 2016-C4	3.691%	5/10/58	100	98	⁵ Citigroup Commercial Mortgage Trust 2018-B2	4.009%	3/10/51	275	281
⁵ CFCRE Commercial Mortgage Trust 2016-C6	3.217%	11/10/49	250	243	⁵ COMM 2012-CCRE2 Mortgage Trust	3.147%	8/15/45	58	58
⁵ CFCRE Commercial Mortgage Trust 2017-C8	3.572%	6/15/50	50	49	⁵ COMM 2012-CCRE2 Mortgage Trust	3.791%	8/15/45	65	65
⁵ Chase Issuance Trust 2012-A4	1.580%	8/15/21	150	149	^{5,10} COMM 2012-CCRE3 Mortgage Trust	3.416%	10/15/45	78	78
⁵ Chase Issuance Trust 2012-A7	2.160%	9/15/24	313	306					
⁵ Chase Issuance Trust 2014-A2	2.770%	3/15/23	225	226					
⁵ Chase Issuance Trust 2015-A4	1.840%	4/15/22	150	148					
⁵ Chase Issuance Trust 2016-A2	1.370%	6/15/21	225	223					
⁵ Chase Issuance Trust 2016-A4	1.490%	7/15/22	200	196					
⁵ Chase Issuance Trust 2016-A5	1.270%	7/15/21	225	223					
⁵ Citibank Credit Card Issuance Trust 2014-A1	2.880%	1/23/23	100	100					
⁵ Citibank Credit Card Issuance Trust 2014-A5	2.680%	6/7/23	200	198					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5 COMM 2012-CCRE4 Mortgage Trust	2.853%	10/15/45	125	123	5 CSAIL 2015-C1 Commercial Mortgage Trust	3.791%	4/15/50	75	75
5 COMM 2013-CCRE10 Mortgage Trust	4.210%	8/10/46	20	21	5 CSAIL 2015-C1 Commercial Mortgage Trust	4.044%	4/15/50	50	50
5 COMM 2013-CCRE11 Mortgage Trust	3.047%	8/10/50	30	30	5 CSAIL 2015-C2 Commercial Mortgage Trust	1.454%	6/15/57	8	8
5 COMM 2013-CCRE11 Mortgage Trust	3.660%	8/10/50	30	30	5 CSAIL 2015-C2 Commercial Mortgage Trust	3.504%	6/15/57	150	149
5 COMM 2013-CCRE11 Mortgage Trust	3.983%	8/10/50	40	41	5 CSAIL 2015-C2 Commercial Mortgage Trust	3.849%	6/15/57	75	75
5 COMM 2013-CCRE11 Mortgage Trust	4.258%	8/10/50	150	156	5 CSAIL 2015-C3 Commercial Mortgage Trust	3.448%	8/15/48	85	85
5 COMM 2013-CCRE11 Mortgage Trust	4.715%	8/10/50	30	31	5 CSAIL 2015-C3 Commercial Mortgage Trust	3.718%	8/15/48	100	100
5 COMM 2013-CCRE12 Mortgage Trust	2.904%	10/10/46	11	11	5 CSAIL 2015-C3 Commercial Mortgage Trust	4.106%	8/15/48	50	50
5 COMM 2013-CCRE12 Mortgage Trust	3.623%	10/10/46	49	50	5 CSAIL 2015-C4 Commercial Mortgage Trust	3.617%	11/15/48	50	51
5 COMM 2013-CCRE12 Mortgage Trust	3.765%	10/10/46	50	51	5 CSAIL 2015-C4 Commercial Mortgage Trust	3.808%	11/15/48	75	76
5 COMM 2013-CCRE12 Mortgage Trust	4.046%	10/10/46	50	52	5 CSAIL 2016-C7 Commercial Mortgage Trust	3.502%	11/15/49	200	197
5 COMM 2013-CCRE12 Mortgage Trust	4.300%	10/10/46	25	26	5 CSAIL 2017-C8 Commercial Mortgage Trust	3.392%	6/15/50	150	147
5 COMM 2013-CCRE12 Mortgage Trust	4.762%	10/10/46	25	26	5 CSAIL 2017-CX10 Commercial Mortgage Trust	3.458%	11/15/50	150	147
5 COMM 2013-CCRE6 Mortgage Trust	3.101%	3/10/46	65	65	5 CSAIL 2017-CX9 Commercial Mortgage Trust	3.446%	9/15/50	50	49
5 COMM 2013-CCRE7 Mortgage Trust	3.213%	3/10/46	47	47	5 CSAIL 2018-CX11 Commercial Mortgage Trust	4.033%	4/15/51	275	283
5 COMM 2013-CCRE8 Mortgage Trust	3.612%	6/10/46	71	72	5 CSAIL 2018-CX12 Commercial Mortgage Trust	4.224%	8/15/51	25	26
5 COMM 2013-CCRE9 Mortgage Trust	4.233%	7/10/45	90	94	5 DBJPM 16-C1 Mortgage Trust	3.276%	5/10/49	75	74
5 COMM 2013-LC6 Mortgage Trust	4.205%	8/10/46	40	42	5 DBJPM 16-C3 Mortgage Trust	2.890%	8/10/49	100	95
5 COMM 2013-LC6 Mortgage Trust	2.941%	1/10/46	104	103	5 DBJPM 17-C6 Mortgage Trust	3.328%	6/10/50	100	98
5 COMM 2013-LC6 Mortgage Trust	3.282%	1/10/46	58	58	5 DBJPM 17-C6 Mortgage Trust	3.561%	6/10/50	50	48
5 COMM 2014-CCRE15 Mortgage Trust	2.928%	2/10/47	54	53	5 Discover Card Execution Note Trust 2015-A2	1.900%	10/17/22	275	271
5 COMM 2014-CCRE15 Mortgage Trust	3.595%	2/10/47	30	30	5 Discover Card Execution Note Trust 2015-A4	2.190%	4/17/23	225	222
5 COMM 2014-CCRE15 Mortgage Trust	4.074%	2/10/47	56	58	5 Discover Card Execution Note Trust 2016-A1	1.640%	7/15/21	350	350
5 COMM 2014-CCRE15 Mortgage Trust	4.670%	2/10/47	28	29	5 Discover Card Execution Note Trust 2017-A2	2.390%	7/15/24	150	148
5 COMM 2014-CCRE16 Mortgage Trust	3.653%	4/10/47	50	50	5 Discover Card Execution Note Trust 2018-A1	3.030%	8/15/25	225	225
5 COMM 2014-CCRE16 Mortgage Trust	4.278%	4/10/47	75	77	5 Drive Auto Receivables Trust 2018-2	3.220%	4/15/22	100	100
5 COMM 2014-CCRE17 Mortgage Trust	3.012%	5/10/47	39	39	5 Drive Auto Receivables Trust 2018-2	3.630%	8/15/24	100	100
5 COMM 2014-CCRE17 Mortgage Trust	3.598%	5/10/47	25	25	4,5 Fannie Mae-Aces 2011-M2	3.764%	4/25/21	127	129
5 COMM 2014-CCRE17 Mortgage Trust	3.977%	5/10/47	50	51	4,5 Fannie Mae-Aces 2011-M4	3.726%	6/25/21	311	316
5 COMM 2014-CCRE17 Mortgage Trust	4.377%	5/10/47	25	25	4,5 Fannie Mae-Aces 2013-M12	2.404%	3/25/23	207	202
5 COMM 2014-CCRE18 Mortgage Trust	3.452%	7/15/47	50	50	4,5 Fannie Mae-Aces 2013-M14	2.637%	4/25/23	160	158
5 COMM 2014-CCRE19 Mortgage Trust	3.796%	8/10/47	175	178	4,5 Fannie Mae-Aces 2013-M14	3.329%	10/25/23	340	344
5 COMM 2014-CCRE19 Mortgage Trust	4.080%	8/10/47	50	51	4,5 Fannie Mae-Aces 2013-M4	2.608%	3/25/22	13	13
5 COMM 2014-CCRE20 Mortgage Trust	3.590%	11/10/47	50	50	4,5 Fannie Mae-Aces 2013-M7	2.280%	12/27/22	96	93
5 COMM 2014-CCRE21 Mortgage Trust	3.095%	12/10/47	77	77	4,5 Fannie Mae-Aces 2014-M1	3.214%	7/25/23	420	424
5 COMM 2014-CCRE21 Mortgage Trust	3.528%	12/10/47	175	176	4,5 Fannie Mae-Aces 2014-M10	2.171%	9/25/19	164	163
5 COMM 2014-LC15 Mortgage Trust	2.840%	4/10/47	47	47	4,5 Fannie Mae-Aces 2014-M12	2.614%	10/25/21	295	293
5 COMM 2014-LC15 Mortgage Trust	4.006%	4/10/47	150	154	4,5 Fannie Mae-Aces 2014-M13	2.566%	8/25/24	37	37
5 COMM 2014-LC17 Mortgage Trust	3.164%	10/10/47	93	93	4,5 Fannie Mae-Aces 2014-M13	3.021%	8/25/24	125	125
5 COMM 2014-LC17 Mortgage Trust	3.917%	10/10/47	50	51	4,5 Fannie Mae-Aces 2014-M2	3.513%	12/25/23	339	347
5 COMM 2014-UBS2 Mortgage Trust	2.820%	3/10/47	8	8	4,5 Fannie Mae-Aces 2014-M3	2.613%	1/25/24	65	64
5 COMM 2014-UBS2 Mortgage Trust	3.472%	3/10/47	22	22	4,5 Fannie Mae-Aces 2014-M3	3.460%	1/25/24	175	178
5 COMM 2014-UBS2 Mortgage Trust	3.961%	3/10/47	54	55	4,5 Fannie Mae-Aces 2014-M4	3.346%	3/25/24	175	178
5 COMM 2014-UBS2 Mortgage Trust	4.199%	3/10/47	15	15	4,5 Fannie Mae-Aces 2014-M6	2.679%	5/25/21	278	277
5 COMM 2014-UBS2 Mortgage Trust	4.701%	3/10/47	10	10	4,5 Fannie Mae-Aces 2014-M7	3.275%	6/25/24	296	298
5 COMM 2014-UBS3 Mortgage Trust	2.844%	6/10/47	50	50	4,5 Fannie Mae-Aces 2014-M8	2.346%	6/25/24	31	30
5 COMM 2014-UBS3 Mortgage Trust	3.819%	6/10/47	100	102	4,5 Fannie Mae-Aces 2014-M8	3.056%	6/25/24	175	175
5 COMM 2014-UBS4 Mortgage Trust	3.694%	8/10/47	125	126	4,5 Fannie Mae-Aces 2014-M9	3.103%	7/25/24	200	200
5 COMM 2014-UBS4 Mortgage Trust	3.968%	8/10/47	44	44	4,5 Fannie Mae-Aces 2015-M1	2.532%	9/25/24	300	293
5 COMM 2014-UBS5 Mortgage Trust	3.838%	9/10/47	125	127	4,5 Fannie Mae-Aces 2015-M10	3.092%	4/25/27	100	99
5 COMM 2014-UBS6 Mortgage Trust	2.935%	12/10/47	97	97					
5 COMM 2014-UBS6 Mortgage Trust	3.387%	12/10/47	125	126					
5 COMM 2014-UBS6 Mortgage Trust	3.644%	12/10/47	225	227					
5 COMM 2014-UBS6 Mortgage Trust	4.048%	12/10/47	50	50					
5 COMM 2015-CCRE22 Mortgage Trust	2.856%	3/10/48	50	50					
5 COMM 2015-CCRE22 Mortgage Trust	3.309%	3/10/48	150	149					
5 COMM 2015-CCRE22 Mortgage Trust	3.603%	3/10/48	50	50					
5 COMM 2015-CCRE23 Mortgage Trust	3.257%	5/10/48	75	75					
5 COMM 2015-CCRE23 Mortgage Trust	3.497%	5/10/48	100	100					
5 COMM 2015-CCRE23 Mortgage Trust	3.801%	5/10/48	50	51					
5 COMM 2015-CCRE25 Mortgage Trust	3.759%	8/10/48	125	127					
5 COMM 2015-CCRE26 Mortgage Trust	3.630%	10/10/48	225	226					
5 COMM 2015-CCRE27 Mortgage Trust	3.404%	10/10/48	125	125					
5 COMM 2015-CCRE27 Mortgage Trust	3.612%	10/10/48	125	126					
5 COMM 2015-LC19 Mortgage Trust	3.040%	2/10/48	25	25					
5 COMM 2015-LC19 Mortgage Trust	3.183%	2/10/48	125	123					
5 COMM 2015-LC19 Mortgage Trust	3.527%	2/10/48	50	49					
5 COMM 2016-CCRE28 Mortgage Trust	3.762%	2/10/49	150	152					
5 COMM 2016-DC2 Mortgage Trust	3.550%	2/10/49	125	127					
5 CSAIL 2015-C1 Commercial Mortgage Trust	3.505%	4/15/50	100	99					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5 Fannie Mae-Aces 2015-M12	2.793%	5/25/25	225	222	4.5 FHLMC Multifamily Structured Pass Through Certificates K034	3.531%	7/25/23	288	297
4.5 Fannie Mae-Aces 2015-M15	2.923%	10/25/25	275	273	4.5 FHLMC Multifamily Structured Pass Through Certificates K035	3.458%	8/25/23	400	411
4.5 Fannie Mae-Aces 2015-M2	2.620%	12/25/24	200	195	4.5 FHLMC Multifamily Structured Pass Through Certificates K036	3.527%	10/25/23	325	335
4.5 Fannie Mae-Aces 2015-M3	2.723%	10/25/24	100	99	4.5 FHLMC Multifamily Structured Pass Through Certificates K038	2.604%	10/25/23	79	79
4.5 Fannie Mae-Aces 2015-M4	2.509%	7/25/22	146	145	4.5 FHLMC Multifamily Structured Pass Through Certificates K039	2.683%	12/25/23	50	49
4.5 Fannie Mae-Aces 2015-M7	2.590%	12/25/24	200	196	4.5 FHLMC Multifamily Structured Pass Through Certificates K039	3.303%	7/25/24	225	230
4.5 Fannie Mae-Aces 2015-M8	2.344%	1/25/25	92	90	4.5 FHLMC Multifamily Structured Pass Through Certificates K040	2.768%	4/25/24	80	80
4.5 Fannie Mae-Aces 2015-M8	2.900%	1/25/25	100	99	4.5 FHLMC Multifamily Structured Pass Through Certificates K040	3.241%	9/25/24	275	280
4.5 Fannie Mae-Aces 2016-M11	2.369%	7/25/26	250	237	4.5 FHLMC Multifamily Structured Pass Through Certificates K041	3.171%	10/25/24	275	279
4.5 Fannie Mae-Aces 2016-M12	2.447%	9/25/26	250	238	4.5 FHLMC Multifamily Structured Pass Through Certificates K042	2.267%	6/25/24	40	39
4.5 Fannie Mae-Aces 2016-M2	2.152%	1/25/23	200	195	4.5 FHLMC Multifamily Structured Pass Through Certificates K043	2.532%	10/25/23	41	41
4.5 Fannie Mae-Aces 2016-M3	2.702%	2/25/26	100	98	4.5 FHLMC Multifamily Structured Pass Through Certificates K043	3.062%	12/25/24	150	151
4.5 Fannie Mae-Aces 2016-M4	2.576%	3/25/26	100	97	4.5 FHLMC Multifamily Structured Pass Through Certificates K045	2.493%	11/25/24	106	104
4.5 Fannie Mae-Aces 2016-M5	2.469%	4/25/26	200	192	4.5 FHLMC Multifamily Structured Pass Through Certificates K045	3.023%	1/25/25	175	176
4.5 Fannie Mae-Aces 2016-M7	2.157%	10/25/23	50	48	4.5 FHLMC Multifamily Structured Pass Through Certificates K046	3.205%	3/25/25	175	177
4.5 Fannie Mae-Aces 2016-M7	2.499%	9/25/26	75	71	4.5 FHLMC Multifamily Structured Pass Through Certificates K047	2.827%	12/25/24	81	80
4.5 Fannie Mae-Aces 2016-M9	2.292%	6/25/26	300	284	4.5 FHLMC Multifamily Structured Pass Through Certificates K047	3.329%	5/25/25	175	178
4.5 Fannie Mae-Aces 2017-M1	2.415%	10/25/26	200	191	4.5 FHLMC Multifamily Structured Pass Through Certificates K048	3.284%	6/25/25	225	228
4.5 Fannie Mae-Aces 2017-M10	2.561%	7/25/24	110	107	4.5 FHLMC Multifamily Structured Pass Through Certificates K049	3.010%	7/25/25	125	125
4.5 Fannie Mae-Aces 2017-M12	3.081%	6/25/27	300	298	4.5 FHLMC Multifamily Structured Pass Through Certificates K050	3.334%	8/25/25	200	203
4.5 Fannie Mae-Aces 2017-M15	3.136%	11/25/27	275	272	4.5 FHLMC Multifamily Structured Pass Through Certificates K052	3.151%	11/25/25	125	125
4.5 Fannie Mae-Aces 2017-M4	2.597%	12/25/26	200	192	4.5 FHLMC Multifamily Structured Pass Through Certificates K053	2.995%	12/25/25	75	75
4.5 Fannie Mae-Aces 2017-M7	2.961%	2/25/27	150	147	4.5 FHLMC Multifamily Structured Pass Through Certificates K054	2.745%	1/25/26	200	196
4.5 Fannie Mae-Aces 2017-M8	3.061%	5/25/27	514	508	4.5 FHLMC Multifamily Structured Pass Through Certificates K056	2.525%	5/25/26	150	144
4.5 Fannie Mae-Aces 2018-M12	3.640%	8/25/30	50	51	4.5 FHLMC Multifamily Structured Pass Through Certificates K058	2.653%	8/25/26	100	97
4.5 Fannie Mae-Aces 2018-M14	3.578%	8/25/28	100	102	4.5 FHLMC Multifamily Structured Pass Through Certificates K063	3.430%	1/25/27	475	483
4.5 Fannie Mae-Aces 2018-M2	2.902%	1/25/28	425	412	4.5 FHLMC Multifamily Structured Pass Through Certificates K064	3.224%	3/25/27	300	300
4.5 Fannie Mae-Aces 2018-M4	3.043%	3/25/28	165	163	4.5 FHLMC Multifamily Structured Pass Through Certificates K065	3.243%	4/25/27	433	432
4.5 Fannie Mae-Aces 2018-M7	3.052%	3/25/28	100	99	4.5 FHLMC Multifamily Structured Pass Through Certificates K066	3.117%	6/25/27	150	149
4.5 FHLMC Multifamily Structured Pass Through Certificates K005	3.484%	4/25/19	11	11	4.5 FHLMC Multifamily Structured Pass Through Certificates K068	3.244%	8/25/27	125	125
4.5 FHLMC Multifamily Structured Pass Through Certificates K006	3.398%	7/25/19	33	33	4.5 FHLMC Multifamily Structured Pass Through Certificates K069	3.187%	9/25/27	200	199
4.5 FHLMC Multifamily Structured Pass Through Certificates K009	2.757%	5/25/20	13	13	4.5 FHLMC Multifamily Structured Pass Through Certificates K070	3.303%	11/25/27	75	75
4.5 FHLMC Multifamily Structured Pass Through Certificates K010	3.320%	7/25/20	12	12	4.5 FHLMC Multifamily Structured Pass Through Certificates K071	3.286%	11/25/27	100	100
4.5 FHLMC Multifamily Structured Pass Through Certificates K011	4.084%	11/25/20	248	253	4.5 FHLMC Multifamily Structured Pass Through Certificates K072	3.444%	12/25/27	100	101
4.5 FHLMC Multifamily Structured Pass Through Certificates K014	3.871%	4/25/21	131	134					
4.5 FHLMC Multifamily Structured Pass Through Certificates K017	2.873%	12/25/21	349	350					
4.5 FHLMC Multifamily Structured Pass Through Certificates K019	2.272%	3/25/22	150	148					
4.5 FHLMC Multifamily Structured Pass Through Certificates K020	2.373%	5/25/22	350	346					
4.5 FHLMC Multifamily Structured Pass Through Certificates K021	2.396%	6/25/22	225	222					
4.5 FHLMC Multifamily Structured Pass Through Certificates K026	2.510%	11/25/22	325	322					
4.5 FHLMC Multifamily Structured Pass Through Certificates K027	2.637%	1/25/23	325	323					
4.5 FHLMC Multifamily Structured Pass Through Certificates K028	3.111%	2/25/23	475	481					
4.5 FHLMC Multifamily Structured Pass Through Certificates K029	3.320%	2/25/23	325	332					
4.5 FHLMC Multifamily Structured Pass Through Certificates K030	2.779%	9/25/22	177	177					
4.5 FHLMC Multifamily Structured Pass Through Certificates K030	3.250%	4/25/23	325	331					
4.5 FHLMC Multifamily Structured Pass Through Certificates K031	3.300%	4/25/23	340	346					
4.5 FHLMC Multifamily Structured Pass Through Certificates K032	3.016%	2/25/23	189	189					
4.5 FHLMC Multifamily Structured Pass Through Certificates K032	3.310%	5/25/23	340	347					
4.5 FHLMC Multifamily Structured Pass Through Certificates K033	2.871%	2/25/23	208	208					
4.5 FHLMC Multifamily Structured Pass Through Certificates K033	3.060%	7/25/23	325	328					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5 FHLMC Multifamily Structured Pass Through Certificates K075	3.650%	2/25/28	150	154	4.5 FHLMC Multifamily Structures Pass Through Certificates K725	2.946%	7/25/24	200	201
4.5 FHLMC Multifamily Structured Pass Through Certificates K076	3.900%	6/25/51	350	367	4.5 FHLMC Multifamily Structures Pass Through Certificates K726	2.905%	4/25/24	200	200
4.5 FHLMC Multifamily Structured Pass Through Certificates K081	3.900%	8/25/28	100	105	4.5 FHLMC Multifamily Structures Pass Through Certificates K728	3.064%	8/25/24	275	277
4.5 FHLMC Multifamily Structured Pass Through Certificates K082	3.920%	9/25/28	75	78	4.5 FHLMC Multifamily Structures Pass Through Certificates K730	3.452%	9/24/24	25	25
4.5 FHLMC Multifamily Structured Pass Through Certificates K084	3.780%	10/25/28	100	103	4.5 FHLMC Multifamily Structures Pass Through Certificates K730	3.590%	1/25/25	275	285
4.5 FHLMC Multifamily Structured Pass Through Certificates K152	3.080%	1/25/31	100	96	4.5 FHLMC Multifamily Structures Pass Through Certificates KC02	3.370%	7/25/25	175	175
4.5 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	11/25/32	100	104	5 FHMS_K085	4.060%	10/25/28	150	158
4.5 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	4/25/33	200	205	5 Fifth Third Auto Trust 2015-1	1.420%	3/16/20	1	1
4.5 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	5/25/33	75	79	5 Ford Credit Auto Lease Trust 2018-A	2.930%	6/15/21	125	125
4.5 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	8/25/33	75	79	5 Ford Credit Auto Owner Trust 2015-A	1.640%	6/15/20	6	6
4.5 FHLMC Multifamily Structured Pass Through Certificates K503	2.456%	8/25/19	216	215	5 Ford Credit Auto Owner Trust 2015-B	1.580%	8/15/20	25	25
4.5 FHLMC Multifamily Structured Pass Through Certificates K504	2.566%	9/25/20	99	99	5 Ford Credit Auto Owner Trust 2015-C	1.740%	2/15/21	45	45
4.5 FHLMC Multifamily Structured Pass Through Certificates K710	1.883%	5/25/19	23	23	5 Ford Credit Auto Owner Trust 2017-A	1.670%	6/15/21	92	91
4.5 FHLMC Multifamily Structured Pass Through Certificates K711	1.730%	7/25/19	376	374	5 Ford Credit Auto Owner Trust 2017-A	1.920%	4/15/22	75	74
4.5 FHLMC Multifamily Structured Pass Through Certificates K712	1.869%	11/25/19	172	170	5 Ford Credit Auto Owner Trust 2017-C	2.010%	3/15/22	375	370
4.5 FHLMC Multifamily Structured Pass Through Certificates K713	2.313%	3/25/20	512	508	5 Ford Credit Floorplan Master Owner Trust A Series 2016-1	1.760%	2/15/21	225	225
4.5 FHLMC Multifamily Structured Pass Through Certificates K714	3.034%	10/25/20	398	399	5 Ford Credit Floorplan Master Owner Trust A Series 2017-2	2.160%	9/15/22	160	158
4.5 FHLMC Multifamily Structured Pass Through Certificates K716	2.413%	1/25/21	31	31	5 Ford Credit Floorplan Master Owner Trust A Series 2017-3	2.480%	9/15/24	170	166
4.5 FHLMC Multifamily Structured Pass Through Certificates K716	3.130%	6/25/21	370	372	5 Ford Credit Floorplan Master Owner Trust A Series 2018-1	2.950%	5/15/23	225	224
4.5 FHLMC Multifamily Structured Pass Through Certificates K717	2.991%	9/25/21	225	226	5 Ford Credit Floorplan Master Owner Trust A Series 2018-2	3.170%	3/15/25	200	201
4.5 FHLMC Multifamily Structured Pass Through Certificates K718	2.375%	9/25/21	149	147	5 GM Financial Automobile Leasing Trust 2016-3	1.610%	12/20/19	17	17
4.5 FHLMC Multifamily Structured Pass Through Certificates K718	2.791%	1/25/22	225	225	5 GM Financial Automobile Leasing Trust 2018-1	2.610%	1/20/21	125	124
4.5 FHLMC Multifamily Structured Pass Through Certificates K731	3.600%	2/25/25	225	233	5 GM Financial Automobile Leasing Trust 2018-1	2.680%	12/20/21	25	25
4.5 FHLMC Multifamily Structured Pass Through Certificates KW01	2.853%	1/25/26	200	196	5 GM Financial Automobile Leasing Trust 2018-2	3.060%	6/21/21	50	50
4.5 FHLMC Multifamily Structures Pass Through Certificates K073	3.350%	1/25/28	125	126	5 GM Financial Automobile Leasing Trust 2018-2	3.160%	4/20/22	25	25
4.5 FHLMC Multifamily Structures Pass Through Certificates K074	3.600%	1/25/28	225	230	5 GM Financial Consumer Automobile 2018-2	2.810%	12/16/22	100	100
4.5 FHLMC Multifamily Structures Pass Through Certificates K078	3.854%	6/25/28	100	104	5 GM Financial Consumer Automobile 2018-2	3.020%	12/18/23	75	75
4.5 FHLMC Multifamily Structures Pass Through Certificates K079	3.926%	6/25/28	25	26	5 GS Mortgage Securities Corporation II 2013-GC10	2.943%	2/10/46	92	91
4.5 FHLMC Multifamily Structures Pass Through Certificates K080	3.736%	4/25/28	99	104	5 GS Mortgage Securities Trust 2011-GC5	3.707%	8/10/44	80	81
4.5 FHLMC Multifamily Structures Pass Through Certificates K080	3.926%	7/25/28	175	183	5 GS Mortgage Securities Trust 2012-GC6	3.482%	1/10/45	299	302
4.5 FHLMC Multifamily Structures Pass Through Certificates K1504	3.459%	11/25/32	50	49	5 GS Mortgage Securities Trust 2012-GCJ7	3.377%	5/10/45	160	161
4.5 FHLMC Multifamily Structures Pass Through Certificates K715	2.856%	1/25/21	125	125	5 GS Mortgage Securities Trust 2012-GCJ9	2.773%	11/10/45	125	123
4.5 FHLMC Multifamily Structures Pass Through Certificates K720	2.716%	6/25/22	150	150	5 GS Mortgage Securities Trust 2013-GC10	3.279%	2/10/46	35	35
4.5 FHLMC Multifamily Structures Pass Through Certificates K723	2.454%	8/25/23	125	123	5 GS Mortgage Securities Trust 2013-GC13	4.049%	7/10/46	20	21
4.5 FHLMC Multifamily Structures Pass Through Certificates K724	3.062%	11/25/23	100	101	5 GS Mortgage Securities Trust 2013-GCJ12	3.135%	6/10/46	90	90
					5 GS Mortgage Securities Trust 2013-GCJ12	3.375%	6/10/46	39	39
					5 GS Mortgage Securities Trust 2013-GCJ14	3.817%	8/10/46	28	28
					5 GS Mortgage Securities Trust 2013-GCJ14	4.243%	8/10/46	150	156
					5 GS Mortgage Securities Trust 2014-GC18	4.074%	1/10/47	50	52
					5 GS Mortgage Securities Trust 2014-GC22	3.467%	6/10/47	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)
⁵ GS Mortgage Securities Trust 2014-GC22	3.862%	6/10/47	50	51	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2012-CIBX	3.483%	6/15/45	176	177
⁵ GS Mortgage Securities Trust 2014-GC24	3.931%	9/10/47	125	128	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.143%	12/15/47	52	52
⁵ GS Mortgage Securities Trust 2014-GC24	4.508%	9/10/47	25	26	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.372%	12/15/47	39	39
⁵ GS Mortgage Securities Trust 2014-GC26	2.902%	11/10/47	45	44	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.166%	12/15/46	100	103
⁵ GS Mortgage Securities Trust 2014-GC26	3.365%	11/10/47	75	75	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.960%	4/15/46	208	205
⁵ GS Mortgage Securities Trust 2014-GC26	3.629%	11/10/47	225	227	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	2.872%	7/15/47	50	49
⁵ GS Mortgage Securities Trust 2014-GC26	3.964%	11/10/47	50	50	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1	3.914%	1/15/49	75	77
⁵ GS Mortgage Securities Trust 2014-GC26	4.215%	11/10/47	50	50	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	2.870%	8/15/49	250	238
⁵ GS Mortgage Securities Trust 2015-GC28	3.396%	2/10/48	150	149	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.648%	12/15/49	100	100
⁵ GS Mortgage Securities Trust 2015-GC30	2.726%	5/10/50	100	99	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.870%	12/15/49	75	74
⁵ GS Mortgage Securities Trust 2015-GC30	3.382%	5/10/50	150	149	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.050%	7/15/50	100	99
⁵ GS Mortgage Securities Trust 2015-GC32	3.513%	7/10/48	125	126	⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.744%	7/15/50	100	98
⁵ GS Mortgage Securities Trust 2015-GC32	3.764%	7/10/48	50	51	⁵ JPMBB Commercial Mortgage Securities Trust 2013-C12	3.664%	7/15/45	39	40
⁵ GS Mortgage Securities Trust 2015-GC34	3.278%	10/10/48	125	126	⁵ JPMBB Commercial Mortgage Securities Trust 2013-C12	4.035%	7/15/45	26	26
⁵ GS Mortgage Securities Trust 2015-GC34	3.506%	10/10/48	100	100	⁵ JPMBB Commercial Mortgage Securities Trust 2013-C14	3.761%	8/15/46	37	37
⁵ GS Mortgage Securities Trust 2016-GS2	3.050%	5/10/49	75	72	⁵ JPMBB Commercial Mortgage Securities Trust 2013-C14	4.133%	8/15/46	100	103
⁵ GS Mortgage Securities Trust 2016-GS3	2.850%	10/10/49	200	190	⁵ JPMBB Commercial Mortgage Securities Trust 2013-C14	4.409%	8/15/46	30	31
⁵ GS Mortgage Securities Trust 2016-GS4	3.442%	11/10/49	75	74	⁵ JPMBB Commercial Mortgage Securities Trust 2013-C15	3.659%	11/15/45	9	9
⁵ GS Mortgage Securities Trust 2016-GS4	3.645%	11/10/49	50	49	⁵ JPMBB Commercial Mortgage Securities Trust 2013-C15	4.131%	11/15/45	65	67
⁵ GS Mortgage Securities Trust 2017-GS5	3.674%	3/10/50	150	150	⁵ JPMBB Commercial Mortgage Securities Trust 2013-C15	4.420%	11/15/45	35	36
⁵ GS Mortgage Securities Trust 2017-GS5	3.826%	3/10/50	50	49	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C18	4.079%	2/15/47	127	131
⁵ GS Mortgage Securities Trust 2017-GS6	3.433%	5/10/50	150	147	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C18	4.439%	2/15/47	25	26
⁵ GS Mortgage Securities Trust 2017-GS7	3.430%	8/10/50	261	255	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C18	4.811%	2/15/47	30	31
⁵ GS Mortgage Securities Trust 2017-GS7	3.663%	8/10/50	70	69	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C19	3.046%	4/15/47	45	45
⁵ Honda Auto Receivables 2015-4 Owner Trust	1.230%	9/23/19	3	3	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C19	3.669%	4/15/47	50	50
⁵ Honda Auto Receivables 2017-4 Owner Trust	2.050%	11/22/21	100	99	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C19	3.997%	4/15/47	95	98
⁵ Honda Auto Receivables 2018-1 Owner Trust	2.640%	2/15/22	250	248	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C19	4.243%	4/15/47	50	51
⁵ Honda Auto Receivables 2018-1 Owner Trust	2.830%	5/15/24	75	75	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C21	3.428%	8/15/47	30	30
⁵ Honda Auto Receivables 2018-2 Owner Trust	3.010%	5/18/22	75	75	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C21	3.775%	8/15/47	25	25
⁵ Honda Auto Receivables 2018-2 Owner Trust	3.160%	8/19/24	50	50	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C22	3.801%	9/15/47	175	178
⁵ Hyundai Auto Receivables Trust 2015-C	1.460%	2/18/20	1	1	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C22	4.110%	9/15/47	50	50
⁵ Hyundai Auto Receivables Trust 2015-C	1.780%	11/15/21	50	50	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C23	3.934%	9/15/47	85	87
⁵ Hyundai Auto Receivables Trust 2016-B	1.290%	4/15/21	59	58	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C23	4.202%	9/15/47	50	51
⁵ Hyundai Auto Receivables Trust 2016-B	1.450%	11/15/22	75	73	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C23	4.202%	9/15/47	50	51
⁵ Hyundai Auto Receivables Trust 2018-A	2.790%	7/15/22	50	50	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C24	2.940%	11/15/47	40	40
⁵ Hyundai Auto Receivables Trust 2018-A	2.940%	6/17/24	75	75	⁵ JPMBB Commercial Mortgage Securities Trust 2014-C24	3.639%	11/15/47	50	50
⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2012-C6	3.507%	5/15/45	190	191					
⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.829%	10/15/45	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)
5 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.914%	11/15/47	75	75	5 Mercedes-Benz Auto Receivables Trust 2015-1	1.750%	12/15/21	23	22
5 JPMBB Commercial Mortgage Securities Trust 2014-C25	3.672%	11/15/47	200	202	5 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C5	3.176%	8/15/45	100	100
5 JPMBB Commercial Mortgage Securities Trust 2014-C25	4.065%	11/15/47	50	50	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.137%	8/15/46	40	42
5 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.019%	1/15/48	117	117	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.337%	8/15/46	20	21
5 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.494%	1/15/48	175	175	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	4.259%	10/15/46	100	104
5 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.800%	1/15/48	50	50	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	2.918%	2/15/46	68	67
5 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.951%	1/15/48	50	49	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	3.214%	2/15/46	14	14
5 JPMBB Commercial Mortgage Securities Trust 2015-C27	2.734%	2/15/48	100	99	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.134%	12/15/48	100	99
5 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.017%	2/15/48	110	109	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.376%	12/15/48	50	49
5 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.179%	2/15/48	59	58	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.102%	5/15/46	50	50
5 JPMBB Commercial Mortgage Securities Trust 2015-C28	2.773%	10/15/48	108	108	5 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.456%	5/15/46	50	50
5 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.227%	10/15/48	125	123	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	2.916%	2/15/47	32	32
5 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.532%	10/15/48	50	49	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	3.669%	2/15/47	110	111
5 JPMBB Commercial Mortgage Securities Trust 2015-C29	2.921%	5/15/48	87	86	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.064%	2/15/47	100	103
5 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.304%	5/15/48	57	57	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.674%	2/15/47	100	104
5 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.611%	5/15/48	100	101	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.477%	6/15/47	25	25
5 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.559%	7/15/48	125	126	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.892%	6/15/47	100	102
5 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.822%	7/15/48	100	102	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.321%	6/15/47	50	51
5 JPMBB Commercial Mortgage Securities Trust 2015-C30	4.226%	7/15/48	50	51	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.194%	10/15/47	94	94
5 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.540%	8/15/48	53	53	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.435%	10/15/47	50	51
5 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.801%	8/15/48	57	58	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.101%	12/15/47	125	125
5 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.358%	11/15/48	125	125	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.326%	12/15/47	50	50
5 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.598%	11/15/48	125	125	5 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.526%	12/15/47	75	75
5 JPMBB Commercial Mortgage Securities Trust 2015-C33	3.770%	12/15/48	82	83	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.069%	2/15/48	50	50
5 JPMBB Commercial Mortgage Securities Trust 2016-C1	3.316%	3/15/49	75	75	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.249%	2/15/48	200	197
5 JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.723%	3/15/50	400	402	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.040%	4/15/48	100	100
5 JPMDB Commercial Mortgage Securities Trust 2016-C2	3.144%	6/15/49	75	73	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.306%	4/15/48	75	74
5 JPMDB Commercial Mortgage Securities Trust 2016-C2	3.484%	6/15/49	50	48	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.883%	4/15/48	50	49
5 JPMDB Commercial Mortgage Securities Trust 2017-C7	3.409%	10/15/50	75	74	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	2.982%	7/15/50	75	75
5 JPMDB Commercial Mortgage Securities Trust 2017-C7	3.713%	10/15/50	50	49	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.398%	7/15/50	50	50
5 JPMDB Commercial Mortgage Securities Trust 2018-C8	4.211%	6/15/51	225	233	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.719%	7/15/50	125	126
5 JPMDB Commercial Mortgage Securities Trust 2018-C8	4.421%	6/15/51	25	26	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.383%	10/15/48	125	126
5 Mercedes-Benz Auto Lease Trust 2017-A	1.790%	4/15/20	175	174	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.635%	10/15/48	75	75
5 Mercedes-Benz Auto Lease Trust 2018-A	2.410%	2/16/21	75	75	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.323%	10/15/48	75	76
5 Mercedes-Benz Auto Lease Trust 2018-A	2.510%	10/16/23	25	25	5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.531%	10/15/48	75	75

