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

A portfolio's expenses are expressed as a percentage of its average net assets. The Global Bond

Global Bond Index Portfolio

Underlying Vanguard Funds

As of June 30, 2023

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

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

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2023

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

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

Cost is in \$000.

* See Note A in Notes to Financial Statements.

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

Statement of Assets and Liabilities

As of June 30, 2023

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

At June 30, 2023, net assets consisted of:

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

Net Assets

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

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

Six Months Ended
June 30, 2023

(\$000)

Investment Income

Income

Statement of Changes in Net Assets

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

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

Financial Highlights

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

Ratios/Supplemental Data

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

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

¹ Calculated based on average shares outstanding.

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

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

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

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

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

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

In accordance with an exemptive order (the "Order") from the SEC, the portfolio may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow

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

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

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

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

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

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

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

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

E. Capital shares issued and redeemed were:

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

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

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

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

G. Significant market disruptions, such as those caused by pandemics (e.g., COVID-11nsh0—

The board of trustees of Vanguard Variable Insurance Funds Global Bond Index Portfolio has renewed

Vanguard funds (except for the money market funds) have adopted and implemented a written liquidity risk management program (the "Program") as required by Rule 22e-4 under the Investment Company Act of 1940. Rule 22e-4 requires that each fund adopt a program that is reasonably designed to assess and manage the fund's liquidity risk, which is the risk that the fund could not meet redemption requests without significant dilution of remaining investors' interests in the fund.

Assessment and management of a fund's liquidity risk under the Program take into consideration certain factors, such as the fund's investment strategy and the liquidity of its portfolio investments during normal and reasonably foreseeable stressed conditions, its short- and long-term cash-flow projections during both normal and reasonably foreseeable stressed conditions, and its cash and cash-equivalent holdings and access to other funding sources. As required by the rule, the Program includes policies and procedures for classification of fund portfolio holdings in four liquidity categories, maintaining certain levels of highly liquid investments, and limiting holdings of illiquid investments.

The board of trustees of Vanguard Variable Insurance Funds approved the appointment of liquidity risk management program administrators responsible for administering the Global Bond Index Portfolio's Program and for carrying out the specific responsibilities set forth in the Program, including reporting to the board on at least an annual basis regarding the Program's operation, its adequacy, and the effectiveness of its implementation for the past year (the "Program Administrator Report"). The board

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

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

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

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

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

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

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

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

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

Six Months Ended June 30, 2023

Total Bond Market Index Portfolio	Beginning Account Value 12/31/2022	Ending Account Value 6/30/2023	Expenses Paid During Period
Based on Actual Portfolio Return	\$1,000.00	\$1,022.00	\$0.70
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.10	0.7030 (0)-tion

Total Bond Market Index Portfolio

Portfolio Allocation

As of June 30, 2023

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

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

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

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)
United States Treasury Note/Bond	3.250%	6/30/27	9,864	9,486
United States Treasury Note/Bond	0.375%	7/31/27	8,560	7,321
United States Treasury Note/Bond	2.750%	7/31/27	5,284	4,982
United States Treasury Note/Bond	2.250%	8/15/27	8,422	7,785
United States Treasury Note/Bond	6.375%	8/15/27	185	199
United States Treasury Note/Bond	0.500%	8/31/27	7,825	6,712
United States Treasury Note/Bond	3.125%	8/31/27	7,888	7,544
United States Treasury Note/Bond	0.375%	9/30/27	7,875	6,701
United States Treasury Note/Bond	4.125%	9/30/27	7,865	7,821
United States Treasury Note/Bond	0.500%	10/31/27	11,115	9,486
United States Treasury Note/Bond	4.125%	10/31/27	4,011	3,990
United States Treasury Note/Bond	2.250%	11/15/27	8,402	7,738
United States Treasury Note/Bond	6.125%	11/15/27	10,839	11,628
United States Treasury Note/Bond	0.625%	11/30/27	8,128	6,961
United States Treasury Note/Bond	3.875%	11/30/27	11,760	11,595
United States Treasury Note/Bond	0.625%	12/31/27	16,975	14,503
United States Treasury Note/Bond	3.875%	12/31/27	6,060	5,977
United States Treasury Note/Bond	0.750%	1/31/28	12,285	10,536
United States Treasury Note/Bond	2.750%	2/15/28	8,180	7,688
United States Treasury Note/Bond	1.125%	2/29/28	10,060	8,766
United States Treasury Note/Bond	4.000%	2/29/28	5,424	5,385
United States Treasury Note/Bond	1.250%	3/31/28	10,511	9,197
United States Treasury Note/Bond	3.625%	3/31/28	6,971	6,810
United States Treasury Note/Bond	1.250%	4/30/28	10,814	9,447
United States Treasury Note/Bond	3.500%	4/30/28	6,703	6,513
United States Treasury Note/Bond	2.875%	5/15/28	12,080	11,398
United States Treasury Note/Bond	1.250%	5/31/28	10,615	9,262
United States Treasury Note/Bond	3.625%	5/31/28	10,668	10,436
United States Treasury Note/Bond	1.250%	6/30/28	9,941	8,655
United States Treasury Note/Bond	4.000%	6/30/28	6,905	6,867
United States Treasury Note/Bond	1.000%	7/31/28	11,480	9,846
United States Treasury Note/Bond	2.875%	8/15/28	11,632	10,960
United States Treasury Note/Bond	5.500%	8/15/28	325	344
United States Treasury Note/Bond	1.125%	8/31/28	10,610	9,143
United States Treasury Note/Bond	1.250%	9/30/28	11,767	10,188
United States Treasury Note/Bond	1.			