Total Bond Market Index Portfolio

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⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.557%	12/15/47	50	50	⁵ Santander Drive Auto Receivables Trust 2018-3	3.290%	10/17/22	50	50
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.753%	12/15/47	75	76	⁵ Santander Drive Auto Receivables Trust 2018-3	3.510%	8/15/23	50	50
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.288%	1/15/49	100	100	⁵ Synchrony Card Issuance Trust 2018-A1	3.380%	9/15/24	275	277
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.544%	1/15/49	225	225	⁵ Synchrony Credit Card Master Note Trust 2016-2	2.210%	5/15/24	373	366
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.860%	9/15/49	200	190	⁵ Synchrony Credit Card Master Note Trust 2016-3	1.580%	9/15/22	150	148
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	3.102%	11/15/49	250	241	⁵ Synchrony Credit Card Master Note Trust 2017-2	2.620%	10/15/25	150	147
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.599%	5/15/50	150	149	⁵ Synchrony Credit Card Master Note Trust 2018-1	2.970%	3/15/24	275	274
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.852%	5/15/50	100	99	⁵ Synchrony Credit Card Master Note Trust 2018-2	3.470%	5/15/26	275	278
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.276%	11/15/52	125	121	⁵ Synchrony Credit Card Master Note Trust Series 2012-7	1.760%	9/15/22	148	147
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.536%	11/15/52	150	148	⁵ TIAA Seasoned Commercial Mortgage Trust 2007-C4	5.481%	8/15/39	4	4
⁵ Morgan Stanley Capital I Trust 2012-C4	3.244%	3/15/45	350	352	¹⁰ Toronto-Dominion Bank	2.250%	3/15/21	250	247
⁵ Morgan Stanley Capital I Trust 2012-C4	3.773%	3/15/45	75	75	⁵ Toyota Auto Receivables 2015-B Owner Trust	1.740%	9/15/20	50	50
⁵ Morgan Stanley Capital I Trust 2015-UBS8	3.809%	12/15/48	75	76	⁵ Toyota Auto Receivables 2015-C Owner Trust	1.690%	12/15/20	40	40
⁵ Morgan Stanley Capital I Trust 2016-BNK2	3.049%	11/15/49	100	96	⁵ Toyota Auto Receivables 2016-B Owner Trust	1.300%	4/15/20	13	13
⁵ Morgan Stanley Capital I Trust 2016-BNK2	3.282%	11/15/49	83	80	⁵ Toyota Auto Receivables 2016-B Owner Trust	1.520%	8/16/21	75	74
⁵ Morgan Stanley Capital I Trust 2016-UB11	2.782%	8/15/49	200	189	⁵ Toyota Auto Receivables 2016-C Owner Trust	1.140%	8/17/20	31	31
⁵ Morgan Stanley Capital I Trust 2016-UBS12	3.596%	12/15/49	200	200	⁵ Toyota Auto Receivables 2016-C Owner Trust	1.320%	11/15/21	50	49
⁵ Morgan Stanley Capital I Trust 2017-H1	3.530%	6/15/50	150	148	⁵ Toyota Auto Receivables 2017-D Owner Trust	1.930%	1/18/22	225	222
⁵ Nissan Auto Lease Trust 2016-B	1.610%	1/18/22	86	86	⁵ Toyota Auto Receivables 2018-A Owner Trust	2.350%	5/16/22	125	124
⁵ Nissan Auto Lease Trust 2017-B	2.050%	9/15/20	70	70	⁵ Toyota Auto Receivables 2018-A Owner Trust	2.520%	5/15/23	50	50
⁵ Nissan Auto Lease Trust 2017-B	2.170%	12/15/21	25	25	⁵ Toyota Auto Receivables 2018-B Owner Trust	2.960%	9/15/22	125	125
⁵ Nissan Auto Receivables 2015-B Owner Trust	1.340%	3/16/20	6	6	⁵ Toyota Auto Receivables 2018-B Owner Trust	3.110%	11/15/23	25	25
⁵ Nissan Auto Receivables 2015-B Owner Trust	1.790%	1/17/22	50	50	⁵ UBS Commercial Mortgage Trust 2017-C1	3.460%	6/15/50	100	98
⁵ Nissan Auto Receivables 2015-C Owner Trust	1.370%	5/15/20	10	10	⁵ UBS Commercial Mortgage Trust 2017-C1	3.724%	6/15/50	50	49
⁵ Nissan Auto Receivables 2015-C Owner Trust	1.670%	2/15/22	75	74	⁵ UBS Commercial Mortgage Trust 2017-C2	3.487%	8/15/50	150	147
⁵ Nissan Auto Receivables 2016-C Owner Trust	1.180%	1/15/21	60	60	⁵ UBS Commercial Mortgage Trust 2017-C2	3.740%	8/15/50	50	49
⁵ Nissan Auto Receivables 2016-C Owner Trust	1.380%	1/17/23	75	73	⁵ UBS Commercial Mortgage Trust 2017-C3	3.426%	8/15/50	175	171
⁵ Nissan Auto Receivables 2017-B Owner Trust	1.950%	10/16/23	104	102	⁵ UBS Commercial Mortgage Trust 2017-C3	3.739%	8/15/50	75	73
⁵ Nissan Auto Receivables 2018-A Owner Trust	2.650%	5/16/22	125	124	⁵ UBS Commercial Mortgage Trust 2017-C4	3.301%	10/15/50	100	97
⁵ Nissan Auto Receivables 2018-A Owner Trust	2.890%	6/17/24	100	100	⁵ UBS Commercial Mortgage Trust 2017-C4	3.563%	10/15/50	150	148
⁵ Nissan Master Owner Trust Receivables Series 2016-A	1.540%	6/15/21	100	99	⁵ UBS Commercial Mortgage Trust 2017-C4	3.836%	10/15/50	62	61
Royal Bank of Canada	2.100%	10/14/20	800	787	⁵ UBS Commercial Mortgage Trust 2017-C5	3.474%	11/15/50	100	98
Royal Bank of Canada	1.875%	2/5/21	400	396	⁵ UBS Commercial Mortgage Trust 2017-C7	3.679%	12/15/50	150	149
Royal Bank of Canada	2.300%	3/22/21	175	172	⁵ UBS Commercial Mortgage Trust 2017-C7	4.061%	12/15/50	100	100
⁵ Santander Drive Auto Receivables Trust 2017-3	1.870%	6/15/21	70	70	⁵ UBS Commercial Mortgage Trust 2018-C11	4.241%	6/15/51	125	129
⁵ Santander Drive Auto Receivables Trust 2018-1	2.320%	8/16/21	25	25	⁵ UBS Commercial Mortgage Trust 2018-C12	4.296%	8/15/51	100	104
⁵ Santander Drive Auto Receivables Trust 2018-2	2.750%	9/15/21	50	50					
⁵ Santander Drive Auto Receivables Trust 2018-2	3.030%	9/15/22	50	50					
⁵ Santander Drive Auto Receivables Trust 2018-2	3.350%	7/17/23	50	50					
⁵ Santander Drive Auto Receivables Trust 2018-3	3.030%	2/15/22	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)
5 UBS Commercial Mortgage Trust 2018-C13	4.208%	10/15/51	25	26	5 Wells Fargo Commercial Mortgage Trust 2015-NXS1	3.148%	5/15/48	50	49
5 UBS Commercial Mortgage Trust 2018-C13	4.334%	10/15/51	75	78	5 Wells Fargo Commercial Mortgage Trust 2015-P2	3.656%	12/15/48	100	102
5 UBS Commercial Mortgage Trust 2018-C14	4.448%	12/15/51	225	237	5 Wells Fargo Commercial Mortgage Trust 2015-P2	3.809%	12/15/48	50	51
5.5 UBS Commercial Mortgage Trust 2018-C15	4.341%	12/15/51	125	129	5 Wells Fargo Commercial Mortgage Trust 2015-SG1	3.789%	9/15/48	210	213
5 UBS Commercial Mortgage Trust 2018-C8	3.720%	2/15/51	150	150	5 Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.652%	8/15/49	150	141
5 UBS Commercial Mortgage Trust 2018-C8	3.983%	2/15/51	275	279	5 Wells Fargo Commercial Mortgage Trust 2016-C32	3.324%	1/15/59	58	58
5 UBS Commercial Mortgage Trust 2018-C8	4.215%	2/15/51	75	76	5 Wells Fargo Commercial Mortgage Trust 2016-C32	3.560%	1/15/59	125	125
5 UBS-Barclays Commercial Mortgage Trust 2013-C5	3.185%	3/10/46	104	104	5 Wells Fargo Commercial Mortgage Trust 2016-C33	3.426%	3/15/59	50	50
5 UBS-Barclays Commercial Mortgage Trust 2013-C6	3.244%	4/10/46	165	165	5 Wells Fargo Commercial Mortgage Trust 2016-C34	3.096%	6/15/49	75	73
5 UBS-Barclays Commercial Mortgage Trust 2013-C6	3.469%	4/10/46	25	25	5 Wells Fargo Commercial Mortgage Trust 2016-C37	3.794%	12/15/49	100	101
5 UBS-Barclays Commercial Mortgage Trust 2018-C10	4.313%	5/15/51	175	182	5 Wells Fargo Commercial Mortgage Trust 2016-LC24	2.825%	10/15/49	100	98
5 UBS-Barclays Commercial Mortgage Trust 2018-C9	4.117%	3/15/51	275	282	5 Wells Fargo Commercial Mortgage Trust 2016-LC24	2.942%	10/15/49	162	155
5 Wells Fargo Commercial Mortgage Trust 2012-LC5	2.918%	10/15/45	69	69	5 Wells Fargo Commercial Mortgage Trust 2017-C38	3.453%	7/15/50	192	187
5 Wells Fargo Commercial Mortgage Trust 2014-LC16	2.819%	8/15/50	45	44	5 Wells Fargo Commercial Mortgage Trust 2017-C38	3.665%	7/15/50	54	53
5 Wells Fargo Commercial Mortgage Trust 2014-LC16	3.817%	8/15/50	75	77	5 Wells Fargo Commercial Mortgage Trust 2017-C39	3.418%	9/15/50	175	171
5 Wells Fargo Commercial Mortgage Trust 2014-LC18	2.954%	12/15/47	82	81	5 Wells Fargo Commercial Mortgage Trust 2017-C39	3.702%	9/15/50	100	98
5 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.271%	12/15/47	75	75	5 Wells Fargo Commercial Mortgage Trust 2017-C40	3.317%	10/15/50	100	98
5 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.405%	12/15/47	125	125	5 Wells Fargo Commercial Mortgage Trust 2017-C40	3.581%	10/15/50	150	149
5 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.808%	12/15/47	75	75	5 Wells Fargo Commercial Mortgage Trust 2017-C40	3.854%	10/15/50	25	25
5 Wells Fargo Commercial Mortgage Trust 2015-C26	2.991%	2/15/48	125	124	5 Wells Fargo Commercial Mortgage Trust 2017-C41	3.472%	11/15/50	250	245
5 Wells Fargo Commercial Mortgage Trust 2015-C26	3.166%	2/15/48	75	74	5 Wells Fargo Commercial Mortgage Trust 2018-C43	4.012%	3/15/51	275	281
5 Wells Fargo Commercial Mortgage Trust 2015-C26	3.580%	2/15/48	50	49	5 Wells Fargo Commercial Mortgage Trust 2018-C43	4.152%	3/15/51	50	51
5 Wells Fargo Commercial Mortgage Trust 2015-C27	3.190%	2/15/48	274	273	5 Wells Fargo Commercial Mortgage Trust 2018-C44	4.212%	5/15/51	175	180
5 Wells Fargo Commercial Mortgage Trust 2015-C28	3.540%	5/15/48	175	175	5 Wells Fargo Commercial Mortgage Trust 2018-C45	4.184%	6/15/51	200	207
5 Wells Fargo Commercial Mortgage Trust 2015-C28	3.872%	5/15/48	31	31	5 Wells Fargo Commercial Mortgage Trust 2018-C46	4.152%	8/15/51	75	77
5 Wells Fargo Commercial Mortgage Trust 2015-C29	3.400%	6/15/48	125	125	5 Wells Fargo Commercial Mortgage Trust 2018-C47	4.442%	9/15/61	150	158
5 Wells Fargo Commercial Mortgage Trust 2015-C29	3.637%	6/15/48	175	177	5 WFRBS Commercial Mortgage Trust 2012-C6	3.440%	4/15/45	175	176
5 Wells Fargo Commercial Mortgage Trust 2015-LC20	2.978%	4/15/50	29	29	5 WFRBS Commercial Mortgage Trust 2012-C7	3.431%	6/15/45	125	126
5 Wells Fargo Commercial Mortgage Trust 2015-LC20	3.184%	4/15/50	276	272	5 WFRBS Commercial Mortgage Trust 2012-C7	4.090%	6/15/45	100	102
5 Wells Fargo Commercial Mortgage Trust 2015-LC20	3.719%	4/15/50	50	48	5 WFRBS Commercial Mortgage Trust 2012-C8	3.001%	8/15/45	75	74
5 Wells Fargo Commercial Mortgage Trust 2015-LC22	3.571%	9/15/58	50	51	5 WFRBS Commercial Mortgage Trust 2012-C9	2.870%	11/15/45	139	137
5 Wells Fargo Commercial Mortgage Trust 2015-LC22	3.839%	9/15/58	75	77	5 WFRBS Commercial Mortgage Trust 2013-C11	3.071%	3/15/45	94	93
5 Wells Fargo Commercial Mortgage Trust 2015-LC22	4.207%	9/15/58	75	76	5 WFRBS Commercial Mortgage Trust 2013-C12	3.198%	3/15/48	39	39
5 Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.632%	5/15/48	50	50	5 WFRBS Commercial Mortgage Trust 2013-C12	3.560%	3/15/48	18	18
5 Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.934%	5/15/48	50	50	5 WFRBS Commercial Mortgage Trust 2013-C13	3.001%	5/15/45	76	75

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5 WFRBS Commercial Mortgage Trust 2013-C13	3.345%	5/15/45	15	15	5 World Omni Auto Receivables Trust 2015-B	1.490%	12/15/20	9	9
5 WFRBS Commercial Mortgage Trust 2013-C14	3.337%	6/15/46	150	150	5 World Omni Auto Receivables Trust 2015-B	1.840%	1/17/22	50	50
5 WFRBS Commercial Mortgage Trust 2013-C14	3.488%	6/15/46	75	74	Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$95,500)				
5 WFRBS Commercial Mortgage Trust 2013-C15	3.720%	8/15/46	19	19	94,260				
5 WFRBS Commercial Mortgage Trust 2013-C15	4.153%	8/15/46	100	104	Corporate Bonds (26.5%)				
5 WFRBS Commercial Mortgage Trust 2013-C15	4.358%	8/15/46	20	20	Finance (8.7%)				
5 WFRBS Commercial Mortgage Trust 2013-C16	3.963%	9/15/46	29	29	Banking (6.2%)				
5 WFRBS Commercial Mortgage Trust 2013-C16	4.415%	9/15/46	30	31	American Express Co.	2.200%	10/30/20	300	294
5 WFRBS Commercial Mortgage Trust 2013-C16	4.668%	9/15/46	50	52	American Express Co.	3.700%	11/5/21	200	202
5 WFRBS Commercial Mortgage Trust 2013-C17	3.558%	12/15/46	25	25	American Express Co.	2.500%	8/1/22	500	482
5 WFRBS Commercial Mortgage Trust 2013-C17	4.023%	12/15/46	25	26	American Express Co.	2.650%	12/2/22	225	218
5 WFRBS Commercial Mortgage Trust 2013-C17	4.255%	12/15/46	25	25	American Express Co.	3.400%	2/27/23	300	298
5 WFRBS Commercial Mortgage Trust 2014-C19	4.788%	12/15/46	25	26	American Express Co.	3.700%	8/3/23	325	326
5 WFRBS Commercial Mortgage Trust 2014-C19	3.618%	3/15/47	25	25	American Express Co.	3.000%	10/30/24	300	288
5 WFRBS Commercial Mortgage Trust 2014-C19	3.660%	3/15/47	25	25	American Express Co.	3.625%	12/5/24	150	147
5 WFRBS Commercial Mortgage Trust 2014-C19	4.101%	3/15/47	50	52	American Express Co.	4.200%	11/6/25	150	153
5 WFRBS Commercial Mortgage Trust 2014-C19	4.723%	3/15/47	25	25	American Express Co.	4.050%	12/3/42	67	64
5 WFRBS Commercial Mortgage Trust 014-C20	3.036%	5/15/47	19	19	American Express Credit Corp.	2.200%	3/3/20	250	247
5 WFRBS Commercial Mortgage Trust 2014-C20	3.638%	5/15/47	25	25	American Express Credit Corp.	2.375%	5/26/20	330	326
5 WFRBS Commercial Mortgage Trust 2014-C20	3.995%	5/15/47	25	26	American Express Credit Corp.	2.600%	9/14/20	300	297
5 WFRBS Commercial Mortgage Trust 2014-C20	4.176%	5/15/47	25	26	American Express Credit Corp.	2.250%	5/5/21	275	268
5 WFRBS Commercial Mortgage Trust 2014-C21	3.678%	8/15/47	75	76	American Express Credit Corp.	2.700%	3/3/22	300	293
5 WFRBS Commercial Mortgage Trust 2014-C22	3.752%	9/15/57	150	153	American Express Credit Corp.	3.300%	5/3/27	350	340
5 WFRBS Commercial Mortgage Trust 2014-C22	4.371%	9/15/57	25	25	Associated Bank NA	3.500%	8/13/21	50	50
5 WFRBS Commercial Mortgage Trust 2014-C23	3.636%	10/15/57	76	77	Australia & New Zealand Banking Group Ltd.	2.125%	8/19/20	250	246
5 WFRBS Commercial Mortgage Trust 2014-C23	3.917%	10/15/57	50	51	Australia & New Zealand Banking Group Ltd.	2.250%	11/9/20	200	197
5 WFRBS Commercial Mortgage Trust 2014-C24	3.428%	11/15/47	65	65	Australia & New Zealand Banking Group Ltd.	2.700%	11/16/20	300	297
5 WFRBS Commercial Mortgage Trust 2014-C24	3.607%	11/15/47	65	66	Australia & New Zealand Banking Group Ltd.	2.300%	6/1/21	325	317
5 WFRBS Commercial Mortgage Trust 2014-LC14	2.862%	3/15/47	4	4	Australia & New Zealand Banking Group Ltd.	2.550%	11/23/21	250	244
5 WFRBS Commercial Mortgage Trust 2014-LC14	3.522%	3/15/47	60	61	Australia & New Zealand Banking Group Ltd.	2.625%	5/19/22	200	195
5 WFRBS Commercial Mortgage Trust 2014-LC14	4.045%	3/15/47	140	145	Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	200	193
5 WFRBS Commercial Mortgage Trust 2014-LC14	4.351%	3/15/47	60	62	Banco Bilbao Vizcaya Argentaria SA	3.700%	11/16/25	250	248
5 World Financial Network Credit Card Master Note Trust Series 2017-C	2.310%	8/15/24	150	148	Banco Santander SA	3.000%	10/20/20	250	247
5 World Financial Network Credit Card Master Note Trust Series 2018-A	3.070%	12/16/24	200	199	Banco Santander SA	3.848%	4/12/23	200	194
					Banco Santander SA	5.179%	11/19/25	450	446
					Banco Santander SA	3.800%	2/23/28	200	178
					Banco Santander SA	4.379%	4/12/28	200	186
					Bank of America Corp.	2.250%	4/21/20	500	494
					Bank of America Corp.	2.625%	10/19/20	525	519
					Bank of America Corp.	2.625%	4/19/21	755	745
					5 Bank of America Corp.	2.369%	7/21/21	500	491
					5 Bank of America Corp.	2.328%	10/1/21	350	343
					5 Bank of America Corp.	2.738%	1/23/22	250	246
					5 Bank of America Corp.	3.499%	5/17/22	175	175
					Bank of America Corp.	2.503%	10/21/22	300	288
					Bank of America Corp.	3.300%	1/11/23	650	640
					5 Bank of America Corp.	3.124%	1/20/23	145	142
					5 Bank of America Corp.	2.881%	4/24/23	1,000	973
					5 Bank of America Corp.	2.816%	7/21/23	1,250	1,210
					Bank of America Corp.	4.100%	7/24/23	300	304
					Bank of America Corp.	3.004%	12/20/23	1,346	1,308
					Bank of America Corp.	4.125%	1/22/24	325	329
					5 Bank of America Corp.	3.550%	3/5/24	600	592
					Bank of America Corp.	4.000%	4/1/24	392	395
					5 Bank of America Corp.	3.864%	7/23/24	125	125
					Bank of America Corp.	4.200%	8/26/24	475	471
					Bank of America Corp.	4.000%	1/22/25	455	445
					Bank of America Corp.	3.950%	4/21/25	500	485

Total Bond Market Index Portfolio

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Bank of America Corp.	3.093%	10/1/25	350	331		BB&T Corp.	2.850%	10/26/24	100	96
5	Bank of America Corp.	3.366%	1/23/26	300	287		BB&T Corp.	3.700%	6/5/25	175	175
	Bank of America Corp.	4.450%	3/3/26	675	667		BNP Paribas SA	2.375%	5/21/20	375	371
	Bank of America Corp.	3.500%	4/19/26	100	96		BNP Paribas SA	5.000%	1/15/21	475	492
	Bank of America Corp.	4.250%	10/22/26	725	705		BPCE SA	2.250%	1/27/20	125	124
	Bank of America Corp.	3.248%	10/21/27	750	695		BPCE SA	2.650%	2/3/21	275	270
	Bank of America Corp.	4.183%	11/25/27	375	360		BPCE SA	2.750%	12/2/21	250	243
5	Bank of America Corp.	3.824%	1/20/28	425	411	10	BPCE SA	3.000%	5/22/22	250	242
5	Bank of America Corp.	3.705%	4/24/28	350	335		BPCE SA	4.000%	4/15/24	325	328
5	Bank of America Corp.	3.593%	7/21/28	600	568		BPCE SA	3.375%	12/2/26	250	235
	Bank of America Corp.	3.419%	12/20/28	1,334	1,247		Branch Banking & Trust Co.	2.250%	6/1/20	400	395
5	Bank of America Corp.	3.970%	3/5/29	200	194		Branch Banking & Trust Co.	2.625%	1/15/22	250	245
5	Bank of America Corp.	4.271%	7/23/29	100	100		Branch Banking & Trust Co.	3.625%	9/16/25	500	493
	Bank of America Corp.	6.110%	1/29/37	335	372		Canadian Imperial Bank of Commerce	2.100%	10/5/20	200	196
5	Bank of America Corp.	4.244%	4/24/38	350	334		Canadian Imperial Bank of Commerce	2.700%	2/2/21	150	148
	Bank of America Corp.	7.750%	5/14/38	340	444		Canadian Imperial Bank of Commerce	2.550%	6/16/22	350	340
	Bank of America Corp.	5.875%	2/7/42	300	347		Canadian Imperial Bank of Commerce	3.500%	9/13/23	200	201
	Bank of America Corp.	5.000%	1/21/44	750	782		Capital One Bank USA NA	3.300%	2/15/23	235	227
	Bank of America Corp.	4.875%	4/1/44	300	308		Capital One Financial Corp.	2.500%	5/12/20	250	247
	Bank of America Corp.	4.750%	4/21/45	100	99		Capital One Financial Corp.	2.400%	10/30/20	250	245
5	Bank of America Corp.	4.443%	1/20/48	100	97		Capital One Financial Corp.	4.750%	7/15/21	50	51
	Bank of America NA	6.000%	10/15/36	250	289		Capital One Financial Corp.	3.050%	3/9/22	175	171
	Bank of Montreal	3.100%	7/13/20	200	199		Capital One Financial Corp.	3.200%	1/30/23	350	340
	Bank of Montreal	3.100%	4/13/21	325	325		Capital One Financial Corp.	3.500%	6/15/23	27	26
	Bank of Montreal	1.900%	8/27/21	325	315		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	212
	Bank of Montreal	2.550%	11/6/22	104	101		Capital One Financial Corp.	4.200%	10/29/25	175	168
5	Bank of Montreal	4.338%	10/5/28	100	100		Capital One Financial Corp.	3.750%	7/28/26	500	458
5	Bank of Montreal	3.803%	12/15/32	1,000	930		Capital One Financial Corp.	3.750%	3/9/27	100	93
	Bank of New York Mellon Corp.	2.600%	8/17/20	175	174		Capital One Financial Corp.	3.800%	1/31/28	300	277
	Bank of New York Mellon Corp.	2.450%	11/27/20	150	148		Capital One NA	2.250%	9/13/21	175	169
	Bank of New York Mellon Corp.	2.050%	5/3/21	250	244		Capital One NA	2.650%	8/8/22	500	480
	Bank of New York Mellon Corp.	3.550%	9/23/21	100	101		Citibank NA	3.050%	5/1/20	400	399
	Bank of New York Mellon Corp.	2.600%	2/7/22	200	196		Citibank NA	2.100%	6/12/20	175	172
	Bank of New York Mellon Corp.	2.950%	1/29/23	195	192		Citibank NA	2.125%	10/20/20	400	392
	Bank of New York Mellon Corp.	3.500%	4/28/23	200	200		Citibank NA	2.850%	2/12/21	200	198
5	Bank of New York Mellon Corp.	2.661%	5/16/23	200	195		Citibank NA	3.400%	7/23/21	475	475
	Bank of New York Mellon Corp.	3.450%	8/11/23	150	150	5,10	Citicorp Lease Pass-Through Trust				
	Bank of New York Mellon Corp.	2.200%	8/16/23	225	213		1999-1	8.040%	12/15/19	372	390
	Bank of New York Mellon Corp.	3.250%	9/11/24	150	147		Citigroup Inc.	2.450%	1/10/20	350	347
	Bank of New York Mellon Corp.	3.000%	2/24/25	250	241		Citigroup Inc.	2.400%	2/18/20	275	272
	Bank of New York Mellon Corp.	2.800%	5/4/26	200	188		Citigroup Inc.	5.375%	8/9/20	50	52
	Bank of New York Mellon Corp.	2.450%	8/17/26	125	114		Citigroup Inc.	2.700%	3/30/21	600	590
	Bank of New York Mellon Corp.	3.250%	5/16/27	150	145		Citigroup Inc.	2.350%	8/2/21	150	146
5	Bank of New York Mellon Corp.	3.442%	2/7/28	150	146		Citigroup Inc.	2.900%	12/8/21	200	196
	Bank of New York Mellon Corp.	3.000%	10/30/28	200	182		Citigroup Inc.	4.500%	1/14/22	475	486
	Bank of Nova Scotia	3.300%	8/23/29	100	94		Citigroup Inc.	2.750%	4/25/22	425	412
	Bank of Nova Scotia	2.150%	7/14/20	200	197		Citigroup Inc.	2.700%	10/27/22	375	361
	Bank of Nova Scotia	2.350%	10/21/20	950	938		Citigroup Inc.	3.375%	3/1/23	150	148
	Bank of Nova Scotia	2.800%	7/21/21	420	415		Citigroup Inc.	3.500%	5/15/23	675	663
	Bank of Nova Scotia	2.700%	3/7/22	250	245	5	Citigroup Inc.	2.876%	7/24/23	450	436
	Bank of Nova Scotia	4.500%	12/16/25	300	297		Citigroup Inc.	3.875%	10/25/23	350	351
	Barclays Bank plc	2.650%	1/11/21	200	196		Citigroup Inc.	4.000%	8/5/24	125	123
	Barclays plc	2.875%	6/8/20	500	492		Citigroup Inc.	3.875%	3/26/25	350	339
	Barclays plc	3.250%	1/12/21	300	294		Citigroup Inc.	3.300%	4/27/25	175	167
	Barclays plc	3.200%	8/10/21	150	146		Citigroup Inc.	4.400%	6/10/25	1,400	1,370
	Barclays plc	3.684%	1/10/23	100	96		Citigroup Inc.	5.500%	9/13/25	75	79
5	Barclays plc	4.610%	2/15/23	200	198		Citigroup Inc.	3.700%	1/12/26	350	337
5	Barclays plc	4.338%	5/16/24	1,000	974		Citigroup Inc.	4.600%	3/9/26	275	272
	Barclays plc	3.650%	3/16/25	350	325		Citigroup Inc.	3.400%	5/1/26	25	23
	Barclays plc	4.375%	1/12/26	300	285		Citigroup Inc.	3.200%	10/21/26	875	809
	Barclays plc	4.337%	1/10/28	200	185		Citigroup Inc.	4.300%	11/20/26	75	72
5	Barclays plc	4.972%	5/16/29	200	192		Citigroup Inc.	4.450%	9/29/27	1,000	964
	Barclays plc	5.250%	8/17/45	250	230	5	Citigroup Inc.	3.887%	1/10/28	525	505
	Barclays plc	4.950%	1/10/47	200	178	5	Citigroup Inc.	3.668%	7/24/28	850	803
	BB&T Corp.	2.450%	1/15/20	130	129		Citigroup Inc.	4.125%	7/25/28	250	235
	BB&T Corp.	2.150%	2/1/21	125	122	5	Citigroup Inc.	3.520%	10/27/28	435	406
	BB&T Corp.	2.050%	5/10/21	175	170	5	Citigroup Inc.	4.075%	4/23/29	190	185
	BB&T Corp.	3.200%	9/3/21	150	151		Citigroup Inc.	6.625%	6/15/32	100	116
	BB&T Corp.	2.750%	4/1/22	175	172		Citigroup Inc.	6.125%	8/25/36	75	83
	BB&T Corp.	3.750%	12/6/23	250	253	5	Citigroup Inc.	3.878%	1/24/39	225	200

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.	8.125%	7/15/39	562	782		Fifth Third Bank	2.200%	10/30/20	200	196
Citigroup Inc.	5.875%	1/30/42	100	114		Fifth Third Bank	2.250%	6/14/21	300	293
Citigroup Inc.	5.300%	5/6/44	375	382		Fifth Third Bank	3.350%	7/26/21	200	200
Citigroup Inc.	4.650%	7/30/45	200	195		Fifth Third Bank	3.950%	7/28/25	200	203
Citigroup Inc.	4.750%	5/18/46	375	350		Fifth Third Bank	3.850%	3/15/26	200	197
Citigroup Inc.	4.650%	7/23/48	450	442		First Horizon National Corp.	3.500%	12/15/20	100	100
Citizens Bank NA	2.250%	3/2/20	175	173		First Niagara Financial Group Inc.	6.750%	3/19/20	50	52
Citizens Bank NA	2.200%	5/26/20	150	148		First Republic Bank	2.500%	6/6/22	100	97
Citizens Bank NA	2.250%	10/30/20	200	196		First Republic Bank	4.375%	8/1/46	75	70
Citizens Bank NA	2.550%	5/13/21	200	196		FirstMerit Bank NA	4.270%	11/25/26	150	145
Citizens Bank NA	2.650%	5/26/22	125	121		Goldman Sachs Bank USA	3.200%	6/5/20	200	200
Citizens Financial Group Inc.	4.300%	12/3/25	125	123		Goldman Sachs Capital I	6.345%	2/15/34	225	251
Comerica Bank	4.000%	7/27/25	50	50		Goldman Sachs Group Inc.	5.375%	3/15/20	475	486
Comerica Inc.	3.700%	7/31/23	200	200		Goldman Sachs Group Inc.	2.600%	4/23/20	775	768
Commonwealth Bank of Australia	2.400%	11/2/20	350	345		Goldman Sachs Group Inc.	6.000%	6/15/20	480	497
Commonwealth Bank of Australia	2.550%	3/15/21	175	172		Goldman Sachs Group Inc.	2.750%	9/15/20	550	544
10 Commonwealth Bank of Australia	2.750%	3/10/22	500	490		Goldman Sachs Group Inc.	2.875%	2/25/21	175	172
Compass Bank	3.500%	6/11/21	150	149		Goldman Sachs Group Inc.	2.625%	4/25/21	150	146
Compass Bank	2.875%	6/29/22	250	239		Goldman Sachs Group Inc.	5.250%	7/27/21	650	674
Cooperatieve Rabobank UA	2.250%	1/14/20	250	248		Goldman Sachs Group Inc.	2.350%	11/15/21	500	482
Cooperatieve Rabobank UA	4.500%	1/11/21	150	153		Goldman Sachs Group Inc.	5.750%	1/24/22	1,175	1,232
Cooperatieve Rabobank UA	2.500%	1/19/21	600	590		Goldman Sachs Group Inc.	3.000%	4/26/22	600	580
Cooperatieve Rabobank UA	2.750%	1/10/22	250	245		5 Goldman Sachs Group Inc.	2.876%	10/31/22	1,000	976
Cooperatieve Rabobank UA	3.875%	2/8/22	525	531		Goldman Sachs Group Inc.	3.625%	1/22/23	425	418
Cooperatieve Rabobank UA	3.950%	11/9/22	125	124		Goldman Sachs Group Inc.	3.200%	2/23/23	425	412
Cooperatieve Rabobank UA	4.625%	12/1/23	175	178		5 Goldman Sachs Group Inc.	2.908%	6/5/23	350	334
Cooperatieve Rabobank UA	3.375%	5/21/25	275	268		5 Goldman Sachs Group Inc.	2.905%	7/24/23	500	477
Cooperatieve Rabobank UA	4.375%	8/4/25	600	589		Goldman Sachs Group Inc.	4.000%	3/3/24	525	518
Cooperatieve Rabobank UA	3.750%	7/21/26	225	211		Goldman Sachs Group Inc.	3.850%	7/8/24	175	171
Cooperatieve Rabobank UA	5.250%	5/24/41	100	110		Goldman Sachs Group Inc.	3.500%	1/23/25	750	711
Cooperatieve Rabobank UA	5.750%	12/1/43	250	273		5 Goldman Sachs Group Inc.	3.272%	9/29/25	550	515
Cooperatieve Rabobank UA	5.250%	8/4/45	600	617		Goldman Sachs Group Inc.	4.250%	10/21/25	200	192
Credit Suisse AG	5.400%	1/14/20	325	330		Goldman Sachs Group Inc.	3.750%	2/25/26	200	189
Credit Suisse AG	3.000%	10/29/21	600	591		Goldman Sachs Group Inc.	3.500%	11/16/26	1,250	1,159
Credit Suisse AG	3.625%	9/9/24	575	563		Goldman Sachs Group Inc.	5.950%	1/15/27	400	423
10 Credit Suisse Group AG	3.574%	1/9/23	500	488		Goldman Sachs Group Inc.	3.850%	1/26/27	350	330
Credit Suisse Group Funding Guernsey Ltd.	2.750%	3/26/20	250	248		5 Goldman Sachs Group Inc.	3.691%	6/5/28	500	466
Credit Suisse Group Funding Guernsey Ltd.	3.125%	12/10/20	250	248		5 Goldman Sachs Group Inc.	3.814%	4/23/29	400	373
Credit Suisse Group Funding Guernsey Ltd.	3.450%	4/16/21	275	274		5 Goldman Sachs Group Inc.	4.223%	5/1/29	650	626
Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	750	746		Goldman Sachs Group Inc.	6.450%	5/1/36	50	55
Credit Suisse Group Funding Guernsey Ltd.	3.800%	6/9/23	575	563		Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,108
Credit Suisse Group Funding Guernsey Ltd.	3.750%	3/26/25	250	239		5 Goldman Sachs Group Inc.	4.017%	10/31/38	350	308
Deutsche Bank AG	2.700%	7/13/20	625	606		5 Goldman Sachs Group Inc.	4.411%	4/23/39	400	376
Deutsche Bank AG	2.950%	8/20/20	100	97		Goldman Sachs Group Inc.	6.250%	2/1/41	675	771
Deutsche Bank AG	3.125%	1/13/21	100	97		Goldman Sachs Group Inc.	4.800%	7/8/44	325	311
Deutsche Bank AG	3.150%	1/22/21	275	265		Goldman Sachs Group Inc.	5.150%	5/22/45	475	448
Deutsche Bank AG	4.250%	10/14/21	700	690		Goldman Sachs Group Inc.	4.750%	10/21/45	325	310
Deutsche Bank AG	3.300%	11/16/22	500	464		HSBC Bank USA NA	4.875%	8/24/20	250	255
Deutsche Bank AG	3.950%	2/27/23	300	282		HSBC Bank USA NA	5.625%	8/15/35	250	273
Deutsche Bank AG	3.700%	5/30/24	225	204		HSBC Bank USA NA	7.000%	1/15/39	250	313
Deutsche Bank AG	4.100%	1/13/26	100	91		HSBC Holdings plc	3.400%	3/8/21	625	623
Discover Bank	3.200%	8/9/21	100	99		HSBC Holdings plc	2.950%	5/25/21	800	789
Discover Bank	3.350%	2/6/23	150	146		HSBC Holdings plc	2.650%	1/5/22	500	485
Discover Bank	4.200%	8/8/23	300	300		HSBC Holdings plc	4.875%	1/14/22	160	165
Discover Bank	3.450%	7/27/26	100	92		HSBC Holdings plc	4.000%	3/30/22	290	293
Discover Bank	4.650%	9/13/28	250	247		5 HSBC Holdings plc	3.262%	3/13/23	560	549
Discover Financial Services	3.850%	11/21/22	200	199		HSBC Holdings plc	3.600%	5/25/23	200	198
Discover Financial Services	3.950%	11/6/24	525	518		5 HSBC Holdings plc	3.033%	11/22/23	200	193
Discover Financial Services	3.750%	3/4/25	100	96		HSBC Holdings plc	4.250%	3/14/24	250	250
Fifth Third Bancorp	3.500%	3/15/22	125	125		5 HSBC Holdings plc	3.950%	5/18/24	500	495
Fifth Third Bancorp	4.300%	1/16/24	275	279		HSBC Holdings plc	4.250%	8/18/25	150	146
Fifth Third Bancorp	3.950%	3/14/28	75	75		HSBC Holdings plc	4.300%	3/8/26	1,100	1,083
Fifth Third Bancorp	8.250%	3/1/38	200	266		5 HSBC Holdings plc	3.900%	5/25/26	450	431
						HSBC Holdings plc	4.292%	9/12/26	250	247
						5 HSBC Holdings plc	4.375%	11/23/26	350	339
						HSBC Holdings plc	4.041%	3/13/28	900	861
						5 HSBC Holdings plc	4.583%	6/19/29	400	396
						HSBC Holdings plc	7.625%	5/17/32	100	126
						HSBC Holdings plc	7.350%	11/27/32	100	123
						HSBC Holdings plc	6.500%	5/2/36	350	398
						HSBC Holdings plc	6.500%	9/15/37	50	57

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
HSBC Holdings plc	6.800%	6/1/38	200	237	KeyCorp	5.100%	3/24/21	25	26
HSBC Holdings plc	5.250%	3/14/44	750	750	KeyCorp	4.150%	10/29/25	150	153
HSBC USA Inc.	2.350%	3/5/20	375	371	KeyCorp	4.100%	4/30/28	600	599
HSBC USA Inc.	2.750%	8/7/20	150	148	Lloyds Bank plc	2.400%	3/17/20	50	49
HSBC USA Inc.	5.000%	9/27/20	300	306	Lloyds Bank plc	6.375%	1/21/21	175	184
Huntington Bancshares Inc.	7.000%	12/15/20	25	27	Lloyds Bank plc	3.300%	5/7/21	200	198
Huntington Bancshares Inc.	3.150%	3/14/21	100	100	Lloyds Banking Group plc	3.000%	1/11/22	300	290
Huntington Bancshares Inc.	2.300%	1/14/22	200	193	Lloyds Banking Group plc	4.050%	8/16/23	900	886
Huntington National Bank	2.375%	3/10/20	250	248	5 Lloyds Banking Group plc	2.907%	11/7/23	400	378
Huntington National Bank	2.400%	4/1/20	150	148	Lloyds Banking Group plc	4.450%	5/8/25	200	196
Huntington National Bank	3.250%	5/14/21	250	250	Lloyds Banking Group plc	4.582%	12/10/25	700	659
Huntington National Bank	2.500%	8/7/22	200	193	Lloyds Banking Group plc	3.750%	1/11/27	200	182
Huntington National Bank	3.550%	10/6/23	250	249	Lloyds Banking Group plc	4.375%	3/22/28	250	237
ING Groep NV	3.150%	3/29/22	200	196	Lloyds Banking Group plc	4.550%	8/16/28	200	191
ING Groep NV	4.100%	10/2/23	300	300	5 Lloyds Banking Group plc	3.574%	11/7/28	200	178
ING Groep NV	3.950%	3/29/27	300	286	Lloyds Banking Group plc	5.300%	12/1/45	200	183
ING Groep NV	4.550%	10/2/28	200	197	Lloyds Banking Group plc	4.344%	1/9/48	700	552
Intesa Sanpaolo SPA	5.250%	1/12/24	225	221	M&T Bank Corp.	3.550%	7/26/23	200	202
JPMorgan Chase & Co.	2.250%	1/23/20	1,976	1,956	Manufacturers & Traders Trust Co.	2.100%	2/6/20	175	173
JPMorgan Chase & Co.	2.750%	6/23/20	965	959	Manufacturers & Traders Trust Co.	2.625%	1/25/21	225	222
JPMorgan Chase & Co.	4.400%	7/22/20	475	484	Mitsubishi UFJ Financial Group Inc.	2.950%	3/1/21	403	399
JPMorgan Chase & Co.	4.250%	10/15/20	200	203	Mitsubishi UFJ Financial Group Inc.	3.535%	7/26/21	200	201
JPMorgan Chase & Co.	2.550%	10/29/20	450	445	Mitsubishi UFJ Financial Group Inc.	2.190%	9/13/21	400	386
JPMorgan Chase & Co.	2.550%	3/1/21	850	837	Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	300	292
JPMorgan Chase & Co.	4.625%	5/10/21	250	257	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	300	299
JPMorgan Chase & Co.	2.400%	6/7/21	275	269	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	740	744
JPMorgan Chase & Co.	2.295%	8/15/21	450	439	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	100	95
JPMorgan Chase & Co.	4.350%	8/15/21	205	210	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	249
JPMorgan Chase & Co.	4.500%	1/24/22	325	335	Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	522
5 JPMorgan Chase & Co.	3.514%	6/18/22	200	200	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	228
JPMorgan Chase & Co.	3.250%	9/23/22	750	743	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	489
JPMorgan Chase & Co.	2.972%	1/15/23	970	946	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	239
JPMorgan Chase & Co.	3.200%	1/25/23	750	740	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	199
5 JPMorgan Chase & Co.	2.776%	4/25/23	350	340	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	199
JPMorgan Chase & Co.	3.375%	5/1/23	300	294	Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	50
JPMorgan Chase & Co.	2.700%	5/18/23	250	240	Mizuho Financial Group Inc.	3.549%	3/5/23	200	199
5 JPMorgan Chase & Co.	3.559%	4/23/24	325	323	5 Mizuho Financial Group Inc.	3.922%	9/11/24	200	202
JPMorgan Chase & Co.	3.625%	5/13/24	500	496	Mizuho Financial Group Inc.	3.663%	2/28/27	250	244
5 JPMorgan Chase & Co.	3.797%	7/23/24	175	175	Mizuho Financial Group Inc.	4.018%	3/5/28	325	326
JPMorgan Chase & Co.	3.875%	9/10/24	575	566	5 Mizuho Financial Group Inc.	4.254%	9/11/29	400	405
5 JPMorgan Chase & Co.	4.023%	12/5/24	300	302	Morgan Stanley	5.500%	1/26/20	275	281
JPMorgan Chase & Co.	3.125%	1/23/25	400	381	Morgan Stanley	2.650%	1/27/20	250	248
5 JPMorgan Chase & Co.	3.220%	3/1/25	600	580	Morgan Stanley	2.800%	6/16/20	800	794
JPMorgan Chase & Co.	3.900%	7/15/25	300	297	Morgan Stanley	5.500%	7/24/20	175	180
JPMorgan Chase & Co.	3.300%	4/1/26	685	653	Morgan Stanley	5.750%	1/25/21	250	261
JPMorgan Chase & Co.	3.200%	6/15/26	300	282	Morgan Stanley	2.500%	4/21/21	200	196
JPMorgan Chase & Co.	2.950%	10/1/26	875	808	Morgan Stanley	5.500%	7/28/21	75	79
JPMorgan Chase & Co.	4.125%	12/15/26	450	441	Morgan Stanley	2.625%	11/17/21	500	487
JPMorgan Chase & Co.	3.625%	12/1/27	1,000	935	Morgan Stanley	2.750%	5/19/22	600	582
5 JPMorgan Chase & Co.	3.782%	2/1/28	625	605	Morgan Stanley	4.875%	11/1/22	425	438
5 JPMorgan Chase & Co.	3.540%	5/1/28	350	334	Morgan Stanley	3.125%	1/23/23	750	733
5 JPMorgan Chase & Co.	3.509%	1/23/29	425	403	Morgan Stanley	3.750%	2/25/23	675	673
5 JPMorgan Chase & Co.	4.005%	4/23/29	300	298	5 Morgan Stanley	3.737%	4/24/24	750	746
5 JPMorgan Chase & Co.	4.203%	7/23/29	200	199	Morgan Stanley	3.875%	4/29/24	545	541
5 JPMorgan Chase & Co.	4.452%	12/5/29	350	356	Morgan Stanley	3.700%	10/23/24	650	639
JPMorgan Chase & Co.	6.400%	5/15/38	450	556	Morgan Stanley	4.000%	7/23/25	230	227
JPMorgan Chase & Co.	5.500%	10/15/40	450	500	Morgan Stanley	5.000%	11/24/25	650	663
JPMorgan Chase & Co.	5.600%	7/15/41	450	509	Morgan Stanley	3.875%	1/27/26	225	219
JPMorgan Chase & Co.	5.400%	1/6/42	150	165	Morgan Stanley	3.125%	7/27/26	700	644
JPMorgan Chase & Co.	5.625%	8/16/43	300	333	Morgan Stanley	6.250%	8/9/26	425	469
JPMorgan Chase & Co.	4.950%	6/1/45	100	102	Morgan Stanley	4.350%	9/8/26	400	388
5 JPMorgan Chase & Co.	4.260%	2/22/48	375	349	Morgan Stanley	3.625%	1/20/27	850	809
5 JPMorgan Chase & Co.	4.032%	7/24/48	500	452	Morgan Stanley	3.950%	4/23/27	325	306
5 JPMorgan Chase & Co.	3.964%	11/15/48	500	449	5 Morgan Stanley	3.591%	7/22/28	875	826
5 JPMorgan Chase & Co.	3.897%	1/23/49	400	354	5 Morgan Stanley	3.772%	1/24/29	575	551
5 JPMorgan Chase Bank NA	2.604%	2/1/21	250	248	5 Morgan Stanley	7.250%	4/1/32	150	191
5 JPMorgan Chase Bank NA	3.086%	4/26/21	400	399	5 Morgan Stanley	3.971%	7/22/38	375	345
KeyBank NA	2.250%	3/16/20	500	494	5 Morgan Stanley	4.457%	4/22/39	250	243
KeyBank NA	2.300%	9/14/22	200	193	Morgan Stanley	6.375%	7/24/42	600	737
KeyBank NA	3.375%	3/7/23	250	250	Morgan Stanley	4.300%	1/27/45	475	447
KeyBank NA	3.300%	6/1/25	125	122	Morgan Stanley	4.375%	1/22/47	350	332

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
MUFG Americas Holdings Corp.	3.500%	6/18/22	475	474		2.625%	3/15/21	300	296
MUFG Americas Holdings Corp.	3.000%	2/10/25	80	76		1.875%	9/13/21	250	241
National Australia Bank Ltd.	2.125%	5/22/20	600	592		2.800%	3/11/22	250	245
National Australia Bank Ltd.	1.875%	7/12/21	175	169		1.950%	5/19/21	125	121
National Australia Bank Ltd.	3.375%	9/20/21	250	250	5	2.653%	5/15/23	300	292
National Australia Bank Ltd.	3.700%	11/4/21	250	252		3.100%	5/15/23	400	393
National Australia Bank Ltd.	2.500%	5/22/22	550	533		3.700%	11/20/23	83	84
National Australia Bank Ltd.	3.000%	1/20/23	250	245	5	3.776%	12/3/24	200	201
National Australia Bank Ltd.	3.625%	6/20/23	250	250		3.550%	8/18/25	225	225
National Australia Bank Ltd.	3.375%	1/14/26	100	97		2.650%	5/19/26	125	117
National Australia Bank Ltd.	2.500%	7/12/26	200	182	5	4.141%	12/3/29	200	206
National Bank of Canada	2.150%	6/12/20	250	246		2.450%	1/16/20	250	248
National Bank of Canada	2.200%	11/2/20	200	196		2.514%	1/17/20	300	298
Northern Trust Corp.	3.450%	11/4/20	50	50		2.450%	10/20/20	200	197
Northern Trust Corp.	3.375%	8/23/21	100	101		3.200%	7/18/22	250	247
Northern Trust Corp.	3.950%	10/30/25	150	153		3.950%	7/19/23	100	102
Northern Trust Corp.	3.650%	8/3/28	100	100		3.950%	1/10/24	250	252
5 Northern Trust Corp.	3.375%	5/8/32	50	47		3.400%	7/1/24	250	245
People's United Bank NA	4.000%	7/15/24	100	100		2.934%	3/9/21	340	336
People's United Financial Inc.	3.650%	12/6/22	100	100		2.058%	7/14/21	250	242
PNC Bank NA	2.000%	5/19/20	250	246		2.442%	10/19/21	475	462
PNC Bank NA	2.300%	6/1/20	150	148		2.846%	1/1/22	250	245
PNC Bank NA	2.450%	11/5/20	430	424		2.784%	7/12/22	200	195
PNC Bank NA	2.150%	4/29/21	250	244		2.778%	10/18/22	200	194
PNC Bank NA	2.550%	12/9/21	100	98		3.102%	1/17/23	250	246
PNC Bank NA	2.625%	2/1/22	175	171		3.748%	7/19/23	200	202
PNC Bank NA	3.300%	10/30/24	200	198		3.936%	10/16/23	200	204
PNC Bank NA	2.950%	2/23/25	150	144		3.784%	3/9/26	150	148
PNC Bank NA	3.250%	6/1/25	100	97		2.632%	7/14/26	125	114
PNC Bank NA	3.100%	10/25/27	250	238		3.010%	10/19/26	175	164
PNC Bank NA	3.250%	1/22/28	150	145		3.364%	7/12/27	700	671
PNC Bank NA	4.050%	7/26/28	250	253		3.544%	1/17/28	300	290
PNC Financial Services Group Inc.	3.900%	4/29/24	125	124		3.944%	7/19/28	300	299
PNC Financial Services Group Inc.	3.150%	5/19/27	450	431		2.250%	1/31/20	200	198
PNC Funding Corp.	5.125%	2/8/20	150	153	5	2.590%	1/29/21	100	99
PNC Funding Corp.	4.375%	8/11/20	475	484	5	3.502%	8/2/22	250	249
PNC Funding Corp.	3.300%	3/8/22	440	439		3.000%	2/2/23	75	73
5 Regions Bank	3.374%	8/13/21	150	149	5	3.689%	8/2/24	250	250
Regions Bank	6.450%	6/26/37	250	291		3.300%	5/15/26	200	189
Regions Financial Corp.	3.200%	2/8/21	100	99		2.900%	3/3/21	75	74
Regions Financial Corp.	3.800%	8/14/23	200	200		2.700%	1/27/22	125	122
Royal Bank of Canada	2.125%	3/2/20	1,150	1,138		3.500%	1/29/25	100	96
Royal Bank of Canada	2.150%	10/26/20	200	197		2.450%	3/30/21	300	294
Royal Bank of Canada	2.500%	1/19/21	200	198		3.350%	5/24/21	200	200
Royal Bank of Canada	2.750%	2/1/22	300	296		1.875%	9/7/21	350	338
Royal Bank of Canada	3.700%	10/5/23	100	100		3.650%	5/24/21	500	489
Royal Bank of Canada	4.650%	1/27/26	250	256		3.000%	6/15/22	100	93
Royal Bank of Scotland Group plc	6.125%	12/15/22	100	102		2.700%	2/3/20	375	369
5 Royal Bank of Scotland Group plc	3.498%	5/15/23	500	480		4.250%	8/15/24	250	230
Royal Bank of Scotland Group plc	6.100%	6/10/23	195	198		4.500%	7/23/25	500	455
Royal Bank of Scotland Group plc	3.875%	9/12/23	800	767		3.700%	8/4/26	125	106
Royal Bank of Scotland Group plc	6.000%	12/19/23	100	102		3.950%	12/1/27	300	252
Royal Bank of Scotland Group plc	5.125%	5/28/24	500	485		3.125%	11/1/22	50	47
5 Royal Bank of Scotland Group plc	4.519%	6/25/24	300	294		3.000%	6/11/20	200	200
5 Royal Bank of Scotland Group plc	4.892%	5/18/29	1,000	954		3.150%	9/17/20	400	401
5 Royal Bank of Scotland Group plc	5.076%	1/27/30	200	193		2.500%	12/14/20	100	99
Santander Holdings USA Inc.	4.450%	12/3/21	200	203		2.550%	1/25/21	450	445
Santander Holdings USA Inc.	3.700%	3/28/22	700	686		2.125%	4/7/21	175	171
Santander Holdings USA Inc.	3.400%	1/18/23	115	110		3.250%	6/11/21	600	602
Santander Holdings USA Inc.	4.500%	7/17/25	125	123		1.800%	7/13/21	150	145
Santander Holdings USA Inc.	4.400%	7/13/27	250	236		2.350%	3/26/20	175	173
Santander UK Group Holdings plc	3.125%	1/8/21	550	540		4.875%	8/4/20	50	51
Santander UK Group Holdings plc	2.875%	8/5/21	225	218	10	2.450%	12/1/20	200	197
Santander UK Group Holdings plc	3.571%	1/10/23	200	192		2.350%	1/29/21	100	99
5 Santander UK Group Holdings plc	3.823%	11/3/28	200	180		4.125%	5/24/21	250	256
Santander UK plc	2.375%	3/16/20	150	148		2.625%	1/24/22	200	197
Santander UK plc	2.125%	11/3/20	200	195		3.000%	3/15/22	125	124
Santander UK plc	3.400%	6/1/21	200	199		2.950%	7/15/22	400	394
Santander UK plc	3.750%	11/15/21	200	200		3.700%	1/30/24	150	152
Santander UK plc	4.000%	3/13/24	150	150		3.600%	9/11/24	50	50
Skandinaviska Enskilda Banken AB	2.300%	3/11/20	250	247		3.950%	11/17/25	100	103
Skandinaviska Enskilda Banken AB						2.625%	3/15/21	300	296
Skandinaviska Enskilda Banken AB						1.875%	9/13/21	250	241
Skandinaviska Enskilda Banken AB						2.800%	3/11/22	250	245
State Street Corp.						1.950%	5/19/21	125	121
5 State Street Corp.						2.653%	5/15/23	300	292
State Street Corp.						3.100%	5/15/23	400	393
State Street Corp.						3.700%	11/20/23	83	84
5 State Street Corp.						3.776%	12/3/24	200	201
State Street Corp.						3.550%	8/18/25	225	225
State Street Corp.						2.650%	5/19/26	125	117
5 State Street Corp.						4.141%	12/3/29	200	206
Sumitomo Mitsui Banking Corp.						2.450%	1/16/20	250	248
Sumitomo Mitsui Banking Corp.						2.514%	1/17/20	300	298
Sumitomo Mitsui Banking Corp.						2.450%	10/20/20	200	197
Sumitomo Mitsui Banking Corp.						3.200%	7/18/22	250	247
Sumitomo Mitsui Banking Corp.						3.950%	7/19/23	100	102
Sumitomo Mitsui Banking Corp.						3.950%	1/10/24	250	252
Sumitomo Mitsui Banking Corp.						3.400%	7/1/24	250	245
Sumitomo Mitsui Financial Group Inc.						2.934%	3/9/21	340	336
Sumitomo Mitsui Financial Group Inc.						2.058%	7/14/21	250	242
Sumitomo Mitsui Financial Group Inc.						2.442%	10/19/21	475	462
Sumitomo Mitsui Financial Group Inc.						2.846%	1/1/22	250	245
Sumitomo Mitsui Financial Group Inc.						2.784%	7/12/22	200	195
Sumitomo Mitsui Financial Group Inc.						2.778%	10/18/22	200	194
Sumitomo Mitsui Financial Group Inc.						3.102%	1/17/23	250	246
Sumitomo Mitsui Financial Group Inc.						3.748%	7/19/23	200	202
Sumitomo Mitsui Financial Group Inc.						3.936%	10/16/23	200	204
Sumitomo Mitsui Financial Group Inc.						3.784%	3/9/26	150	148
Sumitomo Mitsui Financial Group Inc.						2.632%	7/14/26	125	114
Sumitomo Mitsui Financial Group Inc.						3.010%	10/19/26	175	164
Sumitomo Mitsui Financial Group Inc.						3.364%	7/12/27	700	671
Sumitomo Mitsui Financial Group Inc.						3.544%	1/17/28	300	290
Sumitomo Mitsui Financial Group Inc.						3.944%	7/19/28	300	299
SunTrust Bank						2.250%	1/31/20	200	198
5 SunTrust Bank						2.590%	1/29/21	100	99
5 SunTrust Bank						3.502%	8/2/22	250	249
5 SunTrust Bank						3.000%	2/2/23	75	73
5 SunTrust Bank						3.689%	8/2/24	250	250
SunTrust Bank						3.300%	5/15/26	200	189
SunTrust Banks Inc.						2.900%	3/3/21	75	74
SunTrust Banks Inc.						2.700%	1/27/22	125	122
SVB Financial Group						3.500%	1/29/25	100	96
Svenska Handelsbanken AB						2.450%	3/30/21	300	294
Svenska Handelsbanken AB						3.350%	5/24/21	200	200
Svenska Handelsbanken AB						1.875%	9/7/21	350	338
Synchrony Bank						3.650%	5/24/21	500	489
Synchrony Bank						3.000%	6/15/22	100	93
Synchrony Financial						2.700%	2/3/20	375	369
Synchrony Financial						4.250%	8/15/24	250	230
Synchrony Financial						4.500%	7/23/25	500	455
Synchrony Financial						3.700%	8/4/26	125	106
Synchrony Financial						3.950%	12/1/27	300	252
Synovus Financial Corp.						3.125%	11/1/22	50	47
Toronto-Dominion Bank						3.000%	6/11/20	200	200
Toronto-Dominion Bank						3.150%	9/17/20	400	401
Toronto-Dominion Bank						2.500%	12/14/20	100	99
Toronto-Dominion Bank						2.550%	1/25/21	450	445
Toronto-Dominion Bank						2.125%	4/7/21	175	171
Toronto-Dominion Bank						3.250%	6/11/21	600	602
Toronto-Dominion Bank						1.800%	7/13/21	150	145
UBS AG						2.350%	3/26/20	175	173
UBS AG						4.875%	8/4/20	50	51
10 UBS AG						2.450%	12/1/20	200	197
US Bancorp						2.350%	1/29/21	100	99
US Bancorp						4.125%	5/24/21	250	256
US Bancorp						2.625%	1/24/22	200	197
US Bancorp						3.000%	3/15/22	125	124
US Bancorp						2.950%	7/15/22	400	394
US Bancorp						3.700%	1/30/24	150	152
US Bancorp						3.600%	9/11/24	50	50
US Bancorp						3.950%	11/17/25	100	103

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
US Bancorp	3.100%	4/27/26	300	284	Brookfield Finance LLC	4.000%	4/1/24	125	124
US Bancorp	3.150%	4/27/27	275	264	Cboe Global Markets Inc.	3.650%	1/12/27	110	107
US Bancorp	3.900%	4/26/28	150	153	Charles Schwab Corp.	3.250%	5/21/21	125	125
US Bank NA	2.350%	1/23/20	100	99	Charles Schwab Corp.	3.225%	9/1/22	300	299
US Bank NA	3.050%	7/24/20	250	250	Charles Schwab Corp.	2.650%	1/25/23	100	98
US Bank NA	2.050%	10/23/20	250	245	Charles Schwab Corp.	3.550%	2/1/24	125	126
US Bank NA	2.850%	1/23/23	250	245	Charles Schwab Corp.	3.850%	5/21/25	25	25
US Bank NA	3.400%	7/24/23	250	250	Charles Schwab Corp.	3.200%	3/2/27	250	241
US Bank NA	2.800%	1/27/25	500	479	Charles Schwab Corp.	3.200%	1/25/28	100	96
Wachovia Corp.	6.605%	10/1/25	265	299	Charles Schwab Corp.	4.000%	2/1/29	125	128
Wells Fargo & Co.	2.600%	7/22/20	350	347	CME Group Inc.	3.000%	9/15/22	125	124
Wells Fargo & Co.	2.550%	12/7/20	300	296	CME Group Inc.	3.000%	3/15/25	125	122
Wells Fargo & Co.	2.500%	3/4/21	1,350	1,325	CME Group Inc.	5.300%	9/15/43	150	174
Wells Fargo & Co.	4.600%	4/1/21	475	486	CME Group Inc.	4.150%	6/15/48	125	128
Wells Fargo & Co.	2.100%	7/26/21	350	339	E*TRADE Financial Corp.	3.800%	8/24/27	75	71
Wells Fargo & Co.	3.500%	3/8/22	450	448	E*TRADE Financial Corp.	4.500%	6/20/28	65	64
Wells Fargo & Co.	2.625%	7/22/22	775	746	Eaton Vance Corp.	3.625%	6/15/23	50	50
Wells Fargo & Co.	3.069%	1/24/23	1,500	1,461	Eaton Vance Corp.	3.500%	4/6/27	100	97
Wells Fargo & Co.	3.450%	2/13/23	350	343	Franklin Resources Inc.	2.800%	9/15/22	225	220
Wells Fargo & Co.	3.300%	9/9/24	400	387	Intercontinental Exchange Inc.	2.350%	9/15/22	100	97
Wells Fargo & Co.	3.000%	2/19/25	425	401	Intercontinental Exchange Inc.	3.450%	9/21/23	100	101
Wells Fargo & Co.	3.000%	4/22/26	525	488	Intercontinental Exchange Inc.	4.000%	10/15/23	150	154
Wells Fargo & Co.	4.100%	6/3/26	575	561	Intercontinental Exchange Inc.	3.750%	12/1/25	300	301
Wells Fargo & Co.	3.000%	10/23/26	675	625	Intercontinental Exchange Inc.	3.100%	9/15/27	150	142
Wells Fargo & Co.	4.300%	7/22/27	475	467	Intercontinental Exchange Inc.	3.750%	9/21/28	75	75
5 Wells Fargo & Co.	3.584%	5/22/28	500	480	Intercontinental Exchange Inc.	4.250%	9/21/48	175	172
Wells Fargo & Co.	5.375%	2/7/35	200	222	Invesco Finance plc	3.125%	11/30/22	175	171
Wells Fargo & Co.	5.375%	11/2/43	500	523	Invesco Finance plc	4.000%	1/30/24	450	449
Wells Fargo & Co.	5.606%	1/15/44	600	653	Invesco Finance plc	3.750%	1/15/26	170	165
Wells Fargo & Co.	4.650%	11/4/44	325	308	Invesco Finance plc	5.375%	11/30/43	75	80
Wells Fargo & Co.	3.900%	5/1/45	500	463	Janus Capital Group Inc.	4.875%	8/1/25	75	74
Wells Fargo & Co.	4.900%	11/17/45	250	246	Jefferies Financial Group Inc.	5.500%	10/18/23	150	153
Wells Fargo & Co.	4.400%	6/14/46	300	278	Jefferies Group LLC	6.875%	4/15/21	105	112
Wells Fargo & Co.	4.750%	12/7/46	350	338	Jefferies Group LLC	5.125%	1/20/23	100	102
Wells Fargo Bank NA	2.400%	1/15/20	500	496	Jefferies Group LLC	4.850%	1/15/27	200	192
Wells Fargo Bank NA	2.600%	1/15/21	250	247	Jefferies Group LLC	6.450%	6/8/27	50	52
5 Wells Fargo Bank NA	3.325%	7/23/21	250	250	Jefferies Group LLC	6.250%	1/15/36	75	75
Wells Fargo Bank NA	3.625%	10/22/21	450	451	Jefferies Group LLC	6.500%	1/20/43	75	75
Wells Fargo Bank NA	3.550%	8/14/23	250	249	Jefferies Group LLC / Jefferies Group				
Wells Fargo Bank NA	5.950%	8/26/36	200	230	Capital Finance Inc.	4.150%	1/23/30	300	257
Wells Fargo Bank NA	5.850%	2/1/37	300	341	Lazard Group LLC	3.750%	2/13/25	50	48
Wells Fargo Bank NA	6.600%	1/15/38	225	278	Lazard Group LLC	3.625%	3/1/27	100	94
Westpac Banking Corp.	2.150%	3/6/20	300	297	Lazard Group LLC	4.500%	9/19/28	100	100
Westpac Banking Corp.	3.050%	5/15/20	125	125	Legg Mason Inc.	4.750%	3/15/26	100	102
Westpac Banking Corp.	2.600%	11/23/20	250	247	Legg Mason Inc.	5.625%	1/15/44	100	100
Westpac Banking Corp.	2.100%	5/13/21	600	583	Nasdaq Inc.	5.550%	1/15/20	175	179
Westpac Banking Corp.	2.000%	8/19/21	275	266	Nasdaq Inc.	4.250%	6/1/24	75	76
Westpac Banking Corp.	2.500%	6/28/22	1,000	968	Nasdaq Inc.	3.850%	6/30/26	100	96
Westpac Banking Corp.	2.750%	1/11/23	200	194	Nomura Holdings Inc.	6.700%	3/4/20	200	207
Westpac Banking Corp.	3.650%	5/15/23	75	75	Raymond James Financial Inc.	3.625%	9/15/26	75	71
Westpac Banking Corp.	2.850%	5/13/26	400	372	Raymond James Financial Inc.	4.950%	7/15/46	210	205
Westpac Banking Corp.	2.700%	8/19/26	175	161	Stifel Financial Corp.	3.500%	12/1/20	50	50
Westpac Banking Corp.	3.350%	3/8/27	250	240	Stifel Financial Corp.	4.250%	7/18/24	150	151
5 Westpac Banking Corp.	4.322%	11/23/31	500	472	TD Ameritrade Holding Corp.	2.950%	4/1/22	125	124
Zions Bancorp NA	3.500%	8/27/21	250	250	TD Ameritrade Holding Corp.	3.625%	4/1/25	100	99
					TD Ameritrade Holding Corp.	3.300%	4/1/27	125	120
Brokerage (0.3%)					Finance Companies (0.2%)				
Affiliated Managers Group Inc.	4.250%	2/15/24	100	102	AerCap Ireland Capital DAC / AerCap				
Affiliated Managers Group Inc.	3.500%	8/1/25	125	122	Global Aviation Trust	4.250%	7/1/20	350	350
Ameriprise Financial Inc.	5.300%	3/15/20	125	128	AerCap Ireland Capital DAC / AerCap				
Ameriprise Financial Inc.	4.000%	10/15/23	250	256	Global Aviation Trust	4.625%	10/30/20	150	151
Ameriprise Financial Inc.	3.700%	10/15/24	100	99	AerCap Ireland Capital DAC / AerCap				
BGC Partners Inc.	5.125%	5/27/21	50	50	Global Aviation Trust	4.500%	5/15/21	150	150
BlackRock Inc.	4.250%	5/24/21	125	128	AerCap Ireland Capital DAC / AerCap				
BlackRock Inc.	3.375%	6/1/22	175	176	Global Aviation Trust	5.000%	10/1/21	200	203
BlackRock Inc.	3.500%	3/18/24	175	175	AerCap Ireland Capital DAC / AerCap				
BlackRock Inc.	3.200%	3/15/27	100	97	Global Aviation Trust	3.950%	2/1/22	125	123
Brookfield Asset Management Inc.	4.000%	1/15/25	105	103	AerCap Ireland Capital DAC / AerCap				
Brookfield Finance Inc.	4.250%	6/2/26	50	49	Global Aviation Trust	3.500%	5/26/22	100	97
Brookfield Finance Inc.	3.900%	1/25/28	125	117					
Brookfield Finance Inc.	4.700%	9/20/47	150	140					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	7/1/22	175	175		4.200%	12/15/46	200	195	
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	125	119	5	5.750%	8/15/53	75	73	
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	125	118	5	6.500%	5/15/67	100	103	
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	150	130		6.250%	9/30/20	55	57	
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	150	131		3.500%	8/15/26	50	47	
Air Lease Corp.	2.125%	1/15/20	50	49		4.500%	6/15/47	110	98	
Air Lease Corp.	4.750%	3/1/20	75	76		3.375%	8/15/20	125	125	
Air Lease Corp.	2.500%	3/1/21	250	244		6.400%	12/15/20	385	404	
Air Lease Corp.	3.875%	4/1/21	75	75		3.300%	3/1/21	275	274	
Air Lease Corp.	3.375%	6/1/21	75	74		6.125%	6/1/22	250	260	
Air Lease Corp.	3.750%	2/1/22	300	296		4.125%	2/15/24	170	170	
Air Lease Corp.	2.625%	7/1/22	100	95		4.200%	4/1/28	200	192	
Air Lease Corp.	2.750%	1/15/23	100	95	5	3.875%	1/15/35	200	172	
Air Lease Corp.	3.875%	7/3/23	100	98		4.700%	7/10/35	75	72	
Air Lease Corp.	4.250%	9/15/24	75	74		6.250%	5/1/36	475	519	
Air Lease Corp.	3.250%	3/1/25	150	138		4.500%	7/16/44	500	447	
Air Lease Corp.	3.625%	4/1/27	75	66		4.750%	4/1/48	100	92	
Air Lease Corp.	3.625%	12/1/27	100	88	5	5.750%	4/1/48	125	110	
Air Lease Corp.	4.625%	10/1/28	100	95		4.375%	1/15/55	125	105	
Aircastle Ltd.	4.400%	9/25/23	125	122	5	8.175%	5/15/68	95	113	
Ares Capital Corp.	3.875%	1/15/20	75	75		4.350%	8/15/20	100	102	
Ares Capital Corp.	3.500%	2/10/23	250	237		2.500%	11/21/20	175	172	
Ares Capital Corp.	4.250%	3/1/25	100	96		3.700%	8/15/21	125	126	
GATX Corp.	3.250%	3/30/25	125	118		3.125%	5/15/22	150	147	
GATX Corp.	3.250%	9/15/26	50	46		2.950%	12/1/22	150	146	
GATX Corp.	3.850%	3/30/27	175	166		3.300%	1/15/23	600	590	
GATX Corp.	3.500%	3/15/28	100	92		Anthem Inc.	3.500%	8/15/24	75	73
GATX Corp.	4.550%	11/7/28	150	149		Anthem Inc.	3.350%	12/1/24	160	155
GATX Corp.	4.500%	3/30/45	50	46		Anthem Inc.	3.650%	12/1/27	300	287
GE Capital International Funding Co. Unlimited Co.	2.342%	11/15/20	1,237	1,194		Anthem Inc.	4.101%	3/1/28	400	392
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	358	318		Anthem Inc.	5.950%	12/15/34	1	1
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	2,268	1,909		Anthem Inc.	5.850%	1/15/36	75	85
International Lease Finance Corp.	8.250%	12/15/20	200	215		Anthem Inc.	6.375%	6/15/37	75	90
International Lease Finance Corp.	4.625%	4/15/21	89	89		Anthem Inc.	4.625%	5/15/42	175	168
International Lease Finance Corp.	8.625%	1/15/22	115	128		Anthem Inc.	4.650%	1/15/43	275	267
International Lease Finance Corp.	5.875%	8/15/22	160	165		Anthem Inc.	5.100%	1/15/44	100	102
Prospect Capital Corp.	5.875%	3/15/23	40	40		Anthem Inc.	4.375%	12/1/47	300	280
						Anthem Inc.	4.550%	3/1/48	155	149
Insurance (1.3%)						Anthem Inc.	4.850%	8/15/54	50	48
ACE Capital Trust II	9.700%	4/1/30	50	66		Aon Corp.	5.000%	9/30/20	150	154
AEGON Funding Co. LLC	5.750%	12/15/20	81	85		Aon Corp.	8.205%	1/1/27	25	29
Aetna Inc.	2.750%	11/15/22	200	192		Aon Corp.	4.500%	12/15/28	100	101
Aetna Inc.	2.800%	6/15/23	125	119		Aon Corp.	6.250%	9/30/40	100	118
Aetna Inc.	3.500%	11/15/24	125	120		Aon plc	3.500%	6/14/24	100	98
Aetna Inc.	6.625%	6/15/36	130	153		Aon plc	3.875%	12/15/25	200	197
Aetna Inc.	6.750%	12/15/37	100	119		Aon plc	4.600%	6/14/44	175	168
Aetna Inc.	4.500%	5/15/42	75	68		Aon plc	4.750%	5/15/45	100	98
Aetna Inc.	4.125%	11/15/42	75	65		Arch Capital Finance LLC	4.011%	12/15/26	100	100
Aetna Inc.	3.875%	8/15/47	300	252		Arch Capital Finance LLC	5.031%	12/15/46	100	103
Aflac Inc.	4.000%	2/15/22	50	51		Arch Capital Group Ltd.	7.350%	5/1/34	50	63
Aflac Inc.	3.625%	6/15/23	125	126		Arch Capital Group US Inc.	5.144%	11/1/43	50	52
Aflac Inc.	3.625%	11/15/24	125	124		Aspen Insurance Holdings Ltd.	4.650%	11/15/23	175	176
Aflac Inc.	3.250%	3/17/25	125	122		Assurant Inc.	4.000%	3/15/23	50	50
Aflac Inc.	2.875%	10/15/26	75	70		Assurant Inc.	4.200%	9/27/23	100	100
Aflac Inc.	4.000%	10/15/46	50	46		Assurant Inc.	4.900%	3/27/28	100	100
Aflac Inc.	4.750%	1/15/49	115	118		Assurant Inc.	6.750%	2/15/34	50	57
Alleghany Corp.	5.625%	9/15/20	100	103		Assured Guaranty US Holdings Inc.	5.000%	7/1/24	75	76
Alleghany Corp.	4.900%	9/15/44	100	99		Athene Holding Ltd.	4.125%	1/12/28	200	181
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	73		10 AXA Equitable Holdings Inc.	3.900%	4/20/23	100	99
Allstate Corp.	3.150%	6/15/23	100	100		10 AXA Equitable Holdings Inc.	7.000%	4/1/28	75	86
Allstate Corp.	5.550%	5/9/35	75	85		10 AXA Equitable Holdings Inc.	4.350%	4/20/28	930	885
Allstate Corp.	4.500%	6/15/43	125	127		10 AXA Equitable Holdings Inc.	5.000%	4/20/48	350	307
						AXA SA	8.600%	12/15/30	225	280
						AXIS Specialty Finance LLC	5.875%	6/1/20	75	77
						AXIS Specialty Finance plc	4.000%	12/6/27	550	527
						Berkshire Hathaway Finance Corp.	2.900%	10/15/20	275	275
						Berkshire Hathaway Finance Corp.	4.250%	1/15/21	125	128
						Berkshire Hathaway Finance Corp.	3.000%	5/15/22	150	149
						Berkshire Hathaway Finance Corp.	5.750%	1/15/40	75	89
						Berkshire Hathaway Finance Corp.	4.400%	5/15/42	125	127
						Berkshire Hathaway Finance Corp.	4.300%	5/15/43	225	226

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	700	698	Manulife Financial Corp.	5.375%	3/4/46	100	109
Berkshire Hathaway Inc.	2.200%	3/15/21	200	197	Markel Corp.	4.900%	7/1/22	125	128
Berkshire Hathaway Inc.	3.000%	2/11/23	125	124	Markel Corp.	3.500%	11/1/27	50	47
Berkshire Hathaway Inc.	2.750%	3/15/23	250	245	Markel Corp.	4.300%	11/1/47	50	44
Berkshire Hathaway Inc.	3.125%	3/15/26	725	702	Marsh & McLennan Cos. Inc.	2.350%	3/6/20	500	494
Berkshire Hathaway Inc.	4.500%	2/11/43	175	182	Marsh & McLennan Cos. Inc.	4.800%	7/15/21	295	303
Brighthouse Financial Inc.	3.700%	6/22/27	250	211	Marsh & McLennan Cos. Inc.	3.300%	3/14/23	75	74
Brighthouse Financial Inc.	4.700%	6/22/47	130	97	Marsh & McLennan Cos. Inc.	3.500%	6/3/24	100	98
Brown & Brown Inc.	4.200%	9/15/24	75	74	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	97
Chubb Corp.	6.000%	5/11/37	125	151	Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	98
Chubb Corp.	6.500%	5/15/38	50	64	Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	94
Chubb INA Holdings Inc.	2.875%	11/3/22	475	469	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	300	273
Chubb INA Holdings Inc.	2.700%	3/13/23	125	121	Mercury General Corp.	4.400%	3/15/27	75	73
Chubb INA Holdings Inc.	3.350%	5/15/24	100	99	MetLife Inc.	4.750%	2/8/21	100	102
Chubb INA Holdings Inc.	3.150%	3/15/25	250	244	MetLife Inc.	3.048%	12/15/22	225	221
Chubb INA Holdings Inc.	6.700%	5/15/36	200	256	MetLife Inc.	3.600%	4/10/24	175	175
Chubb INA Holdings Inc.	4.150%	3/13/43	100	99	MetLife Inc.	3.000%	3/1/25	250	239
Chubb INA Holdings Inc.	4.350%	11/3/45	350	360	MetLife Inc.	3.600%	11/13/25	500	493
¹⁰ Cigna Corp.	3.200%	9/17/20	340	339	MetLife Inc.	6.500%	12/15/32	175	219
¹⁰ Cigna Corp.	3.400%	9/17/21	280	279	MetLife Inc.	6.375%	6/15/34	100	121
¹⁰ Cigna Corp.	3.750%	7/15/23	200	198	MetLife Inc.	5.700%	6/15/35	200	227
¹⁰ Cigna Corp.	4.125%	11/15/25	265	265	MetLife Inc.	5.875%	2/6/41	325	377
¹⁰ Cigna Corp.	4.375%	10/15/28	485	487	MetLife Inc.	4.125%	8/13/42	125	117
¹⁰ Cigna Corp.	4.800%	8/15/38	215	211	MetLife Inc.	4.875%	11/13/43	175	180
¹⁰ Cigna Corp.	4.900%	12/15/48	495	487	MetLife Inc.	4.721%	12/15/44	63	64
Cigna Holding Co.	5.125%	6/15/20	50	51	MetLife Inc.	4.600%	5/13/46	120	120
Cigna Holding Co.	4.375%	12/15/20	45	46	⁵ MetLife Inc.	6.400%	12/15/66	210	213
Cigna Holding Co.	4.500%	3/15/21	25	26	Old Republic International Corp.	4.875%	10/1/24	75	78
Cigna Holding Co.	4.000%	2/15/22	125	126	Old Republic International Corp.	3.875%	8/26/26	100	94
Cigna Holding Co.	3.250%	4/15/25	250	238	PartnerRe Finance B LLC	5.500%	6/1/20	100	103
Cigna Holding Co.	7.875%	5/15/27	41	51	Primerica Inc.	4.750%	7/15/22	125	128
Cigna Holding Co.	3.050%	10/15/27	225	204	Principal Financial Group Inc.	3.300%	9/15/22	50	49
Cigna Holding Co.	5.375%	2/15/42	75	80	Principal Financial Group Inc.	3.125%	5/15/23	100	98
Cigna Holding Co.	3.875%	10/15/47	120	100	Principal Financial Group Inc.	4.300%	5/15/25	75	73
Cincinnati Financial Corp.	6.920%	5/15/28	100	120	Principal Financial Group Inc.	3.100%	11/15/26	100	93
Cincinnati Financial Corp.	6.125%	11/1/34	75	87	Principal Financial Group Inc.	4.625%	9/15/42	50	49
CNA Financial Corp.	5.875%	8/15/20	75	78	Principal Financial Group Inc.	4.350%	5/15/43	50	47
CNA Financial Corp.	5.750%	8/15/21	75	79	Principal Financial Group Inc.	4.300%	11/15/46	75	70
CNA Financial Corp.	4.500%	3/1/26	125	125	⁵ Principal Financial Group Inc.	4.700%	5/15/55	65	63
CNA Financial Corp.	3.450%	8/15/27	100	93	Progressive Corp.	3.750%	8/23/21	75	76
Coventry Health Care Inc.	5.450%	6/15/21	100	103	Progressive Corp.	2.450%	1/15/27	150	137
Enstar Group Ltd.	4.500%	3/10/22	50	50	Progressive Corp.	6.625%	3/1/29	125	152
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	100	Progressive Corp.	4.350%	4/25/44	50	50
¹⁰ Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	48	Progressive Corp.	4.125%	4/15/47	250	245
First American Financial Corp.	4.600%	11/15/24	100	101	Progressive Corp.	4.200%	3/15/48	155	154
Hanover Insurance Group Inc.	4.500%	4/15/26	100	100	Prudential Financial Inc.	5.375%	6/21/20	100	103
Hartford Financial Services Group Inc.	5.125%	4/15/22	125	130	Prudential Financial Inc.	4.500%	11/15/20	250	257
Hartford Financial Services Group Inc.	5.950%	10/15/36	50	56	Prudential Financial Inc.	4.500%	11/16/21	75	78
Hartford Financial Services Group Inc.	6.100%	10/1/41	100	114	Prudential Financial Inc.	3.500%	5/15/24	125	126
Hartford Financial Services Group Inc.	4.300%	4/15/43	175	162	Prudential Financial Inc.	5.750%	7/15/33	100	114
Humana Inc.	2.900%	12/15/22	150	145	Prudential Financial Inc.	5.700%	12/14/36	125	141
Humana Inc.	3.850%	10/1/24	150	148	Prudential Financial Inc.	6.625%	12/1/37	65	79
Humana Inc.	3.950%	3/15/27	150	147	Prudential Financial Inc.	6.625%	6/21/40	65	80
Humana Inc.	4.625%	12/1/42	110	109	⁵ Prudential Financial Inc.	5.875%	9/15/42	175	178
Humana Inc.	4.950%	10/1/44	200	205	⁵ Prudential Financial Inc.	5.625%	6/15/43	375	370
Kemper Corp.	4.350%	2/15/25	40	39	Prudential Financial Inc.	5.100%	8/15/43	50	53
Lincoln National Corp.	6.250%	2/15/20	25	26	⁵ Prudential Financial Inc.	5.200%	3/15/44	85	80
Lincoln National Corp.	4.850%	6/24/21	50	51	Prudential Financial Inc.	4.600%	5/15/44	525	526
Lincoln National Corp.	4.200%	3/15/22	50	51	⁵ Prudential Financial Inc.	5.375%	5/15/45	250	235
Lincoln National Corp.	4.000%	9/1/23	50	50	Prudential Financial Inc.	3.905%	12/7/47	182	163
Lincoln National Corp.	3.625%	12/12/26	75	72	⁵ Prudential Financial Inc.	5.700%	9/15/48	250	231
Lincoln National Corp.	3.800%	3/1/28	100	96	Prudential Financial Inc.	3.935%	12/7/49	263	236
Lincoln National Corp.	6.150%	4/7/36	10	12	Reinsurance Group of America Inc.	5.000%	6/1/21	75	78
Lincoln National Corp.	6.300%	10/9/37	75	89	Reinsurance Group of America Inc.	4.700%	9/15/23	75	78
Lincoln National Corp.	7.000%	6/15/40	160	201	RenaissanceRe Finance Inc.	3.450%	7/1/27	50	48
Loews Corp.	2.625%	5/15/23	75	73	Sompo International Holdings Ltd.	4.700%	10/15/22	100	102
Loews Corp.	6.000%	2/1/35	50	57	Sompo International Holdings Ltd.	7.000%	7/15/34	75	87
Loews Corp.	4.125%	5/15/43	100	92	Swiss Re Solutions Holding Corp.	7.000%	2/15/26	75	89
Manulife Financial Corp.	4.900%	9/17/20	275	283	Torchmark Corp.	3.800%	9/15/22	50	50
Manulife Financial Corp.	4.150%	3/4/26	175	177	Torchmark Corp.	4.550%	9/15/28	80	81
⁵ Manulife Financial Corp.	4.061%	2/24/32	190	179	Travelers Cos. Inc.	3.900%	11/1/20	125	127

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Travelers Cos. Inc.	6.250%	6/15/37	150	186	American Campus Communities Operating Partnership LP	3.750%	4/15/23	75	74
Travelers Cos. Inc.	4.300%	8/25/45	150	151	American Campus Communities Operating Partnership LP	4.125%	7/1/24	100	100
Travelers Cos. Inc.	4.000%	5/30/47	125	120	American Campus Communities Operating Partnership LP	3.625%	11/15/27	75	70
Trinity Acquisition plc	4.400%	3/15/26	100	99	AvalonBay Communities Inc.	2.850%	3/15/23	25	24
UnitedHealth Group Inc.	2.700%	7/15/20	250	249	AvalonBay Communities Inc.	4.200%	12/15/23	400	413
UnitedHealth Group Inc.	1.950%	10/15/20	100	98	AvalonBay Communities Inc.	3.450%	6/1/25	100	99
UnitedHealth Group Inc.	4.700%	2/15/21	75	77	AvalonBay Communities Inc.	2.950%	5/11/26	150	142
UnitedHealth Group Inc.	2.125%	3/15/21	225	220	AvalonBay Communities Inc.	2.900%	10/15/26	50	47
UnitedHealth Group Inc.	3.375%	11/15/21	100	101	AvalonBay Communities Inc.	3.350%	5/15/27	75	72
UnitedHealth Group Inc.	2.875%	12/15/21	125	124	AvalonBay Communities Inc.	3.200%	1/15/28	75	71
UnitedHealth Group Inc.	3.350%	7/15/22	180	181	AvalonBay Communities Inc.	4.350%	4/15/48	60	60
UnitedHealth Group Inc.	2.375%	10/15/22	150	145	Boston Properties LP	5.625%	11/15/20	325	336
UnitedHealth Group Inc.	2.750%	2/15/23	175	171	Boston Properties LP	4.125%	5/15/21	75	76
UnitedHealth Group Inc.	2.875%	3/15/23	25	25	Boston Properties LP	3.850%	2/1/23	225	224
UnitedHealth Group Inc.	3.500%	6/15/23	100	101	Boston Properties LP	3.125%	9/1/23	275	266
UnitedHealth Group Inc.	3.500%	2/15/24	100	101	Boston Properties LP	3.200%	1/15/25	100	95
UnitedHealth Group Inc.	3.750%	7/15/25	950	959	Boston Properties LP	3.650%	2/1/26	100	97
UnitedHealth Group Inc.	3.700%	12/15/25	75	76	Boston Properties LP	2.750%	10/1/26	50	45
UnitedHealth Group Inc.	3.100%	3/15/26	225	218	Brandywine Operating Partnership LP	3.950%	2/15/23	700	704
UnitedHealth Group Inc.	3.450%	1/15/27	75	74	Brandywine Operating Partnership LP	3.950%	11/15/27	100	95
UnitedHealth Group Inc.	3.375%	4/15/27	350	347	Brixmor Operating Partnership LP	3.875%	8/15/22	150	150
UnitedHealth Group Inc.	2.950%	10/15/27	150	142	Brixmor Operating Partnership LP	3.650%	6/15/24	50	48
UnitedHealth Group Inc.	3.850%	6/15/28	100	101	Brixmor Operating Partnership LP	3.850%	2/1/25	125	121
UnitedHealth Group Inc.	3.875%	12/15/28	150	152	Brixmor Operating Partnership LP	4.125%	6/15/26	200	193
UnitedHealth Group Inc.	4.625%	7/15/35	175	186	Brixmor Operating Partnership LP	3.900%	3/15/27	75	71
UnitedHealth Group Inc.	6.500%	6/15/37	50	64	Camden Property Trust	4.100%	10/15/28	60	61
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	319	Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	25	24
UnitedHealth Group Inc.	5.950%	2/15/41	60	73	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	146
UnitedHealth Group Inc.	4.375%	3/15/42	50	51	CubeSmart LP	4.375%	12/15/23	100	102
UnitedHealth Group Inc.	3.950%	10/15/42	175	168	CubeSmart LP	4.000%	11/15/25	50	49
UnitedHealth Group Inc.	4.250%	3/15/43	125	125	CubeSmart LP	3.125%	9/1/26	100	92
UnitedHealth Group Inc.	4.750%	7/15/45	305	324	Digital Realty Trust LP	5.250%	3/15/21	75	77
UnitedHealth Group Inc.	4.200%	1/15/47	135	134	Digital Realty Trust LP	3.950%	7/1/22	75	75
UnitedHealth Group Inc.	4.250%	4/15/47	100	99	Digital Realty Trust LP	3.625%	10/1/22	1,075	1,067
UnitedHealth Group Inc.	3.750%	10/15/47	350	323	Digital Realty Trust LP	3.700%	8/15/27	200	189
UnitedHealth Group Inc.	4.250%	6/15/48	300	301	Digital Realty Trust LP	4.450%	7/15/28	200	199
UnitedHealth Group Inc.	4.450%	12/15/48	150	154	Duke Realty LP	3.250%	6/30/26	175	167
Unum Group	5.625%	9/15/20	50	51	Duke Realty LP	3.375%	12/15/27	60	57
Unum Group	3.000%	5/15/21	100	99	Duke Realty LP	4.000%	9/15/28	50	50
Unum Group	4.000%	3/15/24	50	49	EPR Properties	5.750%	8/15/22	125	131
Unum Group	5.750%	8/15/42	25	25	EPR Properties	5.250%	7/15/23	125	129
Voya Financial Inc.	3.125%	7/15/24	100	94	EPR Properties	4.500%	4/1/25	50	49
Voya Financial Inc.	3.650%	6/15/26	250	237	EPR Properties	4.750%	12/15/26	100	99
Voya Financial Inc.	5.700%	7/15/43	75	83	EPR Properties	4.950%	4/15/28	150	148
Voya Financial Inc.	4.800%	6/15/46	40	38	ERP Operating LP	4.625%	12/15/21	129	134
Willis North America Inc.	3.600%	5/15/24	125	121	ERP Operating LP	3.000%	4/15/23	125	123
Willis North America Inc.	4.500%	9/15/28	100	97	ERP Operating LP	3.375%	6/1/25	125	123
Willis North America Inc.	5.050%	9/15/48	50	49	ERP Operating LP	2.850%	11/1/26	50	47
WR Berkley Corp.	5.375%	9/15/20	175	180	ERP Operating LP	3.500%	3/1/28	100	98
XLIT Ltd.	4.450%	3/31/25	50	50	ERP Operating LP	4.150%	12/1/28	70	72
XLIT Ltd.	6.250%	5/15/27	125	143	ERP Operating LP	4.500%	7/1/44	150	152
XLIT Ltd.	5.500%	3/31/45	100	104	ERP Operating LP	4.500%	6/1/45	25	26
					ERP Operating LP	4.000%	8/1/47	100	94
Other Finance (0.0%)					Essex Portfolio LP	5.200%	3/15/21	50	52
ORIX Corp.	2.900%	7/18/22	50	49	Essex Portfolio LP	3.250%	5/1/23	25	25
ORIX Corp.	3.250%	12/4/24	75	72	Essex Portfolio LP	3.500%	4/1/25	100	97
ORIX Corp.	3.700%	7/18/27	200	192	Essex Portfolio LP	3.375%	4/15/26	100	95
					Essex Portfolio LP	3.625%	5/1/27	100	96
Real Estate Investment Trusts (0.7%)					Essex Portfolio LP	4.500%	3/15/48	120	116
Alexandria Real Estate Equities Inc.	2.750%	1/15/20	100	99	Federal Realty Investment Trust	2.750%	6/1/23	25	24
Alexandria Real Estate Equities Inc.	4.600%	4/1/22	125	128	Federal Realty Investment Trust	3.250%	7/15/27	50	47
Alexandria Real Estate Equities Inc.	4.000%	1/15/24	75	76	Federal Realty Investment Trust	4.500%	12/1/44	150	151
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	125	120	HCP Inc.	2.625%	2/1/20	375	373
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	50	48	HCP Inc.	3.150%	8/1/22	75	73
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	50	48					
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	100	100					
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	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)
HCP Inc.	4.000%	12/1/22	210	210	Regency Centers LP	3.600%	2/1/27	25	24
HCP Inc.	4.250%	11/15/23	250	250	Regency Centers LP	4.125%	3/15/28	75	74
HCP Inc.	3.400%	2/1/25	75	71	Regency Centers LP	4.400%	2/1/47	200	188
HCP Inc.	6.750%	2/1/41	100	123	Sabra Health Care LP	5.125%	8/15/26	25	23
Healthcare Realty Trust Inc.	3.625%	1/15/28	100	94	Select Income REIT	4.150%	2/1/22	100	99
Healthcare Trust of America Holdings LP	3.375%	7/15/21	100	99	Select Income REIT	4.250%	5/15/24	100	95
Healthcare Trust of America Holdings LP	2.950%	7/1/22	100	97	Select Income REIT	4.500%	2/1/25	50	47
Healthcare Trust of America Holdings LP	3.700%	4/15/23	25	25	Senior Housing Properties Trust	4.750%	2/15/28	50	47
Healthcare Trust of America Holdings LP	3.500%	8/1/26	100	94	Simon Property Group LP	4.375%	3/1/21	125	128
Healthcare Trust of America Holdings LP	3.750%	7/1/27	100	95	Simon Property Group LP	2.500%	7/15/21	120	118
Highwoods Realty LP	3.200%	6/15/21	100	99	Simon Property Group LP	4.125%	12/1/21	250	256
Highwoods Realty LP	4.125%	3/15/28	75	73	Simon Property Group LP	2.350%	1/30/22	150	146
Hospitality Properties Trust	4.650%	3/15/24	140	139	Simon Property Group LP	3.375%	3/15/22	100	100
Hospitality Properties Trust	5.250%	2/15/26	100	100	Simon Property Group LP	2.625%	6/15/22	100	97
Hospitality Properties Trust	4.950%	2/15/27	100	98	Simon Property Group LP	2.750%	2/1/23	25	24
Hospitality Properties Trust	3.950%	1/15/28	75	68	Simon Property Group LP	2.750%	6/1/23	100	97
Hospitality Properties Trust	4.375%	2/15/30	300	275	Simon Property Group LP	3.750%	2/1/24	150	151
Host Hotels & Resorts LP	6.000%	10/1/21	100	105	Simon Property Group LP	3.500%	9/1/25	100	98
Host Hotels & Resorts LP	4.750%	3/1/23	50	51	Simon Property Group LP	3.300%	1/15/26	195	188
Host Hotels & Resorts LP	3.750%	10/15/23	261	254	Simon Property Group LP	3.250%	11/30/26	75	72
Host Hotels & Resorts LP	3.875%	4/1/24	75	74	Simon Property Group LP	3.375%	6/15/27	160	153
Host Hotels & Resorts LP	4.000%	6/15/25	50	49	Simon Property Group LP	3.375%	12/1/27	100	96
Hudson Pacific Properties LP	3.950%	11/1/27	100	92	Simon Property Group LP	4.750%	3/15/42	100	104
Kilroy Realty LP	3.800%	1/15/23	250	249	Simon Property Group LP	4.250%	11/30/46	200	193
Kilroy Realty LP	3.450%	12/15/24	50	48	SITE Center Corp.	3.625%	2/1/25	200	191
Kilroy Realty LP	4.750%	12/15/28	50	51	SITE Center Corp.	4.250%	2/1/26	70	69
Kimco Realty Corp.	3.400%	11/1/22	150	148	SITE Centers Corp.	4.625%	7/15/22	63	65
Kimco Realty Corp.	3.125%	6/1/23	25	24	SITE Centers Corp.	3.900%	8/15/24	100	98
Kimco Realty Corp.	2.800%	10/1/26	125	112	SITE Centers Corp.	4.700%	6/1/27	75	75
Kimco Realty Corp.	3.800%	4/1/27	75	72	SITE Centers Corp.	3.250%	10/15/22	100	97
Kimco Realty Corp.	4.125%	12/1/46	50	44	SL Green Operating Partnership LP	4.500%	3/15/28	75	73
Kimco Realty Corp.	4.450%	9/1/47	50	46	STORE Capital Corp.	3.125%	9/1/26	175	156
Kite Realty Group LP	4.000%	10/1/26	200	184	Tanger Properties LP	3.875%	7/15/27	50	47
Liberty Property LP	3.375%	6/15/23	50	49	Tanger Properties LP	3.700%	10/1/20	25	25
Liberty Property LP	4.400%	2/15/24	100	103	UDR Inc.	4.625%	1/10/22	50	51
Liberty Property LP	3.750%	4/1/25	75	74	UDR Inc.	2.950%	9/1/26	150	139
Life Storage LP	3.875%	12/15/27	150	143	UDR Inc.	3.500%	7/1/27	150	143
LifeStorage LP	3.500%	7/1/26	125	117	UDR Inc.	3.500%	1/15/28	250	237
Mid-America Apartments LP	4.300%	10/15/23	150	153	Ventas Realty LP	3.125%	6/15/23	175	170
Mid-America Apartments LP	3.750%	6/15/24	50	50	Ventas Realty LP	3.750%	5/1/24	200	197
Mid-America Apartments LP	3.600%	6/1/27	250	241	Ventas Realty LP	4.125%	1/15/26	75	75
National Retail Properties Inc.	3.800%	10/15/22	200	200	Ventas Realty LP	3.250%	10/15/26	75	70
National Retail Properties Inc.	3.500%	10/15/27	350	333	Ventas Realty LP	3.850%	4/1/27	50	48
National Retail Properties Inc.	4.300%	10/15/28	25	25	Ventas Realty LP	4.000%	3/1/28	125	121
National Retail Properties Inc.	4.800%	10/15/48	50	49	Ventas Realty LP	5.700%	9/30/43	75	82
Omega Healthcare Investors Inc.	4.375%	8/1/23	300	299	Ventas Realty LP / Ventas Capital Corp.	3.250%	8/15/22	200	197
Omega Healthcare Investors Inc.	4.950%	4/1/24	100	101	VEREIT Operating Partnership LP	4.125%	6/1/21	75	76
Omega Healthcare Investors Inc.	4.500%	1/15/25	100	98	VEREIT Operating Partnership LP	4.600%	2/6/24	75	75
Omega Healthcare Investors Inc.	5.250%	1/15/26	100	101	VEREIT Operating Partnership LP	4.625%	11/1/25	75	75
Omega Healthcare Investors Inc.	4.500%	4/1/27	300	287	VEREIT Operating Partnership LP	3.950%	8/15/27	450	417
Omega Healthcare Investors Inc.	4.750%	1/15/28	70	68	Vornado Realty LP	3.500%	1/15/25	100	97
Office Properties Income Trust	4.000%	7/15/22	100	98	Washington Prime Group LP	3.850%	4/1/20	50	49
Physicians Realty LP	4.300%	3/15/27	100	97	Washington Prime Group LP	5.950%	8/15/24	50	44
Physicians Realty LP	3.950%	1/15/28	100	94	Washington REIT	4.950%	10/1/20	25	25
Piedmont Operating Partnership LP	3.400%	6/1/23	75	73	Washington REIT	3.950%	10/15/22	75	75
Prologis LP	3.875%	9/15/28	100	101	Weingarten Realty Investors	3.375%	10/15/22	50	49
Prologis LP	4.375%	9/15/48	75	76	Weingarten Realty Investors	3.500%	4/15/23	100	98
Public Storage	2.370%	9/15/22	55	53	Welltower Inc.	4.950%	1/15/21	75	77
Public Storage	3.094%	9/15/27	100	94	Welltower Inc.	5.250%	1/15/22	300	312
Realty Income Corp.	3.250%	10/15/22	375	371	Welltower Inc.	3.750%	3/15/23	75	75
Realty Income Corp.	3.875%	7/15/24	50	50	Welltower Inc.	3.950%	9/1/23	100	100
Realty Income Corp.	3.875%	4/15/25	100	100	Welltower Inc.	4.000%	6/1/25	200	197
Realty Income Corp.	4.125%	10/15/26	125	126	Welltower Inc.	4.250%	4/1/26	150	150
Realty Income Corp.	3.000%	1/15/27	100	93	Welltower Inc.	4.250%	4/15/28	125	124
Realty Income Corp.	3.650%	1/15/28	190	184	Welltower Inc.	6.500%	3/15/41	25	30
Realty Income Corp.	4.650%	3/15/47	175	179	Welltower Inc.	4.950%	9/1/48	75	74
					WP Carey Inc.	4.600%	4/1/24	75	76
					WP Carey Inc.	4.000%	2/1/25	50	49
					WP Carey Inc.	4.250%	10/1/26	75	73