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
United States Treasury Note/Bond	1.625%	11/15/50	12,196	7,573
United States Treasury Note/Bond	1.875%	2/15/51	13,054	8,644
United States Treasury Note/Bond	2.375%	5/15/51	13,225	9,830
United States Treasury Note/Bond	2.000%	8/15/51	12,950	8,826
United States Treasury Note/Bond	1.875%	11/15/51	11,335	7,481
United States Treasury Note/Bond	2.250%	2/15/52	12,907	9,327
United States Treasury Note/Bond	2.875%	5/15/52	10,830	8,975
United States Treasury Note/Bond	3.000%	8/15/52	11,798	10,032
United States Treasury Note/Bond	4.000%	11/15/52	8,701	8,939
United States Treasury Note/Bond	3.625%	2/15/53	10,818	10,384
United States Treasury Note/Bond	3.625%	5/15/53	10,665	10,255
				1,835,124
Agency Bonds and Notes (1 .0%)				
Federal Farm Credit Banks Funding Corp.	3.375%	8/26/24	1,000	977
Federal Farm Credit Banks Funding Corp.	4.250%	9/26/24	825	814
Federal Farm Credit Banks Funding Corp.	0.875%	11/18/24	175	165
Federal Farm Credit Banks Funding Corp.	4.500%	11/18/24	805	795
Federal Farm Credit Banks Funding Corp.				

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	4.308%	4/1/41	13	12
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.830%	4.080%	6/1/41	8	8
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	4.117%	1/1/40	5	5
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.835%	5.210%	5/1/40	2	2
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.836%	4.143%	2/1/41	5	5
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.839%	4.090%	12/1/39	6	7
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.840%	4.090%	8/1/39	7	7
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.862%	4.262%	9/1/40	5	5
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.880%	4.290%	11/1/34	4	5
1.2.4 Fannie Mae Pool, 12M USD LIBOR + 1.914%	5.289%	4/1/37	6	6
1.2.4 Fannie Mae Pool, 1YR CMT + 2.155%	4.280%	12/1/37	13	14
1.2.4 Fannie Mae Pool, 1YR CMT + 2.313%	4.438%	1/1/35	4	4
1.2.4 Fannie Mae Pool, 6M USD LIBOR + 1.037%	5.580%	4/1/37	5	5
1.2.4 Fannie Mae Pool, 6M USD LIBOR + 1.840%	4.090%	8/1/37	6	7
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	3.875%	1/1/38	2	2
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	3.890%	12/1/36	5	5
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	5.390%	5/1/42	1	1
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	3.910%	10/1/37	3	3
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.665%	3.915%	12/1/34	2	2
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	4.074%	2/1/37	5	5
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	4.001%	1/1/35	1	1
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	3.993%	12/1/36	11	11
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	3.995%	12/1/40	6	6
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	5.125%	5/1/38	1	1
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.800%	4.050%	12/1/35	4	4
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.846%	4.141%	2/1/42	4	4
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.855%	4.105%	5/1/37	2	2
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	5.357%	5/1/40	1	1
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.130%	6/1/40... 12/1/40	10	10
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.216%	1/1/41	10	10
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.380%	3/1/41	1	1
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.953%	6/1/41	2	2
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.881%	5.593%	6/1/40	2	2
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.885%	4.308%	2/1/42	2	2
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.891%	4.141%	9/1/40	5	5
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	4.150%	6/1/40... 11/1/40	8	8
1.2.4 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	4.206%	1/1/41	1	2
1.2.4 Freddie Mac Non Gold Pool, 12M.910%	4.206%	1/1/41	1	2

4.206%

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Coupon	Maturity Date	Face Amount (\$000)	Market
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)
^{2,4} BBCMS Mortgage Trust Class AS Series 2023-C20	5.973%	7/15/56	25	26	^{2,4} Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	43
² BBCMS Trust Class A5 Series 2021-C10	2.492%	7/15/54	150	123	^{2,4} Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	67
² Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	29	26	² Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	42
² Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	23	23	^{2,4} Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	20
² Benchmark Mortgage Trust Class A2 Series 2020-B17	2.211%	3/15/53	50	45	^{2,4} Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	121
² Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	101	² Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	22
^{2,4} Benchmark Mortgage Trust Class A3 Series 2023-V2	5.812%	5/15/55	75	75	^{2,4} Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	44
² Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	70	² Benchmark Mortgage Trust Class AS Series 2019-B11	3			
² Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	46					
^{2,4} Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	164					
² Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	72					
² Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	241					
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	91					
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	296					
² Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	208					
^{2,4} Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	325					
² Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	114					
² Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	194					
² Benchmark Mortgage Trust Class A5 Series 2019-B15	2.928%	12/15/72	230	192					
² Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	95					
² Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	85					
² Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	80					
² Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	78					
² Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	98					
² Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	78					
² Benchmark Mortgage Trust Class A5 Series 2021-B23	2.070%	2/15/54	225	173					
² Benchmark Mortgage Trust Class A5 Series 2021-B24	2.584%	3/15/54	125	100					
² Benchmark Mortgage Trust Class A5 Series 2021-B25	2.577%	4/15/54	125	99					
² Benchmark Mortgage Trust Class A5 Series 2021-B25	2.847%	4/15/54	50	39					
² Benchmark Mortgage Trust Class A5 Series 2021-B26	2.613%	6/15/54	75	60					
² Benchmark Mortgage Trust Class A5 Series 2021-B28	2.224%	8/15/54	100	79					
² Benchmark Mortgage Trust Class A5 Series 2021-B29	2.388%	9/15/54	50	40					
² Benchmark Mortgage Trust Class A5 Series 2021-B30	2.576%	11/15/54	200	162					
^{2,4} Benchmark Mortgage Trust Class A5 Series 2022-B32	3.002%	1/15/55	275	223					
² Benchmark Mortgage Trust Class A5 Series 2022-B33	3.458%	3/15/55	75	66					
^{2,4} Benchmark Mortgage Trust Class A5 Series 2022-B34	3.786%	4/15/55	50	43					
^{2,4} Benchmark Mortgage Trust Class A5 Series 2022-B36	4.470%	7/15/55	100	94					
² Benchmark Mortgage Trust Class A5 Series 2023-B39	5.754%	7/15/55	175	179					