306,052

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Industrial (15.9%)									
Basic Industry (0.8%)									
Air Products & Chemicals Inc.	3.000%	11/3/21	75	75	International Paper Co.	4.400%	8/15/47	200	168
Air Products & Chemicals Inc.	2.750%	2/3/23	50	49	International Paper Co.	4.350%	8/15/48	200	167
Air Products & Chemicals Inc.	3.350%	7/31/24	675	664	Kinross Gold Corp.	5.125%	9/1/21	50	50
Airgas Inc.	3.650%	7/15/24	300	302	Kinross Gold Corp.	5.950%	3/15/24	75	75
Albermarle Corp.	4.150%	12/1/24	75	76	Kinross Gold Corp.	4.500%	7/15/27	25	22
Albermarle Corp.	5.450%	12/1/44	75	74	LYB International Finance BV	5.250%	7/15/43	200	192
ArcelorMittal	5.125%	6/1/20	50	51	LYB International Finance II BV	3.500%	3/2/27	100	91
ArcelorMittal	6.125%	6/1/25	200	209	LyondellBasell Industries NV	6.000%	11/15/21	175	185
Barrick Gold Corp.	6.450%	10/15/35	75	85	LyondellBasell Industries NV	5.750%	4/15/24	175	187
Barrick North America Finance LLC	5.700%	5/30/41	450	478	LyondellBasell Industries NV	4.625%	2/26/55	425	354
Barrick North America Finance LLC	5.750%	5/1/43	150	160	Meadwestvaco Corp.	7.950%	2/15/31	350	446
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	50	53	Mosaic Co.	3.750%	11/15/21	115	116
BHP Billiton Finance USA Ltd.	2.875%	2/24/22	176	174	Mosaic Co.	3.250%	11/15/22	225	217
BHP Billiton Finance USA Ltd.	3.850%	9/30/23	50	51	Mosaic Co.	4.250%	11/15/23	175	176
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	143	Mosaic Co.	4.050%	11/15/27	200	188
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	575	630	Mosaic Co.	5.450%	11/15/33	100	104
Celulosa Arauco y Constitucion SA	5.000%	1/21/21	25	25	Mosaic Co.	4.875%	11/15/41	50	47
Celulosa Arauco y Constitucion SA	4.750%	1/11/22	75	76	Mosaic Co.	5.625%	11/15/43	50	50
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	275	Newmont Mining Corp.	5.875%	4/1/35	100	108
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	189	Newmont Mining Corp.	4.875%	3/15/42	250	238
Domtar Corp.	6.750%	2/15/44	100	102	Nucor Corp.	4.125%	9/15/22	100	103
Dow Chemical Co.	4.250%	11/15/20	125	127	Nucor Corp.	3.950%	5/1/28	100	100
Dow Chemical Co.	4.125%	11/15/21	566	574	Nucor Corp.	6.400%	12/1/37	100	120
Dow Chemical Co.	3.500%	10/1/24	50	48	Nucor Corp.	5.200%	8/1/43	200	214
¹⁰ Dow Chemical Co.	4.550%	11/30/25	150	153	Nucor Corp.	4.400%	5/1/48	150	145
¹⁰ Dow Chemical Co.	4.800%	11/30/28	225	229	Nutrien Ltd.	4.875%	3/30/20	125	127
Dow Chemical Co.	7.375%	11/1/29	25	30	Nutrien Ltd.	3.500%	6/1/23	299	293
Dow Chemical Co.	4.250%	10/1/34	50	45	Nutrien Ltd.	3.375%	3/15/25	250	235
Dow Chemical Co.	9.400%	5/15/39	350	502	Nutrien Ltd.	3.000%	4/1/25	250	230
Dow Chemical Co.	5.250%	11/15/41	100	98	Nutrien Ltd.	4.000%	12/15/26	50	48
¹⁰ Dow Chemical Co.	5.550%	11/30/48	300	306	Nutrien Ltd.	4.125%	3/15/35	250	225
DowDuPont Inc.	3.766%	11/15/20	250	252	Nutrien Ltd.	5.625%	12/1/40	275	289
DowDuPont Inc.	4.205%	11/15/23	475	485	Nutrien Ltd.	6.125%	1/15/41	25	27
DowDuPont Inc.	4.493%	11/15/25	350	360	Nutrien Ltd.	4.900%	6/1/43	50	48
DowDuPont Inc.	4.725%	11/15/28	425	440	Nutrien Ltd.	5.250%	1/15/45	200	199
DowDuPont Inc.	5.319%	11/15/38	300	310	Packaging Corp. of America	3.900%	6/15/22	100	102
DowDuPont Inc.	5.419%	11/15/48	475	495	Packaging Corp. of America	4.500%	11/1/23	350	358
Eastman Chemical Co.	2.700%	1/15/20	46	46	Packaging Corp. of America	3.400%	12/15/27	100	93
Eastman Chemical Co.	4.500%	1/15/21	6	6	Praxair Inc.	3.000%	9/1/21	75	74
Eastman Chemical Co.	3.600%	8/15/22	49	49	Praxair Inc.	2.450%	2/15/22	450	442
Eastman Chemical Co.	4.800%	9/1/42	225	208	Praxair Inc.	2.200%	8/15/22	200	193
Eastman Chemical Co.	4.650%	10/15/44	150	135	Praxair Inc.	3.550%	11/7/42	50	46
Ecolab Inc.	4.350%	12/8/21	163	168	Rayonier Inc.	3.750%	4/1/22	50	49
Ecolab Inc.	2.375%	8/10/22	470	453	Reliance Steel & Aluminum Co.	4.500%	4/15/23	100	101
Ecolab Inc.	2.700%	11/1/26	200	186	Rio Tinto Alcan Inc.	6.125%	12/15/33	225	273
Ecolab Inc.	3.250%	12/1/27	100	96	Rio Tinto Finance USA Ltd.	3.750%	6/15/25	220	220
El du Pont de Nemours & Co.	2.200%	5/1/20	200	198	Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	94
Fibria Overseas Finance Ltd.	5.250%	5/12/24	300	301	Rio Tinto Finance USA Ltd.	5.200%	11/2/40	125	138
Fibria Overseas Finance Ltd.	4.000%	1/14/25	150	142	Rio Tinto Finance USA plc	4.750%	3/22/42	150	157
FMC Corp.	3.950%	2/1/22	50	50	Rio Tinto Finance USA plc	4.125%	8/21/42	250	241
FMC Corp.	4.100%	2/1/24	250	256	Rohm & Haas Co.	7.850%	7/15/29	250	311
Georgia-Pacific LLC	8.000%	1/15/24	250	300	RPM International Inc.	3.450%	11/15/22	100	99
Georgia-Pacific LLC	7.375%	12/1/25	100	120	RPM International Inc.	3.750%	3/15/27	50	48
Georgia-Pacific LLC	8.875%	5/15/31	250	366	RPM International Inc.	4.250%	1/15/48	250	213
Goldcorp Inc.	3.700%	3/15/23	275	272	SASOL Financing USA LLC	6.500%	9/27/28	200	199
Goldcorp Inc.	5.450%	6/9/44	100	99	Sherwin-Williams Co.	2.250%	5/15/20	50	49
International Flavors & Fragrances Inc.	3.400%	9/25/20	50	50	Sherwin-Williams Co.	2.750%	6/1/22	150	145
International Flavors & Fragrances Inc.	3.200%	5/1/23	25	25	Sherwin-Williams Co.	3.125%	6/1/24	50	48
International Flavors & Fragrances Inc.	4.450%	9/26/28	50	51	Sherwin-Williams Co.	3.450%	8/1/25	225	211
International Flavors & Fragrances Inc.	4.375%	6/1/47	90	83	Sherwin-Williams Co.	3.950%	1/15/26	200	194
International Flavors & Fragrances Inc.	5.000%	9/26/48	100	101	Sherwin-Williams Co.	3.450%	6/1/27	100	92
International Paper Co.	7.500%	8/15/21	306	338	Sherwin-Williams Co.	4.550%	8/1/45	90	82
International Paper Co.	3.650%	6/15/24	100	100	Sherwin-Williams Co.	4.500%	6/1/47	100	90
International Paper Co.	3.800%	1/15/26	75	74	Southern Copper Corp.	5.375%	4/16/20	75	77
International Paper Co.	3.000%	2/15/27	200	182	Southern Copper Corp.	3.500%	11/8/22	400	391
International Paper Co.	5.000%	9/15/35	100	99	Southern Copper Corp.	3.875%	4/23/25	50	48
International Paper Co.	7.300%	11/15/39	100	119	Southern Copper Corp.	7.500%	7/27/35	100	117
International Paper Co.	4.800%	6/15/44	200	183	Southern Copper Corp.	6.750%	4/16/40	125	138
International Paper Co.	5.150%	5/15/46	200	191	Southern Copper Corp.	5.875%	4/23/45	500	509
					¹⁰ Suzano Austria GmbH	6.000%	1/15/29	200	203
					Vale Overseas Ltd.	5.875%	6/10/21	200	210

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Vale Overseas Ltd.	4.375%	1/11/22	472	480	Caterpillar Inc.	3.900%	5/27/21	125	127
Vale Overseas Ltd.	6.250%	8/10/26	300	322	Caterpillar Inc.	2.600%	6/26/22	50	49
Vale Overseas Ltd.	8.250%	1/17/34	50	62	Caterpillar Inc.	3.400%	5/15/24	250	251
Vale Overseas Ltd.	6.875%	11/21/36	410	469	Caterpillar Inc.	6.050%	8/15/36	100	122
Vale Overseas Ltd.	6.875%	11/10/39	450	519	Caterpillar Inc.	5.200%	5/27/41	150	167
Vale SA	5.625%	9/11/42	75	75	Caterpillar Inc.	3.803%	8/15/42	143	134
Westlake Chemical Corp.	3.600%	8/15/26	300	275	Caterpillar Inc.	4.300%	5/15/44	100	103
Westlake Chemical Corp.	5.000%	8/15/46	200	183	Caterpillar Inc.	4.750%	5/15/64	100	101
¹⁰ WRKCo Inc.	3.000%	9/15/24	250	237	CNH Industrial Capital LLC	4.375%	11/6/20	150	151
¹⁰ WRKCo Inc.	4.650%	3/15/26	100	101	CNH Industrial Capital LLC	4.200%	1/15/24	450	446
¹⁰ WRKCo Inc.	3.375%	9/15/27	250	229	CNH Industrial NV	3.850%	11/15/27	200	183
¹⁰ WRKCo Inc.	4.900%	3/15/29	150	155	Crane Co.	4.450%	12/15/23	50	51
WestRock RKT Co.	3.500%	3/1/20	150	150	Crane Co.	4.200%	3/15/48	150	141
WestRock RKT Co.	4.900%	3/1/22	100	103	CRH America Inc.	5.750%	1/15/21	75	77
Weyerhaeuser Co.	4.700%	3/15/21	75	77	Deere & Co.	2.600%	6/8/22	125	122
Weyerhaeuser Co.	8.500%	1/15/25	50	61	Deere & Co.	5.375%	10/16/29	125	142
Weyerhaeuser Co.	7.375%	3/15/32	100	122	Deere & Co.	7.125%	3/3/31	100	131
Weyerhaeuser Co.	6.875%	12/15/33	50	59	Deere & Co.	3.900%	6/9/42	75	72
Yamana Gold Inc.	4.950%	7/15/24	110	107	Dover Corp.	3.150%	11/15/25	200	191
Yamana Gold Inc.	4.625%	12/15/27	75	70	Dover Corp.	6.600%	3/15/38	75	93
Capital Goods (1.3%)					Eaton Corp.	2.750%	11/2/22	300	291
3M Co.	2.000%	8/7/20	100	99	Eaton Corp.	4.000%	11/2/32	225	221
3M Co.	1.625%	9/19/21	150	145	Eaton Corp.	4.150%	11/2/42	150	140
3M Co.	2.250%	3/15/23	175	169	Eaton Corp.	3.915%	9/15/47	50	45
3M Co.	3.000%	8/7/25	100	98	Embraer Netherlands Finance BV	5.050%	6/15/25	200	203
3M Co.	2.250%	9/19/26	150	138	Embraer Netherlands Finance BV	5.400%	2/1/27	100	103
3M Co.	2.875%	10/15/27	125	120	¹⁰ Embraer Overseas Ltd.	5.696%	9/16/23	100	104
3M Co.	3.125%	9/19/46	75	64	Embraer SA	5.150%	6/15/22	275	284
3M Co.	3.625%	10/15/47	100	93	Emerson Electric Co.	4.250%	11/15/20	25	25
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	196
ABB Finance USA Inc.	4.375%	5/8/42	25	26	FLIR Systems Inc.	3.125%	6/15/21	50	49
Allegion US Holding Co. Inc.	3.550%	10/1/27	175	160	Flowserve Corp.	3.500%	9/15/22	250	246
Bemis Co. Inc.	3.100%	9/15/26	50	45	Flowserve Corp.	4.000%	11/15/23	50	50
Boeing Co.	4.875%	2/15/20	175	179	Fortive Corp.	2.350%	6/15/21	100	97
Boeing Co.	1.650%	10/30/20	100	98	Fortive Corp.	3.150%	6/15/26	150	142
Boeing Co.	2.125%	3/1/22	50	48	Fortive Corp.	4.300%	6/15/46	100	94
Boeing Co.	2.800%	3/1/23	600	590	Fortune Brands Home & Security Inc.	3.000%	6/15/20	75	74
Boeing Co.	1.875%	6/15/23	100	95	Fortune Brands Home & Security Inc.	4.000%	9/21/23	100	100
Boeing Co.	2.500%	3/1/25	145	136	Fortune Brands Home & Security Inc.	4.000%	6/15/25	100	100
Boeing Co.	2.250%	6/15/26	50	46	General Dynamics Corp.	2.875%	5/11/20	80	80
Boeing Co.	2.800%	3/1/27	50	48	General Dynamics Corp.	3.000%	5/11/21	300	300
Boeing Co.	3.250%	3/1/28	100	98	General Dynamics Corp.	3.375%	5/15/23	200	201
Boeing Co.	3.450%	11/1/28	60	59	General Dynamics Corp.	1.875%	8/15/23	300	280
Boeing Co.	6.625%	2/15/38	50	67	General Dynamics Corp.	2.375%	11/15/24	300	281
Boeing Co.	3.550%	3/1/38	50	47	General Dynamics Corp.	3.500%	5/15/25	200	200
Boeing Co.	6.875%	3/15/39	75	103	General Dynamics Corp.	2.625%	11/15/27	200	184
Boeing Co.	5.875%	2/15/40	75	94	General Dynamics Corp.	3.750%	5/15/28	250	253
Boeing Co.	3.375%	6/15/46	75	66	General Dynamics Corp.	3.600%	11/15/42	100	95
Boeing Co.	3.650%	3/1/47	50	47	General Electric Co.	5.500%	1/8/20	211	213
Boeing Co.	3.625%	3/1/48	75	69	General Electric Co.	2.200%	1/9/20	165	162
Boeing Co.	3.850%	11/1/48	60	58	General Electric Co.	5.550%	5/4/20	108	110
Carlisle Cos. Inc.	3.750%	11/15/22	75	74	General Electric Co.	4.375%	9/16/20	128	128
Carlisle Cos. Inc.	3.500%	12/1/24	50	48	General Electric Co.	4.625%	1/7/21	201	202
Carlisle Cos. Inc.	3.750%	12/1/27	125	118	General Electric Co.	5.300%	2/11/21	172	173
Caterpillar Financial Services Corp.	2.100%	1/10/20	200	199	General Electric Co.	4.650%	10/17/21	347	348
Caterpillar Financial Services Corp.	2.000%	3/5/20	250	247	General Electric Co.	3.150%	9/7/22	91	86
Caterpillar Financial Services Corp.	1.850%	9/4/20	175	172	General Electric Co.	2.700%	10/9/22	850	789
Caterpillar Financial Services Corp.	2.500%	11/13/20	50	50	General Electric Co.	3.100%	1/9/23	574	536
Caterpillar Financial Services Corp.	2.900%	3/15/21	100	100	General Electric Co.	3.450%	5/15/24	160	148
Caterpillar Financial Services Corp.	1.700%	8/9/21	100	96	General Electric Co.	6.750%	3/15/32	705	738
Caterpillar Financial Services Corp.	2.750%	8/20/21	100	99	General Electric Co.	6.150%	8/7/37	161	158
Caterpillar Financial Services Corp.	3.150%	9/7/21	200	201	General Electric Co.	5.875%	1/14/38	510	489
Caterpillar Financial Services Corp.	2.400%	6/6/22	150	146	General Electric Co.	6.875%	1/10/39	413	433
Caterpillar Financial Services Corp.	2.550%	11/29/22	200	194	General Electric Co.	4.125%	10/9/42	125	98
Caterpillar Financial Services Corp.	3.450%	5/15/23	200	200	General Electric Co.	4.500%	3/11/44	425	347
Caterpillar Financial Services Corp.	3.650%	12/7/23	70	71	Harris Corp.	2.700%	4/27/20	75	74
Caterpillar Financial Services Corp.	3.300%	6/9/24	250	248	Harris Corp.	3.832%	4/27/25	200	195
Caterpillar Financial Services Corp.	3.250%	12/1/24	200	198	Harris Corp.	4.854%	4/27/35	100	102
Caterpillar Financial Services Corp.	2.400%	8/9/26	100	92	Harris Corp.	6.150%	12/15/40	75	87
					Hexcel Corp.	4.700%	8/15/25	100	103

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Honeywell International Inc.	4.250%	3/1/21	200	205	Martin Marietta Materials Inc.	3.500%	12/15/27	100	91
Honeywell International Inc.	1.850%	11/1/21	100	97	Martin Marietta Materials Inc.	4.250%	12/15/47	175	144
Honeywell International Inc.	2.500%	11/1/26	50	47	Masco Corp.	7.125%	3/15/20	11	11
Honeywell International Inc.	5.700%	3/15/37	200	242	Masco Corp.	3.500%	4/1/21	70	70
Honeywell International Inc.	5.375%	3/1/41	150	177	Masco Corp.	4.450%	4/1/25	50	50
Hubbell Inc.	3.350%	3/1/26	75	71	Masco Corp.	4.375%	4/1/26	100	100
Hubbell Inc.	3.150%	8/15/27	50	46	Masco Corp.	3.500%	11/15/27	100	91
Hubbell Inc.	3.500%	2/15/28	175	163	Masco Corp.	7.750%	8/1/29	24	29
Huntington Ingalls Industries Inc.	3.483%	12/1/27	150	140	Masco Corp.	4.500%	5/15/47	100	86
Illinois Tool Works Inc.	3.375%	9/15/21	100	101	Mohawk Industries Inc.	3.850%	2/1/23	100	100
Illinois Tool Works Inc.	3.500%	3/1/24	200	203	Northrop Grumman Corp.	2.080%	10/15/20	200	196
Illinois Tool Works Inc.	2.650%	11/15/26	300	278	Northrop Grumman Corp.	3.500%	3/15/21	200	200
Illinois Tool Works Inc.	4.875%	9/15/41	75	82	Northrop Grumman Corp.	2.550%	10/15/22	200	194
Illinois Tool Works Inc.	3.900%	9/1/42	175	173	Northrop Grumman Corp.	3.250%	8/1/23	150	147
Ingersoll-Rand Global Holding Co. Ltd.	4.250%	6/15/23	500	512	Northrop Grumman Corp.	2.930%	1/15/25	275	260
Ingersoll-Rand Global Holding Co. Ltd.	5.750%	6/15/43	125	141	Northrop Grumman Corp.	3.200%	2/1/27	150	141
John Deere Capital Corp.	1.700%	1/15/20	125	123	Northrop Grumman Corp.	3.250%	1/15/28	100	93
John Deere Capital Corp.	2.050%	3/10/20	250	247	Northrop Grumman Corp.	5.850%	11/15/40	50	53
John Deere Capital Corp.	2.200%	3/13/20	150	149	Northrop Grumman Corp.	4.750%	6/1/43	275	277
John Deere Capital Corp.	2.450%	9/1/20	75	74	Northrop Grumman Corp.	4.030%	10/15/47	145	132
John Deere Capital Corp.	2.550%	1/8/21	150	148	Nvent Finance Sarl	3.950%	4/15/23	200	196
John Deere Capital Corp.	2.800%	3/4/21	100	99	Nvent Finance Sarl	4.550%	4/15/28	100	99
John Deere Capital Corp.	2.875%	3/12/21	100	99	Oshkosh Corp.	4.600%	5/15/28	185	183
John Deere Capital Corp.	3.900%	7/12/21	100	102	Owens Corning	4.200%	12/15/22	150	149
John Deere Capital Corp.	3.125%	9/10/21	100	100	Owens Corning	3.400%	8/15/26	200	183
John Deere Capital Corp.	3.150%	10/15/21	25	25	Owens Corning	4.300%	7/15/47	200	150
John Deere Capital Corp.	2.650%	1/6/22	300	294	Owens Corning	4.400%	1/30/48	75	57
John Deere Capital Corp.	2.150%	9/8/22	400	383	Parker-Hannifin Corp.	3.500%	9/15/22	425	424
John Deere Capital Corp.	2.700%	1/6/23	100	98	Parker-Hannifin Corp.	3.300%	11/21/24	100	99
John Deere Capital Corp.	2.800%	1/27/23	50	49	Parker-Hannifin Corp.	3.250%	3/1/27	125	120
John Deere Capital Corp.	2.800%	3/6/23	100	98	Parker-Hannifin Corp.	6.250%	5/15/38	225	275
John Deere Capital Corp.	3.450%	6/7/23	200	200	Parker-Hannifin Corp.	4.450%	11/21/44	200	202
John Deere Capital Corp.	3.650%	10/12/23	50	50	Parker-Hannifin Corp.	4.100%	3/1/47	75	73
John Deere Capital Corp.	2.650%	6/24/24	75	72	Precision Castparts Corp.	2.250%	6/15/20	150	148
John Deere Capital Corp.	3.450%	3/13/25	300	298	Precision Castparts Corp.	2.500%	1/15/23	75	73
John Deere Capital Corp.	3.400%	9/1/25	75	74	Precision Castparts Corp.	3.250%	6/15/25	200	196
John Deere Capital Corp.	2.650%	6/10/26	100	94	Precision Castparts Corp.	3.900%	1/15/43	75	71
John Deere Capital Corp.	2.800%	9/8/27	150	140	Precision Castparts Corp.	4.375%	6/15/45	300	301
John Deere Capital Corp.	3.050%	1/6/28	100	95	Raytheon Co.	4.400%	2/15/20	100	102
Johnson Controls International plc	5.000%	3/30/20	125	127	Raytheon Co.	3.125%	10/15/20	175	175
Johnson Controls International plc	4.250%	3/1/21	150	152	Raytheon Co.	2.500%	12/15/22	275	267
Johnson Controls International plc	3.750%	12/1/21	100	101	Raytheon Co.	7.200%	8/15/27	25	32
Johnson Controls International plc	3.625%	7/2/24	135	133	Raytheon Co.	4.700%	12/15/41	50	55
Johnson Controls International plc	3.900%	2/14/26	100	97	Republic Services Inc.	5.000%	3/1/20	125	127
Johnson Controls International plc	6.000%	1/15/36	50	56	Republic Services Inc.	5.250%	11/15/21	175	184
Johnson Controls International plc	4.625%	7/2/44	175	165	Republic Services Inc.	3.550%	6/1/22	50	50
Johnson Controls International plc	5.125%	9/14/45	150	151	Republic Services Inc.	3.200%	3/15/25	250	240
Johnson Controls International plc	4.500%	2/15/47	100	93	Republic Services Inc.	6.200%	3/1/40	50	61
Johnson Controls International plc	4.950%	7/2/64	100	92	Republic Services Inc.	5.700%	5/15/41	100	118
Kennametal Inc.	3.875%	2/15/22	50	49	Rockwell Collins Inc.	3.100%	11/15/21	50	50
Kennametal Inc.	4.625%	6/15/28	120	117	Rockwell Collins Inc.	2.800%	3/15/22	170	164
L3 Technologies Inc.	4.950%	2/15/21	75	77	Rockwell Collins Inc.	3.200%	3/15/24	100	95
L3 Technologies Inc.	3.850%	6/15/23	600	599	Rockwell Collins Inc.	3.500%	3/15/27	300	279
L3 Technologies Inc.	3.950%	5/28/24	103	102	Rockwell Collins Inc.	4.800%	12/15/43	65	65
L3 Technologies Inc.	3.850%	12/15/26	50	48	Rockwell Collins Inc.	4.350%	4/15/47	250	233
L3 Technologies Inc.	4.400%	6/15/28	175	174	Roper Technologies Inc.	3.000%	12/15/20	125	124
Lafarge SA	7.125%	7/15/36	100	117	Roper Technologies Inc.	2.800%	12/15/21	200	196
Leggett & Platt Inc.	3.800%	11/15/24	100	98	Roper Technologies Inc.	3.850%	12/15/25	100	100
Leggett & Platt Inc.	3.500%	11/15/27	300	279	Roper Technologies Inc.	3.800%	12/15/26	120	116
Lennox International Inc.	3.000%	11/15/23	100	93	Snap-on Inc.	6.125%	9/1/21	75	81
Lockheed Martin Corp.	2.500%	11/23/20	140	138	Snap-on Inc.	3.250%	3/1/27	50	49
Lockheed Martin Corp.	3.350%	9/15/21	725	728	Snap-on Inc.	4.100%	3/1/48	75	72
Lockheed Martin Corp.	3.100%	1/15/23	100	99	Sonoco Products Co.	5.750%	11/1/40	145	165
Lockheed Martin Corp.	3.550%	1/15/26	380	377	Spirit AeroSystems Inc.	3.950%	6/15/23	75	75
Lockheed Martin Corp.	3.600%	3/1/35	150	139	Spirit AeroSystems Inc.	3.850%	6/15/26	65	60
Lockheed Martin Corp.	4.500%	5/15/36	100	102	Spirit AeroSystems Inc.	4.600%	6/15/28	200	189
Lockheed Martin Corp.	6.150%	9/1/36	375	452	Stanley Black & Decker Inc.	3.400%	12/1/21	150	150
Lockheed Martin Corp.	4.700%	5/15/46	375	388	Stanley Black & Decker Inc.	5.200%	9/1/40	275	302
Lockheed Martin Corp.	4.090%	9/15/52	31	29	Textron Inc.	3.875%	3/1/25	65	63
Martin Marietta Materials Inc.	4.250%	7/2/24	100	100	Textron Inc.	4.000%	3/15/26	200	194
Martin Marietta Materials Inc.	3.450%	6/1/27	50	46	Textron Inc.	3.650%	3/15/27	250	237

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Textron Inc.	3.375%	3/1/28	50	47	American Tower Corp.	2.800%	6/1/20	75	74
Timken Co.	3.875%	9/1/24	100	98	American Tower Corp.	5.050%	9/1/20	150	154
Timken Co.	4.500%	12/15/28	25	25	American Tower Corp.	3.300%	2/15/21	125	124
United Technologies Corp.	4.500%	4/15/20	100	101	American Tower Corp.	3.450%	9/15/21	475	471
United Technologies Corp.	1.900%	5/4/20	200	196	American Tower Corp.	5.900%	11/1/21	475	500
United Technologies Corp.	3.350%	8/16/21	200	199	American Tower Corp.	2.250%	1/15/22	125	120
United Technologies Corp.	1.950%	11/1/21	100	96	American Tower Corp.	3.500%	1/31/23	200	196
United Technologies Corp.	3.100%	6/1/22	285	277	American Tower Corp.	5.000%	2/15/24	200	207
United Technologies Corp.	3.650%	8/16/23	250	248	American Tower Corp.	4.000%	6/1/25	100	98
United Technologies Corp.	2.800%	5/4/24	250	235	American Tower Corp.	3.375%	10/15/26	200	186
United Technologies Corp.	3.950%	8/16/25	250	248	American Tower Corp.	3.125%	1/15/27	125	114
United Technologies Corp.	2.650%	11/1/26	100	89	American Tower Corp.	3.600%	1/15/28	125	117
United Technologies Corp.	6.700%	8/1/28	75	88	AT&T Inc.	2.450%	6/30/20	700	691
United Technologies Corp.	4.125%	11/16/28	750	743	AT&T Inc.	4.600%	2/15/21	175	179
United Technologies Corp.	7.500%	9/15/29	125	157	AT&T Inc.	5.000%	3/1/21	450	465
United Technologies Corp.	5.400%	5/1/35	150	161	AT&T Inc.	3.200%	3/1/22	250	247
United Technologies Corp.	6.050%	6/1/36	100	112	AT&T Inc.	3.800%	3/15/22	275	276
United Technologies Corp.	6.125%	7/15/38	100	115	AT&T Inc.	3.000%	6/30/22	500	488
United Technologies Corp.	4.450%	11/16/38	250	244	AT&T Inc.	3.600%	2/17/23	1,005	996
United Technologies Corp.	5.700%	4/15/40	100	110	AT&T Inc.	3.800%	3/1/24	125	124
United Technologies Corp.	4.500%	6/1/42	600	570	AT&T Inc.	3.950%	1/15/25	400	390
United Technologies Corp.	4.150%	5/15/45	200	180	AT&T Inc.	3.400%	5/15/25	990	928
United Technologies Corp.	3.750%	11/1/46	200	171	AT&T Inc.	4.125%	2/17/26	715	699
United Technologies Corp.	4.050%	5/4/47	150	132	AT&T Inc.	4.250%	3/1/27	403	394
United Technologies Corp.	4.625%	11/16/48	400	386	AT&T Inc.	4.100%	2/15/28	444	427
Valmont Industries Inc.	5.000%	10/1/44	150	133	AT&T Inc.	4.300%	2/15/30	860	815
Valmont Industries Inc.	5.250%	10/1/54	75	66	AT&T Inc.	4.500%	5/15/35	200	182
Vulcan Materials Co.	4.500%	4/1/25	200	197	AT&T Inc.	5.250%	3/1/37	400	392
Vulcan Materials Co.	4.500%	6/15/47	125	106	AT&T Inc.	4.900%	8/15/37	300	279
Wabtec Corp.	4.150%	3/15/24	75	72	AT&T Inc.	6.350%	3/15/40	100	106
Wabtec Corp.	3.450%	11/15/26	150	134	AT&T Inc.	6.000%	8/15/40	300	307
Wabtec Corp.	4.700%	9/15/28	100	94	AT&T Inc.	5.350%	9/1/40	756	737
Waste Management Inc.	4.600%	3/1/21	50	51	AT&T Inc.	5.550%	8/15/41	225	219
Waste Management Inc.	2.900%	9/15/22	100	98	AT&T Inc.	5.150%	3/15/42	375	351
Waste Management Inc.	2.400%	5/15/23	225	215	AT&T Inc.	4.300%	12/15/42	271	230
Waste Management Inc.	3.500%	5/15/24	100	100	AT&T Inc.	4.800%	6/15/44	475	427
Waste Management Inc.	3.125%	3/1/25	150	145	AT&T Inc.	4.350%	6/15/45	624	531
Waste Management Inc.	3.150%	11/15/27	125	119	AT&T Inc.	4.750%	5/15/46	650	579
Waste Management Inc.	3.900%	3/1/35	250	243	AT&T Inc.	5.150%	11/15/46	1,338	1,245
Waste Management Inc.	4.100%	3/1/45	100	98	AT&T Inc.	4.550%	3/9/49	262	226
WW Grainger Inc.	4.600%	6/15/45	200	206	AT&T Inc.	5.150%	2/15/50	957	890
WW Grainger Inc.	3.750%	5/15/46	75	67	AT&T Inc.	5.300%	8/15/58	307	285
WW Grainger Inc.	4.200%	5/15/47	50	47	Bell Canada Inc.	4.464%	4/1/48	150	146
Xylem Inc.	3.250%	11/1/26	100	94	British Telecommunications plc	4.500%	12/4/23	200	202
Xylem Inc.	4.375%	11/1/46	100	97	British Telecommunications plc	9.625%	12/15/30	516	702
Communication (2.4%)					CBS Corp.	4.300%	2/15/21	275	279
21st Century Fox America Inc.	4.500%	2/15/21	550	561	CBS Corp.	2.500%	2/15/23	200	189
21st Century Fox America Inc.	3.000%	9/15/22	275	272	CBS Corp.	2.900%	6/1/23	75	71
21st Century Fox America Inc.	4.000%	10/1/23	75	77	CBS Corp.	3.700%	8/15/24	175	171
21st Century Fox America Inc.	3.700%	9/15/24	100	100	CBS Corp.	3.500%	1/15/25	150	142
21st Century Fox America Inc.	3.700%	10/15/25	125	126	CBS Corp.	2.900%	1/15/27	155	137
21st Century Fox America Inc.	6.550%	3/15/33	100	127	CBS Corp.	3.375%	2/15/28	100	90
21st Century Fox America Inc.	6.200%	12/15/34	350	428	CBS Corp.	3.700%	6/1/28	100	93
21st Century Fox America Inc.	6.400%	12/15/35	365	458	CBS Corp.	5.500%	5/15/33	75	79
21st Century Fox America Inc.	8.150%	10/17/36	175	252	CBS Corp.	5.900%	10/15/40	225	239
21st Century Fox America Inc.	6.150%	3/1/37	200	245	CBS Corp.	4.850%	7/1/42	225	207
21st Century Fox America Inc.	6.900%	8/15/39	125	165	CBS Corp.	4.900%	8/15/44	100	93
21st Century Fox America Inc.	6.150%	2/15/41	278	344	CC Holdings GS V LLC / Crown Castle GS III Corp.	3.849%	4/15/23	250	247
21st Century Fox America Inc.	5.400%	10/1/43	100	117	Charter Communications Operating LLC / Charter Communications Operating Capital	3.579%	7/23/20	375	375
21st Century Fox America Inc.	4.750%	9/15/44	175	188	Charter Communications Operating LLC / Charter Communications Operating Capital	4.464%	7/23/22	676	683
21st Century Fox America Inc.	7.750%	12/1/45	100	148	Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	175	175
Activision Blizzard Inc.	2.300%	9/15/21	125	121	Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	850	846
Activision Blizzard Inc.	2.600%	6/15/22	75	72					
Activision Blizzard Inc.	3.400%	9/15/26	160	151					
Activision Blizzard Inc.	4.500%	6/15/47	75	67					
America Movil SAB de CV	3.125%	7/16/22	300	294					
America Movil SAB de CV	6.375%	3/1/35	200	232					
America Movil SAB de CV	6.125%	11/15/37	150	174					
America Movil SAB de CV	6.125%	3/30/40	200	237					
America Movil SAB de CV	4.375%	7/16/42	250	240					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	630	571		Discovery Communications LLC	4.375%	6/15/21	25
Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	375	385	10	Discovery Communications LLC	3.500%	6/15/22	200
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	150	140		Discovery Communications LLC	2.950%	3/20/23	100
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	650	669		Discovery Communications LLC	3.250%	4/1/23	100
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	450	408	10	Discovery Communications LLC	3.800%	3/13/24	100
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	300	281		Discovery Communications LLC	3.900%	11/15/24	150
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	77		Discovery Communications LLC	3.450%	3/15/25	225
Comcast Cable Communications Holdings Inc.	9.455%	11/15/22	139	168	10	Discovery Communications LLC	3.950%	6/15/25	100
Comcast Corp.	5.150%	3/1/20	325	333		Discovery Communications LLC	4.900%	3/11/26	200
Comcast Corp.	3.300%	10/1/20	500	501		Discovery Communications LLC	3.950%	3/20/28	325
Comcast Corp.	3.450%	10/1/21	250	252		Discovery Communications LLC	5.000%	9/20/37	225
Comcast Corp.	2.750%	3/1/23	200	194		Discovery Communications LLC	6.350%	6/1/40	150
Comcast Corp.	3.000%	2/1/24	385	376		Discovery Communications LLC	4.950%	5/15/42	277
Comcast Corp.	3.700%	4/15/24	475	477		Discovery Communications LLC	5.200%	9/20/47	225
Comcast Corp.	3.375%	2/15/25	150	147		Electronic Arts Inc.	3.700%	3/1/21	150
Comcast Corp.	3.375%	8/15/25	250	243		Electronic Arts Inc.	4.800%	3/1/26	100
Comcast Corp.	3.950%	10/15/25	625	633		Grupo Televisa SAB	6.625%	3/18/25	100
Comcast Corp.	3.150%	3/1/26	400	381		Grupo Televisa SAB	4.625%	1/30/26	100
Comcast Corp.	2.350%	1/15/27	495	441		Grupo Televisa SAB	6.625%	1/15/40	125
Comcast Corp.	3.150%	2/15/28	325	305		Grupo Televisa SAB	5.000%	5/13/45	425
Comcast Corp.	3.550%	5/1/28	200	192		Interpublic Group of Cos. Inc.	3.500%	10/1/20	50
Comcast Corp.	4.150%	10/15/28	750	762		Interpublic Group of Cos. Inc.	3.750%	10/1/21	50
Comcast Corp.	4.250%	10/15/30	250	253		Interpublic Group of Cos. Inc.	3.750%	2/15/23	150
Comcast Corp.	4.250%	1/15/33	275	273		Interpublic Group of Cos. Inc.	4.200%	4/15/24	75
Comcast Corp.	4.200%	8/15/34	175	169		Interpublic Group of Cos. Inc.	4.650%	10/1/28	100
Comcast Corp.	5.650%	6/15/35	1,065	1,185		Interpublic Group of Cos. Inc.	5.400%	10/1/48	125
Comcast Corp.	4.400%	8/15/35	150	146		Koninklijke KPN NV	8.375%	10/1/30	175
Comcast Corp.	3.200%	7/15/36	175	149		Moody's Corp.	2.750%	12/15/21	100
Comcast Corp.	6.450%	3/15/37	175	210		Moody's Corp.	4.500%	9/1/22	100
Comcast Corp.	6.950%	8/15/37	250	313		Moody's Corp.	4.875%	2/15/24	250
Comcast Corp.	3.900%	3/1/38	175	162		Moody's Corp.	5.250%	7/15/44	110
Comcast Corp.	6.400%	5/15/38	100	118		NBCUniversal Media LLC	5.150%	4/30/20	330
Comcast Corp.	4.600%	10/15/38	550	556		NBCUniversal Media LLC	4.375%	4/1/21	325
Comcast Corp.	6.400%	3/1/40	150	177		NBCUniversal Media LLC	2.875%	1/15/23	225
Comcast Corp.	4.650%	7/15/42	370	365		NBCUniversal Media LLC	6.400%	4/30/40	150
Comcast Corp.	4.500%	1/15/43	100	96		NBCUniversal Media LLC	5.950%	4/1/41	225
Comcast Corp.	4.600%	8/15/45	250	242		NBCUniversal Media LLC	4.450%	1/15/43	325
Comcast Corp.	3.400%	7/15/46	250	206		Omnicom Group Inc./ Omnicom Capital Inc.	4.450%	8/15/20	175
Comcast Corp.	3.969%	11/1/47	886	800		Omnicom Group Inc./ Omnicom Capital Inc.	3.625%	5/1/22	250
Comcast Corp.	4.700%	10/15/48	750	761		Omnicom Group Inc./ Omnicom Capital Inc.	3.650%	11/1/24	150
Comcast Corp.	3.999%	11/1/49	138	124		Omnicom Group Inc./ Omnicom Capital Inc.	3.600%	4/15/26	250
Comcast Corp.	4.950%	10/15/58	475	486		Orange SA	4.125%	9/14/21	325
Crown Castle International Corp.	3.400%	2/15/21	300	299		Orange SA	9.000%	3/1/31	450
Crown Castle International Corp.	2.250%	9/1/21	125	121		Orange SA	5.375%	1/13/42	325
Crown Castle International Corp.	4.875%	4/15/22	125	129		RELX Capital Inc.	3.125%	10/15/22	182
Crown Castle International Corp.	5.250%	1/15/23	125	130		RELX Capital Inc.	3.500%	3/16/23	125
Crown Castle International Corp.	3.150%	7/15/23	150	144		Rogers Communications Inc.	3.000%	3/15/23	205
Crown Castle International Corp.	3.200%	9/1/24	250	236		Rogers Communications Inc.	4.100%	10/1/23	175
Crown Castle International Corp.	4.450%	2/15/26	250	249		Rogers Communications Inc.	3.625%	12/15/25	125
Crown Castle International Corp.	3.700%	6/15/26	175	166		Rogers Communications Inc.	2.900%	11/15/26	100
Crown Castle International Corp.	3.650%	9/1/27	325	303		Rogers Communications Inc.	4.500%	3/15/43	65
Crown Castle International Corp.	3.800%	2/15/28	200	189		Rogers Communications Inc.	5.000%	3/15/44	190
Crown Castle International Corp.	4.750%	5/15/47	50	46		Rogers Communications Inc.	4.300%	2/15/48	150
Deutsche Telekom International Finance BV	8.750%	6/15/30	775	1,013		S&P Global Inc.	3.300%	8/14/20	125
10 Discovery Communications LLC	2.800%	6/15/20	100	99		S&P Global Inc.	4.000%	6/15/25	125
						S&P Global Inc.	4.400%	2/15/26	175
						S&P Global Inc.	6.550%	11/15/37	75
						S&P Global Inc.	4.500%	5/15/48	100
						Telefonica Emisiones SAU	5.134%	4/27/20	225
						Telefonica Emisiones SAU	5.462%	2/16/21	555
						Telefonica Emisiones SAU	4.103%	3/8/27	450
						Telefonica Emisiones SAU	7.045%	6/20/36	425
						Telefonica Emisiones SAU	4.665%	3/6/38	150
						Telefonica Emisiones SAU	5.213%	3/8/47	475
						Telefonica Emisiones SAU	4.895%	3/6/48	300
						TELUS Corp.	2.800%	2/16/27	100
						Thomson Reuters Corp.	5.500%	8/15/35	75