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ⁶ (\$'000)
² Capital One Multi-Asset Execution Trust Class A1 Series 2022-A1	2.800%	3/15/27	400	383
² Capital One Multi-Asset Execution Trust Class A2 Series 2021-A2	1.390%	7/15/30	450	378
² Capital One Multi-Asset Execution Trust Class A3 Series 2019-A3	2.060%	8/15/28	300	274
² Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/15/26	400	377
² Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	100	96
² Capital One Prime Auto Receivables Trust Class A3 Series 2022-1	3.170%	4/15/27	100	96
² Capital One Prime Auto Receivables Trust Class A3 Series 2022-2	3.660%	5/17/27	75	73
² Capital One Prime Auto Receivables Trust Class A3 Series 2023-1	4.870%	2/15/28	25	25
² Capital One Prime Auto Receivables Trust Class A4 Series 2020-1	1.630%	8/15/25	15	15
² Capital One Prime Auto Receivables Trust Class A4 Series 2022-1	3.320%	9/15/27	50	47
² Capital One Prime Auto Receivables Trust Class A4 Series 2023-1	4.760%	8/15/28	25	25
² CarMax Auto Owner Trust Class A3 Series 2020-1	1.890%	12/16/24	10	10
² CarMax Auto Owner Trust Class A3 Series 2020-3	0.620%	3/17/25	11	11
² CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	193	189
² CarMax Auto Owner Trust Class A3 Series 2020-4	0.630%	6/15/26	25	23

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
² Citigroup Commercial Mortgage Trust Class A5 Series 2020-GC46	2.717%	2/15/53	110	92
^{2,4} Citigroup Commercial Mortgage Trust Class A5 Series 2022-GC48	4.742%	5/15/54	75	71
² Citigroup Commercial Mortgage Trust Class AAB Series 2014-GC19	3.552%	3/11/47	3	3
² Citigroup Commercial Mortgage Trust Class AAB Series 2016-C1	3.003%	5/10/49	30	29
^{2,4} Citigroup Commercial Mortgage Trust Class AS Series 2013-GC15	4.649%	9/10/46	75	74
² Citigroup Commercial Mortgage Trust Class AS Series 2014-GC19	4.345%	3/11/47	25	25
² Citigroup Commercial Mortgage Trust Class AS Series 2015-GC27	3.571%	2/10/48	100	94
² Citigroup Commercial Mortgage Trust Class AS Series 2017-C4	3.764%	10/12/50	50	44
^{2,4} Citigroup Commercial Mortgage Trust Classortgage Trust Class A4.8999414.89999(r)24.7(us5(64%)-1077(1)74.89T47o)-278(M/8.24.(2)] TJ (0) .00439 53.4 .89999(e)]3.00439 53.) Tj -0.00004 Tc 7.00439 0 0 7.00439 4494.85625				

	Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)
^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M7	2.961%	2/25/27	212	200
^{1,2,4} Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27	427	404
^{1,2,4}				

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value [€] (\$'000)	
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A1 Series K122	0.863%	5/25/30	14	12
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A1 Series K129	1.342%	9/25/30	44	37
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A1 Series K143	2.711%	4/25/55	99	90
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A1 Series K-1520	2.007%	7/25/35	49	41
1.2,4	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K036	3.527%	10/25/23	278	276
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K038	3.389%	3/25/24	197	194
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	225	220
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	268
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	275	267
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K041	3.023%	1/25/25	158	152
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K041	3.205%	3/25/25	175	169
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	24
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K043	3.062%	12/25/24	150	145
1.2,4	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	169
1.2,4	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	325	314
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	120
1.2,4	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	193
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	120
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	71
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	141
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	94
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	285
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	411
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	142
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	472
1.2	Freddie Mac Multifamily Struct ured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	118

Coupon	Maturity Date	Face Amount (\$'000)	Market Value [€] (\$'000)