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Thomson Reuters Corp.	5.850%	4/15/40	100	106	Warner Media LLC	4.050%	12/15/23	100	100
Thomson Reuters Corp.	5.650%	11/23/43	100	104	Warner Media LLC	3.600%	7/15/25	275	260
Time Warner Cable LLC	5.000%	2/1/20	350	355	Warner Media LLC	3.875%	1/15/26	250	242
Time Warner Cable LLC	4.125%	2/15/21	150	150	Warner Media LLC	3.800%	2/15/27	700	657
Time Warner Cable LLC	6.550%	5/1/37	200	206	Warner Media LLC	7.625%	4/15/31	100	124
Time Warner Cable LLC	7.300%	7/1/38	50	53	Warner Media LLC	6.100%	7/15/40	100	105
Time Warner Cable LLC	6.750%	6/15/39	300	304	Warner Media LLC	5.375%	10/15/41	100	97
Time Warner Cable LLC	5.875%	11/15/40	425	395	Warner Media LLC	4.900%	6/15/42	425	388
Time Warner Cable LLC	5.500%	9/1/41	250	227	Warner Media LLC	5.350%	12/15/43	175	169
Time Warner Cable LLC	4.500%	9/15/42	350	278	Warner Media LLC	4.650%	6/1/44	100	87
Time Warner Entertainment Co. LP	8.375%	3/15/23	200	228	WPP Finance 2010	4.750%	11/21/21	208	212
Time Warner Entertainment Co. LP	8.375%	7/15/33	200	242	WPP Finance 2010	3.625%	9/7/22	200	194
Verizon Communications Inc.	2.625%	2/21/20	184	183	WPP Finance 2010	3.750%	9/19/24	100	93
Verizon Communications Inc.	3.450%	3/15/21	300	301	WPP Finance 2010	5.125%	9/7/42	50	46
Verizon Communications Inc.	4.600%	4/1/21	475	490	WPP Finance 2010	5.625%	11/15/43	125	121
Verizon Communications Inc.	1.750%	8/15/21	175	169					
Verizon Communications Inc.	3.000%	11/1/21	600	595	Consumer Cyclical (1.9%)				
Verizon Communications Inc.	3.500%	11/1/21	100	101	Advance Auto Parts Inc.	5.750%	5/1/20	100	103
Verizon Communications Inc.	3.125%	3/16/22	350	348	Alibaba Group Holding Ltd.	3.125%	11/28/21	300	297
Verizon Communications Inc.	5.150%	9/15/23	830	884	Alibaba Group Holding Ltd.	2.800%	6/6/23	400	387
Verizon Communications Inc.	4.150%	3/15/24	200	205	Alibaba Group Holding Ltd.	3.600%	11/28/24	400	391
Verizon Communications Inc.	3.500%	11/1/24	400	395	Alibaba Group Holding Ltd.	3.400%	12/6/27	600	552
Verizon Communications Inc.	3.376%	2/15/25	749	727	Alibaba Group Holding Ltd.	4.500%	11/28/34	80	78
Verizon Communications Inc.	2.625%	8/15/26	475	431	Alibaba Group Holding Ltd.	4.000%	12/6/37	200	180
Verizon Communications Inc.	4.329%	9/21/28	1,079	1,084	Alibaba Group Holding Ltd.	4.200%	12/6/47	225	200
Verizon Communications Inc.	4.500%	8/10/33	575	572	Alibaba Group Holding Ltd.	4.400%	12/6/57	100	90
Verizon Communications Inc.	4.400%	11/1/34	725	699	Amazon.com Inc.	1.900%	8/21/20	200	197
Verizon Communications Inc.	4.272%	1/15/36	563	528	Amazon.com Inc.	3.300%	12/5/21	200	202
Verizon Communications Inc.	5.250%	3/16/37	875	914	Amazon.com Inc.	2.500%	11/29/22	150	147
Verizon Communications Inc.	4.812%	3/15/39	200	197	Amazon.com Inc.	2.400%	2/22/23	450	434
Verizon Communications Inc.	4.750%	11/1/41	175	170	Amazon.com Inc.	2.800%	8/22/24	250	243
Verizon Communications Inc.	3.850%	11/1/42	225	195	Amazon.com Inc.	3.800%	12/5/24	120	123
Verizon Communications Inc.	4.125%	8/15/46	450	400	Amazon.com Inc.	5.200%	12/3/25	225	247
Verizon Communications Inc.	4.862%	8/21/46	806	794	Amazon.com Inc.	3.150%	8/22/27	550	531
Verizon Communications Inc.	5.500%	3/16/47	250	268	Amazon.com Inc.	4.800%	12/5/34	225	242
Verizon Communications Inc.	4.522%	9/15/48	888	834	Amazon.com Inc.	3.875%	8/22/37	425	412
Verizon Communications Inc.	5.012%	4/15/49	666	665	Amazon.com Inc.	4.950%	12/5/44	350	389
Verizon Communications Inc.	5.012%	8/21/54	999	968	Amazon.com Inc.	4.050%	8/22/47	650	637
Verizon Communications Inc.	4.672%	3/15/55	838	771	Amazon.com Inc.	4.250%	8/22/57	500	488
Viacom Inc.	3.875%	12/15/21	25	25	American Honda Finance Corp.	2.000%	2/14/20	100	99
Viacom Inc.	4.250%	9/1/23	225	223	American Honda Finance Corp.	2.150%	3/13/20	75	74
Viacom Inc.	3.875%	4/1/24	124	122	American Honda Finance Corp.	1.950%	7/20/20	125	123
Viacom Inc.	6.875%	4/30/36	190	200	American Honda Finance Corp.	2.450%	9/24/20	225	222
Viacom Inc.	4.375%	3/15/43	556	440	American Honda Finance Corp.	2.650%	2/12/21	150	148
Viacom Inc.	5.850%	9/1/43	75	74	American Honda Finance Corp.	1.650%	7/12/21	150	144
Vodafone Group plc	2.500%	9/26/22	175	167	American Honda Finance Corp.	1.700%	9/9/21	200	192
Vodafone Group plc	2.950%	2/19/23	315	303	American Honda Finance Corp.	3.375%	12/10/21	150	151
Vodafone Group plc	3.750%	1/16/24	325	320	American Honda Finance Corp.	2.600%	11/16/22	40	39
Vodafone Group plc	4.125%	5/30/25	300	296	American Honda Finance Corp.	3.450%	7/14/23	125	125
Vodafone Group plc	4.375%	5/30/28	650	631	American Honda Finance Corp.	3.625%	10/10/23	100	101
Vodafone Group plc	7.875%	2/15/30	150	184	American Honda Finance Corp.	2.900%	2/16/24	100	97
Vodafone Group plc	6.250%	11/30/32	100	109	American Honda Finance Corp.	2.300%	9/9/26	50	45
Vodafone Group plc	6.150%	2/27/37	125	131	American Honda Finance Corp.	3.500%	2/15/28	100	97
Vodafone Group plc	5.000%	5/30/38	200	187	Aptiv plc	3.150%	11/19/20	150	149
Vodafone Group plc	4.375%	2/19/43	275	228	Aptiv plc	4.250%	1/15/26	150	147
Vodafone Group plc	5.250%	5/30/48	650	612	Aptiv plc	4.400%	10/1/46	50	44
Walt Disney Co.	1.800%	6/5/20	200	197	Automatic Data Processing Inc.	2.250%	9/15/20	150	149
Walt Disney Co.	2.150%	9/17/20	150	148	Automatic Data Processing Inc.	3.375%	9/15/25	200	199
Walt Disney Co.	2.300%	2/12/21	250	247	AutoNation Inc.	5.500%	2/1/20	55	56
Walt Disney Co.	2.750%	8/16/21	100	99	AutoNation Inc.	3.350%	1/15/21	60	59
Walt Disney Co.	2.550%	2/15/22	75	74	AutoNation Inc.	4.500%	10/1/25	150	146
Walt Disney Co.	2.450%	3/4/22	75	73	AutoNation Inc.	3.800%	11/15/27	75	67
Walt Disney Co.	3.150%	9/17/25	150	146	AutoZone Inc.	3.700%	4/15/22	350	349
Walt Disney Co.	3.000%	2/13/26	300	288	AutoZone Inc.	2.875%	1/15/23	50	48
Walt Disney Co.	1.850%	7/30/26	770	682	AutoZone Inc.	3.125%	7/15/23	125	121
Walt Disney Co.	4.375%	8/16/41	75	77	AutoZone Inc.	3.125%	4/21/26	100	93
Walt Disney Co.	4.125%	12/1/41	205	204	AutoZone Inc.	3.750%	6/1/27	100	96
Walt Disney Co.	3.700%	12/1/42	125	117	Best Buy Co. Inc.	5.500%	3/15/21	25	26
Warner Media LLC	4.700%	1/15/21	50	51	Best Buy Co. Inc.	4.450%	10/1/28	200	191
Warner Media LLC	4.750%	3/29/21	425	436	Block Financial LLC	4.125%	10/1/20	94	94
Warner Media LLC	3.400%	6/15/22	100	99	Block Financial LLC	5.500%	11/1/22	100	102

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Block Financial LLC	5.250%	10/1/25	100	100	General Motors Co.	5.000%	10/1/28	150	143
Booking Holdings Inc.	2.750%	3/15/23	100	96	General Motors Co.	5.000%	4/1/35	165	140
Booking Holdings Inc.	3.650%	3/15/25	100	97	General Motors Co.	6.600%	4/1/36	250	244
Booking Holdings Inc.	3.600%	6/1/26	225	216	General Motors Co.	5.150%	4/1/38	225	194
Booking Holdings Inc.	3.550%	3/15/28	100	94	General Motors Co.	6.250%	10/2/43	210	196
BorgWarner Inc.	4.625%	9/15/20	25	25	General Motors Co.	5.200%	4/1/45	230	192
BorgWarner Inc.	3.375%	3/15/25	75	73	General Motors Co.	6.750%	4/1/46	130	128
BorgWarner Inc.	4.375%	3/15/45	100	93	General Motors Co.	5.400%	4/1/48	200	172
Carnival Corp.	3.950%	10/15/20	100	101	General Motors Co.	5.950%	4/1/49	250	228
Costco Wholesale Corp.	1.750%	2/15/20	200	197	General Motors Financial Co. Inc.	3.150%	1/15/20	65	64
Costco Wholesale Corp.	2.150%	5/18/21	200	196	General Motors Financial Co. Inc.	2.650%	4/13/20	300	295
Costco Wholesale Corp.	2.250%	2/15/22	100	98	General Motors Financial Co. Inc.	3.200%	7/13/20	300	296
Costco Wholesale Corp.	2.300%	5/18/22	150	147	General Motors Financial Co. Inc.	2.450%	11/6/20	200	194
Costco Wholesale Corp.	2.750%	5/18/24	175	170	General Motors Financial Co. Inc.	3.700%	11/24/20	275	273
Costco Wholesale Corp.	3.000%	5/18/27	100	96	General Motors Financial Co. Inc.	4.200%	3/1/21	175	174
Cummins Inc.	7.125%	3/1/28	100	123	General Motors Financial Co. Inc.	3.550%	4/9/21	150	148
Cummins Inc.	4.875%	10/1/43	125	136	General Motors Financial Co. Inc.	3.200%	7/6/21	225	220
Daimler Finance North America LLC	8.500%	1/18/31	250	337	General Motors Financial Co. Inc.	4.375%	9/25/21	100	100
Darden Restaurants Inc.	3.850%	5/1/27	200	190	General Motors Financial Co. Inc.	3.450%	1/14/22	125	120
Darden Restaurants Inc.	4.550%	2/15/48	50	46	General Motors Financial Co. Inc.	3.450%	4/10/22	355	340
Delphi Corp.	4.150%	3/15/24	125	124	General Motors Financial Co. Inc.	3.150%	6/30/22	100	95
Dollar General Corp.	3.250%	4/15/23	150	146	General Motors Financial Co. Inc.	3.250%	1/5/23	275	259
Dollar General Corp.	4.150%	11/1/25	105	104	General Motors Financial Co. Inc.	3.700%	5/9/23	200	190
Dollar General Corp.	3.875%	4/15/27	50	48	General Motors Financial Co. Inc.	4.250%	5/15/23	150	145
Dollar General Corp.	4.125%	5/1/28	150	146	General Motors Financial Co. Inc.	3.950%	4/13/24	400	375
Dollar Tree Inc.	3.700%	5/15/23	100	97	General Motors Financial Co. Inc.	3.500%	11/7/24	200	182
Dollar Tree Inc.	4.000%	5/15/25	200	192	General Motors Financial Co. Inc.	4.000%	1/15/25	175	162
Dollar Tree Inc.	4.200%	5/15/28	300	284	General Motors Financial Co. Inc.	4.350%	4/9/25	325	309
DR Horton Inc.	4.375%	9/15/22	100	101	General Motors Financial Co. Inc.	4.300%	7/13/25	300	281
DR Horton Inc.	4.750%	2/15/23	225	226	General Motors Financial Co. Inc.	5.250%	3/1/26	150	147
DR Horton Inc.	5.750%	8/15/23	100	105	General Motors Financial Co. Inc.	4.000%	10/6/26	100	89
eBay Inc.	3.250%	10/15/20	75	75	General Motors Financial Co. Inc.	4.350%	1/17/27	200	184
eBay Inc.	2.875%	8/1/21	125	123	General Motors Financial Co. Inc.	3.850%	1/5/28	200	172
eBay Inc.	3.800%	3/9/22	100	100	GLP Capital LP / GLP Financing II Inc.	4.875%	11/1/20	175	176
eBay Inc.	2.600%	7/15/22	450	433	GLP Capital LP / GLP Financing II Inc.	4.375%	4/15/21	50	50
eBay Inc.	2.750%	1/30/23	100	96	GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	100	101
eBay Inc.	3.450%	8/1/24	125	119	GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	150	149
eBay Inc.	3.600%	6/5/27	300	280	GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	172
eBay Inc.	4.000%	7/15/42	25	19	GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	25
Expedia Group Inc.	5.950%	8/15/20	75	77	GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	269
Expedia Group Inc.	4.500%	8/15/24	100	100	Harley-Davidson Inc.	3.500%	7/28/25	100	96
Expedia Group Inc.	5.000%	2/15/26	275	278	Harley-Davidson Inc.	4.625%	7/28/45	125	117
Expedia Group Inc.	3.800%	2/15/28	100	92	Harman International Industries Inc.	4.150%	5/15/25	50	50
Ford Motor Co.	4.346%	12/8/26	275	245	Home Depot Inc.	1.800%	6/5/20	150	148
Ford Motor Co.	6.625%	10/1/28	175	175	Home Depot Inc.	3.950%	9/15/20	100	101
Ford Motor Co.	6.375%	2/1/29	100	98	Home Depot Inc.	2.000%	4/1/21	250	245
Ford Motor Co.	7.450%	7/16/31	375	386	Home Depot Inc.	4.400%	4/1/21	190	196
Ford Motor Co.	4.750%	1/15/43	100	77	Home Depot Inc.	3.250%	3/1/22	150	151
Ford Motor Co.	7.400%	11/1/46	100	100	Home Depot Inc.	2.625%	6/1/22	265	261
Ford Motor Co.	5.291%	12/8/46	300	247	Home Depot Inc.	2.700%	4/1/23	25	25
Ford Motor Credit Co. LLC	2.681%	1/9/20	200	197	Home Depot Inc.	3.750%	2/15/24	200	204
Ford Motor Credit Co. LLC	8.125%	1/15/20	250	258	Home Depot Inc.	3.350%	9/15/25	250	247
Ford Motor Credit Co. LLC	2.459%	3/27/20	200	195	Home Depot Inc.	3.000%	4/1/26	125	121
Ford Motor Credit Co. LLC	3.157%	8/4/20	200	196	Home Depot Inc.	2.125%	9/15/26	100	90
Ford Motor Credit Co. LLC	2.343%	11/2/20	150	144	Home Depot Inc.	2.800%	9/14/27	150	141
Ford Motor Credit Co. LLC	3.200%	1/15/21	250	242	Home Depot Inc.	3.900%	12/6/28	100	102
Ford Motor Credit Co. LLC	5.750%	2/1/21	250	255	Home Depot Inc.	5.875%	12/16/36	825	992
Ford Motor Credit Co. LLC	3.336%	3/18/21	200	194	Home Depot Inc.	5.400%	9/15/40	175	201
Ford Motor Credit Co. LLC	5.875%	8/2/21	325	333	Home Depot Inc.	5.950%	4/1/41	175	216
Ford Motor Credit Co. LLC	3.813%	10/12/21	200	194	Home Depot Inc.	4.200%	4/1/43	200	197
Ford Motor Credit Co. LLC	3.339%	3/28/22	150	141	Home Depot Inc.	4.875%	2/15/44	300	320
Ford Motor Credit Co. LLC	2.979%	8/3/22	300	277	Home Depot Inc.	4.250%	4/1/46	330	325
Ford Motor Credit Co. LLC	4.250%	9/20/22	200	192	Home Depot Inc.	3.900%	6/15/47	75	71
Ford Motor Credit Co. LLC	4.375%	8/6/23	225	213	Home Depot Inc.	4.500%	12/6/48	100	103
Ford Motor Credit Co. LLC	3.810%	1/9/24	150	137	Home Depot Inc.	3.500%	9/15/56	150	125
Ford Motor Credit Co. LLC	3.664%	9/8/24	200	179	Hyatt Hotels Corp.	5.375%	8/15/21	50	52
Ford Motor Credit Co. LLC	4.134%	8/4/25	500	450	Hyatt Hotels Corp.	3.375%	7/15/23	100	97
Ford Motor Credit Co. LLC	4.389%	1/8/26	200	180	Hyatt Hotels Corp.	4.850%	3/15/26	50	51
Ford Motor Credit Co. LLC	3.815%	11/2/27	150	126	Hyatt Hotels Corp.	4.375%	9/15/28	75	72
General Motors Co.	4.875%	10/2/23	975	977	IHS Markit Ltd.	4.750%	8/1/28	140	137
General Motors Co.	4.000%	4/1/25	100	93	JD.com Inc.	3.125%	4/29/21	200	193

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Kohl's Corp.	4.000%	11/1/21	63	64		PACCAR Financial Corp.	2.800%	3/1/21	90	89
Kohl's Corp.	4.250%	7/17/25	100	98		PACCAR Financial Corp.	3.150%	8/9/21	25	25
Kohl's Corp.	5.550%	7/17/45	75	70		PACCAR Financial Corp.	2.300%	8/10/22	50	48
Lear Corp.	5.250%	1/15/25	200	205		PACCAR Financial Corp.	3.400%	8/9/23	100	101
Lear Corp.	3.800%	9/15/27	100	90		QVC Inc.	5.125%	7/2/22	25	25
Lowe's Cos. Inc.	3.750%	4/15/21	200	201		QVC Inc.	4.850%	4/1/24	95	91
Lowe's Cos. Inc.	3.875%	9/15/23	275	275		QVC Inc.	4.450%	2/15/25	100	93
Lowe's Cos. Inc.	3.125%	9/15/24	100	96		QVC Inc.	5.950%	3/15/43	125	111
Lowe's Cos. Inc.	3.375%	9/15/25	200	191		Ralph Lauren Corp.	2.625%	8/18/20	50	49
Lowe's Cos. Inc.	2.500%	4/15/26	250	222		Ralph Lauren Corp.	3.750%	9/15/25	50	50
Lowe's Cos. Inc.	3.100%	5/3/27	350	320		Royal Caribbean Cruises Ltd.	2.650%	11/28/20	50	49
Lowe's Cos. Inc.	6.500%	3/15/29	67	78		Royal Caribbean Cruises Ltd.	5.250%	11/15/22	100	104
Lowe's Cos. Inc.	4.650%	4/15/42	100	95		Royal Caribbean Cruises Ltd.	3.700%	3/15/28	200	183
Lowe's Cos. Inc.	4.250%	9/15/44	100	89	10	Sands China Ltd.	4.600%	8/8/23	400	396
Lowe's Cos. Inc.	4.375%	9/15/45	150	136	10	Sands China Ltd.	5.125%	8/8/25	400	395
Lowe's Cos. Inc.	3.700%	4/15/46	250	203	10	Sands China Ltd.	5.400%	8/8/28	300	288
Lowe's Cos. Inc.	4.050%	5/3/47	300	260		Starbucks Corp.	2.200%	11/22/20	100	98
Macy's Retail Holdings Inc.	3.450%	1/15/21	100	99		Starbucks Corp.	2.100%	2/4/21	75	73
Macy's Retail Holdings Inc.	2.875%	2/15/23	170	157		Starbucks Corp.	2.700%	6/15/22	75	73
Macy's Retail Holdings Inc.	4.375%	9/1/23	125	123		Starbucks Corp.	3.100%	3/1/23	175	172
Macy's Retail Holdings Inc.	4.500%	12/15/34	121	97		Starbucks Corp.	3.850%	10/1/23	300	304
Magna International Inc.	3.625%	6/15/24	120	120		Starbucks Corp.	3.800%	8/15/25	200	199
Magna International Inc.	4.150%	10/1/25	100	102		Starbucks Corp.	2.450%	6/15/26	100	90
Marriott International Inc.	3.375%	10/15/20	225	223		Starbucks Corp.	3.500%	3/1/28	100	95
Marriott International Inc.	2.875%	3/1/21	50	49		Starbucks Corp.	4.000%	11/15/28	200	197
Marriott International Inc.	3.125%	10/15/21	50	49		Starbucks Corp.	4.300%	6/15/45	50	45
Marriott International Inc.	2.300%	1/15/22	100	96		Starbucks Corp.	3.750%	12/1/47	100	83
Marriott International Inc.	3.750%	3/15/25	175	169		Starbucks Corp.	4.500%	11/15/48	100	94
Marriott International Inc.	3.750%	10/1/25	65	63		Tapestry Inc.	3.000%	7/15/22	125	120
Marriott International Inc.	3.125%	6/15/26	183	166		Tapestry Inc.	4.250%	4/1/25	70	67
Marriott International Inc.	4.000%	4/15/28	50	47		Tapestry Inc.	4.125%	7/15/27	100	93
Mastercard Inc.	2.000%	11/21/21	100	97		Target Corp.	2.900%	1/15/22	175	174
Mastercard Inc.	3.375%	4/1/24	150	151		Target Corp.	3.500%	7/1/24	325	326
Mastercard Inc.	2.950%	11/21/26	100	96		Target Corp.	2.500%	4/15/26	175	163
Mastercard Inc.	3.500%	2/26/28	50	50		Target Corp.	6.350%	11/1/32	140	172
Mastercard Inc.	3.800%	11/21/46	100	96		Target Corp.	6.500%	10/15/37	103	126
Mastercard Inc.	3.950%	2/26/48	100	100		Target Corp.	7.000%	1/15/38	125	164
McDonald's Corp.	2.750%	12/9/20	275	273		Target Corp.	4.000%	7/1/42	260	246
McDonald's Corp.	3.625%	5/20/21	175	177		Target Corp.	3.625%	4/15/46	200	175
McDonald's Corp.	2.625%	1/15/22	275	269		Target Corp.	3.900%	11/15/47	125	116
McDonald's Corp.	3.350%	4/1/23	200	199		TJX Cos. Inc.	2.750%	6/15/21	100	99
McDonald's Corp.	3.375%	5/26/25	175	171		TJX Cos. Inc.	2.500%	5/15/23	100	97
McDonald's Corp.	3.700%	1/30/26	300	295		TJX Cos. Inc.	2.250%	9/15/26	200	181
McDonald's Corp.	3.500%	3/1/27	200	193		Toyota Motor Corp.	3.183%	7/20/21	140	141
McDonald's Corp.	3.800%	4/1/28	350	343		Toyota Motor Corp.	3.419%	7/20/23	150	150
McDonald's Corp.	4.700%	12/9/35	200	200		Toyota Motor Corp.	3.669%	7/20/28	100	102
McDonald's Corp.	6.300%	10/15/37	150	176		Toyota Motor Credit Corp.	2.200%	1/10/20	50	50
McDonald's Corp.	6.300%	3/1/38	100	119		Toyota Motor Credit Corp.	2.150%	3/12/20	300	297
McDonald's Corp.	5.700%	2/1/39	100	113		Toyota Motor Credit Corp.	1.950%	4/17/20	100	99
McDonald's Corp.	3.700%	2/15/42	25	22		Toyota Motor Credit Corp.	4.250%	1/1/21	125	128
McDonald's Corp.	3.625%	5/1/43	25	21		Toyota Motor Credit Corp.	1.900%	4/8/21	250	244
McDonald's Corp.	4.600%	5/26/45	210	205		Toyota Motor Credit Corp.	2.950%	4/13/21	100	100
McDonald's Corp.	4.875%	12/9/45	300	305		Toyota Motor Credit Corp.	2.750%	5/17/21	200	198
McDonald's Corp.	4.450%	3/1/47	150	144		Toyota Motor Credit Corp.	3.400%	9/15/21	175	175
McDonald's Corp.	4.450%	9/1/48	150	143		Toyota Motor Credit Corp.	2.600%	1/11/22	200	197
NIKE Inc.	2.375%	11/1/26	200	183		Toyota Motor Credit Corp.	3.300%	1/12/22	175	176
NIKE Inc.	3.625%	5/1/43	50	47		Toyota Motor Credit Corp.	2.800%	7/13/22	100	98
NIKE Inc.	3.875%	11/1/45	150	144		Toyota Motor Credit Corp.	2.150%	9/8/22	200	192
NIKE Inc.	3.375%	11/1/46	100	88		Toyota Motor Credit Corp.	2.625%	1/10/23	100	97
Nordstrom Inc.	4.000%	10/15/21	125	126		Toyota Motor Credit Corp.	2.250%	10/18/23	300	283
Nordstrom Inc.	4.000%	3/15/27	100	95		Toyota Motor Credit Corp.	2.900%	4/17/24	100	97
Nordstrom Inc.	5.000%	1/15/44	165	142		Toyota Motor Credit Corp.	3.400%	4/14/25	125	124
NVR Inc.	3.950%	9/15/22	100	98		Toyota Motor Credit Corp.	3.200%	1/11/27	200	194
O'Reilly Automotive Inc.	4.875%	1/14/21	25	26		Toyota Motor Credit Corp.	3.050%	1/11/28	100	96
O'Reilly Automotive Inc.	3.800%	9/1/22	100	100		VF Corp.	3.500%	9/1/21	200	200
O'Reilly Automotive Inc.	3.850%	6/15/23	75	75		VF Corp.	6.450%	11/1/37	50	63
O'Reilly Automotive Inc.	3.550%	3/15/26	100	96		Visa Inc.	2.200%	12/14/20	500	495
O'Reilly Automotive Inc.	3.600%	9/1/27	150	143		Visa Inc.	2.150%	9/15/22	100	96
PACCAR Financial Corp.	2.500%	8/14/20	75	74		Visa Inc.	2.800%	12/14/22	550	543
PACCAR Financial Corp.	2.050%	11/13/20	50	49		Visa Inc.	3.150%	12/14/25	675	664
PACCAR Financial Corp.	2.250%	2/25/21	75	74		Visa Inc.	2.750%	9/15/27	150	142

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Visa Inc.	4.150%	12/14/35	275	284	Agilent Technologies Inc.	3.875%	7/15/23	100	101
Visa Inc.	4.300%	12/14/45	700	722	Agilent Technologies Inc.	3.050%	9/22/26	75	70
Visa Inc.	3.650%	9/15/47	100	93	AHS Hospital Corp.	5.024%	7/1/45	75	83
Walgreen Co.	3.100%	9/15/22	250	243	Allergan Finance LLC	4.625%	10/1/42	140	129
Walgreen Co.	4.400%	9/15/42	195	172	Allergan Funding SCS	3.000%	3/12/20	674	671
Walgreens Boots Alliance Inc.	3.300%	11/18/21	225	224	Allergan Funding SCS	3.450%	3/15/22	507	500
Walgreens Boots Alliance Inc.	3.800%	11/18/24	375	369	Allergan Funding SCS	3.850%	6/15/24	200	198
Walgreens Boots Alliance Inc.	3.450%	6/1/26	325	305	Allergan Funding SCS	3.800%	3/15/25	740	723
Walgreens Boots Alliance Inc.	4.500%	11/18/34	125	119	Allergan Funding SCS	4.550%	3/15/35	450	429
Walgreens Boots Alliance Inc.	4.800%	11/18/44	250	230	Allergan Funding SCS	4.850%	6/15/44	255	242
Walgreens Boots Alliance Inc.	4.650%	6/1/46	115	103	Allergan Inc.	3.375%	9/15/20	125	125
Walmart Inc.	2.850%	6/23/20	200	200	Allergan Inc.	2.800%	3/15/23	100	95
Walmart Inc.	3.250%	10/25/20	825	832	Altria Group Inc.	2.625%	1/14/20	500	495
Walmart Inc.	1.900%	12/15/20	165	162	Altria Group Inc.	4.750%	5/5/21	275	281
Walmart Inc.	3.125%	6/23/21	300	302	Altria Group Inc.	2.850%	8/9/22	125	120
Walmart Inc.	2.350%	12/15/22	800	776	Altria Group Inc.	2.950%	5/2/23	400	379
Walmart Inc.	2.550%	4/11/23	150	146	Altria Group Inc.	2.625%	9/16/26	75	65
Walmart Inc.	3.400%	6/26/23	250	253	Altria Group Inc.	4.250%	8/9/42	275	223
Walmart Inc.	3.300%	4/22/24	250	250	Altria Group Inc.	4.500%	5/2/43	125	104
Walmart Inc.	2.650%	12/15/24	200	193	Altria Group Inc.	5.375%	1/31/44	350	327
Walmart Inc.	3.550%	6/26/25	275	277	Altria Group Inc.	3.875%	9/16/46	175	134
Walmart Inc.	5.875%	4/5/27	405	466	AmerisourceBergen Corp.	3.500%	11/15/21	200	200
Walmart Inc.	3.700%	6/26/28	450	455	AmerisourceBergen Corp.	3.400%	5/15/24	75	73
Walmart Inc.	7.550%	2/15/30	105	141	AmerisourceBergen Corp.	3.250%	3/1/25	50	48
Walmart Inc.	5.250%	9/1/35	210	242	AmerisourceBergen Corp.	3.450%	12/15/27	175	162
Walmart Inc.	6.200%	4/15/38	315	405	AmerisourceBergen Corp.	4.250%	3/1/45	50	43
Walmart Inc.	3.950%	6/28/38	275	274	AmerisourceBergen Corp.	4.300%	12/15/47	150	131
Walmart Inc.	5.000%	10/25/40	100	114	Amgen Inc.	2.125%	5/1/20	175	173
Walmart Inc.	5.625%	4/15/41	175	211	Amgen Inc.	2.200%	5/11/20	175	173
Walmart Inc.	4.000%	4/11/43	274	268	Amgen Inc.	3.450%	10/1/20	225	226
Walmart Inc.	4.300%	4/22/44	361	366	Amgen Inc.	4.100%	6/15/21	150	153
Walmart Inc.	3.625%	12/15/47	115	107	Amgen Inc.	1.850%	8/19/21	125	121
Walmart Inc.	4.050%	6/29/48	375	373	Amgen Inc.	3.875%	11/15/21	250	253
Western Union Co.	5.253%	4/1/20	133	135	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	73	Amgen Inc.	3.625%	5/15/22	225	225
Western Union Co.	6.200%	6/21/40	35	32	Amgen Inc.	2.250%	8/19/23	150	142
					Amgen Inc.	3.625%	5/22/24	500	498
Consumer Noncyclical (4.3%)					Amgen Inc.	3.125%	5/1/25	175	168
Abbott Laboratories	2.800%	9/15/20	100	99	Amgen Inc.	2.600%	8/19/26	455	414
Abbott Laboratories	2.900%	11/30/21	575	569	Amgen Inc.	4.950%	10/1/41	300	301
Abbott Laboratories	2.550%	3/15/22	175	170	Amgen Inc.	5.150%	11/15/41	50	52
Abbott Laboratories	3.400%	11/30/23	316	314	Amgen Inc.	4.400%	5/1/45	450	419
Abbott Laboratories	2.950%	3/15/25	175	167	Amgen Inc.	4.563%	6/15/48	506	486
Abbott Laboratories	3.875%	9/15/25	75	75	Amgen Inc.	4.663%	6/15/51	634	599
Abbott Laboratories	3.750%	11/30/26	342	338	¹⁰ Anheuser-Busch Cos. LLC /				
Abbott Laboratories	4.750%	11/30/36	300	314	Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	2,200	2,079
Abbott Laboratories	5.300%	5/27/40	125	136	¹⁰ Anheuser-Busch Cos. LLC /				
Abbott Laboratories	4.750%	4/15/43	75	77	Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	1,245	1,158
Abbott Laboratories	4.900%	11/30/46	775	815	¹⁰ Anheuser-Busch Cos. LLC /				
AbbVie Inc.	2.500%	5/14/20	725	717	Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	2,285	2,123
AbbVie Inc.	2.300%	5/14/21	350	341	Anheuser-Busch InBev Finance Inc.	2.650%	2/1/21	831	817
AbbVie Inc.	3.375%	11/14/21	250	250	Anheuser-Busch InBev Finance Inc.	2.625%	1/17/23	725	690
AbbVie Inc.	2.900%	11/6/22	800	776	Anheuser-Busch InBev Finance Inc.	3.300%	2/1/23	1,155	1,123
AbbVie Inc.	3.200%	11/6/22	275	271	Anheuser-Busch InBev Finance Inc.	3.700%	2/1/24	250	244
AbbVie Inc.	2.850%	5/14/23	200	192	Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	300	244
AbbVie Inc.	3.750%	11/14/23	250	249	Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	200	178
AbbVie Inc.	3.600%	5/14/25	725	696	Anheuser-Busch InBev Worldwide Inc.	4.375%	2/15/21	100	101
AbbVie Inc.	3.200%	5/14/26	350	323	Anheuser-Busch InBev Worldwide Inc.	2.500%	7/15/22	525	503
AbbVie Inc.	4.250%	11/14/28	350	341	Anheuser-Busch InBev Worldwide Inc.	3.500%	1/12/24	300	291
AbbVie Inc.	4.500%	5/14/35	475	440	Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	500	478
AbbVie Inc.	4.300%	5/14/36	190	172	Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	275	246
AbbVie Inc.	4.400%	11/6/42	476	419	Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	150	193
AbbVie Inc.	4.700%	5/14/45	527	479	Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	325	304
AbbVie Inc.	4.450%	5/14/46	400	351	Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	325	254
AbbVie Inc.	4.875%	11/14/48	275	257	Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	475	427
Actavis Inc.	3.250%	10/1/22	300	292	Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	326	277
Advocate Health & Hospitals Corp.	3.829%	8/15/28	50	52	Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	75	65
Advocate Health & Hospitals Corp.	4.272%	8/15/48	100	100	Archer-Daniels-Midland Co.	4.479%	3/1/21	163	168
Agilent Technologies Inc.	5.000%	7/15/20	100	103	Archer-Daniels-Midland Co.	3.375%	3/15/22	100	101
Agilent Technologies Inc.	3.200%	10/1/22	75	73	Archer-Daniels-Midland Co.	2.500%	8/11/26	200	183

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Archer-Daniels-Midland Co.	5.935%	10/1/32	80	93	Campbell Soup Co.	4.150%	3/15/28	225	210
Archer-Daniels-Midland Co.	5.375%	9/15/35	95	108	Campbell Soup Co.	3.800%	8/2/42	75	55
Archer-Daniels-Midland Co.	4.535%	3/26/42	50	51	Campbell Soup Co.	4.800%	3/15/48	160	136
Archer-Daniels-Midland Co.	4.016%	4/16/43	200	189	Cardinal Health Inc.	2.616%	6/15/22	200	193
Archer-Daniels-Midland Co.	3.750%	9/15/47	100	90	Cardinal Health Inc.	3.200%	3/15/23	150	146
Archer-Daniels-Midland Co.	4.500%	3/15/49	125	128	Cardinal Health Inc.	3.079%	6/15/24	150	140
Ascension Health	3.945%	11/15/46	175	169	Cardinal Health Inc.	3.750%	9/15/25	100	97
5 Ascension Health	4.847%	11/15/53	75	82	Cardinal Health Inc.	3.410%	6/15/27	265	241
AstraZeneca plc	2.375%	11/16/20	300	295	Cardinal Health Inc.	4.600%	3/15/43	75	65
AstraZeneca plc	2.375%	6/12/22	225	216	Cardinal Health Inc.	4.500%	11/15/44	50	43
AstraZeneca plc	3.500%	8/17/23	225	222	Cardinal Health Inc.	4.900%	9/15/45	100	91
AstraZeneca plc	3.375%	11/16/25	250	241	Cardinal Health Inc.	4.368%	6/15/47	125	105
AstraZeneca plc	3.125%	6/12/27	175	163	Catholic Health Initiatives Colorado GO	2.950%	11/1/22	75	73
AstraZeneca plc	4.000%	1/17/29	200	198	5 Catholic Health Initiatives Colorado GO	4.350%	11/1/42	175	159
AstraZeneca plc	6.450%	9/15/37	450	539	Celgene Corp.	2.875%	8/15/20	250	247
AstraZeneca plc	4.000%	9/18/42	250	225	Celgene Corp.	3.950%	10/15/20	125	126
AstraZeneca plc	4.375%	11/16/45	150	142	Celgene Corp.	2.875%	2/19/21	125	123
AstraZeneca plc	4.375%	8/17/48	150	142	Celgene Corp.	2.250%	8/15/21	75	73
BAT Capital Corp.	2.297%	8/14/20	375	365	Celgene Corp.	3.250%	8/15/22	175	171
BAT Capital Corp.	2.764%	8/15/22	650	614	Celgene Corp.	3.550%	8/15/22	50	49
BAT Capital Corp.	3.222%	8/15/24	450	414	Celgene Corp.	2.750%	2/15/23	150	144
BAT Capital Corp.	3.557%	8/15/27	675	599	Celgene Corp.	3.250%	2/20/23	200	196
BAT Capital Corp.	4.390%	8/15/37	525	431	Celgene Corp.	4.000%	8/15/23	125	125
BAT Capital Corp.	4.540%	8/15/47	475	381	Celgene Corp.	3.625%	5/15/24	175	171
Baxalta Inc.	2.875%	6/23/20	53	52	Celgene Corp.	3.875%	8/15/25	475	457
Baxalta Inc.	3.600%	6/23/22	15	15	Celgene Corp.	3.450%	11/15/27	110	100
Baxalta Inc.	4.000%	6/23/25	97	94	Celgene Corp.	3.900%	2/20/28	300	281
Baxalta Inc.	5.250%	6/23/45	73	75	Celgene Corp.	5.700%	10/15/40	50	52
Baxter International Inc.	1.700%	8/15/21	150	144	Celgene Corp.	5.250%	8/15/43	150	146
Baxter International Inc.	3.500%	8/15/46	100	84	Celgene Corp.	4.625%	5/15/44	175	155
Baylor Scott & White Holdings	4.185%	11/15/45	100	99	Celgene Corp.	5.000%	8/15/45	300	277
Beam Suntory Inc.	3.250%	5/15/22	50	49	Celgene Corp.	4.350%	11/15/47	250	209
Becton Dickinson & Co.	2.404%	6/5/20	200	197	Celgene Corp.	4.550%	2/20/48	275	240
Becton Dickinson & Co.	3.250%	11/12/20	150	149	Children's Hospital Medical Center				
Becton Dickinson & Co.	3.125%	11/8/21	65	64	Ohio GO	4.268%	5/15/44	50	51
Becton Dickinson & Co.	2.894%	6/6/22	350	339	CHRISTUS Health	4.341%	7/1/28	125	127
Becton Dickinson & Co.	3.300%	3/1/23	50	49	Church & Dwight Co. Inc.	2.450%	8/1/22	25	24
Becton Dickinson & Co.	3.363%	6/6/24	275	263	Church & Dwight Co. Inc.	3.150%	8/1/27	100	93
Becton Dickinson & Co.	3.734%	12/15/24	272	262	Church & Dwight Co. Inc.	3.950%	8/1/47	75	68
Becton Dickinson & Co.	3.700%	6/6/27	450	425	City of Hope	5.623%	11/15/43	75	86
Becton Dickinson & Co.	4.875%	5/15/44	50	47	City of Hope	4.378%	8/15/48	100	97
Becton Dickinson & Co.	4.685%	12/15/44	250	237	Cleveland Clinic Foundation Ohio				
Becton Dickinson & Co.	4.669%	6/6/47	275	259	Revenue	4.858%	1/1/14	75	77
Becton Dickinson and Co.	5.000%	11/12/40	50	49	Clorox Co.	3.800%	11/15/21	250	253
Bio-Rad Laboratories Inc.	4.875%	12/15/20	75	77	Clorox Co.	3.050%	9/15/22	100	98
Biogen Inc.	2.900%	9/15/20	325	323	Clorox Co.	3.500%	12/15/24	175	174
Biogen Inc.	3.625%	9/15/22	275	276	Clorox Co.	3.100%	10/1/27	50	47
Biogen Inc.	4.050%	9/15/25	300	298	Clorox Co.	3.900%	5/15/28	25	25
Biogen Inc.	5.200%	9/15/45	340	350	Coca-Cola Co.	1.875%	10/27/20	400	393
Boston Children's Hospital Corp.					Coca-Cola Co.	2.450%	11/1/20	250	248
Revenue	4.115%	1/1/47	75	74	Coca-Cola Co.	3.150%	11/15/20	125	125
Boston Scientific Corp.	6.000%	1/15/20	150	154	Coca-Cola Co.	1.550%	9/1/21	175	169
Boston Scientific Corp.	2.850%	5/15/20	100	99	Coca-Cola Co.	3.300%	9/1/21	250	253
Boston Scientific Corp.	3.375%	5/15/22	50	50	Coca-Cola Co.	2.200%	5/25/22	100	97
Boston Scientific Corp.	3.850%	5/15/25	150	147	Coca-Cola Co.	3.200%	11/1/23	225	225
Boston Scientific Corp.	4.000%	3/1/28	200	194	Coca-Cola Co.	2.875%	10/27/25	300	289
Boston Scientific Corp.	7.000%	11/15/35	50	63	Coca-Cola Co.	2.550%	6/1/26	100	94
Boston Scientific Corp.	7.375%	1/15/40	50	65	Coca-Cola Co.	2.250%	9/1/26	355	324
Bristol-Myers Squibb Co.	2.000%	8/1/22	275	264	Coca-Cola Co.	2.900%	5/25/27	100	95
Bristol-Myers Squibb Co.	7.150%	6/15/23	200	232	Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	123
Bristol-Myers Squibb Co.	3.250%	8/1/42	100	88	Coca-Cola European Partners PLC	3.500%	9/15/20	300	299
Bristol-Myers Squibb Co.	4.500%	3/1/44	100	106	Coca-Cola Femsa SAB de CV	4.625%	2/15/20	100	101
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	106	Colgate-Palmolive Co.	2.450%	11/15/21	75	74
Bunge Ltd. Finance Corp.	3.000%	9/25/22	250	239	Colgate-Palmolive Co.	2.250%	11/15/22	75	73
Bunge Ltd. Finance Corp.	4.350%	3/15/24	125	124	Colgate-Palmolive Co.	2.100%	5/1/23	280	268
Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	177	Colgate-Palmolive Co.	3.250%	3/15/24	100	100
Campbell Soup Co.	3.300%	3/15/21	125	124	Colgate-Palmolive Co.	4.000%	8/15/45	125	125
Campbell Soup Co.	3.650%	3/15/23	325	316	Colgate-Palmolive Co.	3.700%	8/1/47	50	48
Campbell Soup Co.	3.950%	3/15/25	200	191	Conagra Brands Inc.	3.800%	10/22/21	200	200
Campbell Soup Co.	3.300%	3/19/25	125	113	Conagra Brands Inc.	3.250%	9/15/22	75	73

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Conagra Brands Inc.	3.200%	1/25/23	151	146	Express Scripts Holding Co.	2.600%	11/30/20	100	98
Conagra Brands Inc.	4.300%	5/1/24	200	198	Express Scripts Holding Co.	3.300%	2/25/21	150	149
Conagra Brands Inc.	4.600%	11/1/25	50	51	Express Scripts Holding Co.	4.750%	11/15/21	425	437
Conagra Brands Inc.	7.000%	10/1/28	75	85	Express Scripts Holding Co.	3.900%	2/15/22	200	200
Conagra Brands Inc.	4.850%	11/1/28	275	269	Express Scripts Holding Co.	3.050%	11/30/22	100	97
Conagra Brands Inc.	8.250%	9/15/30	50	64	Express Scripts Holding Co.	3.000%	7/15/23	700	672
Conagra Brands Inc.	5.300%	11/1/38	200	189	Express Scripts Holding Co.	4.500%	2/25/26	265	267
Conagra Brands Inc.	5.400%	11/1/48	200	183	Express Scripts Holding Co.	3.400%	3/1/27	275	254
Constellation Brands Inc.	2.250%	11/6/20	100	98	Express Scripts Holding Co.	6.125%	11/15/41	92	104
Constellation Brands Inc.	3.750%	5/1/21	100	101	Express Scripts Holding Co.	4.800%	7/15/46	350	337
Constellation Brands Inc.	2.700%	5/9/22	50	48	Flowers Foods Inc.	4.375%	4/1/22	100	101
Constellation Brands Inc.	2.650%	11/7/22	250	238	Flowers Foods Inc.	3.500%	10/1/26	75	71
Constellation Brands Inc.	3.200%	2/15/23	250	242	Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	95
Constellation Brands Inc.	4.250%	5/1/23	200	202	Genentech Inc.	5.250%	7/15/35	100	114
Constellation Brands Inc.	4.750%	11/15/24	175	180	General Mills Inc.	3.150%	12/15/21	25	25
Constellation Brands Inc.	4.400%	11/15/25	100	101	General Mills Inc.	2.600%	10/12/22	250	240
Constellation Brands Inc.	3.700%	12/6/26	100	94	General Mills Inc.	3.700%	10/17/23	575	572
Constellation Brands Inc.	3.500%	5/9/27	150	141	General Mills Inc.	3.200%	2/10/27	150	136
Constellation Brands Inc.	3.600%	2/15/28	175	161	General Mills Inc.	4.200%	4/17/28	225	221
Constellation Brands Inc.	4.650%	11/15/28	100	100	General Mills Inc.	4.550%	4/17/38	75	68
Constellation Brands Inc.	4.500%	5/9/47	75	69	General Mills Inc.	5.400%	6/15/40	100	100
Constellation Brands Inc.	4.100%	2/15/48	150	126	General Mills Inc.	4.700%	4/17/48	175	158
Constellation Brands Inc.	5.250%	11/15/48	100	101	Gilead Sciences Inc.	2.350%	2/1/20	105	104
Covidien International Finance SA	4.200%	6/15/20	100	102	Gilead Sciences Inc.	2.550%	9/1/20	325	322
Covidien International Finance SA	3.200%	6/15/22	200	200	Gilead Sciences Inc.	4.500%	4/1/21	150	154
CVS Health Corp.	3.125%	3/9/20	375	374	Gilead Sciences Inc.	4.400%	12/1/21	725	748
CVS Health Corp.	2.800%	7/20/20	475	471	Gilead Sciences Inc.	3.250%	9/1/22	375	373
CVS Health Corp.	3.350%	3/9/21	575	572	Gilead Sciences Inc.	2.500%	9/1/23	300	288
CVS Health Corp.	2.125%	6/1/21	250	241	Gilead Sciences Inc.	3.700%	4/1/24	350	348
CVS Health Corp.	3.500%	7/20/22	350	347	Gilead Sciences Inc.	3.500%	2/1/25	310	302
CVS Health Corp.	2.750%	12/1/22	150	143	Gilead Sciences Inc.	3.650%	3/1/26	575	564
CVS Health Corp.	4.750%	12/1/22	150	154	Gilead Sciences Inc.	2.950%	3/1/27	225	210
CVS Health Corp.	3.700%	3/9/23	630	623	Gilead Sciences Inc.	4.600%	9/1/35	150	151
CVS Health Corp.	4.000%	12/5/23	195	195	Gilead Sciences Inc.	5.650%	12/1/41	175	193
CVS Health Corp.	3.375%	8/12/24	475	453	Gilead Sciences Inc.	4.800%	4/1/44	300	302
CVS Health Corp.	4.100%	3/25/25	905	897	Gilead Sciences Inc.	4.500%	2/1/45	275	263
CVS Health Corp.	3.875%	7/20/25	765	743	Gilead Sciences Inc.	4.750%	3/1/46	405	404
CVS Health Corp.	2.875%	6/1/26	425	386	Gilead Sciences Inc.	4.150%	3/1/47	575	530
CVS Health Corp.	4.300%	3/25/28	1,685	1,649	GlaxoSmithKline Capital Inc.	2.800%	3/18/23	50	49
CVS Health Corp.	4.875%	7/20/35	125	120	GlaxoSmithKline Capital Inc.	3.375%	5/15/23	225	226
CVS Health Corp.	4.780%	3/25/38	625	597	GlaxoSmithKline Capital Inc.	3.625%	5/15/25	325	327
CVS Health Corp.	6.125%	9/15/39	75	80	GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	381
CVS Health Corp.	5.300%	12/5/43	150	152	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	500	634
CVS Health Corp.	5.125%	7/20/45	775	760	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	100
CVS Health Corp.	5.050%	3/25/48	1,700	1,657	GlaxoSmithKline Capital plc	3.125%	5/14/21	375	375
Danaher Corp.	2.400%	9/15/20	100	99	GlaxoSmithKline Capital plc	2.850%	5/8/22	100	99
Danaher Corp.	3.350%	9/15/25	100	98	Hackensack Meridian Health Inc.	4.500%	7/1/57	50	53
Danaher Corp.	4.375%	9/15/45	100	104	Hackensack Meridian Health Inc.	4.211%	7/1/48	125	125
Dartmouth-Hitchcock Health	4.178%	8/1/48	100	97	Hasbro Inc.	6.350%	3/15/40	125	132
Delhaize America LLC	9.000%	4/15/31	100	136	Hasbro Inc.	5.100%	5/15/44	50	45
Diageo Capital plc	4.828%	7/15/20	125	128	Hershey Co.	2.900%	5/15/20	75	75
Diageo Capital plc	2.625%	4/29/23	500	485	Hershey Co.	4.125%	12/1/20	75	77
Diageo Capital plc	5.875%	9/30/36	50	60	Hershey Co.	3.100%	5/15/21	75	75
Diageo Investment Corp.	2.875%	5/11/22	200	198	Hershey Co.	2.625%	5/1/23	100	97
Diageo Investment Corp.	4.250%	5/11/42	150	152	Hershey Co.	3.375%	5/15/23	150	151
Dignity Health California GO	3.125%	11/1/22	50	50	Hershey Co.	3.200%	8/21/25	65	64
Dignity Health California GO	3.812%	11/1/24	100	100	Hershey Co.	2.300%	8/15/26	100	91
Dignity Health California GO	4.500%	11/1/42	100	96	Hillshire Brands Co.	4.100%	9/15/20	50	50
Duke University Health System Inc.	3.920%	6/1/47	100	98	Indiana University Health Inc.	3.970%	11/1/48	125	125
Edwards Lifesciences Corp.	4.300%	6/15/28	75	75	Obligated Group	4.625%	11/1/20	25	26
Eli Lilly & Co.	2.350%	5/15/22	50	49	Ingredion Inc.	3.200%	10/1/26	100	93
Eli Lilly & Co.	2.750%	6/1/25	150	144	JM Smucker Co.	2.500%	3/15/20	75	74
Eli Lilly & Co.	3.100%	5/15/27	125	121	JM Smucker Co.	3.500%	10/15/21	175	176
Eli Lilly & Co.	5.550%	3/15/37	100	116	JM Smucker Co.	3.000%	3/15/22	100	98
Eli Lilly & Co.	3.700%	3/1/45	160	148	JM Smucker Co.	3.500%	3/15/25	175	168
Estee Lauder Cos. Inc.	1.800%	2/7/20	100	99	JM Smucker Co.	3.375%	12/15/27	150	139
Estee Lauder Cos. Inc.	1.700%	5/10/21	225	218	JM Smucker Co.	4.250%	3/15/35	100	92
Estee Lauder Cos. Inc.	3.150%	3/15/27	150	144	JM Smucker Co.	4.375%	3/15/45	100	89
Estee Lauder Cos. Inc.	6.000%	5/15/37	75	93	Johns Hopkins Health System Corp.	3.837%	5/15/46	100	98
Estee Lauder Cos. Inc.	4.375%	6/15/45	100	104					
Estee Lauder Cos. Inc.	4.150%	3/15/47	100	99					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Johnson & Johnson	2.950%	9/1/20	100	100	Kroger Co.	6.150%	1/15/20	125	129
Johnson & Johnson	1.950%	11/10/20	200	197	Kroger Co.	3.300%	1/15/21	250	249
Johnson & Johnson	1.650%	3/1/21	275	268	Kroger Co.	2.600%	2/1/21	50	49
Johnson & Johnson	2.250%	3/3/22	425	416	Kroger Co.	2.950%	11/1/21	150	148
Johnson & Johnson	2.050%	3/1/23	125	121	Kroger Co.	3.400%	4/15/22	75	74
Johnson & Johnson	3.375%	12/5/23	200	203	Kroger Co.	2.800%	8/1/22	100	97
Johnson & Johnson	2.625%	1/15/25	250	240	Kroger Co.	4.000%	2/1/24	100	100
Johnson & Johnson	2.450%	3/1/26	350	329	Kroger Co.	3.500%	2/1/26	160	152
Johnson & Johnson	2.950%	3/3/27	200	192	Kroger Co.	2.650%	10/15/26	100	89
Johnson & Johnson	2.900%	1/15/28	100	95	Kroger Co.	3.700%	8/1/27	100	94
Johnson & Johnson	6.950%	9/1/29	25	33	Kroger Co.	7.700%	6/1/29	50	61
Johnson & Johnson	4.950%	5/15/33	150	169	Kroger Co.	8.000%	9/15/29	125	154
Johnson & Johnson	4.375%	12/5/33	100	107	Kroger Co.	7.500%	4/1/31	100	123
Johnson & Johnson	3.550%	3/1/36	175	166	Kroger Co.	5.400%	7/15/40	50	50
Johnson & Johnson	3.625%	3/3/37	150	144	Kroger Co.	5.150%	8/1/43	100	96
Johnson & Johnson	5.950%	8/15/37	300	374	Kroger Co.	3.875%	10/15/46	50	40
Johnson & Johnson	3.400%	1/15/38	200	186	Kroger Co.	4.450%	2/1/47	225	198
Johnson & Johnson	4.500%	9/1/40	150	160	Kroger Co.	4.650%	1/15/48	100	91
Johnson & Johnson	4.500%	12/5/43	200	215	Laboratory Corp. of America Holdings	2.625%	2/1/20	50	50
Johnson & Johnson	3.700%	3/1/46	350	332	Laboratory Corp. of America Holdings	3.200%	2/1/22	100	99
Johnson & Johnson	3.750%	3/3/47	175	168	Laboratory Corp. of America Holdings	3.750%	8/23/22	25	25
Johnson & Johnson	3.500%	1/15/48	200	184	Laboratory Corp. of America Holdings	3.250%	9/1/24	150	142
Kaiser Foundation Hospitals	3.500%	4/1/22	50	50	Laboratory Corp. of America Holdings	3.600%	2/1/25	175	167
Kaiser Foundation Hospitals	3.150%	5/1/27	100	96	Laboratory Corp. of America Holdings	3.600%	9/1/27	100	96
Kaiser Foundation Hospitals	4.875%	4/1/42	250	280	Laboratory Corp. of America Holdings	4.700%	2/1/45	145	135
Kaiser Foundation Hospitals	4.150%	5/1/47	150	148	Life Technologies Corp.	6.000%	3/1/20	125	128
Kellogg Co.	4.000%	12/15/20	172	174	Life Technologies Corp.	5.000%	1/15/21	100	103
Kellogg Co.	3.250%	5/14/21	75	74	5 Mayo Clinic	3.774%	11/15/43	75	73
Kellogg Co.	2.650%	12/1/23	150	141	5 Mayo Clinic	4.128%	11/15/52	50	51
Kellogg Co.	3.250%	4/1/26	125	117	McCormick & Co. Inc.	3.900%	7/15/21	50	50
Kellogg Co.	3.400%	11/15/27	125	116	McCormick & Co. Inc.	3.150%	8/15/24	150	144
Kellogg Co.	7.450%	4/1/31	25	31	McCormick & Co. Inc.	3.400%	8/15/27	150	142
Kellogg Co.	4.500%	4/1/46	250	227	McKesson Corp.	3.650%	11/30/20	125	126
Keurig Dr Pepper Inc.	2.000%	1/15/20	75	74	McKesson Corp.	3.796%	3/15/24	200	197
10 Keurig Dr Pepper Inc.	3.551%	5/25/21	300	299	McKesson Corp.	3.950%	2/16/28	200	192
Keurig Dr Pepper Inc.	2.700%	11/15/22	50	47	Mead Johnson Nutrition Co.	3.000%	11/15/20	150	149
10 Keurig Dr Pepper Inc.	4.057%	5/25/23	375	373	Mead Johnson Nutrition Co.	4.125%	11/15/25	125	128
Keurig Dr Pepper Inc.	3.130%	12/15/23	350	331	Mead Johnson Nutrition Co.	5.900%	11/1/39	100	119
10 Keurig Dr Pepper Inc.	4.417%	5/25/25	200	199	Mead Johnson Nutrition Co.	4.600%	6/1/44	75	77
Keurig Dr Pepper Inc.	3.400%	11/15/25	100	93	Medtronic Global Holdings SCA	3.350%	4/1/27	115	112
Keurig Dr Pepper Inc.	2.550%	9/15/26	75	65	Medtronic Inc.	2.500%	3/15/20	650	647
Keurig Dr Pepper Inc.	3.430%	6/15/27	100	91	Medtronic Inc.	3.125%	3/15/22	460	455
10 Keurig Dr Pepper Inc.	4.597%	5/25/28	375	371	Medtronic Inc.	3.150%	3/15/22	650	646
Keurig Dr Pepper Inc.	7.450%	5/1/38	16	20	Medtronic Inc.	3.625%	3/15/24	50	50
10 Keurig Dr Pepper Inc.	4.985%	5/25/38	100	97	Medtronic Inc.	3.500%	3/15/25	890	886
Keurig Dr Pepper Inc.	4.500%	11/15/45	50	44	Medtronic Inc.	4.375%	3/15/35	518	531
Keurig Dr Pepper Inc.	4.420%	12/15/46	125	108	Medtronic Inc.	6.500%	3/15/39	25	32
10 Keurig Dr Pepper Inc.	5.085%	5/25/48	150	143	Medtronic Inc.	5.550%	3/15/40	150	177
Kimberly-Clark Corp.	3.625%	8/1/20	140	141	Medtronic Inc.	4.500%	3/15/42	171	174
Kimberly-Clark Corp.	3.050%	8/15/25	50	49	Medtronic Inc.	4.625%	3/15/45	950	995
Kimberly-Clark Corp.	2.750%	2/15/26	100	95	Memorial Sloan-Kettering Cancer Center New York GO	4.125%	7/1/52	150	151
Kimberly-Clark Corp.	3.950%	11/1/28	125	130	Memorial Sloan-Kettering Cancer Center New York GO	4.200%	7/1/55	25	26
Kimberly-Clark Corp.	6.625%	8/1/37	250	326	Merck & Co. Inc.	1.850%	2/10/20	300	297
Kimberly-Clark Corp.	5.300%	3/1/41	25	29	Merck & Co. Inc.	3.875%	1/15/21	250	255
Kimberly-Clark Corp.	3.200%	7/30/46	100	87	Merck & Co. Inc.	2.350%	2/10/22	225	220
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	40	Merck & Co. Inc.	2.400%	9/15/22	250	244
Koninklijke Philips NV	6.875%	3/11/38	100	126	Merck & Co. Inc.	2.800%	5/18/23	325	320
Koninklijke Philips NV	5.000%	3/15/42	100	108	Merck & Co. Inc.	2.750%	2/10/25	550	532
Kraft Foods Group Inc.	5.375%	2/10/20	138	141	Merck & Co. Inc.	6.500%	12/1/33	125	163
Kraft Foods Group Inc.	6.875%	1/26/39	275	315	Merck & Co. Inc.	3.600%	9/15/42	100	94
Kraft Foods Group Inc.	6.500%	2/9/40	50	53	Merck & Co. Inc.	4.150%	5/18/43	200	202
Kraft Foods Group Inc.	5.000%	6/4/42	385	350	Merck & Co. Inc.	3.700%	2/10/45	550	527
Kraft Heinz Foods Co.	2.800%	7/2/20	280	278	Mercy Health	4.302%	7/1/28	25	26
Kraft Heinz Foods Co.	3.500%	7/15/22	320	316	Molson Coors Brewing Co.	2.250%	3/15/20	100	99
Kraft Heinz Foods Co.	4.000%	6/15/23	200	199	Molson Coors Brewing Co.	2.100%	7/15/21	100	96
Kraft Heinz Foods Co.	3.950%	7/15/25	360	348	Molson Coors Brewing Co.	3.500%	5/1/22	25	25
Kraft Heinz Foods Co.	3.000%	6/1/26	375	334	Molson Coors Brewing Co.	3.000%	7/15/26	375	332
Kraft Heinz Foods Co.	4.625%	1/30/29	200	198	Molson Coors Brewing Co.	5.000%	5/1/42	100	94
Kraft Heinz Foods Co.	5.000%	7/15/35	195	183	Molson Coors Brewing Co.	4.200%	7/15/46	475	395
Kraft Heinz Foods Co.	5.200%	7/15/45	370	334					
Kraft Heinz Foods Co.	4.375%	6/1/46	550	457					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Montefiore Obligated Group	5.246%	11/1/48	175	170	Pfizer Inc.	4.125%	12/15/46	250	252
5	Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	50	47	Pfizer Inc.	4.200%	9/15/48	450	456
	Mylan Inc.	4.200%	11/29/23	100	98	Pharmacia LLC	6.600%	12/1/28	75	92
10	Mylan Inc.	4.550%	4/15/28	150	140	Philip Morris International Inc.	2.000%	2/21/20	175	173
	Mylan Inc.	5.400%	11/29/43	75	65	Philip Morris International Inc.	1.875%	2/25/21	125	121
10	Mylan Inc.	5.200%	4/15/48	150	127	Philip Morris International Inc.	2.375%	8/17/22	150	144
	Mylan NV	3.150%	6/15/21	400	393	Philip Morris International Inc.	2.500%	11/2/22	300	288
	Mylan NV	3.950%	6/15/26	350	317	Philip Morris International Inc.	2.625%	3/6/23	100	96
	Mylan NV	5.250%	6/15/46	175	144	Philip Morris International Inc.	2.125%	5/10/23	95	89
	New York & Presbyterian Hospital	4.024%	8/1/45	130	128	Philip Morris International Inc.	3.600%	11/15/23	500	497
	New York & Presbyterian Hospital	4.063%	8/1/56	75	74	Philip Morris International Inc.	3.250%	11/10/24	250	242
	Newell Brands Inc.	3.850%	4/1/23	635	618	Philip Morris International Inc.	3.375%	8/11/25	150	146
	Newell Brands Inc.	4.000%	12/1/24	100	99	Philip Morris International Inc.	2.750%	2/25/26	200	185
	Newell Brands Inc.	4.200%	4/1/26	325	319	Philip Morris International Inc.	3.125%	3/2/28	100	94
	Newell Brands Inc.	5.375%	4/1/36	154	148	Philip Morris International Inc.	6.375%	5/16/38	200	231
	Newell Brands Inc.	5.500%	4/1/46	105	99	Philip Morris International Inc.	4.375%	11/15/41	350	321
	Northwell Healthcare Inc.	3.979%	11/1/46	100	91	Philip Morris International Inc.	4.500%	3/20/42	125	117
	Northwell Healthcare Inc.	4.260%	11/1/47	200	190	Philip Morris International Inc.	3.875%	8/21/42	25	21
	Novartis Capital Corp.	1.800%	2/14/20	250	247	Philip Morris International Inc.	4.125%	3/4/43	175	157
	Novartis Capital Corp.	4.400%	4/24/20	150	153	Philip Morris International Inc.	4.875%	11/15/43	155	153
	Novartis Capital Corp.	2.400%	5/17/22	400	390	Philip Morris International Inc.	4.250%	11/10/44	200	183
	Novartis Capital Corp.	2.400%	9/21/22	175	170	5 Procter & Gamble - Esop	9.360%	1/1/21	132	143
	Novartis Capital Corp.	3.400%	5/6/24	400	401	Procter & Gamble Co.	1.900%	10/23/20	100	98
	Novartis Capital Corp.	3.000%	11/20/25	300	290	Procter & Gamble Co.	1.850%	2/2/21	100	98
	Novartis Capital Corp.	3.100%	5/17/27	175	170	Procter & Gamble Co.	1.700%	11/3/21	125	121
	Novartis Capital Corp.	3.700%	9/21/42	100	96	Procter & Gamble Co.	2.300%	2/6/22	425	416
	Novartis Capital Corp.	4.400%	5/6/44	375	399	Procter & Gamble Co.	3.100%	8/15/23	150	151
	Novartis Capital Corp.	4.000%	11/20/45	225	227	Procter & Gamble Co.	2.700%	2/2/26	100	96
	NYU Hospitals Center	4.784%	7/1/44	100	105	Procter & Gamble Co.	2.450%	11/3/26	100	93
5	NYU Hospitals Center	4.368%	7/1/47	110	111	Procter & Gamble Co.	3.500%	10/25/47	250	236
	Orlando Health Obligated Group	4.089%	10/1/48	50	48	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	47
	Partners Healthcare System Inc.	4.117%	7/1/55	50	48	5 Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	70
	PeaceHealth Obligated Group	4.787%	11/15/48	75	79	5 Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	71
	PepsiCo Inc.	4.500%	1/15/20	25	25	Quest Diagnostics Inc.	2.500%	3/30/20	70	69
	PepsiCo Inc.	1.850%	4/30/20	400	394	Quest Diagnostics Inc.	4.250%	4/1/24	100	103
	PepsiCo Inc.	2.150%	10/14/20	200	197	Quest Diagnostics Inc.	3.500%	3/30/25	100	97
	PepsiCo Inc.	2.000%	4/15/21	300	294	Quest Diagnostics Inc.	3.450%	6/1/26	125	120
	PepsiCo Inc.	3.000%	8/25/21	150	150	Quest Diagnostics Inc.	5.750%	1/30/40	13	14
	PepsiCo Inc.	1.700%	10/6/21	175	169	Quest Diagnostics Inc.	4.700%	3/30/45	25	24
	PepsiCo Inc.	2.750%	3/5/22	375	372	Reynolds American Inc.	3.250%	6/12/20	370	368
	PepsiCo Inc.	2.250%	5/2/22	150	146	Reynolds American Inc.	4.000%	6/12/22	175	173
	PepsiCo Inc.	2.750%	4/30/25	200	191	Reynolds American Inc.	4.850%	9/15/23	125	127
	PepsiCo Inc.	3.500%	7/17/25	125	125	Reynolds American Inc.	4.450%	6/12/25	475	453
	PepsiCo Inc.	2.375%	10/6/26	225	206	Reynolds American Inc.	5.700%	8/15/35	175	175
	PepsiCo Inc.	3.000%	10/15/27	325	311	Reynolds American Inc.	7.250%	6/15/37	125	135
	PepsiCo Inc.	4.000%	3/5/42	175	172	Reynolds American Inc.	5.850%	8/15/45	375	350
	PepsiCo Inc.	3.600%	8/13/42	100	92	RWJ Barnabas Health Inc.	3.949%	7/1/46	100	93
	PepsiCo Inc.	4.250%	10/22/44	225	228	Sanofi	4.000%	3/29/21	350	357
	PepsiCo Inc.	4.600%	7/17/45	75	81	Sanofi	3.375%	6/19/23	225	226
	PepsiCo Inc.	4.450%	4/14/46	125	131	Sanofi	3.625%	6/19/28	225	226
	PepsiCo Inc.	3.450%	10/6/46	225	203	Shire Acquisitions Investments Ireland DAC	2.400%	9/23/21	700	678
	PepsiCo Inc.	4.000%	5/2/47	175	171	Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	700	664
	PerkinElmer Inc.	5.000%	11/15/21	150	155	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	575	522
	Perrigo Finance Unlimited Co.	3.900%	12/15/24	200	187	SSM Health Care Corp.	3.688%	6/1/23	150	150
	Perrigo Finance Unlimited Co.	4.375%	3/15/26	225	205	SSM Health Care Corp.	3.823%	6/1/27	100	99
	Perrigo Finance Unlimited Co.	4.900%	12/15/44	200	174	Stanford Health Care	3.795%	11/15/48	125	120
	Pfizer Inc.	5.200%	8/12/20	25	26	Stryker Corp.	4.375%	1/15/20	50	51
	Pfizer Inc.	1.950%	6/3/21	225	220	Stryker Corp.	2.625%	3/15/21	150	148
	Pfizer Inc.	3.000%	9/15/21	125	126	Stryker Corp.	3.375%	5/15/24	200	196
	Pfizer Inc.	2.200%	12/15/21	100	98	Stryker Corp.	3.375%	11/1/25	140	135
	Pfizer Inc.	3.200%	9/15/23	125	125	Stryker Corp.	3.500%	3/15/26	183	175
	Pfizer Inc.	3.400%	5/15/24	100	101	Stryker Corp.	3.650%	3/7/28	50	48
	Pfizer Inc.	2.750%	6/3/26	290	275	Stryker Corp.	4.375%	5/15/44	50	48
	Pfizer Inc.	3.000%	12/15/26	300	289	Stryker Corp.	4.625%	3/15/46	250	248
	Pfizer Inc.	3.600%	9/15/28	200	200					
	Pfizer Inc.	4.000%	12/15/36	200	198					
	Pfizer Inc.	4.100%	9/15/38	150	151					
	Pfizer Inc.	7.200%	3/15/39	425	593					
	Pfizer Inc.	4.300%	6/15/43	125	128					
	Pfizer Inc.	4.400%	5/15/44	200	209					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sutter Health	3.695%	8/15/28	75	75	Zoetis Inc.	3.900%	8/20/28	50	49
Sutter Health	4.091%	8/15/48	75	72	Zoetis Inc.	4.700%	2/1/43	150	153
Sysco Corp.	2.600%	10/1/20	50	49	Zoetis Inc.	3.950%	9/12/47	150	138
Sysco Corp.	2.500%	7/15/21	75	73	Zoetis Inc.	4.450%	8/20/48	75	73
Sysco Corp.	2.600%	6/12/22	125	120					
Sysco Corp.	3.750%	10/1/25	75	73	Energy (2.4%)				
Sysco Corp.	3.300%	7/15/26	250	236	Anadarko Petroleum Corp.	5.550%	3/15/26	200	210
Sysco Corp.	3.250%	7/15/27	175	162	Anadarko Petroleum Corp.	6.450%	9/15/36	200	214
Sysco Corp.	4.850%	10/1/45	50	50	Anadarko Petroleum Corp.	7.950%	6/15/39	25	30
Sysco Corp.	4.500%	4/1/46	100	95	Anadarko Petroleum Corp.	6.200%	3/15/40	275	285
Sysco Corp.	4.450%	3/15/48	100	95	Anadarko Petroleum Corp.	4.500%	7/15/44	400	345
¹⁰ Takeda Pharmaceutical Co. Ltd.	3.800%	11/26/20	200	201	Anadarko Petroleum Corp.	6.600%	3/15/46	200	222
¹⁰ Takeda Pharmaceutical Co. Ltd.	4.000%	11/26/21	200	202	Andeavor Logistics LP / Tesoro				
¹⁰ Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	200	202	Logistics Finance Corp.	3.500%	12/1/22	25	24
⁵ Texas Health Resources	4.330%	11/15/55	25	26	Andeavor Logistics LP / Tesoro				
Thermo Fisher Scientific Inc.	4.500%	3/1/21	200	203	Logistics Finance Corp.	4.250%	12/1/27	400	378
Thermo Fisher Scientific Inc.	3.600%	8/15/21	200	200	Andeavor Logistics LP / Tesoro				
Thermo Fisher Scientific Inc.	3.300%	2/15/22	200	198	Logistics Finance Corp.	5.200%	12/1/47	50	45
Thermo Fisher Scientific Inc.	3.150%	1/15/23	100	98	Apache Corp.	3.625%	2/1/21	46	46
Thermo Fisher Scientific Inc.	3.000%	4/15/23	125	121	Apache Corp.	3.250%	4/15/22	40	39
Thermo Fisher Scientific Inc.	3.650%	12/15/25	400	393	Apache Corp.	4.375%	10/15/28	400	374
Thermo Fisher Scientific Inc.	2.950%	9/19/26	200	185	Apache Corp.	6.000%	1/15/37	317	317
Thermo Fisher Scientific Inc.	3.200%	8/15/27	50	46	Apache Corp.	5.100%	9/1/40	350	314
Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	204	Apache Corp.	4.750%	4/15/43	200	172
Toledo Hospital	5.325%	11/15/28	50	51	Baker Hughes a GE Co. LLC	3.200%	8/15/21	300	296
Trinity Health Corp.	4.125%	12/1/45	85	81	Baker Hughes a GE Co. LLC	5.125%	9/15/40	175	170
Tupperware Brands Corp.	4.750%	6/1/21	100	102	Baker Hughes a GE Co. LLC / Baker				
Tyson Foods Inc.	2.250%	8/23/21	50	48	Hughes Co-Obligor Inc.	2.773%	12/15/22	225	216
Tyson Foods Inc.	4.500%	6/15/22	275	281	Baker Hughes a GE Co. LLC / Baker				
Tyson Foods Inc.	3.900%	9/28/23	100	100	Hughes Co-Obligor Inc.	3.337%	12/15/27	200	184
Tyson Foods Inc.	3.950%	8/15/24	100	99	Baker Hughes a GE Co. LLC / Baker				
Tyson Foods Inc.	3.550%	6/2/27	275	256	Hughes Co-Obligor Inc.	4.080%	12/15/47	275	227
Tyson Foods Inc.	4.875%	8/15/34	175	167	Boardwalk Pipelines LP	3.375%	2/1/23	100	96
Tyson Foods Inc.	5.150%	8/15/44	100	96	Boardwalk Pipelines LP	4.950%	12/15/24	150	149
Tyson Foods Inc.	4.550%	6/2/47	150	132	Boardwalk Pipelines LP	5.950%	6/1/26	200	204
Tyson Foods Inc.	5.100%	9/28/48	100	96	Boardwalk Pipelines LP	4.450%	7/15/27	100	93
Unilever Capital Corp.	2.100%	7/30/20	250	246	BP Capital Markets America Inc.	4.500%	10/1/20	300	307
Unilever Capital Corp.	4.250%	2/10/21	200	205	BP Capital Markets America Inc.	4.742%	3/1/21	250	257
Unilever Capital Corp.	2.750%	3/22/21	100	99	BP Capital Markets America Inc.	3.245%	5/6/22	250	248
Unilever Capital Corp.	1.375%	7/28/21	100	96	BP Capital Markets America Inc.	2.520%	9/19/22	50	48
Unilever Capital Corp.	3.000%	3/7/22	100	99	BP Capital Markets America Inc.	2.750%	5/10/23	300	292
Unilever Capital Corp.	3.250%	3/7/24	250	250	BP Capital Markets America Inc.	3.216%	11/28/23	1,082	1,068
Unilever Capital Corp.	2.600%	5/5/24	200	192	BP Capital Markets America Inc.	3.796%	9/21/25	125	125
Unilever Capital Corp.	3.100%	7/30/25	225	219	BP Capital Markets America Inc.	3.119%	5/4/26	550	524
Unilever Capital Corp.	2.000%	7/28/26	125	112	BP Capital Markets America Inc.	3.017%	1/16/27	400	376
Unilever Capital Corp.	3.500%	3/22/28	200	197	BP Capital Markets America Inc.	3.937%	9/21/28	175	178
Unilever Capital Corp.	5.900%	11/15/32	50	61	BP Capital Markets plc	2.521%	1/15/20	300	298
Whirlpool Corp.	4.850%	6/15/21	50	51	BP Capital Markets plc	2.315%	2/13/20	500	495
Whirlpool Corp.	4.700%	6/1/22	100	102	BP Capital Markets plc	3.062%	3/17/22	25	25
Whirlpool Corp.	4.000%	3/1/24	50	49	BP Capital Markets plc	2.500%	11/6/22	450	436
Whirlpool Corp.	3.700%	5/1/25	75	72	BP Capital Markets plc	3.994%	9/26/23	200	205
Whirlpool Corp.	4.500%	6/1/46	100	82	BP Capital Markets plc	3.814%	2/10/24	400	401
Wyeth LLC	7.250%	3/1/23	250	289	BP Capital Markets plc	3.535%	11/4/24	68	67
Wyeth LLC	6.450%	2/1/24	300	341	BP Capital Markets plc	3.506%	3/17/25	200	196
Wyeth LLC	6.500%	2/1/34	150	187	BP Capital Markets plc	3.279%	9/19/27	150	143
Wyeth LLC	6.000%	2/15/36	85	104	BP Capital Markets plc	3.723%	11/28/28	100	98
Wyeth LLC	5.950%	4/1/37	385	462	Buckeye Partners LP	4.150%	7/1/23	75	73
Zeneca Wilmington Inc.	7.000%	11/15/23	25	29	Buckeye Partners LP	3.950%	12/1/26	100	88
Zimmer Biomet Holdings Inc.	2.700%	4/1/20	450	444	Buckeye Partners LP	4.125%	12/1/27	50	45
Zimmer Biomet Holdings Inc.	3.375%	11/30/21	100	100	Buckeye Partners LP	5.850%	11/15/43	75	68
Zimmer Biomet Holdings Inc.	3.150%	4/1/22	175	170	Buckeye Partners LP	5.600%	10/15/44	50	43
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	50	49	Burlington Resources Finance Co.	7.400%	12/1/31	175	229
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	350	330	Canadian Natural Resources Ltd.	3.450%	11/15/21	100	99
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	53	Canadian Natural Resources Ltd.	2.950%	1/15/23	200	191
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	75	68	Canadian Natural Resources Ltd.	3.850%	6/1/27	700	661
Zoetis Inc.	3.450%	11/13/20	75	75	Canadian Natural Resources Ltd.	7.200%	1/15/32	150	174
Zoetis Inc.	3.250%	8/20/21	50	50	Canadian Natural Resources Ltd.	6.450%	6/30/33	125	140
Zoetis Inc.	3.250%	2/1/23	350	343	Canadian Natural Resources Ltd.	5.850%	2/1/35	100	106
Zoetis Inc.	4.500%	11/13/25	100	102	Canadian Natural Resources Ltd.	6.500%	2/15/37	50	56
Zoetis Inc.	3.000%	9/12/27	150	138	Canadian Natural Resources Ltd.	6.250%	3/15/38	100	110

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Canadian Natural Resources Ltd.	4.950%	6/1/47	140	135		Energy Transfer Partners LP	5.800%	6/15/38	150	146
Cenovus Energy Inc.	5.700%	10/15/19	38	39		Energy Transfer Partners LP	6.050%	6/1/41	100	97
Cenovus Energy Inc.	3.800%	9/15/23	351	337		Energy Transfer Partners LP	6.500%	2/1/42	175	176
Cenovus Energy Inc.	4.250%	4/15/27	225	204		Energy Transfer Partners LP	5.150%	3/15/45	200	174
Cenovus Energy Inc.	5.250%	6/15/37	150	131		Energy Transfer Partners LP	6.125%	12/15/45	200	199
Cenovus Energy Inc.	6.750%	11/15/39	300	296		Energy Transfer Partners LP	5.300%	4/15/47	200	177
Cenovus Energy Inc.	5.200%	9/15/43	100	85		Energy Transfer Partners LP	6.000%	6/15/48	100	97
Cenovus Energy Inc.	5.400%	6/15/47	200	173		Enterprise Products Operating LLC	5.200%	9/1/20	300	309
Chevron Corp.	1.961%	3/3/20	275	272		Enterprise Products Operating LLC	2.800%	2/15/21	125	124
Chevron Corp.	1.991%	3/3/20	100	99		Enterprise Products Operating LLC	3.500%	2/1/22	100	100
Chevron Corp.	2.419%	11/17/20	200	198		Enterprise Products Operating LLC	3.350%	3/15/23	225	222
Chevron Corp.	2.100%	5/16/21	300	294		Enterprise Products Operating LLC	3.900%	2/15/24	375	377
Chevron Corp.	2.498%	3/3/22	100	98		Enterprise Products Operating LLC	3.750%	2/15/25	150	148
Chevron Corp.	2.355%	12/5/22	1,130	1,093		Enterprise Products Operating LLC	3.700%	2/15/26	200	196
Chevron Corp.	3.191%	6/24/23	225	225		Enterprise Products Operating LLC	3.950%	2/15/27	100	99
Chevron Corp.	2.895%	3/3/24	100	98		Enterprise Products Operating LLC	4.150%	10/16/28	300	299
Chevron Corp.	2.954%	5/16/26	400	386		Enterprise Products Operating LLC	6.875%	3/1/33	175	211
Cimarex Energy Co.	4.375%	6/1/24	200	199		Enterprise Products Operating LLC	7.550%	4/15/38	150	189
Cimarex Energy Co.	3.900%	5/15/27	250	234		Enterprise Products Operating LLC	6.125%	10/15/39	150	167
Columbia Pipeline Group Inc.	3.300%	6/1/20	125	125		Enterprise Products Operating LLC	5.950%	2/1/41	175	192
Columbia Pipeline Group Inc.	4.500%	6/1/25	300	300		Enterprise Products Operating LLC	4.450%	2/15/43	300	275
Columbia Pipeline Group Inc.	5.800%	6/1/45	100	106		Enterprise Products Operating LLC	4.850%	3/15/44	370	361
Concho Resources Inc.	3.750%	10/1/27	25	24		Enterprise Products Operating LLC	5.100%	2/15/45	33	33
Concho Resources Inc.	4.300%	8/15/28	325	318		Enterprise Products Operating LLC	4.900%	5/15/46	200	195
Concho Resources Inc.	4.875%	10/1/47	150	143		Enterprise Products Operating LLC	4.250%	2/15/48	300	270
ConocoPhillips	5.900%	10/15/32	450	528		Enterprise Products Operating LLC	4.800%	2/1/49	120	117
ConocoPhillips	5.900%	5/15/38	150	174		Enterprise Products Operating LLC	4.950%	10/15/54	100	97
ConocoPhillips	6.500%	2/1/39	200	249	5	Enterprise Products Operating LLC	5.250%	8/16/77	100	84
ConocoPhillips Canada Funding Co. I	5.950%	10/15/36	200	235	5	Enterprise Products Operating LLC	5.375%	2/15/78	200	166
ConocoPhillips Co.	4.150%	11/15/34	26	25		EOG Resources Inc.	4.400%	6/1/20	100	102
ConocoPhillips Co.	4.300%	11/15/44	125	124		EOG Resources Inc.	4.100%	2/1/21	350	355
ConocoPhillips Co.	5.950%	3/15/46	300	366		EOG Resources Inc.	2.625%	3/15/23	450	433
ConocoPhillips Holding Co.	6.950%	4/15/29	350	433		EOG Resources Inc.	3.900%	4/1/35	75	71
Continental Resources Inc.	4.500%	4/15/23	200	196		EQM Midstream Partners LP	4.125%	12/1/26	100	90
Continental Resources Inc.	4.375%	1/15/28	200	188		EQM Midstream Partners LP	5.500%	7/15/28	150	147
Devon Energy Corp.	4.000%	7/15/21	100	100		EQT Corp.	2.500%	10/1/20	50	49
Devon Energy Corp.	3.250%	5/15/22	200	195		EQT Corp.	4.875%	11/15/21	125	126
Devon Energy Corp.	7.950%	4/15/32	163	194		EQT Corp.	3.000%	10/1/22	100	95
Devon Energy Corp.	5.600%	7/15/41	225	214		EQT Corp.	3.900%	10/1/27	200	172
Devon Energy Corp.	4.750%	5/15/42	200	174		EQT Midstream Partners LP	4.750%	7/15/23	275	274
Devon Financing Co. LLC	7.875%	9/30/31	160	193		EQT Midstream Partners LP	6.500%	7/15/48	110	109
Dominion Energy Gas Holdings LLC	2.800%	11/15/20	200	197		Exxon Mobil Corp.	1.912%	3/6/20	265	262
Dominion Energy Gas Holdings LLC	3.600%	12/15/24	200	198		Exxon Mobil Corp.	2.222%	3/1/21	400	394
Dominion Energy Gas Holdings LLC	4.600%	12/15/44	200	197		Exxon Mobil Corp.	2.397%	3/6/22	350	343
Enable Midstream Partners LP	4.400%	3/15/27	150	140		Exxon Mobil Corp.	2.726%	3/1/23	350	344
Enable Midstream Partners LP	4.950%	5/15/28	100	94		Exxon Mobil Corp.	2.709%	3/6/25	300	289
Enable Midstream Partners LP	5.000%	5/15/44	100	81		Exxon Mobil Corp.	3.043%	3/1/26	300	293
Enbridge Energy Partners LP	4.375%	10/15/20	100	101		Exxon Mobil Corp.	3.567%	3/6/45	175	163
Enbridge Energy Partners LP	5.875%	10/15/25	150	162		Exxon Mobil Corp.	4.114%	3/1/46	425	433
Enbridge Energy Partners LP	7.500%	4/15/38	150	188		Halliburton Co.	3.500%	8/1/23	225	223
Enbridge Energy Partners LP	5.500%	9/15/40	75	77		Halliburton Co.	3.800%	11/15/25	350	339
Enbridge Energy Partners LP	7.375%	10/15/45	125	157		Halliburton Co.	4.850%	11/15/35	200	199
Enbridge Inc.	2.900%	7/15/22	75	73		Halliburton Co.	6.700%	9/15/38	125	148
Enbridge Inc.	4.250%	12/1/26	200	197		Halliburton Co.	7.450%	9/15/39	200	250
Enbridge Inc.	3.700%	7/15/27	150	142		Halliburton Co.	4.500%	11/15/41	100	92
Enbridge Inc.	4.500%	6/10/44	100	92		Halliburton Co.	4.750%	8/1/43	150	145
Enbridge Inc.	5.500%	12/1/46	175	188		Halliburton Co.	5.000%	11/15/45	400	397
Encana Corp.	6.500%	8/15/34	300	323	10	Helmerich & Payne Inc.	4.650%	3/15/25	50	51
Encana Corp.	6.625%	8/15/37	200	214		Hess Corp.	3.500%	7/15/24	100	93
Encana Corp.	6.500%	2/1/38	100	108		Hess Corp.	4.300%	4/1/27	250	229
Energy Transfer Operating LP	4.150%	10/1/20	75	75		Hess Corp.	7.125%	3/15/33	100	107
Energy Transfer Operating LP	4.650%	6/1/21	105	106		Hess Corp.	6.000%	1/15/40	150	138
Energy Transfer Operating LP	4.250%	3/15/23	400	383		Hess Corp.	5.600%	2/15/41	300	266
Energy Transfer Operating LP	4.200%	9/15/23	80	79		Hess Corp.	5.800%	4/1/47	125	112
Energy Transfer Operating LP	4.050%	3/15/25	1,000	939		HollyFrontier Corp.	5.875%	4/1/26	200	205
Energy Transfer Operating LP	4.750%	1/15/26	100	96		Husky Energy Inc.	4.000%	4/15/24	150	148
Energy Transfer Operating LP	4.200%	4/15/27	100	93		Husky Energy Inc.	6.800%	9/15/37	50	59
Energy Transfer Operating LP	5.500%	6/1/27	280	273		Kerr-McGee Corp.	6.950%	7/1/24	250	279
Energy Transfer Partners LP	3.600%	2/1/23	450	437		Kerr-McGee Corp.	7.875%	9/15/31	50	60
Energy Transfer Partners LP	4.950%	6/15/28	200	195		Kinder Morgan Energy Partners LP	6.850%	2/15/20	750	776
Energy Transfer Partners LP	6.625%	10/15/36	150	154		Kinder Morgan Energy Partners LP	3.500%	3/1/21	75	75