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)		
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K098	2.425%	8/25/29	450	399	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K130	1.723%	6/25/31	150	122
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	188	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K131	1.853%	7/25/31	400	330
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	329	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K132	2.023%	8/25/31	100	83
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	312	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K133	2.096%	9/25/31	200	167
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	268	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K134	2.243%	10/25/31	200	169
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K104	2.253%	1/25/30	445	388	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K135	2.154%	10/25/31	125	105
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	1/25/30	95	81	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K138	2.476%	1/25/32	150	129
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,118	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K140	2.250%	1/25/32	100	84
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	84	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K143	2.350%	3/25/32	100	85
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	124	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K148	3.500%	7/25/32	700	648
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	352	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1510	3.718%	1/25/31	75	71
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K110	1.477%	4/25/30	25	21	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1511	3.470%	3/25/31	100	93
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	20	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1514	2.859%	10/25/34	225	192
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	101	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1515	1.940%	2/25/35	150	116
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	259	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1516	1.721%	5/25/35	225	161
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K117	1.406%	8/25/30	25	20	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1517	1.716%	7/25/35	25	19
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	326	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1518	1.860%	10/25/35	100	74
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	244	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1519	2.013%	12/25/35	100	77
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	10/25/30	175	143	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	91
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	142	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1520	2.438%	2/25/36	200	156
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K124	1.658%	12/25/30	150	123	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1521	2.184%	8/25/36	150	112
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K125	1.846%	1/25/31	700	581	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1522	2.361%	10/25/36	150	116
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K126	2.074%	1/25/31	250	211	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	95
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K127	2.108%	1/25/31	425	359	2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-156	4.430%	4/25/60	75	75
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K128	2.020%	3/25/31	250	210	1.2,4	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	73
1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K129	1.914%	5/25/31	400	332	1.2	Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-157	4.200%	5/25/33	175	171

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)		Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K158	3.900%	12/25/30	100	96	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K154	3.459%	11/25/32	50	46
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K159	3.950%	11/25/30	50	48	1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	189
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K723	2.454%	8/25/23	61	61	1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	72
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K724	3.062%	11/25/23	82	82	1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class AM Series K749	2.120%	4/25/29	50	44
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	137	134	2 GM Financial Automobile Leasing Trust Class A3 Series 2021-3	0.390%	10/21/24	78	77
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	171	167	2 GM Financial Automobile Leasing Trust Class A3 Series 2022-1	1.900%	3/20/25	175	172
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	242	235	2 GM Financial Automobile Leasing Trust Class A3 Series 2022-2	3.420%	6/20/25	75	74
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K729	3.136%	10/25/24	900	874	2 GM Financial Automobile Leasing Trust Class A3 Series 2022-3	4.010%	9/22/25	100	98
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	263	256	2 GM Financial Automobile Leasing Trust Class A3 Series 2023-1	5.160%	4/20/26	25	25
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	205	199	2 GM Financial Automobile Leasing Trust Class A3 Series 2023-2	5.050%	7/20/26	50	50
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	359	2 GM Financial Automobile Leasing Trust Class A4 Series 2021-2	0.410%	5/20/25	25	25
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	494	467	2 GM Financial Automobile Leasing Trust Class A4 Series 2023-1	5.160%	1/20/27	25	25
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	100	90	2 GM Financial Automobile Leasing Trust Class B Series 2023-1	5.510%	1/20/27	25	25
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K739	1.336%	9/25/27	25	22	2 GM Financial Automobile Leasing Trust Class B Series 2023-2	5.540%	5/20/27	25	25
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K742	1.760%	3/25/28	200	176	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	41	41
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K743	1.770%	5/25/28	125	110	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	39	39
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K744	1.712%	7/25/28	98	86	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-1	0.350%	10/16/25	28	27
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K745	1.657%	8/25/28	50	43	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	37	35
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K746	2.031%	9/25/28	150	132	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-3	0.480%	6/16/26	84	80
1.2,4 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K747	2.050%	11/25/28	125	110	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-4	0.680%	9/16/26	75	72
2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K751	4.412%	3/25/30	150	149	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-1	1.260%	11/16/26	50	48
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	159	153	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-2	3.100%	2/16/27	50	48
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KW01	2.853%	1/25/26	200	191	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-3	3.640%	4/16/27	50	49
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1510	3.794%	1/25/34	395	373	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-4	4.820%	8/16/27	125	123
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1511	3.542%	3/25/34	225	207	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-1	4.660%	2/16/28	50	49
1.2 Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1513	2.797%	8/25/34	335	281	2 GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-20152 0 Td (5) Tj (j -0.00004 Tc 1 -1.0635 Td [(A)24.7(u)] 5.0s)-25				

Coupon	Maturity Date	Face Amount (\$000)	Market
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)
^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	93
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	73
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	71
² JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	225
^{2,4} JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2016-JP4	3.870%	12/15/49	75	66
² JP Morgan Chase Commercial Mortgage Securities Trust Class B Series 2013-LC11	3.499%	4/15/46	50	44
² JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	93	88
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	72	71
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	168
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	167
² JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C232a8JP38.30399 0 T Td [(1)69.65(3.499%)-1257.8(8/1)49.8(5)] TJ (/48) T9cial				

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)
² JPMDDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	40
² JPMDDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	44
^{2,4} JPMDDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	44
² JPMDDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	22
² Mercedes-Benz Auto Lease Trust Class A3 Series 2021-B	0.400%	11/15/24	34	33
² Mercedes-Benz Auto Lease Trust Class A3 Series 2023-A	4.740%	1/15/27	75	74
² Mercedes-Benz Auto Lease Trust Class A3 Series 2023-A	4.710%	2/15/29	50	49
² Mercedes-Benz Auto Lease Trust Class A4 Series 2021-A	0.320%	10/15/26	15	15
² Mercedes-Benz Auto Lease Trust Class A4 Series 2021-B	0.510%	3/15/27	25	24
² Mercedes-Benz Auto Receivables Trust Class A3 Series 2021-1	0.460%	6/15/26	64	62
² Mercedes-Benz Auto Receivables Trust Class A3 Series 2023-1	4.510%	11/15/27	75	74
² Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	10	10
² Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	114
^{2,4} Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2013-C11	4.284%	8/15/46	40	40
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	72
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	189
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C21	3.338%	3/15/48	100	95
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	71
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	119
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C24	3.732%	5/15/48	75	71
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	71
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	209
² Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	135

^{2ff} America Merrill Lynch Trust Class A4 Series 2019-1as8(2)ril
America Merrill Lynch Trust Class A4 Series 2019-1as8(2)ril

Total Bond Market Index Portfolio

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

	Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)
² UBS Commercial Mortgage Trust Class AS Series2019-C16	3.887%	4/15/52	25	22
² Verizon Master Trust Class A Series				

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)		Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)		
²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	144	²	World Omni Select Auto Trust Class A3 Series 2023-A	5.650%	7/17/28	75	75
²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	48	²	World Omni Select Auto Trust Class C Series 2023-A	6.000%	1/16/29	25	25
²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	62	Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$117,287)					105,391
²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-C25	3.631%	11/15/47	50	48	Corporate Bonds (26.9%)					
²	WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	140	138	Communications (2.3%)					
²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	27	25		Activision Blizzard Inc.	3.400%	9/15/26	160	152
^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	20	19		Activision Blizzard Inc.	1.350%	9/15/30	150	120
^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2013-C16	4.668%	9/15/46	50	49		Activision Blizzard Inc.	4.500%	6/15/47	200	184
²	WFRBS Commercial Mortgage Trust Class AS Series 2013-C17	4.255%	12/15/46	25	25		Activision Blizzard Inc.	2.500%	9/15/50	300	193
²	WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	24		Alphabet Inc.	0.450%	8/15/25	500	457
^{2.4}	WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	59		Alphabet Inc.	0.800%	8/15/27	500	433
²	WFRBS Commercial Mortgage Trust Class ASB Series 2013-C17	3.558%	12/15/46	1	1		Alphabet Inc.	1.100%	8/15/30	500	404
²	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C19	3.618%	3/15/47	3	3		Alphabet Inc.	1.900%	8/15/40	200	138
²	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C20	3.638%	5/15/47	4	4		Alphabet Inc.	2.250%	8/15/60	500	304
²	WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	18	17		America Movil SAB de CV	3.625%	4/22/29	200	183
^{2.4}	WFRBS Commercial Mortgage Trust Class B Series 2013-C17	4.788%	12/15/46	25	25		America Movil SAB de CV	2.875%	5/7/30	200	174
^{2.4}	WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	23		America Movil SAB de CV	4.700%	7/21/32	250	241
^{2.4}	WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	22		America Movil SAB de CV	6.375%	3/1/35	300	328
²	World Omni Auto Receivables Trust Class A3 Series 2023-B	4.660%	5/15/28	50	49		America Movil SAB de CV	6.125%	11/15/37	150	160
²	World Omni Auto Receivables Trust Class A4 Series 2023-B	4.680%	5/15/29	50	49		America Movil SAB de CV	6.125%	3/30/40	200	213
²	World Omni Auto Receivables Trust Class A3 Series 2019-C	1.960%	12/16/24	2	2		America Movil SAB de CV	4.375%	7/16/42	250	220
²	World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	11	11		America Movil SAB de CV	4.375%	4/22/49	200	174
²	World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	19	19		AT&T Inc.	3.875%	1/15/26	400	387
²	World Omni Auto Receivables Trust Class A3 Series 2021-A	0.300%	1/15/26	25	25		AT&T Inc.	5.539%	2/20/26	250	250
²	World Omni Auto Receivables Trust Class A3 Series 2021-B	0.420%	6/15/26	55	53		AT&T Inc.	1.700%	3/25/26	500	456
²	World Omni Auto Receivables Trust Class A3 Series 2021-C	0.440%	8/17/26	85	82		AT&T Inc.	3.800%	2/15/27	700	669
²	World Omni Auto Receivables Trust Class A3 Series 2021-D	0.810%	10/15/26	100	96		AT&T Inc.	2.300%	6/1/27	450	405
²	World Omni Auto Receivables Trust Class A3 Series 2022-A	1.660%	5/17/27	50	48		AT&T Inc.	1.650%	2/1/28	500	430
²	World Omni Auto Receivables Trust Class A3 Series 2022-B	3.250%	7/15/27	75	72		AT&T Inc.	4.100%	2/15/28	402	385
²	World Omni Auto Receivables Trust Class A3 Series 2022-C	3.660%	10/15/27	50	48		AT&T Inc.	4.350%	3/1/29	650	624
²	World Omni Auto Receivables Trust Class A3 Series 2023-A	4.830%	5/15/28	75	74		AT&T Inc.	4.300%	2/15/30	460	437
²	World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	10		AT&T Inc.	2.750%	6/1/31	450	380
²	World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	23		AT&T Inc.	2.250%	2/1/32	600	477
²	World Omni Auto Receivables Trust Class A4 Series 2023-A	4.660%	5/15/29	25	25		AT&T Inc.	2.550%	12/1/33	472	369
²	World Omni Automobile Lease Securitization Trust Class A3 Series 2021-A	0.420%	8/15/24	32	32		AT&T Inc.	4.500%	5/15/35	200	184
²	World Omni Automobile Lease Securitization Trust Class A3 Series 2023-A	5.070%	9/15/26	50	50		AT&T Inc.	4.900%	8/15/37	300	281
							AT&T Inc.	4.850%	3/1/39	480	442
							AT&T Inc.	3.500%	6/1/41	500	384
							AT&T Inc.	4.300%	12/15/42	271	230
							AT&T Inc.	4.750%	5/15/46	723	639
							AT&T Inc.	5.150%	11/15/46	736	685
							AT&T Inc.	4.500%	3/9/48	400	338
							AT&T Inc.	3.650%	6/1/51	867	636
							AT&T Inc.	3.500%	9/15/53	1,764	1,249
							AT&T Inc.	3.800%	12/1/57	968	700
							AT&T Inc.	3.650%	9/15/59	629	438
							Baidu Inc.	3.850%	6/1/60	416	302
							Baidu Inc.	3.075%	4/7/25	200	191
							Baidu Inc.	3.625%	7/6/27	200	188
							Baidu Inc.	3.425%	4/7/30	200	179
							Baidu Inc.	2.375%	8/23/31	200	163
							Bell Telephone Co. of Canadaorlephon 1.8053 0 Tdd [(Inc.)C1				