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kinder Morgan Energy Partners LP	5.000%	10/1/21	150	154	ONEOK Inc.	5.200%	7/15/48	25	24
Kinder Morgan Energy Partners LP	3.450%	2/15/23	25	24	ONEOK Partners LP	3.375%	10/1/22	400	389
Kinder Morgan Energy Partners LP	3.500%	9/1/23	250	244	ONEOK Partners LP	6.650%	10/1/36	300	332
Kinder Morgan Energy Partners LP	4.300%	5/1/24	400	399	ONEOK Partners LP	6.850%	10/15/37	300	338
Kinder Morgan Energy Partners LP	7.300%	8/15/33	275	323	ONEOK Partners LP	6.125%	2/1/41	150	156
Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	51	Patterson-UTI Energy Inc.	3.950%	2/1/28	95	86
Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	271	Petro-Canada	6.800%	5/15/38	225	263
Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	56	Phillips 66	4.300%	4/1/22	275	282
Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	214	Phillips 66	3.900%	3/15/28	300	290
Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	269	Phillips 66	4.650%	11/15/34	200	195
Kinder Morgan Energy Partners LP	5.000%	8/15/42	25	23	Phillips 66	5.875%	5/1/42	175	192
Kinder Morgan Energy Partners LP	4.700%	11/1/42	375	330	Phillips 66	4.875%	11/15/44	299	291
Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	68	Phillips 66 Partners LP	2.646%	2/15/20	35	35
Kinder Morgan Inc.	4.300%	6/1/25	300	298	Phillips 66 Partners LP	3.650%	2/15/25	125	119
Kinder Morgan Inc.	4.300%	3/1/28	500	490	Phillips 66 Partners LP	3.750%	3/1/28	50	46
Kinder Morgan Inc.	7.800%	8/1/31	290	349	Phillips 66 Partners LP	4.680%	2/15/45	75	68
Kinder Morgan Inc.	7.750%	1/15/32	265	318	Phillips 66 Partners LP	4.900%	10/1/46	165	151
Kinder Morgan Inc.	5.300%	12/1/34	175	172	Pioneer Natural Resources Co.	3.950%	7/15/22	200	200
Kinder Morgan Inc.	5.550%	6/1/45	200	198	Pioneer Natural Resources Co.	4.450%	1/15/26	225	228
Kinder Morgan Inc.	5.050%	2/15/46	350	325	Plains All American Pipeline LP / PAA Finance Corp.	3.650%	6/1/22	100	98
Magellan Midstream Partners LP	4.250%	2/1/21	100	102	Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	314	296
Magellan Midstream Partners LP	5.150%	10/15/43	125	127	Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	790	740
Magellan Midstream Partners LP	4.250%	9/15/46	200	181	Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	96
Magellan Midstream Partners LP	4.200%	10/3/47	100	91	Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	225	178
Marathon Oil Corp.	2.700%	6/1/20	150	148	Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	167
Marathon Oil Corp.	2.800%	11/1/22	175	165	Regency Energy Partners LP / Regency Energy Finance Corp.	5.875%	3/1/22	300	312
Marathon Oil Corp.	3.850%	6/1/25	200	188	Regency Energy Partners LP / Regency Energy Finance Corp.	5.000%	10/1/22	200	204
Marathon Oil Corp.	6.800%	3/15/32	400	439	Regency Energy Partners LP / Regency Energy Finance Corp.	4.500%	11/1/23	100	100
Marathon Oil Corp.	5.200%	6/1/45	100	91	Sabine Pass Liquefaction LLC	5.625%	2/1/21	500	515
Marathon Petroleum Corp.	5.125%	3/1/21	375	386	Sabine Pass Liquefaction LLC	6.250%	3/15/22	325	342
10 Marathon Petroleum Corp.	5.375%	10/1/22	200	202	Sabine Pass Liquefaction LLC	5.625%	4/15/23	350	365
10 Marathon Petroleum Corp.	4.750%	12/15/23	500	513	Sabine Pass Liquefaction LLC	5.750%	5/15/24	500	524
10 Marathon Petroleum Corp.	5.125%	12/15/26	200	204	Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	416
10 Marathon Petroleum Corp.	3.800%	4/1/28	25	23	Sabine Pass Liquefaction LLC	5.875%	6/30/26	500	528
Marathon Petroleum Corp.	4.750%	9/15/44	250	221	Sabine Pass Liquefaction LLC	5.000%	3/15/27	200	201
Marathon Petroleum Corp.	5.850%	12/15/45	200	198	Sabine Pass Liquefaction LLC	4.200%	3/15/28	100	95
10 Marathon Petroleum Corp.	4.500%	4/1/48	100	84	Schlumberger Investment SA	3.650%	12/1/23	325	327
MPLX LP	3.375%	3/15/23	100	97	Shell International Finance BV	4.375%	3/25/20	325	331
MPLX LP	4.500%	7/15/23	200	202	Shell International Finance BV	2.125%	5/1/20	450	445
MPLX LP	4.875%	12/1/24	300	307	Shell International Finance BV	1.875%	5/10/21	200	195
MPLX LP	4.875%	6/1/25	100	101	Shell International Finance BV	1.750%	9/12/21	200	193
MPLX LP	4.125%	3/1/27	300	285	Shell International Finance BV	2.250%	1/6/23	100	96
MPLX LP	4.000%	3/15/28	250	235	Shell International Finance BV	3.400%	8/12/23	75	76
MPLX LP	4.800%	2/15/29	150	149	Shell International Finance BV	3.250%	5/11/25	200	197
MPLX LP	4.500%	4/15/38	300	263	Shell International Finance BV	2.875%	5/10/26	500	479
MPLX LP	5.200%	3/1/47	150	139	Shell International Finance BV	2.500%	9/12/26	900	837
MPLX LP	4.700%	4/15/48	275	239	Shell International Finance BV	4.125%	5/11/35	500	501
MPLX LP	5.500%	2/15/49	150	145	Shell International Finance BV	6.375%	12/15/38	475	603
MPLX LP	4.900%	4/15/58	150	127	Shell International Finance BV	5.500%	3/25/40	125	145
National Fuel Gas Co.	3.750%	3/1/23	275	269	Shell International Finance BV	4.550%	8/12/43	300	312
National Fuel Gas Co.	4.750%	9/1/28	50	49	Shell International Finance BV	4.375%	5/11/45	400	412
National Oilwell Varco Inc.	2.600%	12/1/22	125	118	Shell International Finance BV	4.000%	5/10/46	700	679
National Oilwell Varco Inc.	3.950%	12/1/42	125	99	Shell International Finance BV	3.750%	9/12/46	200	186
Noble Energy Inc.	4.150%	12/15/21	125	126	Spectra Energy Partners LP	4.750%	3/15/24	600	615
Noble Energy Inc.	3.850%	1/15/28	100	90	Spectra Energy Partners LP	3.500%	3/15/25	50	48
Noble Energy Inc.	6.000%	3/1/41	100	98	Spectra Energy Partners LP	4.500%	3/15/45	250	229
Noble Energy Inc.	5.250%	11/15/43	375	335	Suncor Energy Inc.	3.600%	12/1/24	100	98
Noble Energy Inc.	5.050%	11/15/44	150	132	Suncor Energy Inc.	5.950%	12/1/34	75	83
Noble Energy Inc.	4.950%	8/15/47	100	88	Suncor Energy Inc.	6.500%	6/15/38	525	605
Occidental Petroleum Corp.	4.100%	2/1/21	350	356	Suncor Energy Inc.	4.000%	11/15/47	150	134
Occidental Petroleum Corp.	3.125%	2/15/22	100	100					
Occidental Petroleum Corp.	2.700%	2/15/23	225	218					
Occidental Petroleum Corp.	3.500%	6/15/25	150	149					
Occidental Petroleum Corp.	3.400%	4/15/26	225	221					
Occidental Petroleum Corp.	4.625%	6/15/45	100	100					
Occidental Petroleum Corp.	4.400%	4/15/46	350	341					
Occidental Petroleum Corp.	4.200%	3/15/48	50	48					
ONEOK Inc.	7.500%	9/1/23	100	113					
ONEOK Inc.	4.000%	7/13/27	50	48					
ONEOK Inc.	4.550%	7/15/28	100	99					
ONEOK Inc.	4.950%	7/13/47	200	185					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Sunoco Logistics Partners Operations LP	4.400%	4/1/21	425	429		CBRE Services Inc.	5.250%	3/15/25	100	104
Sunoco Logistics Partners Operations LP	3.450%	1/15/23	50	49		CBRE Services Inc.	4.875%	3/1/26	125	128
Sunoco Logistics Partners Operations LP	4.250%	4/1/24	100	98		Cintas Corp. No 2	2.900%	4/1/22	100	98
Sunoco Logistics Partners Operations LP	4.000%	10/1/27	150	138		Cintas Corp. No 2	3.250%	6/1/22	75	74
Sunoco Logistics Partners Operations LP	4.950%	1/15/43	175	149		Cintas Corp. No 2	3.700%	4/1/27	175	171
Sunoco Logistics Partners Operations LP	5.300%	4/1/44	325	287		Fluor Corp.	3.500%	12/15/24	250	241
Sunoco Logistics Partners Operations LP	5.350%	5/15/45	50	45		Fluor Corp.	4.250%	9/15/28	125	120
Sunoco Logistics Partners Operations LP	5.400%	10/1/47	275	247		5 Johns Hopkins University Maryland GO	4.083%	7/1/53	75	77
TC PipeLines LP	3.900%	5/25/27	50	47		5 Massachusetts Institute of Technology GO	3.959%	7/1/38	125	127
TechnipFMC plc	3.450%	10/1/22	75	73		Massachusetts Institute of Technology GO	5.600%	7/1/11	130	168
Total Capital Canada Ltd.	2.750%	7/15/23	125	122		Massachusetts Institute of Technology GO	4.678%	7/1/14	175	188
Total Capital International SA	2.750%	6/19/21	300	298		5 Northwestern University Illinois GO	4.643%	12/1/44	75	83
Total Capital International SA	2.875%	2/17/22	300	297		5 Northwestern University Illinois GO	3.662%	12/1/57	75	72
Total Capital International SA	2.700%	1/25/23	50	49		5 Rice University Texas GO	3.574%	5/15/45	150	145
Total Capital International SA	3.700%	1/15/24	525	533		5 University of Chicago	4.003%	10/1/53	100	99
Total Capital SA	4.450%	6/24/20	375	382		5 University of Notre Dame du Lac	3.438%	2/15/45	100	96
Total Capital SA	4.125%	1/28/21	75	77		University of Notre Dame du Lac	3.394%	2/15/48	125	119
Total Capital SA	3.883%	10/11/28	100	102		University of Pennsylvania GO	4.674%	9/1/12	50	54
TransCanada PipeLines Ltd.	3.800%	10/1/20	175	176		5 University of Southern California GO	3.028%	10/1/39	100	91
TransCanada PipeLines Ltd.	2.500%	8/1/22	500	481		5 University of Southern California GO	3.841%	10/1/47	200	198
TransCanada PipeLines Ltd.	4.875%	1/15/26	100	103						
TransCanada PipeLines Ltd.	4.250%	5/15/28	150	149		Technology (2.1%)				
TransCanada PipeLines Ltd.	4.625%	3/1/34	250	240		Adobe Inc.	4.750%	2/1/20	175	178
TransCanada PipeLines Ltd.	5.600%	3/31/34	150	155		Adobe Inc.	3.250%	2/1/25	175	172
TransCanada PipeLines Ltd.	5.850%	3/15/36	300	320		Alphabet Inc.	3.625%	5/19/21	150	153
TransCanada PipeLines Ltd.	6.200%	10/15/37	425	466		Altera Corp.	4.100%	11/15/23	75	78
TransCanada PipeLines Ltd.	4.750%	5/15/38	150	146		Amphenol Corp.	2.200%	4/1/20	50	49
TransCanada PipeLines Ltd.	5.000%	10/16/43	150	147		Amphenol Corp.	3.125%	9/15/21	100	99
TransCanada PipeLines Ltd.	4.875%	5/15/48	200	196		Amphenol Corp.	3.200%	4/1/24	50	48
TransCanada PipeLines Ltd.	5.100%	3/15/49	150	150		Analog Devices Inc.	2.850%	3/12/20	100	99
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	98		Analog Devices Inc.	2.875%	6/1/23	450	436
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	93		Analog Devices Inc.	3.500%	12/5/26	200	190
Valero Energy Corp.	6.125%	2/1/20	75	77		Apple Inc.	1.550%	2/7/20	250	247
Valero Energy Corp.	4.350%	6/1/28	150	147		Apple Inc.	1.900%	2/7/20	175	173
Valero Energy Corp.	7.500%	4/15/32	725	888		Apple Inc.	1.800%	5/1/20	175	173
Valero Energy Corp.	4.900%	3/15/45	125	118		Apple Inc.	2.000%	11/13/20	225	222
Valero Energy Partners LP	4.375%	12/15/26	100	98		Apple Inc.	2.250%	2/23/21	750	742
Valero Energy Partners LP	4.500%	3/15/28	75	74		Apple Inc.	2.850%	5/6/21	555	555
Western Gas Partners LP	5.375%	6/1/21	300	307		Apple Inc.	1.550%	8/4/21	375	362
Western Gas Partners LP	4.500%	3/1/28	50	47		Apple Inc.	2.150%	2/9/22	225	219
Western Gas Partners LP	4.750%	8/15/28	50	47		Apple Inc.	2.500%	2/9/22	300	295
Western Gas Partners LP	5.450%	4/1/44	350	305		Apple Inc.	2.300%	5/11/22	200	195
Western Gas Partners LP	5.300%	3/1/48	100	86		Apple Inc.	2.700%	5/13/22	250	247
Western Gas Partners LP	5.500%	8/15/48	50	44		Apple Inc.	2.400%	1/13/23	282	274
Williams Cos. Inc.	5.250%	3/15/20	475	484		Apple Inc.	2.850%	2/23/23	342	337
Williams Cos. Inc.	4.125%	11/15/20	275	277		Apple Inc.	2.400%	5/3/23	865	838
Williams Cos. Inc.	4.000%	11/15/21	100	100		Apple Inc.	3.000%	2/9/24	1,225	1,206
Williams Cos. Inc.	3.600%	3/15/22	475	466		Apple Inc.	3.450%	5/6/24	75	75
Williams Cos. Inc.	3.350%	8/15/22	125	121		Apple Inc.	2.850%	5/11/24	343	334
Williams Cos. Inc.	3.700%	1/15/23	200	195		Apple Inc.	2.750%	1/13/25	575	552
Williams Cos. Inc.	4.550%	6/24/24	400	403		Apple Inc.	3.250%	2/23/26	705	689
Williams Cos. Inc.	3.900%	1/15/25	325	315		Apple Inc.	2.450%	8/4/26	450	416
Williams Cos. Inc.	3.750%	6/15/27	500	470		Apple Inc.	3.200%	5/11/27	775	748
Williams Cos. Inc.	6.300%	4/15/40	100	106		Apple Inc.	2.900%	9/12/27	655	615
Williams Cos. Inc.	5.400%	3/4/44	400	385		Apple Inc.	4.500%	2/23/36	225	237
Williams Cos. Inc.	5.750%	6/24/44	100	100		Apple Inc.	3.850%	5/4/43	450	427
Williams Cos. Inc.	5.100%	9/15/45	350	326		Apple Inc.	4.450%	5/6/44	200	206
Williams Cos. Inc.	4.850%	3/1/48	150	137		Apple Inc.	3.450%	2/9/45	225	199
						Apple Inc.	4.375%	5/13/45	225	228
						Apple Inc.	4.650%	2/23/46	1,050	1,117
						Apple Inc.	3.850%	8/4/46	375	354
						Apple Inc.	4.250%	2/9/47	200	200
						Apple Inc.	3.750%	9/12/47	525	483
						Applied Materials Inc.	2.625%	10/1/20	125	124
Other Industrial (0.1%)						Applied Materials Inc.	4.300%	6/15/21	125	128
5 Boston University	4.061%	10/1/48	50	50		Applied Materials Inc.	3.900%	10/1/25	145	144
California Institute of Technology GO	4.321%	8/1/45	70	75		Applied Materials Inc.	3.300%	4/1/27	225	215
California Institute of Technology GO	4.700%	11/1/11	50	53		Applied Materials Inc.	5.100%	10/1/35	100	107

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Applied Materials Inc.	5.850%	6/15/41	125	147	Fidelity National Information Services Inc.	3.000%	8/15/26	250	229
Applied Materials Inc.	4.350%	4/1/47	175	172	Fidelity National Information Services Inc.	4.500%	8/15/46	100	91
Arrow Electronics Inc.	3.500%	4/1/22	75	74	Fiserv Inc.	2.700%	6/1/20	175	174
Arrow Electronics Inc.	4.500%	3/1/23	50	50	Fiserv Inc.	3.500%	10/1/22	150	149
Arrow Electronics Inc.	3.250%	9/8/24	100	93	Fiserv Inc.	3.800%	10/1/23	200	200
Arrow Electronics Inc.	4.000%	4/1/25	50	48	Fiserv Inc.	3.850%	6/1/25	200	198
Arrow Electronics Inc.	3.875%	1/12/28	100	91	Fiserv Inc.	4.200%	10/1/28	150	150
Autodesk Inc.	3.125%	6/15/20	100	99	Flex Ltd.	4.625%	2/15/20	185	186
Autodesk Inc.	3.600%	12/15/22	25	25	Hewlett Packard Enterprise Co.	3.600%	10/15/20	575	577
Autodesk Inc.	4.375%	6/15/25	100	100	Hewlett Packard Enterprise Co.	3.500%	10/5/21	100	100
Autodesk Inc.	3.500%	6/15/27	75	70	Hewlett Packard Enterprise Co.	4.400%	10/15/22	350	357
Avnet Inc.	4.875%	12/1/22	170	173	Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	504
Avnet Inc.	4.625%	4/15/26	100	97	Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	147
Baidu Inc.	3.500%	11/28/22	275	273	Hewlett Packard Enterprise Co.	6.350%	10/15/45	375	348
Baidu Inc.	3.875%	9/29/23	200	199	HP Inc.	3.750%	12/1/20	53	53
Baidu Inc.	3.625%	7/6/27	200	187	HP Inc.	4.050%	9/15/22	100	101
Baidu Inc.	4.375%	3/29/28	100	98	HP Inc.	6.000%	9/15/41	100	99
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.375%	1/15/20	285	281	IBM Credit LLC	3.450%	11/30/20	100	101
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.200%	1/15/21	150	146	IBM Credit LLC	2.650%	2/5/21	150	148
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.000%	1/15/22	842	809	IBM Credit LLC	3.600%	11/30/21	100	100
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.650%	1/15/23	250	231	IBM Credit LLC	2.200%	9/8/22	100	95
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625%	1/15/24	450	424	IBM Credit LLC	3.000%	2/6/23	150	147
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125%	1/15/25	380	340	Intel Corp.	1.850%	5/11/20	175	173
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	925	828	Intel Corp.	2.450%	7/29/20	300	298
Broadridge Financial Solutions Inc.	3.950%	9/1/20	75	75	Intel Corp.	1.700%	5/19/21	100	97
Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	94	Intel Corp.	3.300%	10/1/21	100	101
CA Inc.	3.600%	8/1/20	100	100	Intel Corp.	3.100%	7/29/22	175	175
Cadence Design Systems Inc.	4.375%	10/15/24	100	101	Intel Corp.	2.700%	12/15/22	404	397
Cisco Systems Inc.	4.450%	1/15/20	825	837	Intel Corp.	2.875%	5/11/24	500	485
Cisco Systems Inc.	2.200%	2/28/21	600	591	Intel Corp.	3.700%	7/29/25	200	202
Cisco Systems Inc.	2.900%	3/4/21	75	75	Intel Corp.	2.600%	5/19/26	230	215
Cisco Systems Inc.	3.000%	6/15/22	125	125	Intel Corp.	4.000%	12/15/32	150	154
Cisco Systems Inc.	2.200%	9/20/23	150	144	Intel Corp.	4.800%	10/1/41	162	175
Cisco Systems Inc.	3.625%	3/4/24	125	128	Intel Corp.	4.100%	5/19/46	250	245
Cisco Systems Inc.	2.950%	2/28/26	100	96	Intel Corp.	3.734%	12/8/47	874	813
Cisco Systems Inc.	2.500%	9/20/26	225	208	International Business Machines Corp.	1.900%	1/27/20	1,000	988
Cisco Systems Inc.	5.900%	2/15/39	425	522	International Business Machines Corp.	1.625%	5/15/20	225	220
Cisco Systems Inc.	5.500%	1/15/40	375	444	International Business Machines Corp.	2.900%	11/1/21	25	25
Citrix Systems Inc.	4.500%	12/1/27	150	142	International Business Machines Corp.	1.875%	8/1/22	675	637
Corning Inc.	2.900%	5/15/22	175	172	International Business Machines Corp.	2.875%	11/9/22	240	233
Corning Inc.	4.700%	3/15/37	50	48	International Business Machines Corp.	3.625%	2/12/24	450	448
Corning Inc.	5.750%	8/15/40	75	82	International Business Machines Corp.	7.000%	10/30/25	300	354
Corning Inc.	5.350%	11/15/48	125	129	International Business Machines Corp.	3.450%	2/19/26	485	472
Corning Inc.	4.375%	11/15/57	150	126	International Business Machines Corp.	6.220%	8/1/27	75	86
¹⁰ Dell International LLC / EMC Corp.	4.420%	6/15/21	850	848	International Business Machines Corp.	6.500%	1/15/28	75	87
¹⁰ Dell International LLC / EMC Corp.	5.450%	6/15/23	700	713	International Business Machines Corp.	5.600%	11/30/39	148	163
¹⁰ Dell International LLC / EMC Corp.	6.020%	6/15/26	1,050	1,055	International Business Machines Corp.	4.000%	6/20/42	358	324
¹⁰ Dell International LLC / EMC Corp.	8.100%	7/15/36	310	333	Jabil Inc.	5.625%	12/15/20	100	103
¹⁰ Dell International LLC / EMC Corp.	8.350%	7/15/46	400	434	Jabil Inc.	3.950%	1/12/28	100	90
DXC Technology Co.	2.875%	3/27/20	125	125	Juniper Networks Inc.	3.300%	6/15/20	200	199
DXC Technology Co.	4.250%	4/15/24	100	100	Juniper Networks Inc.	4.600%	3/15/21	50	51
DXC Technology Co.	4.750%	4/15/27	100	100	Juniper Networks Inc.	4.350%	6/15/25	50	49
Equifax Inc.	2.300%	6/1/21	200	192	Juniper Networks Inc.	5.950%	3/15/41	25	25
Equifax Inc.	3.600%	8/15/21	25	25	Keysight Technologies Inc.	4.550%	10/30/24	125	128
Equifax Inc.	3.950%	6/15/23	50	49	Keysight Technologies Inc.	4.600%	4/6/27	125	124
Fidelity National Information Services Inc.	3.625%	10/15/20	237	238	KLA-Tencor Corp.	4.125%	11/1/21	100	101
Fidelity National Information Services Inc.	2.250%	8/15/21	250	240	KLA-Tencor Corp.	4.650%	11/1/24	250	255
Fidelity National Information Services Inc.	3.500%	4/15/23	143	141	Lam Research Corp.	2.750%	3/15/20	100	99
Fidelity National Information Services Inc.	5.000%	10/15/25	174	180	Lam Research Corp.	2.800%	6/15/21	125	123
					Lam Research Corp.	3.800%	3/15/25	100	99
					Marvell Technology Group Ltd.	4.200%	6/22/23	100	100
					Marvell Technology Group Ltd.	4.875%	6/22/28	125	122
					Maxim Integrated Products Inc.	3.375%	3/15/23	75	73
					Maxim Integrated Products Inc.	3.450%	6/15/27	150	139
					Microsoft Corp.	3.000%	10/1/20	225	226
					Microsoft Corp.	2.000%	11/3/20	1,200	1,187
					Microsoft Corp.	2.400%	2/6/22	325	321
					Microsoft Corp.	2.375%	2/12/22	450	444

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Microsoft Corp.	2.650%	11/3/22	495	491	Texas Instruments Inc.	1.850%	5/15/22	100	96
Microsoft Corp.	2.375%	5/1/23	75	73	Texas Instruments Inc.	2.625%	5/15/24	25	24
Microsoft Corp.	2.000%	8/8/23	300	288	Texas Instruments Inc.	2.900%	11/3/27	150	142
Microsoft Corp.	2.875%	2/6/24	885	875	Texas Instruments Inc.	4.150%	5/15/48	300	300
Microsoft Corp.	3.125%	11/3/25	1,075	1,063	Total System Services Inc.	3.800%	4/1/21	130	130
Microsoft Corp.	2.400%	8/8/26	850	794	Total System Services Inc.	3.750%	6/1/23	250	246
Microsoft Corp.	3.300%	2/6/27	675	669	Total System Services Inc.	4.000%	6/1/23	100	100
Microsoft Corp.	3.500%	2/12/35	325	312	Total System Services Inc.	4.800%	4/1/26	150	151
Microsoft Corp.	4.200%	11/3/35	175	182	Total System Services Inc.	4.450%	6/1/28	100	98
Microsoft Corp.	3.450%	8/8/36	625	591	Trimble Inc.	4.150%	6/15/23	50	50
Microsoft Corp.	4.100%	2/6/37	500	514	Trimble Inc.	4.750%	12/1/24	50	51
Microsoft Corp.	4.500%	10/1/40	190	204	Trimble Inc.	4.900%	6/15/28	150	145
Microsoft Corp.	5.300%	2/8/41	50	59	Tyco Electronics Group SA	3.500%	2/3/22	100	100
Microsoft Corp.	3.500%	11/15/42	280	260	Tyco Electronics Group SA	3.450%	8/1/24	125	122
Microsoft Corp.	3.750%	5/1/43	95	92	Tyco Electronics Group SA	3.125%	8/15/27	200	185
Microsoft Corp.	4.875%	12/15/43	150	169	Tyco Electronics Group SA	7.125%	10/1/37	175	223
Microsoft Corp.	3.750%	2/12/45	350	340	Verisk Analytics Inc.	5.800%	5/1/21	75	79
Microsoft Corp.	4.450%	11/3/45	575	613	Verisk Analytics Inc.	4.125%	9/12/22	275	278
Microsoft Corp.	3.700%	8/8/46	1,075	1,029	Verisk Analytics Inc.	4.000%	6/15/25	150	150
Microsoft Corp.	4.250%	2/6/47	550	577	Verisk Analytics Inc.	5.500%	6/15/45	50	51
Microsoft Corp.	4.000%	2/12/55	450	443	VMware Inc.	2.300%	8/21/20	250	244
Microsoft Corp.	3.950%	8/8/56	221	217	VMware Inc.	2.950%	8/21/22	300	286
Microsoft Corp.	4.500%	2/6/57	375	404	VMware Inc.	3.900%	8/21/27	250	222
Motorola Solutions Inc.	3.500%	9/1/21	150	148	Xilinx Inc.	3.000%	3/15/21	75	75
Motorola Solutions Inc.	3.750%	5/15/22	200	197	Xilinx Inc.	2.950%	6/1/24	125	119
Motorola Solutions Inc.	3.500%	3/1/23	125	120					
Motorola Solutions Inc.	4.600%	2/23/28	175	166	Transportation (0.6%)				
Motorola Solutions Inc.	5.500%	9/1/44	75	69	5 American Airlines 2011-1 Class A Pass Through Trust	5.250%	7/31/22	54	55
NetApp Inc.	3.375%	6/15/21	150	149	5 American Airlines 2013-1 Class A Pass Through Trust	4.000%	1/15/27	22	22
NetApp Inc.	3.300%	9/29/24	75	71	5 American Airlines 2013-2 Class A Pass Through Trust	4.950%	7/15/24	33	34
NVIDIA Corp.	2.200%	9/16/21	200	195	5 American Airlines 2014-1 Class A Pass Through Trust	3.700%	4/1/28	97	94
NVIDIA Corp.	3.200%	9/16/26	200	190	5 American Airlines 2015-1 Class A Pass Through Trust	3.375%	11/1/28	145	138
10 NXP BV / NXP Funding LLC	4.875%	3/1/24	150	150	5 American Airlines 2015-2 Class AA Pass Through Trust	3.600%	9/22/27	48	47
10 NXP BV / NXP Funding LLC	5.350%	3/1/26	100	102	5 American Airlines 2016-1 Class A Pass Through Trust	4.100%	1/15/28	68	67
Oracle Corp.	1.900%	9/15/21	1,275	1,234	5 American Airlines 2016-1 Class AA Pass Through Trust	3.575%	1/15/28	136	131
Oracle Corp.	2.500%	5/15/22	250	245	5 American Airlines 2016-2 Class A Pass Through Trust	3.650%	6/15/28	90	87
Oracle Corp.	2.400%	9/15/23	750	718	5 American Airlines 2016-2 Class AA Pass Through Trust	3.200%	12/15/29	247	233
Oracle Corp.	3.400%	7/8/24	450	448	5 American Airlines 2016-3 Class A Pass Through Trust	3.250%	4/15/30	46	43
Oracle Corp.	2.950%	11/15/24	425	413	American Airlines 2016-3 Class AA Pass Through Trust	3.000%	10/15/28	138	128
Oracle Corp.	2.650%	7/15/26	2,361	2,184	5 American Airlines 2017-1 Class AA Pass Through Trust	3.650%	8/15/30	46	45
Oracle Corp.	3.250%	5/15/30	100	94	5 American Airlines 2017-2 Class AA Pass Through Trust	3.350%	10/15/29	97	92
Oracle Corp.	4.300%	7/8/34	325	327	5 BNSF Funding Trust I	6.613%	12/15/55	65	70
Oracle Corp.	3.900%	5/15/35	150	143	Burlington Northern Santa Fe LLC	3.050%	3/15/22	150	150
Oracle Corp.	3.850%	7/15/36	250	233	Burlington Northern Santa Fe LLC	3.050%	9/1/22	150	149
Oracle Corp.	3.800%	11/15/37	325	304	Burlington Northern Santa Fe LLC	3.000%	3/15/23	175	173
Oracle Corp.	6.125%	7/8/39	300	361	Burlington Northern Santa Fe LLC	3.850%	9/1/23	75	77
Oracle Corp.	5.375%	7/15/40	600	665	Burlington Northern Santa Fe LLC	3.750%	4/1/24	200	204
Oracle Corp.	4.500%	7/8/44	200	201	Burlington Northern Santa Fe LLC	3.400%	9/1/24	150	149
Oracle Corp.	4.125%	5/15/45	425	405	Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	98
Oracle Corp.	4.000%	7/15/46	600	562	Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	75
Oracle Corp.	4.000%	11/15/47	400	374	Burlington Northern Santa Fe LLC	3.250%	6/15/27	525	515
Oracle Corp.	4.375%	5/15/55	150	148	Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	152
QUALCOMM Inc.	2.250%	5/20/20	300	296	Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	136
QUALCOMM Inc.	3.000%	5/20/22	250	246	Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	284
QUALCOMM Inc.	2.600%	1/30/23	300	288	Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	252
QUALCOMM Inc.	2.900%	5/20/24	345	328	Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	201
QUALCOMM Inc.	3.450%	5/20/25	400	383	Burlington Northern Santa Fe LLC	4.450%	3/15/43	125	127
QUALCOMM Inc.	3.250%	5/20/27	350	326					
QUALCOMM Inc.	4.650%	5/20/35	200	193					
QUALCOMM Inc.	4.800%	5/20/45	275	262					
QUALCOMM Inc.	4.300%	5/20/47	275	246					
salesforce.com Inc.	3.250%	4/11/23	200	200					
salesforce.com Inc.	3.700%	4/11/28	275	276					
Seagate HDD Cayman	4.250%	3/1/22	125	120					
Seagate HDD Cayman	4.750%	6/1/23	150	141					
Seagate HDD Cayman	4.875%	3/1/24	75	68					
Seagate HDD Cayman	4.750%	1/1/25	100	89					
Seagate HDD Cayman	4.875%	6/1/27	175	148					
Seagate HDD Cayman	5.750%	12/1/34	100	77					
Tech Data Corp.	3.700%	2/15/22	50	49					
Tech Data Corp.	4.950%	2/15/27	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)	
Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	138		Kansas City Southern	4.950%	8/15/45	125	129
Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	108		Kansas City Southern	4.700%	5/1/48	225	220
Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	155		Kirby Corp.	4.200%	3/1/28	100	96
Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	121	5	Latam Airlines 2015-1 Pass Through Trust A	4.200%	8/15/29	105	104
Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	79		Norfolk Southern Corp.	3.000%	4/1/22	225	224
Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	143		Norfolk Southern Corp.	2.903%	2/15/23	48	47
Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	123		Norfolk Southern Corp.	2.903%	2/15/23	48	47
Burlington Northern Santa Fe LLC	4.050%	6/15/48	225	215		Norfolk Southern Corp.	5.590%	5/17/25	50	55
Burlington Northern Santa Fe LLC	4.150%	12/15/48	200	195		Norfolk Southern Corp.	3.650%	8/1/25	50	50
Canadian National Railway Co.	2.400%	2/3/20	175	174		Norfolk Southern Corp.	7.800%	5/15/27	60	76
Canadian National Railway Co.	2.850%	12/15/21	75	75		Norfolk Southern Corp.	3.150%	6/1/27	250	238
Canadian National Railway Co.	6.250%	8/1/34	75	93		Norfolk Southern Corp.	3.800%	8/1/28	225	223
Canadian National Railway Co.	6.200%	6/1/36	75	92		Norfolk Southern Corp.	4.837%	10/1/41	113	119
Canadian National Railway Co.	6.375%	11/15/37	100	126		Norfolk Southern Corp.	4.450%	6/15/45	75	73
Canadian National Railway Co.	3.200%	8/2/46	50	43		Norfolk Southern Corp.	4.650%	1/15/46	75	78
Canadian National Railway Co.	3.650%	2/3/48	100	94		Norfolk Southern Corp.	4.150%	2/28/48	25	24
Canadian Pacific Railway Co.	9.450%	8/1/21	50	57		Norfolk Southern Corp.	4.050%	8/15/52	239	214
Canadian Pacific Railway Co.	4.450%	3/15/23	225	233		Norfolk Southern Corp.	6.000%	3/15/05	59	66
Canadian Pacific Railway Co.	7.125%	10/15/31	100	126		Norfolk Southern Corp.	5.100%	8/1/18	100	99
Canadian Pacific Railway Co.	5.950%	5/15/37	450	527		Ryder System Inc.	2.650%	3/2/20	25	25
Canadian Pacific Railway Co.	6.125%	9/15/15	70	82		Ryder System Inc.	2.500%	5/11/20	50	49
5 Continental Airlines 2007-1 Class A Pass Through Trust	5.983%	10/19/23	51	54		Ryder System Inc.	3.500%	6/1/21	200	200
5 Continental Airlines 2009-2 Class A Pass Through Trust	7.250%	5/10/21	88	91		Ryder System Inc.	2.250%	9/1/21	50	48
5 Continental Airlines 2012-2 Class A Pass Through Trust	4.000%	4/29/26	37	37		Ryder System Inc.	3.400%	3/1/23	75	74
CSX Corp.	4.250%	6/1/21	25	26		Ryder System Inc.	3.750%	6/9/23	225	223
CSX Corp.	3.350%	11/1/25	150	145		Southwest Airlines Co.	2.650%	11/5/20	125	124
CSX Corp.	3.250%	6/1/27	150	141		Southwest Airlines Co.	3.000%	11/15/26	100	93
CSX Corp.	3.800%	3/1/28	350	342		Southwest Airlines Co.	3.450%	11/16/27	50	47
CSX Corp.	6.220%	4/30/40	152	183		5 Southwest Airlines Co. 2007-1 Pass Through Trust	6.150%	2/1/24	26	27
CSX Corp.	5.500%	4/15/41	225	252		5 Spirit Airlines Class A Pass Through Certificates Series 2015-1	4.100%	10/1/29	21	21
CSX Corp.	4.750%	5/30/42	210	211		Union Pacific Corp.	2.250%	6/19/20	225	222
CSX Corp.	4.100%	3/15/44	150	139		Union Pacific Corp.	3.200%	6/8/21	100	100
CSX Corp.	4.300%	3/1/48	250	238		Union Pacific Corp.	4.163%	7/15/22	534	544
CSX Corp.	4.750%	11/15/48	200	202		Union Pacific Corp.	2.950%	1/15/23	25	24
CSX Corp.	3.950%	5/1/50	125	111		Union Pacific Corp.	3.500%	6/8/23	150	150
CSX Corp.	4.500%	8/1/54	25	24		Union Pacific Corp.	3.250%	1/15/25	200	193
CSX Corp.	4.250%	11/1/66	150	132		Union Pacific Corp.	3.750%	7/15/25	125	126
CSX Corp.	4.650%	3/1/68	100	91		Union Pacific Corp.	3.250%	8/15/25	50	48
5 Delta Air Lines 2007-1 Class A Pass Through Trust	6.821%	2/10/24	111	120		Union Pacific Corp.	2.750%	3/1/26	75	69
5 Delta Air Lines 2010-2 Class A Pass Through Trust	4.950%	11/23/20	8	9		Union Pacific Corp.	3.950%	9/10/28	200	200
5 Delta Air Lines 2015-1 Class AA Pass Through Trust	3.625%	7/30/27	44	43		Union Pacific Corp.	3.375%	2/1/35	100	88
Delta Air Lines Inc.	2.875%	3/13/20	100	100		Union Pacific Corp.	3.600%	9/15/37	290	257
Delta Air Lines Inc.	2.600%	12/4/20	125	123		Union Pacific Corp.	4.375%	9/10/38	125	124
Delta Air Lines Inc.	3.400%	4/19/21	125	124		Union Pacific Corp.	4.050%	11/15/45	150	138
Delta Air Lines Inc.	3.625%	3/15/22	175	172		Union Pacific Corp.	4.500%	9/10/48	100	99
Delta Air Lines Inc.	3.800%	4/19/23	125	123		Union Pacific Corp.	3.799%	10/1/51	560	481
Delta Air Lines Inc.	4.375%	4/19/28	100	96		Union Pacific Corp.	3.875%	2/1/55	100	87
FedEx Corp.	2.625%	8/1/22	100	97		Union Pacific Corp.	4.375%	11/15/65	135	123
FedEx Corp.	4.000%	1/15/24	125	127		5 United Airlines 2013-1 Class A Pass Through Trust	4.300%	2/15/27	60	61
FedEx Corp.	3.200%	2/1/25	150	144		5 United Airlines 2014-1 Class A Pass Through Trust	4.000%	10/11/27	81	80
FedEx Corp.	3.250%	4/1/26	100	95		5 United Airlines 2015-1 Class A Pass Through Trust	3.700%	6/1/24	60	60
FedEx Corp.	3.300%	3/15/27	100	94		5 United Airlines 2015-1 Class AA Pass Through Trust	3.450%	12/1/27	154	148
FedEx Corp.	3.900%	2/1/35	200	181		5 United Airlines 2016-1 Class A Pass Through Trust	3.450%	1/7/30	47	45
FedEx Corp.	3.875%	8/1/42	125	107		5 United Airlines 2016-1 Class AA Pass Through Trust	3.100%	7/7/28	379	362
FedEx Corp.	4.100%	4/15/43	75	64		5 United Airlines 2016-2 Class A Pass Through Trust	3.100%	10/7/28	47	43
FedEx Corp.	5.100%	1/15/44	150	147		5 United Airlines 2016-2 Class AA Pass Through Trust	2.875%	10/7/28	71	66
FedEx Corp.	4.750%	11/15/45	250	239		United Parcel Service Inc.	3.125%	1/15/21	250	251
FedEx Corp.	4.550%	4/1/46	225	203		United Parcel Service Inc.	2.050%	4/1/21	150	147
FedEx Corp.	4.400%	1/15/47	125	112		United Parcel Service Inc.	2.450%	10/1/22	550	536
FedEx Corp.	4.050%	2/15/48	200	166		United Parcel Service Inc.	2.500%	4/1/23	200	194
FedEx Corp.	4.950%	10/17/48	175	169						
FedEx Corp.	4.500%	2/1/65	60	53						
JB Hunt Transport Services Inc.	3.300%	8/15/22	100	99						
Kansas City Southern	3.000%	5/15/23	750	732						
Kansas City Southern	4.300%	5/15/43	75	69						

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United Parcel Service Inc.	2.800%	11/15/24	400	384	CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	277
United Parcel Service Inc.	2.400%	11/15/26	150	137	CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	65
United Parcel Service Inc.	3.050%	11/15/27	200	190	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	73
United Parcel Service Inc.	6.200%	1/15/38	278	345	CenterPoint Energy Inc.	3.600%	11/1/21	75	75
United Parcel Service Inc.	4.875%	11/15/40	75	80	CenterPoint Energy Inc.	2.500%	9/1/22	100	96
United Parcel Service Inc.	3.625%	10/1/42	75	67	CenterPoint Energy Inc.	3.850%	2/1/24	75	75
United Parcel Service Inc.	3.400%	11/15/46	85	74	CenterPoint Energy Inc.	4.250%	11/1/28	75	76
United Parcel Service Inc.	3.750%	11/15/47	200	180	Cleco Corporate Holdings LLC	3.743%	5/1/26	100	96
⁵ US Airways Inc. 2013-1 Class A Pass Through Trust	3.950%	5/15/27	72	71	Cleco Corporate Holdings LLC	4.973%	5/1/46	125	119
⁵ US Airways Inc. 2012-2 Class A Pass Through Trust	4.625%	12/3/26	33	33	Cleveland Electric Illuminating Co.	5.500%	8/15/24	225	244
				561,910	Cleveland Electric Illuminating Co.	5.950%	12/15/36	75	84
Utilities (1.9%)					CMS Energy Corp.	5.050%	3/15/22	25	26
Electric (1.7%)					CMS Energy Corp.	3.000%	5/15/26	75	70
AEP Texas Inc.	2.400%	10/1/22	75	72	CMS Energy Corp.	3.450%	8/15/27	50	48
¹⁰ AEP Texas Inc.	3.950%	6/1/28	100	101	CMS Energy Corp.	4.875%	3/1/44	75	79
AEP Texas Inc.	3.800%	10/1/47	50	45	Commonwealth Edison Co.	4.000%	8/1/20	25	25
AEP Transmission Co. LLC	4.000%	12/1/46	75	72	Commonwealth Edison Co.	2.950%	8/15/27	75	71
AEP Transmission Co. LLC	3.750%	12/1/47	100	91	Commonwealth Edison Co.	5.900%	3/15/36	150	178
Alabama Power Co.	6.125%	5/15/38	50	61	Commonwealth Edison Co.	6.450%	1/15/38	175	223
Alabama Power Co.	3.850%	12/1/42	25	23	Commonwealth Edison Co.	4.600%	8/15/43	75	79
Alabama Power Co.	4.150%	8/15/44	75	73	Commonwealth Edison Co.	4.700%	1/15/44	175	187
Alabama Power Co.	3.750%	3/1/45	150	137	Commonwealth Edison Co.	3.700%	3/1/45	75	70
Alabama Power Co.	4.300%	1/2/46	250	251	Commonwealth Edison Co.	3.650%	6/15/46	175	159
Alabama Power Co.	3.700%	12/1/47	100	92	Commonwealth Edison Co.	3.750%	8/15/47	100	91
Alabama Power Co.	4.300%	7/15/48	100	101	Commonwealth Edison Co.	4.000%	3/1/48	150	145
Ameren Corp.	2.700%	11/15/20	100	98	Connecticut Light & Power Co.	2.500%	1/15/23	125	121
Ameren Corp.	3.650%	2/15/26	80	78	Connecticut Light & Power Co.	3.200%	3/15/27	50	49
Ameren Illinois Co.	2.700%	9/1/22	250	245	Connecticut Light & Power Co.	4.300%	4/15/44	150	154
Ameren Illinois Co.	3.800%	5/15/28	75	76	Connecticut Light & Power Co.	4.000%	4/1/48	100	98
Ameren Illinois Co.	3.700%	12/1/47	150	139	Consolidated Edison Co. of New York Inc.	4.450%	6/15/20	200	204
American Electric Power Co. Inc.	2.150%	11/13/20	75	73	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	220
American Electric Power Co. Inc.	3.650%	12/1/21	100	101	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	321
American Electric Power Co. Inc.	2.950%	12/15/22	25	24	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	90
American Electric Power Co. Inc.	3.200%	11/13/27	75	71	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	117
American Electric Power Co. Inc.	4.300%	12/1/28	150	154	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	201
Appalachian Power Co.	4.600%	3/30/21	50	51	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	380
Appalachian Power Co.	3.300%	6/1/27	500	477	Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	133
Arizona Public Service Co.	3.150%	5/15/25	100	97	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	70
Arizona Public Service Co.	2.950%	9/15/27	50	47	Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	67
Arizona Public Service Co.	4.500%	4/1/42	25	26	Consolidated Edison Inc.	4.500%	5/15/58	120	117
Arizona Public Service Co.	4.350%	11/15/45	125	127	Consolidated Edison Inc.	2.000%	3/15/20	75	74
Arizona Public Service Co.	3.750%	5/15/46	125	114	Consolidated Edison Inc.	2.000%	5/15/21	75	73
Avangrid Inc.	3.150%	12/1/24	140	135	Constellation Energy Group Inc.	5.150%	12/1/20	200	204
Avista Corp.	4.350%	6/1/48	75	77	Consumers Energy Co.	3.375%	8/15/23	275	276
Baltimore Gas & Electric Co.	3.500%	11/15/21	350	352	Consumers Energy Co.	3.800%	11/15/28	75	77
Baltimore Gas & Electric Co.	2.400%	8/15/26	50	46	Consumers Energy Co.	3.950%	5/15/43	75	73
Baltimore Gas & Electric Co.	3.500%	8/15/46	100	88	Consumers Energy Co.	3.250%	8/15/46	50	43
Baltimore Gas & Electric Co.	3.750%	8/15/47	125	115	Consumers Energy Co.	3.950%	7/15/47	50	49
Baltimore Gas & Electric Co.	4.250%	9/15/48	50	49	Consumers Energy Co.	4.050%	5/15/48	125	124
Berkshire Hathaway Energy Co.	2.375%	1/15/21	100	98	Consumers Energy Co.	4.350%	4/15/49	80	83
Berkshire Hathaway Energy Co.	2.800%	1/15/23	125	122	Delmarva Power & Light Co.	3.500%	11/15/23	25	25
Berkshire Hathaway Energy Co.	3.750%	11/15/23	100	102	Delmarva Power & Light Co.	4.150%	5/15/45	100	99
Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	99	Dominion Energy Inc.	2.579%	7/1/20	100	98
Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	119	Dominion Energy Inc.	3.900%	10/1/25	125	124
Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	120	Dominion Energy Inc.	2.850%	8/15/26	125	115
Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	265	Dominion Energy Inc.	4.250%	6/1/28	25	25
Berkshire Hathaway Energy Co.	6.500%	9/15/37	200	247	Dominion Energy Inc.	6.300%	3/15/33	75	89
Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	160					
Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	149					
Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	45					
¹⁰ Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	198					
Black Hills Corp.	4.250%	11/30/23	100	101					
Black Hills Corp.	3.950%	1/15/26	75	75					
Black Hills Corp.	3.150%	1/15/27	75	69					
Black Hills Corp.	4.350%	5/1/33	75	76					
Black Hills Corp.	4.200%	9/15/46	50	47					
CenterPoint Energy Houston Electric LLC	1.850%	6/1/21	250	242					