Total Bond Market Index Portfolio

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)
Charter Communications Operating LLC / Charter Communications Operating Capital	2.250%	1/15/29	250	208	Comcast Corp.	3.375%	8/15/25	500	483
Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	225	215	Comcast Corp.	3.950%	10/15/25	625	609
Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	330	266	Comcast Corp.	3.150%	3/1/26	400	383
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	4/1/33	200	176	Comcast Corp.	2.350%	1/15/27	495	455
Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	175	171	Comcast Corp.	3.300%	2/1/27	400	380
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	350	298	Comcast Corp.	3.300%	4/1/27	150	142
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	3/1/42	250	167	Comcast Corp.	3.150%	2/15/28	325	303
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	450	424	Comcast Corp.	4.150%	10/15/28	950	921
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	450	372	Comcast Corp.	4.550%	1/15/29	200	196
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	400	342	Comcast Corp.	4.250%	10/15/30	350	337
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125%	7/1/49	275	216	Comcast Corp.	1.950%	1/15/31	500	409
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	650	489	Comcast Corp.	1.500%	2/15/31	500	398
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700%	4/1/51	400	254	Comcast Corp.	4.250%	1/15/33	275	261
Charter Communications Operating LLC / Charter Communications Operating Capital	3.900%	6/1/52	500	326	Comcast Corp.	4.800%	5/15/33	200	198
Charter Communications Operating LLC / Charter Communications Operating Capital	5.250%	4/1/53	300	242	Comcast Corp.	4.200%	8/15/34	175	163
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	71	Comcast Corp.	5.650%	6/15/35	1,065	1,116
Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	4/1/61	300	182	Comcast Corp.	4.400%	8/15/35	150	141
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	12/1/61	200	135	Comcast Corp.	3.200%	7/15/36	225	185
Charter Communications Operating LLC / Charter Communications Operating Capital	3.950%	6/30/62	250	154	Comcast Corp.	6.450%	3/15/37	175	192
Charter Communications Operating LLC / Charter Communications Operating Capital	5.500%	4/1/63	200	160	Comcast Corp.	4.600%	10/15/38	550	513
					Comcast Corp.	3.250%	11/1/39	250	198
					Comcast Corp.	3.750%	4/1/40	300	253
					Comcast Corp.	4.650%	7/15/42	370	341
					Comcast Corp.	3.400%	7/15/46	200	152
					Comcast Corp.	3.969%	11/1/47	1,086	902
					Comcast Corp.	4.000%	3/1/48	200	167
					Comcast Corp.	4.700%	10/15/48	38	36
					Comcast Corp.	3.999%	11/1/49	268	222
					Comcast Corp.	3.450%	2/1/50	400	305
					Comcast Corp.	2.800%	1/15/51	300	198
					Comcast Corp.	2.887%	11/1/51	882	592
					Comcast Corp.	5.350%	5/15/53	283	288
					Comcast Corp.	2.937%	11/1/56	853	556
					Comcast Corp.	4.950%	10/15/58	238	229
					Comcast Corp.	2.987%	11/1/63	847	537
					Comcast Corp.	5.500%	5/15/64	248	251
					Deutsche Telekom International Finance BV	8.750%	6/15/30	775	928
					Discovery Communications LLC	3.900%	11/15/24	150	146
					Discovery Communications LLC	3.950%	6/15/25	303	291
					Discovery Communications LLC	3.950%	3/20/28	400	372
					Discovery Communications LLC	5.000%	9/20/37	325	278
					Discovery Communications LLC	6.350%	6/1/40	150	146
					Discovery Communications LLC	5.200%	9/20/47	225	185
					Discovery Communications LLC	5.300%	5/15/49	75	62
					Discovery Communications LLC	4.650%	5/15/50	200	152
					Discovery Communications LLC	4.000%	9/15/55	269	178
					Electronic Arts Inc.	4.800%	3/1/26	100	99
					Expedia Group Inc.	5.000%	2/15/26	150	148
					Expedia Group Inc.	4.625%	8/1/27	150	146
					Expedia Group Inc.	3.250%	2/15/30	250	217
					Expedia Group Inc.	2.950%	3/15/31	81	69
					Fox Corp.	3.050%	4/7/25	100	96
					Fox Corp.	4.709%	1/25/29	375	365
					Fox Corp.	3.500%	4/8/30	150	135
					Fox Corp.	5.476%	1/25/39	250	234
					Fox Corp.	5.576%	1/25/49	325	304
					Grupo Televisa SAB	4.625%	1/30/26	100	97
					Grupo Televisa SAB	6.625%	1/15/40	125	130
					Grupo Televisa SAB	5.000%	5/13/45	225	194
					Grupo Televisa SAB	5.250%	5/24/49	200	180
					Interpublic Group of Cos. Inc.	4.200%	4/15/24	210	207
					Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	96
					Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	97
					Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	164
					Koninklijke KPN NV	8.375%	10/1/30	125	144
					Meta Platforms Inc.	3.500%	8/15/27	200	190
					Meta Platforms Inc.	4.600%	5/15/28	275	272
					Meta Platforms Inc.	4.800%	5/15/30	200	200
					Meta Platforms Inc.	3.850%	8/15/32	200	186
					Meta Platforms Inc.	4.950%	5/15/33	300	300

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Vodafone Group plc	4.875%	6/19/49	350	310
Vodafone Group plc	4.250%	9/17/50	300	241
Vodafone Group plc	5.625%	2/10/53	110	108
Vodafone Group plc	5.125%	6/19/59	100	89
Walt Disney Co.	3.350%	3/24/25	345	334
Walt Disney Co.	3.700%	10/15/25	125	121
Walt Disney Co.	1.750%	1/13/26	300	278
Walt Disney Co.	2.200%	1/13/28	200	181
Walt Disney Co.	2.000%	9/1/29	400	340
Walt Disney Co.	3.800%	3/22/30	240	227
Walt Disney Co.	2.650%	1/13/31	700	609
Walt Disney Co.	6.200%	12/15/34	400	441
Walt Disney Co.	6.400%	12/15/35	149	168
Walt Disney Co.	6.650%	11/15/37	200	232
Walt Disney Co.	4.625%	3/23/40	75	72
Walt Disney Co.	3.500%	5/13/40	400	330
Walt Disney Co.	5.400%	10/1/43	100	102
Walt Disney Co.	4.750%	9/15/44	175	166
Walt Disney Co.	2.750%	9/1/49	275	186
Walt Disney Co.	4.700%	3/23/50	395	378
Walt Disney Co.	3.600%	1/13/51	400	318
Walt Disney Co.	3.800%	5/13/60	300	241
Warnermedia Holdings Inc.	3.638%	3/15/25	300	289
Warnermedia Holdings Inc.	3.755%	3/15/27	800	746
Warnermedia Holdings Inc.	4.054%	3/15/29	300	274
Warnermedia Holdings Inc.	4.279%	3/15/32	1,000	886
Warnermedia Holdings Inc.	5.050%	3/15/42	900	755
Warnermedia Holdings Inc.	5.141%	3/15/52	1,400	1,142
Warnermedia Holdings Inc.	5.391%	3/15/62	600	488
Weibo Corp.	3.500%	7/5/24	200	194
Weibo Corp.	3.375%	7/8/30	200	160
WPP Finance 2010	3.750%	9/19/24	200	194
				95,860
Consumer Discretionary (1.6%)				
Advance Auto Parts Inc.	3.900%	4/15/30	250	215
Alibaba Group Holding Ltd.	3.600%	11/28/24	400	387
Alibaba Group Holding Ltd.	3.400%	12/6/27	400	372
Alibaba Group Holding Ltd.	2.125%	2/9/31	300	244
Alibaba Group Holding Ltd.	4.500%	11/28/34	280	258
Alibaba Group Holding Ltd.	4.000%	12/6/37	200	167
Alibaba Group Holding Ltd.	4.200%	12/6/47	225	177
Alibaba Group Holding Ltd.	3.150%	2/9/51	200	129
Alibaba Group Holding Ltd.	4.400%	12/6/57	100	79
Alibaba Group Holding Ltd.	3.250%	2/9/61	300	185
Amazon.com Inc.	2.800%	8/22/24	250	243
Amazon.com Inc.	3.800%	12/5/24	120	118
Amazon.com Inc.	3.000%	4/13/25	200	193
Amazon.com Inc.	0.800%	6/3/25	285	263
Amazon.com Inc.	5.200%	12/3/25	225	226
Amazon.com Inc.	1.000%	5/12/26	600	540
Amazon.com Inc.	3.300%	4/13/27	600	572
Amazon.com Inc.	1.200%	6/3/27	285	250
Amazon.com Inc.	3.150%	8/22/27	725	682
Amazon.com Inc.	4.550%	12/1/27	500	497
Amazon.com Inc.	1.650%	5/12/28	500	437
Amazon.com Inc.	3.450%	4/13/29	400	377
Amazon.com Inc.	1.500%	6/3/30	405	333
Amazon.com Inc.	2.100%	5/12/31	500	420
Amazon.com Inc.	3.600%	4/13/32	500	466
Amazon.com Inc.	4.700%	12/1/32	500	504
Amazon.com Inc.	4.800%	12/5/34	225	230
Amazon.com Inc.	3.875%	8/22/37	600	548
Amazon.com Inc.	2.875%	5/12/41	500	386
Amazon.com Inc.	4.050%	8/22/47	600	538
Amazon.com Inc.	2.500%	6/3/50	800	531
Amazon.com Inc.	3.100%	5/12/51	700	522
Amazon.com Inc.	3.950%	4/13/52	400	348
Amazon.com Inc.	2.700%	6/3/60	400	257
Amazon.com Inc.	3.250%	5/12/61	200	145
Amazon.com Inc.	4.100%	4/13/62	400	345
American Honda Finance Corp.	0.550%	7/12/24	500	475