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dominion Energy Inc.	5.950%	6/15/35	225	251	Enel Chile SA	4.875%	6/12/28	125	125
Dominion Energy Inc.	4.900%	8/1/41	80	82	Entergy Arkansas Inc.	3.750%	2/15/21	50	50
Dominion Energy Inc.	4.050%	9/15/42	300	273	Entergy Arkansas Inc.	3.500%	4/1/26	50	49
5 Dominion Energy Inc.	5.750%	10/1/54	100	99	Entergy Corp.	4.000%	7/15/22	150	151
DTE Electric Co.	3.650%	3/15/24	175	177	Entergy Corp.	2.950%	9/1/26	200	185
DTE Electric Co.	3.375%	3/1/25	150	148	Entergy Louisiana LLC	5.400%	11/1/24	175	192
DTE Electric Co.	4.000%	4/1/43	225	220	Entergy Louisiana LLC	2.400%	10/1/26	75	69
DTE Electric Co.	3.700%	6/1/46	50	47	Entergy Louisiana LLC	3.120%	9/1/27	100	95
DTE Electric Co.	3.750%	8/15/47	100	94	Entergy Louisiana LLC	3.050%	6/1/31	450	404
DTE Energy Co.	3.700%	8/1/23	125	124	Entergy Louisiana LLC	4.000%	3/15/33	150	150
DTE Energy Co.	2.850%	10/1/26	300	275	Entergy Louisiana LLC	4.950%	1/15/45	150	154
DTE Energy Co.	3.800%	3/15/27	75	73	Entergy Louisiana LLC	4.200%	9/1/48	200	199
DTE Energy Co.	6.375%	4/15/33	75	89	Entergy Mississippi Inc.	2.850%	6/1/28	125	116
Duke Energy Carolinas LLC	4.300%	6/15/20	325	331	Eversource Energy	2.500%	3/15/21	100	98
Duke Energy Carolinas LLC	3.900%	6/15/21	500	509	Eversource Energy	2.750%	3/15/22	75	73
Duke Energy Carolinas LLC	2.500%	3/15/23	100	97	Eversource Energy	3.800%	12/1/23	75	76
Duke Energy Carolinas LLC	3.050%	3/15/23	100	99	Eversource Energy	2.900%	10/1/24	50	48
Duke Energy Carolinas LLC	2.950%	12/1/26	100	96	Eversource Energy	3.150%	1/15/25	125	120
Duke Energy Carolinas LLC	3.950%	11/15/28	125	128	Eversource Energy	3.300%	1/15/28	100	96
Duke Energy Carolinas LLC	6.000%	12/1/28	125	146	Eversource Energy	4.250%	4/1/29	200	202
Duke Energy Carolinas LLC	6.100%	6/1/37	100	121	Exelon Corp.	2.850%	6/15/20	75	74
Duke Energy Carolinas LLC	6.000%	1/15/38	25	31	Exelon Corp.	3.497%	6/1/22	200	195
Duke Energy Carolinas LLC	6.050%	4/15/38	25	30	Exelon Corp.	3.950%	6/15/25	200	197
Duke Energy Carolinas LLC	5.300%	2/15/40	150	171	Exelon Corp.	3.400%	4/15/26	200	190
Duke Energy Carolinas LLC	4.000%	9/30/42	75	72	Exelon Corp.	4.950%	6/15/35	225	227
Duke Energy Carolinas LLC	3.875%	3/15/46	100	93	Exelon Corp.	5.625%	6/15/35	20	22
Duke Energy Carolinas LLC	3.700%	12/1/47	100	92	Exelon Corp.	5.100%	6/15/45	225	232
Duke Energy Carolinas LLC	3.950%	3/15/48	100	96	Exelon Corp.	4.450%	4/15/46	175	167
Duke Energy Corp.	2.400%	8/15/22	250	240	Exelon Generation Co. LLC	2.950%	1/15/20	400	397
Duke Energy Corp.	3.050%	8/15/22	275	270	Exelon Generation Co. LLC	4.000%	10/1/20	100	100
Duke Energy Corp.	3.750%	4/15/24	325	326	Exelon Generation Co. LLC	5.750%	10/1/41	100	102
Duke Energy Corp.	2.650%	9/1/26	80	73	Exelon Generation Co. LLC	5.600%	6/15/42	205	199
Duke Energy Corp.	3.150%	8/15/27	300	281	FirstEnergy Corp.	2.850%	7/15/22	100	97
Duke Energy Corp.	4.800%	12/15/45	125	127	FirstEnergy Corp.	3.900%	7/15/27	300	291
Duke Energy Corp.	3.750%	9/1/46	405	351	FirstEnergy Corp.	7.375%	11/15/31	475	597
Duke Energy Florida LLC	3.800%	7/15/28	100	101	FirstEnergy Corp.	4.850%	7/15/47	200	201
Duke Energy Florida LLC	6.350%	9/15/37	225	279	Florida Power & Light Co.	5.625%	4/1/34	25	29
Duke Energy Florida LLC	6.400%	6/15/38	200	256	Florida Power & Light Co.	5.960%	4/1/39	375	466
Duke Energy Florida LLC	3.850%	11/15/42	200	189	Florida Power & Light Co.	4.125%	2/1/42	170	172
Duke Energy Florida LLC	3.400%	10/1/46	100	87	Florida Power & Light Co.	4.050%	6/1/42	125	125
Duke Energy Florida LLC	4.200%	7/15/48	200	199	Florida Power & Light Co.	3.800%	12/15/42	75	72
5 Duke Energy Florida Project Finance LLC	1.196%	3/1/22	18	18	Florida Power & Light Co.	3.700%	12/1/47	150	141
5 Duke Energy Florida Project Finance LLC	1.731%	9/1/22	50	48	Florida Power & Light Co.	3.950%	3/1/48	325	318
5 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	100	93	Fortis Inc.	2.100%	10/4/21	100	96
5 Duke Energy Florida Project Finance LLC	2.858%	3/1/33	50	46	Fortis Inc.	3.055%	10/4/26	475	434
5 Duke Energy Florida Project Finance LLC	3.112%	9/1/36	75	66	Georgia Power Co.	2.000%	9/8/20	400	390
Duke Energy Indiana LLC	3.750%	7/15/20	25	25	Georgia Power Co.	2.400%	4/1/21	350	343
Duke Energy Indiana LLC	6.350%	8/15/38	225	284	Georgia Power Co.	3.250%	4/1/26	100	94
Duke Energy Indiana LLC	3.750%	5/15/46	225	207	Georgia Power Co.	4.750%	9/1/40	375	366
Duke Energy Ohio Inc.	3.700%	6/15/46	25	23	Georgia Power Co.	4.300%	3/15/43	100	91
Duke Energy Progress LLC	2.800%	5/15/22	100	98	Great Plains Energy Inc.	4.850%	6/1/21	100	102
Duke Energy Progress LLC	3.375%	9/1/23	25	25	Gulf Power Co.	3.300%	5/30/27	50	49
Duke Energy Progress LLC	3.700%	9/1/28	175	175	Iberdrola International BV	6.750%	7/15/36	75	89
Duke Energy Progress LLC	4.375%	3/30/44	300	307	Indiana Michigan Power Co.	3.850%	5/15/28	250	250
Duke Energy Progress LLC	4.150%	12/1/44	100	98	Indiana Michigan Power Co.	3.750%	7/1/47	150	136
Duke Energy Progress LLC	3.700%	10/15/46	50	46	Indiana Michigan Power Co.	4.250%	8/15/48	100	101
Duke Energy Progress LLC	3.600%	9/15/47	100	88	Interstate Power & Light Co.	3.250%	12/1/24	50	48
Edison International	2.125%	4/15/20	75	73	Interstate Power & Light Co.	4.100%	9/26/28	125	127
Edison International	2.400%	9/15/22	25	23	Interstate Power & Light Co.	6.250%	7/15/39	50	63
Edison International	2.950%	3/15/23	200	188	Interstate Power & Light Co.	3.700%	9/15/46	75	68
Edison International	4.125%	3/15/28	100	95	ITC Holdings Corp.	2.700%	11/15/22	100	96
El Paso Electric Co.	6.000%	5/15/35	50	57	ITC Holdings Corp.	3.650%	6/15/24	75	75
El Paso Electric Co.	5.000%	12/1/44	75	78	ITC Holdings Corp.	3.350%	11/15/27	100	96
Emera US Finance LP	2.700%	6/15/21	125	122	ITC Holdings Corp.	5.300%	7/1/43	300	328
Emera US Finance LP	3.550%	6/15/26	150	141	5 John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	68	73
Emera US Finance LP	4.750%	6/15/46	380	365	Kansas City Power & Light Co.	3.150%	3/15/23	75	74
					Kansas City Power & Light Co.	6.050%	11/15/35	50	60
					Kansas City Power & Light Co.	5.300%	10/1/41	100	112
					Kansas City Power & Light Co.	4.200%	6/15/47	100	98

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sovereign Bonds (4.5%)									
African Development Bank	1.875%	3/16/20	500	496	European Investment Bank	1.625%	12/15/20	125	123
African Development Bank	1.250%	7/26/21	500	483	European Investment Bank	4.000%	2/16/21	75	77
African Development Bank	2.375%	9/23/21	300	298	European Investment Bank	2.000%	3/15/21	1,450	1,432
African Development Bank	2.125%	11/16/22	700	687	European Investment Bank	2.500%	4/15/21	850	848
African Development Bank	3.000%	9/20/23	275	279	European Investment Bank	2.375%	5/13/21	1,850	1,841
Asian Development Bank	1.750%	1/10/20	825	818	European Investment Bank	1.625%	6/15/21	1,000	977
Asian Development Bank	1.500%	1/22/20	700	692	European Investment Bank	1.375%	9/15/21	100	97
Asian Development Bank	1.375%	3/23/20	75	74	European Investment Bank	2.125%	10/15/21	100	99
Asian Development Bank	1.625%	5/5/20	525	518	European Investment Bank	2.875%	12/15/21	1,150	1,159
Asian Development Bank	2.875%	11/27/20	120	121	European Investment Bank	2.375%	6/15/22	1,725	1,712
Asian Development Bank	2.250%	1/20/21	500	497	European Investment Bank	2.500%	3/15/23	600	596
Asian Development Bank	1.625%	3/16/21	500	490	European Investment Bank	2.875%	8/15/23	800	806
Asian Development Bank	1.750%	6/8/21	625	613	European Investment Bank	3.125%	12/14/23	500	510
Asian Development Bank	2.000%	2/16/22	650	638	European Investment Bank	3.250%	1/29/24	810	832
Asian Development Bank	1.875%	2/18/22	600	587	European Investment Bank	2.500%	10/15/24	200	198
Asian Development Bank	1.750%	9/13/22	900	872	European Investment Bank	1.875%	2/10/25	1,050	999
Asian Development Bank	2.750%	3/17/23	1,000	1,004	European Investment Bank	2.375%	5/24/27	225	217
Asian Development Bank	2.000%	1/22/25	300	288	European Investment Bank	4.875%	2/15/36	225	278
Asian Development Bank	2.000%	4/24/26	100	95	Export Development Canada	1.625%	1/17/20	125	124
Asian Development Bank	2.625%	1/12/27	200	198	Export Development Canada	1.625%	6/1/20	90	89
Asian Development Bank	2.375%	8/10/27	275	266	Export Development Canada	2.000%	11/30/20	805	795
Asian Development Bank	6.220%	8/15/27	100	123	Export Development Canada	1.500%	5/26/21	525	511
Asian Development Bank	2.500%	11/2/27	673	656	Export Development Canada	1.375%	10/21/21	200	193
Asian Development Bank	5.820%	6/16/28	148	180	Export Development Canada	2.500%	1/24/23	40	40
Asian Development Bank	3.125%	9/26/28	130	133	Export-Import Bank of Korea	2.500%	11/1/20	200	198
Canada	2.000%	11/15/22	570	557	Export-Import Bank of Korea	2.500%	5/10/21	300	295
CNOOC Finance 2013 Ltd.	3.000%	5/9/23	300	290	Export-Import Bank of Korea	4.375%	9/15/21	75	77
CNOOC Finance 2015 Australia Pty Ltd.	2.625%	5/5/20	300	297	Export-Import Bank of Korea	1.875%	10/21/21	250	241
CNOOC Finance 2015 USA LLC	3.500%	5/5/25	500	482	Export-Import Bank of Korea	3.500%	11/27/21	200	202
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	500	510	Export-Import Bank of Korea	5.000%	4/11/22	275	290
CNOOC Nexen Finance 2014 ULC	4.250%	4/30/24	300	304	Export-Import Bank of Korea	3.000%	11/1/22	600	593
Corp. Andina de Fomento	3.750%	11/23/23	925	937	Export-Import Bank of Korea	3.625%	11/27/23	200	202
Corp. Andina de Fomento	2.200%	7/18/20	455	448	Export-Import Bank of Korea	4.000%	1/14/24	650	665
Corp. Andina de Fomento	2.750%	1/6/23	325	318	Export-Import Bank of Korea	2.625%	5/26/26	200	186
Council Of Europe Development Bank	1.625%	3/10/20	300	297	FMS Wertmanagement	2.750%	3/6/23	300	301
Council Of Europe Development Bank	1.625%	3/16/21	200	196	FMS Wertmanagement AoeR	1.750%	1/24/20	500	496
Council Of Europe Development Bank	2.625%	2/13/23	425	425	FMS Wertmanagement AoeR	1.750%	3/17/20	225	223
Ecopetrol SA	5.875%	9/18/23	225	235	FMS Wertmanagement AoeR	2.000%	8/1/22	470	459
Ecopetrol SA	4.125%	1/16/25	200	190	Hydro-Quebec	8.400%	1/15/22	375	432
Ecopetrol SA	5.375%	6/26/26	750	755	Hydro-Quebec	8.050%	7/7/24	200	248
Ecopetrol SA	7.375%	9/18/43	100	110	Industrial & Commercial Bank of China Ltd.	2.635%	5/26/21	250	245
Ecopetrol SA	5.875%	5/28/45	200	188	Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	250	245
Emirates Telecommunications Group Co. PJSC	3.500%	6/18/24	200	195	Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	239
Equinor ASA	2.750%	11/10/21	300	298	Inter-American Development Bank	3.875%	2/14/20	50	51
Equinor ASA	3.150%	1/23/22	150	150	Inter-American Development Bank	1.625%	5/12/20	250	247
Equinor ASA	2.450%	1/17/23	450	436	Inter-American Development Bank	1.875%	6/16/20	275	272
Equinor ASA	2.650%	1/15/24	250	242	Inter-American Development Bank	1.375%	7/15/20	185	182
Equinor ASA	3.700%	3/1/24	150	152	Inter-American Development Bank	2.125%	11/9/20	435	431
Equinor ASA	3.250%	11/10/24	150	149	Inter-American Development Bank	1.875%	3/15/21	200	197
Equinor ASA	7.250%	9/23/27	250	314	Inter-American Development Bank	2.625%	4/19/21	700	701
Equinor ASA	3.625%	9/10/28	175	175	Inter-American Development Bank	2.125%	1/18/22	700	690
Equinor ASA	5.100%	8/17/40	125	139	Inter-American Development Bank	1.750%	4/14/22	800	779
Equinor ASA	4.250%	11/23/41	175	173	Inter-American Development Bank	3.000%	9/26/22	500	506
Equinor ASA	3.950%	5/15/43	125	121	Inter-American Development Bank	2.500%	1/18/23	825	820
Equinor ASA	4.800%	11/8/43	175	189	Inter-American Development Bank	3.000%	10/4/23	625	634
European Bank for Reconstruction & Development	1.500%	3/16/20	350	345	Inter-American Development Bank	3.000%	2/21/24	650	660
European Bank for Reconstruction & Development	1.875%	7/15/21	225	221	Inter-American Development Bank	2.125%	1/15/25	400	387
European Bank for Reconstruction & Development	1.500%	11/2/21	150	146	Inter-American Development Bank	7.000%	6/15/25	100	122
European Bank for Reconstruction & Development	1.875%	2/23/22	200	195	Inter-American Development Bank	2.000%	6/2/26	750	712
European Bank for Reconstruction & Development	2.750%	3/7/23	925	928	Inter-American Development Bank	2.375%	7/7/27	450	434
European Investment Bank	1.625%	3/16/20	1,200	1,187	Inter-American Development Bank	3.125%	9/18/28	875	896
European Investment Bank	1.375%	6/15/20	1,825	1,793	Inter-American Development Bank	3.200%	8/7/42	100	99
European Investment Bank	2.875%	9/15/20	1,025	1,029	International Bank for Reconstruction & Development	1.875%	4/21/20	1,250	1,239
					International Bank for Reconstruction & Development	1.625%	9/4/20	775	763

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
International Bank for Reconstruction & Development	1.625%	3/9/21	1,100	1,078	12	Japan International Cooperation Agency	2.750%	4/27/27	300	290
International Bank for Reconstruction & Development	1.375%	5/24/21	1,100	1,070	11	KFW	4.000%	1/27/20	650	659
International Bank for Reconstruction & Development	2.250%	6/24/21	450	447	11	KFW	1.500%	4/20/20	625	616
International Bank for Reconstruction & Development	2.750%	7/23/21	930	934	11	KFW	1.625%	5/29/20	1,900	1,874
International Bank for Reconstruction & Development	1.375%	9/20/21	1,975	1,912	11	KFW	1.875%	6/30/20	1,100	1,088
International Bank for Reconstruction & Development	2.125%	12/13/21	255	252	11	KFW	2.750%	7/15/20	175	175
International Bank for Reconstruction & Development	2.000%	1/26/22	145	142	11	KFW	2.750%	9/8/20	1,700	1,704
International Bank for Reconstruction & Development	1.625%	2/10/22	1,025	995	11	KFW	2.750%	10/1/20	200	200
International Bank for Reconstruction & Development	3.000%	9/27/23	1,125	1,143	11	KFW	1.875%	12/15/20	550	542
International Bank for Reconstruction & Development	2.500%	11/25/24	750	741	11	KFW	1.625%	3/15/21	900	882
International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,134	11	KFW	1.500%	6/15/21	900	877
International Bank for Reconstruction & Development	3.125%	11/20/25	470	477	11	KFW	1.750%	9/15/21	600	587
International Bank for Reconstruction & Development	2.500%	11/22/27	350	342	11	KFW	2.000%	11/30/21	600	590
International Bank for Reconstruction & Development	4.750%	2/15/35	250	304	11	KFW	3.125%	12/15/21	1,115	1,130
International Finance Corp.	1.750%	3/30/20	450	445	11	KFW	2.125%	3/7/22	1,000	984
International Finance Corp.	2.250%	1/25/21	650	645	11	KFW	2.125%	6/15/22	750	738
International Finance Corp.	2.875%	7/31/23	275	278	11	KFW	2.000%	10/4/22	950	928
International Finance Corp.	2.125%	4/7/26	600	576	11	KFW	2.375%	12/29/22	450	446
12 Japan Bank for International Cooperation	2.125%	6/1/20	350	347	11	KFW	2.125%	1/17/23	1,025	1,004
12 Japan Bank for International Cooperation	2.125%	7/21/20	330	326	11	KFW	2.500%	11/20/24	1,800	1,776
12 Japan Bank for International Cooperation	2.125%	11/16/20	344	339	11	KFW	2.000%	5/2/25	150	143
12 Japan Bank for International Cooperation	3.125%	7/20/21	75	76	11	KFW	2.875%	4/3/28	500	502
12 Japan Bank for International Cooperation	1.500%	7/21/21	750	726	11	KFW	0.000%	4/18/36	400	228
12 Japan Bank for International Cooperation	2.000%	11/4/21	970	948	11	KFW	0.000%	6/29/37	200	109
12 Japan Bank for International Cooperation	2.500%	6/1/22	450	444		Korea Development Bank	4.625%	11/16/21	150	156
12 Japan Bank for International Cooperation	2.375%	7/21/22	250	246		Korea Development Bank	3.000%	9/14/22	750	742
12 Japan Bank for International Cooperation	2.375%	11/16/22	540	529		Korea Development Bank	3.375%	3/12/23	700	701
12 Japan Bank for International Cooperation	3.250%	7/20/23	100	101		Korea Development Bank	3.750%	1/22/24	400	404
12 Japan Bank for International Cooperation	3.375%	7/31/23	100	102	11	Landwirtschaftliche Rentenbank	2.250%	10/1/21	45	45
12 Japan Bank for International Cooperation	3.375%	10/31/23	400	408	11	Landwirtschaftliche Rentenbank	3.125%	11/14/23	100	102
12 Japan Bank for International Cooperation	2.250%	11/4/26	200	188	11	Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	813
12 Japan Bank for International Cooperation	2.750%	11/16/27	800	770	11	Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	463
12 Japan Bank for International Cooperation	3.250%	7/20/28	300	301	11	Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	255
12 Japan Bank for International Cooperation	3.500%	10/31/28	350	358	11	Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	243
						Nexen Energy ULC	7.875%	3/15/32	50	68
						Nexen Energy ULC	6.400%	5/15/37	450	550
						Nexen Energy ULC	7.500%	7/30/39	200	278
						Nordic Investment Bank	1.500%	9/29/20	200	196
						Nordic Investment Bank	1.625%	11/20/20	200	196
						Nordic Investment Bank	2.250%	2/1/21	200	199
						Nordic Investment Bank	1.250%	8/2/21	400	386
						Nordic Investment Bank	2.125%	2/1/22	200	197
						Nordic Investment Bank	2.875%	7/19/23	200	202
						North American Development Bank	4.375%	2/11/20	100	101
					13	Oesterreichische Kontrollbank AG	1.750%	1/24/20	250	248
					13	Oesterreichische Kontrollbank AG	1.375%	2/10/20	700	690
					13	Oesterreichische Kontrollbank AG	1.500%	10/21/20	300	293
					13	Oesterreichische Kontrollbank AG	3.125%	11/7/23	200	203
					5	Oriental Republic of Uruguay	8.000%	11/18/22	125	140
					5	Oriental Republic of Uruguay	4.500%	8/14/24	503	513
					5	Oriental Republic of Uruguay	4.375%	10/27/27	150	150
					5	Oriental Republic of Uruguay	7.625%	3/21/36	195	254
					5	Oriental Republic of Uruguay	4.125%	11/20/45	300	268
					5	Oriental Republic of Uruguay	5.100%	6/18/50	965	952
						Petroleos Mexicanos	6.000%	3/5/20	64	65
						Petroleos Mexicanos	5.500%	1/21/21	400	400
						Petroleos Mexicanos	6.375%	2/4/21	951	964
						Petroleos Mexicanos	4.875%	1/24/22	425	414
						Petroleos Mexicanos	5.375%	3/13/22	184	182
						Petroleos Mexicanos	3.500%	1/30/23	265	241
						Petroleos Mexicanos	4.625%	9/21/23	187	176
						Petroleos Mexicanos	4.875%	1/18/24	350	327
						Petroleos Mexicanos	4.250%	1/15/25	100	88
						Petroleos Mexicanos	2.378%	4/15/25	33	32
						Petroleos Mexicanos	4.500%	1/23/26	110	96
						Petroleos Mexicanos	6.875%	8/4/26	599	586
						Petroleos Mexicanos	6.500%	3/13/27	1,236	1,168
						Petroleos Mexicanos	5.350%	2/12/28	756	660
						Petroleos Mexicanos	6.500%	1/23/29	375	349

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.270%	2/15/50	50	62	Florida Hurricane Catastrophe Fund Finance Corp. Revenue	2.995%	7/1/20	450	451
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.499%	2/15/50	50	72	George Washington University District of Columbia GO	4.126%	9/15/48	150	150
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	8.084%	2/15/50	125	199	Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	250	264
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	100	133	Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	150	165
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	250	340	Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	75	84
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	200	284	Houston TX GO	6.290%	3/1/32	140	165
California Department of Water Resources Power Supply Revenue	2.000%	5/1/22	150	146	Illinois GO	4.950%	6/1/23	400	406
California GO	2.800%	4/1/21	150	150	Illinois GO	5.100%	6/1/33	1,200	1,144
California GO	5.700%	11/1/21	250	269	Illinois GO	7.350%	7/1/35	300	333
California GO	3.375%	4/1/25	100	101	Illinois Toll Highway Authority Revenue	6.184%	1/1/34	50	63
California GO	3.500%	4/1/28	150	150	JobsOhio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	150	155
California GO	4.500%	4/1/33	190	199	JobsOhio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	100	107
California GO	7.500%	4/1/34	350	477	Los Angeles CA Department of Water & Power Revenue	6.166%	7/1/40	25	26
California GO	4.600%	4/1/38	300	309	Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	100	139
California GO	7.300%	10/1/39	75	103	Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	100	141
California GO	7.350%	11/1/39	1,425	1,967	Los Angeles CA Unified School District GO	5.755%	7/1/29	200	231
California GO	7.625%	3/1/40	205	292	Los Angeles CA Unified School District GO	5.750%	7/1/34	125	148
California GO	7.600%	11/1/40	200	291	Los Angeles CA Unified School District GO	6.758%	7/1/34	200	257
California State University Systemwide Revenue	3.899%	11/1/47	50	49	Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	90
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	50	62	Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	50	73
Chicago IL GO	7.045%	1/1/29	50	54	Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	50	63
Chicago IL GO	7.375%	1/1/33	150	165	Massachusetts GO	4.200%	12/1/21	125	128
Chicago IL GO	6.314%	1/1/44	100	99	Massachusetts GO	5.456%	12/1/39	150	182
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	100	120	Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	100	122
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	125	160	Massachusetts Transportation Fund Revenue	5.731%	6/1/40	50	61
Chicago IL Transit Authority Sales Tax Receipts Revenue	6.200%	12/1/40	150	182	Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	50	67
Chicago IL Transit Authority Transfer Tax Receipts Revenue	6.899%	12/1/40	125	160	Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	85	122
Clark County NV Airport System Revenue	6.881%	7/1/42	100	102	Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	125	126
Clark County NV Airport System Revenue	6.820%	7/1/45	100	142	Mississippi GO	5.245%	11/1/34	50	57
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	100	99	Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	100	94
Connecticut GO	5.090%	10/1/30	175	189	15 New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	225	273
Connecticut GO	5.850%	3/15/32	200	229	New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.104%	12/15/28	100	103
Cook County IL GO	6.229%	11/15/34	50	60	New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	400	490
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	100	130	New Jersey Turnpike Authority Revenue	7.414%	1/1/40	100	141
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	50	58	New Jersey Turnpike Authority Revenue	7.102%	1/1/41	400	546
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	150	193	New York City NY GO	6.246%	6/1/35	25	26
Dallas TX Independent School District GO	6.450%	2/15/35	100	107					
District of Columbia Income Tax Revenue	5.591%	12/1/34	50	59					
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	150	166					
Florida Board of Administration Finance Corp Revenue	2.638%	7/1/21	150	149					

Total Bond Market Index Portfolio

	Amount (\$000)
Other Assets and Liabilities (-0.6%)	
Other Assets	
Investment in Vanguard	183
Receivables for Investment Securities Sold	29,727
Receivables for Accrued Income	23,102
Receivables for Capital Shares Issued	7,026
Other Assets	1
Total Other Assets	60,039
Liabilities	
Payables for Investment Securities Purchased	(71,742)
Payables for Capital Shares Redeemed	(8,094)
Payables to Vanguard	(1,837)
Variation Margin Payable—Futures Contracts	—
Total Liabilities	(81,673)
Net Assets (100%)	
Applicable to 306,189,913 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	3,534,553
Net Asset Value Per Share	\$11.54

At December 31, 2018, net assets consisted of:

	Amount (\$000)
Paid-in Capital	3,497,868
Total Distributable Earnings (Loss)	36,685
Net Assets	3,534,553

- See Note A in Notes to Financial Statements.
 - § Security value determined using significant unobservable inputs.
 - 1 Securities with a value of \$10,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
 - 2 U.S. government-guaranteed.
 - 3 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.
 - 4 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.
 - 5 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.
 - 6 Includes securities purchased on a when-issued or delayed-delivery basis for which the portfolio has not taken delivery as of December 31, 2018.
 - 7 Adjustable-rate security based upon 12-month USD LIBOR plus spread.
 - 8 Adjustable-rate security based upon 6-month USD LIBOR plus spread.
 - 9 Adjustable-rate security based upon one-year Constant Maturity Treasury yield plus spread.
 - 10 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2018, the aggregate value of these securities was \$22,060,000, representing 0.6% of net assets.
 - 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.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

			(\$000)
	Expiration	Number of Long (Short) Contracts	Notional Amount
			Value and Unrealized Appreciation (Depreciation)
Short Futures Contracts			
10-Year U.S. Treasury Note	March 2019	(30)	(3,660)

Statement of Operations

	Year Ended December 31, 2018
	(\$000)
Investment Income	
Income	
Interest ¹	99,324
Total Income	99,324
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	275
Management and Administrative	3,707
Marketing and Distribution	605
Custodian Fees	112
Auditing Fees	86
Shareholders' Reports	45
Trustees' Fees and Expenses	3
Total Expenses	4,833
Net Investment Income	94,491
Realized Net Gain (Loss) on Investment Securities Sold¹	(11,812)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	(87,509)
Futures Contracts	—
Change in Unrealized Appreciation (Depreciation)	(87,509)
Net Increase (Decrease) in Net Assets Resulting from Operations	(4,830)

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were \$1,600,000, (\$13,000), and (\$1,000), respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2018	2017
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	94,491	79,058
Realized Net Gain (Loss)	(11,812)	6,819
Change in Unrealized Appreciation (Depreciation)	(87,509)	23,124
Net Increase (Decrease) in Net Assets Resulting from Operations	(4,830)	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	657,403	957,289
Issued in Lieu of Cash Distributions	85,891	81,072
Redeemed	(616,385)	(553,064)
Net Increase (Decrease) from Capital Share Transactions	126,909	485,297
Total Increase (Decrease)	36,188	513,226
Net Assets		
Beginning of Period	3,498,365	2,985,139
End of Period	3,534,553	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.

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2018	2017	2016	2015	2014
Net Asset Value, Beginning of Period	\$11.86	\$11.77	\$11.79	\$12.07	\$11.73
Investment Operations					
Net Investment Income	.313 ¹	.292 ¹	.283	.276	.281
Net Realized and Unrealized Gain (Loss) on Investments	(.343)	.119	.007	(.233)	.397
Total from Investment Operations	(.030)	.411	.290	.043	.678
Distributions					
Dividends from Net Investment Income	(.267)	(.283)	(.277)	(.272)	(.295)
Distributions from Realized Capital Gains	(.023)	(.038)	(.033)	(.051)	(.043)
Total Distributions	(.290)	(.321)	(.310)	(.323)	(.338)
Net Asset Value, End of Period	\$11.54	\$11.86	\$11.77	\$11.79	\$12.07
Total Return	-0.21%	3.57%	2.47%	0.33%	5.89%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$3,535	\$3,498	\$2,985	\$2,799	\$2,619
Ratio of Total Expenses to Average Net Assets	0.14%	0.15%	0.15%	0.15%	0.19%
Ratio of Net Investment Income to Average Net Assets	2.74%	2.48%	2.41%	2.43%	2.47%
Portfolio Turnover Rate ²	89%	91%	104%	149%	118%

¹ Calculated based on average shares outstanding.

² Includes 26%, 24%, 33%, 61%, and 61% 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. Futures Contracts: The portfolio uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary

risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the portfolio and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the portfolio trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the portfolio's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any assets pledged as initial margin for open contracts are noted in the Statement of Net Assets.

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

During the year ended December 31, 2018, the portfolio's average investments in long and short futures contracts represented 1% and less than 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

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

4. Mortgage Dollar Rolls: The portfolio enters into mortgage-dollar-roll transactions, in which the portfolio sells mortgage-backed securities to a dealer and simultaneously agrees to purchase similar securities in the future at a predetermined price. The proceeds of the securities sold in mortgage-dollar-roll transactions are typically invested in high-quality short-term fixed income securities. The portfolio forgoes principal and interest paid on the securities sold, and is compensated by interest earned on the proceeds of the sale and by a lower price on the securities to be repurchased. The portfolio 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.

5. 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, 2015–2018), and has concluded that no provision for federal income tax is required in the portfolio's financial statements.

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

7. 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 December 31, 2018, or at any time during the period then ended.

8. 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 December 31, 2018, the portfolio had contributed to Vanguard capital in the amount of \$183,000, 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 December 31, 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	—	2,298,171	—
Asset-Backed/Commercial Mortgage-Backed Securities	—	94,131	129
Corporate Bonds	—	935,779	—
Sovereign Bonds	—	159,518	—
Taxable Municipal Bonds	—	25,272	—
Temporary Cash Investments	43,187	—	—
Futures Contracts—Liabilities ¹	—	—	—
Total	43,187	3,512,871	129

¹ Represents variation margin on the last day of the reporting period.

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

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

	Amount (\$000)
Undistributed Ordinary Income	93,215
Undistributed Long-Term Gains	—
Capital Loss Carryforwards (Non-expiring)	(11,830)
Net Unrealized Gains (Losses)	(43,098)

As of December 31, 2018, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	3,599,285
Gross Unrealized Appreciation	35,013
Gross Unrealized Depreciation	(78,111)
Net Unrealized Appreciation (Depreciation)	(43,098)

E. During the year ended December 31, 2018, the portfolio purchased \$292,362,000 of investment securities and sold \$257,829,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$2,889,482,000 and \$2,783,905,000, respectively.

F. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2018 Shares (000)	2017 Shares (000)
Issued	57,508	81,315
Issued in Lieu of Cash Distributions	7,574	7,025
Redeemed	(53,952)	(46,886)
Net Increase (Decrease) in Shares Outstanding	11,130	41,454

At December 31, 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 41% 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 December 31, 2018, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of net assets of Total Bond Market Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2018, the related statement of operations for the year ended December 31, 2018, the statement of changes in net assets for each of the two years in the period ended December 31, 2018, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2018 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2018, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2018 and the financial highlights for each of the five years in the period ended December 31, 2018 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2018 by correspondence with the custodians, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 13, 2019

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

Special 2018 tax information (unaudited) for corporate shareholders only for Total Bond Market Index Portfolio, a portfolio of Vanguard Variable Insurance Funds

This information for the fiscal year ended December 31, 2018, is included pursuant to provisions of the Internal Revenue Code for corporate shareholders only.

The portfolio distributed \$6,703,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

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The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 212 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

Joseph Brennan	Chris D. McIsaac
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

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

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

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

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Q690GBI 022019

Performance Summary Fourth Quarter 2018

The performance data shown represent past performance, which is not a guarantee of future results. Investment returns and principal value will fluctuate, so investors' shares, when sold, may be worth more or less than their original cost. 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.

Portfolio/Subaccount (Inception Date)	Nonstandardized ¹ Total Returns		Standardized ¹ Total Returns for Periods Ended 12/31/2018				Annualized Current Yield* for Period Ended 12/31/2018
	Fourth Quarter 2018	YTD 2018	1 Year	5 Years	10 Years	Since Inception	
Money Market** (5/2/1991)	0.52%	1.69%	1.69%	0.45%	0.20%	2.42%	2.19%
FTSE 3-Month U.S. Treasury Bill Index	0.57	1.86	1.86	0.59	0.34	2.59	
Short-Term Investment-Grade (2/8/1999)	0.69	0.76	0.76	1.45	3.16	3.39	
Bloomberg Barclays U.S. 1–5 Year Credit Index	0.93	1.11	1.11	1.80	3.72	4.27	
Total Bond Market Index (4/29/1991)	1.51	-0.41	-0.41	2.09	3.04	4.99	
Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index ²	1.58	-0.08	-0.08	2.50	3.49	5.64	
High Yield Bond (6/3/1996) ³	-4.27	-3.00	-3.00	3.26	8.67	5.45	
Bloomberg Barclays U.S. Corporate High Yield Bond Index	-4.53	-2.08	-2.08	3.83	11.12	6.77	
Conservative Allocation (10/19/2011) ⁴	-4.52	-3.25	-3.26	3.79	—	5.36	
Conservative Allocation Composite Index	-4.59	-2.68	-2.68	4.27	—	5.86	
Moderate Allocation (10/19/2011) ⁴	-7.45	-5.20	-5.20	4.33	—	6.90	
Moderate Allocation Composite Index	-7.61	-4.38	-4.38	4.90	—	7.44	
Balanced (5/23/1991) ⁴	-6.79	-3.68	-3.68	5.92	9.63	8.70	
Standard & Poor's 500 Index	-13.52	-4.38	-4.38	8.49	13.12	9.35	
Variable Insurance Balanced Composite Index	-8.59	-3.09	-3.09	6.70	10.34	8.38	
Total Stock Market Index (5/1/2003)	-14.39	-5.60	-5.60	7.44	12.72	8.76	
Spliced Total Market Index****	-14.36	-5.30	-5.30	7.87	13.17	9.16	
Equity Index (4/29/1991)	-13.59	-4.77	-4.77	8.03	12.64	8.80	
Standard & Poor's 500 Index	-13.52	-4.38	-4.38	8.49	13.12	9.35	
Variable Insurance Large-Cap Core Funds Average	-12.93	-5.23	-5.23	6.83	11.81	8.02	
Equity Income (6/7/1993)	-9.53	-6.23	-6.23	7.22	11.76	8.95	
Spliced Equity Income Index*****	-9.63	-5.85	-5.85	7.91	12.34	9.83	
Diversified Value (2/8/1999)	-13.42	-9.37	-9.37	4.17	10.14	6.07	
Russell 1000 Value Index	-11.72	-8.27	-8.27	5.95	11.18	6.24	
Growth (6/7/1993)	-14.66	-0.08	-0.08	9.46	14.02	6.86	
Russell 1000 Growth Index	-15.89	-1.51	-1.51	10.40	15.29	8.93	
Standard & Poor's 500 Index	-13.52	-4.38	-4.38	8.49	13.12	9.10	
Capital Growth (5/1/2003)	-13.52	-1.45	-1.46	11.07	14.89	11.58	
Standard & Poor's 500 Index	-13.52	-4.38	-4.38	8.49	13.12	8.84	
Mid-Cap Index (2/9/1999) ⁵	-15.52	-9.58	-9.58	5.77	13.39	8.94	
Spliced Mid Cap Index*****	-15.46	-9.22	-9.22	6.24	13.91	9.33	
Small Company Growth (6/3/1996) ⁵	-20.92	-7.52	-7.52	5.45	14.92	9.78	
Russell 2500 Growth Index	-20.08	-7.47	-7.47	6.19	14.76	7.32	
Variable Insurance Small-Cap Growth Funds Average	-20.88	-5.52	-5.52	5.43	13.58	6.60	
Real Estate Index (2/9/1999) ⁶	-6.53	-5.62	-5.62	7.09	11.60	9.24	
Real Estate Spliced Index [†]	-6.71	-4.57	-4.57	7.80	12.22	—	
International (6/3/1994) ⁷	-14.89	-12.86	-12.86	3.14	9.30	6.42	
Spliced International Index ^{††}	-11.46	-14.20	-14.20	0.68	5.53	4.03	
Total International Stock Market Index (9/7/2017)	-11.73	-14.86	-14.86	—	—	-7.73	
FTSE Global All Cap ex US Index	-11.79	-14.61	-14.61	—	—	0.93	
Global Bond Index (9/7/2017)	1.60	0.50	0.50	—	—	0.20	
Global Bond Composite Index	1.67	0.89	0.89	—	—	-0.79	

*Seven-day yield for the Money Market Portfolio; the annualized yield reflects the current earnings of the portfolio more closely than the total returns shown.

****The Fund is only available to retail investors (natural persons). You could lose money by investing in the Fund. Although the Fund seeks to preserve the value of your investment at \$1.00 per share, it cannot guarantee it will do so. The Fund may impose a fee upon the sale of your shares or may temporarily suspend your ability to sell shares if the Fund's liquidity falls below required minimums because of market conditions or other factors. An investment in the Fund is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. The Fund's sponsor has no legal obligation to provide financial support to the Fund, and you should not expect that the sponsor will provide financial support to the Fund at any time.**

***Spliced Total Market Index: Dow Jones Wilshire 5000 Index through June 17, 2005; S&P Total Market Index thereafter.

****Spliced Equity Income Index: Russell 1000 Value Index through July 31, 2007; FTSE High Dividend Yield Index thereafter.

*****Spliced Mid Cap Index: S&P MidCap 400 Index through May 16, 2003; MSCI US Mid Cap 450 Index through January 30, 2013; CRSP US Mid Cap Index thereafter.

† MSCI US REIT Index adjusted to include a 2% cash position (Lipper Money Market Average) through April 30, 2009; the MSCI US REIT Index through January 17, 2018; and the MSCI US Investable Market Real Estate 25/50 Index thereafter.

†† The portfolio adopted the MSCI All Country World Index ex USA on June 1, 2010, as its target index, replacing the MSCI EAFE Index. The Spliced International Index reflects performance of the MSCI EAFE Index through May 31, 2010, and performance of the MSCI All Country World Index ex USA thereafter.

¹The "nonstandardized" quarter and year-to-date returns are unadjusted. The "standardized" one-, five-, and ten-year period returns are adjusted for the \$25 annual fee charged on contracts valued at less than \$25,000. With respect to contracts issued in New York State, performance figures shown are based on the actual performance of Vanguard Variable Insurance Fund as if the contracts were being offered in New York prior to their first New York offering date in November 1992. Distributions taken prior to age 59½ may be subject to a 10% federal penalty tax.

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

³Because high-yield bonds are considered speculative, investors should be prepared to assume a substantially greater level of risk than with other types of bonds.

⁴These investments are eligible for the Guaranteed Lifetime Withdrawal Benefit.

⁵A portfolio that concentrates its investments in small- and mid-capitalization stocks may be more volatile than a portfolio that invests in large-capitalization stocks.

⁶A portfolio that concentrates its investments in one economic sector or geographic region faces the risk of higher share-price volatility.

⁷Foreign stock prices are subject to the same influences as domestic stocks, but international investing can involve additional risks and expenses that can increase the potential for losses in the portfolio (for example, changes in currency rates, higher transaction costs, less stable economies and political structures, and differences in auditing and other financial standards).

Average portfolio performance is based on data provided by Lipper, a Thomson Reuters Company.

The returns presented in the table on the reverse take into account the reinvestment of all dividends and capital gains, reduced by a daily mortality and expense risk charge. The daily mortality and expense risk charge corresponds to an annual fee of 0.17% and an administrative charge that corresponds to an annual fee of 0.10%.

Variable annuities are long-term, tax-deferred investment vehicles that are designed for retirement investing. They offer investment options through subaccounts and insurance features such as annuitization and death benefit options.

Only the subaccounts bolded in the table on the reverse are available through the Vanguard Variable Annuity.

Please reference the Vanguard Variable Insurance Fund prospectus for more information regarding risk.

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