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
American Honda Finance Corp.	2.150%	9/10/24	125	120
American Honda Finance Corp.	4.600%	4/17/25	200	198
American Honda Finance Corp.	1.200%	7/8/25	200	184
American Honda Finance Corp.	2.350%	1/8/27	100	92
American Honda Finance Corp.	2.000%	3/24/28	100	88
American Honda Finance Corp.	2.250%	1/12/29	100	87
American Honda Finance Corp.	4.600%	4/17/30	200	196
American Honda Finance Corp.	1.800%	1/13/31	300	243
American University	3.672%	4/1/49	110	88
Aptiv plc	4.350%	3/15/29	50	48
Aptiv plc	4.400%	10/1/46	50	39
Aptiv plc	5.400%	3/15/49	50	44
Aptiv plc	3.100%	12/1/51	250	157
Aptiv plc / Aptiv Corp.	3.250%	3/1/32	200	171
Aptiv plc / Aptiv Corp.	4.150%	5/1/52	200	152
AutoNation Inc.	3.500%	11/15/24	205	198
AutoNation Inc.	4.500%	10/1/25	150	144
AutoNation Inc.	3.800%	11/15/27	75	69
AutoNation Inc.	3.850%	3/1/32	250	212
AutoZone Inc.	3.250%	4/15/25	132	126
AutoZone Inc.	3.750%	6/1/27	100	95
AutoZone Inc.	3.750%	4/18/29	100	92
AutoZone Inc.	4.000%	4/15/30	250	232
AutoZone Inc.	1.650%	1/15/31	200	156
AutoZone Inc.	4.750%	8/1/32	200	193
Best Buy Co. Inc.	4.450%	10/1/28	200	194
BorgWarner Inc.	3.375%	3/15/25	75	72
BorgWarner Inc.	2.650%	7/1/27	200	182
BorgWarner Inc.	4.375%	3/15/45	100	80
Brunswick Corp.	0.850%	8/18/24	200	189
California Endowment	2.498%	4/1/51	50	32
California Institute of Technology	4.321%	8/1/45	70	64
California Institute of Technology	4.700%	11/1/11	50	44
California Institute of Technology	3.650%	9/1/19	100	68
Claremont Mckenna College	3.775%	1/1/22	150	104
Darden Restaurants Inc.	3.850%	5/1/27	200	191
Darden Restaurants Inc.	4.550%	2/15/48	50	42
Dick's Sporting Goods Inc.	3.150%	1/15/32	200	164
Dick's Sporting Goods Inc.	4.100%	1/15/52	100	69
DR Horton Inc.	2.500%	10/15/24	100	96
Duke University	2.682%	10/1/44	100	74
Duke University	2.757%	10/1/50	50	35
Duke University	2.832%	10/1/55	125	87
eBay Inc.	3.450%	8/1/24	125	122
eBay Inc.	1.900%	3/11/25	180	169
eBay Inc.	1.400%	5/10/26	200	181
eBay Inc.	3.600%	6/5/27	300	284
eBay Inc.	2.700%	3/11/30	200	172
eBay Inc.	2.600%	5/10/31	200	167
eBay Inc.	4.000%	7/15/42	200	159
eBay Inc.	3.650%	5/10/51	200	147
Emory University	2.143%	9/1/30	150	126
Emory University	2.969%	9/1/50	50	36
Ford Foundation	2.415%	6/1/50	60	40
Ford Foundation	2.815%	6/1/70	150	94
Fortune Brands Innovations Inc.	4.000%	6/15/25	233	225
Fortune Brands Innovations Inc.	3.250%	9/15/29	50	44
General Motors Co.	6.125%	10/1/25	600	604/1,050
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)
General Motors Financial Co. Inc.	4.350%	4/9/25	325	317
General Motors Financial Co. Inc.	2.750%	6/20/25	150	141
General Motors Financial Co. Inc.	5.250%	3/1/26	150	148
General Motors Financial Co. Inc.	5.400%	4/6/26	200	198
General Motors Financial Co. Inc.	1.500%	6/10/26	200	177
General Motors Financial Co. Inc.	4.350%	1/17/27	325	312
General Motors Financial Co. Inc.	5.000%	4/9/27	250	243
General Motors Financial Co. Inc.	2.700%	8/20/27	500	443
General Motors Financial Co. Inc.	2.400%	4/10/28	200	172
General Motors Financial Co. Inc.	2.400%	10/15/28	200	170
General Motors Financial Co. Inc.				

	Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)	
Walmart Inc.	2.850%	7/8/24	275	268	
Walmart Inc.	2.650%	12/15/24	200	193	
Walmart Inc.	3.550%	6/26/25	309	301	
Walmart Inc.	3.900%	9/9/25	225	220	
Walmart Inc.	4.000%	4/15/26	100	98	
Walmart Inc.	3.050%	7/8/26	250	239	
Walmart Inc.	1.050%	9/17/26	100	89	
Walmart Inc.	3.900%	4/15/28	200	195	
Walmart Inc.	3.700%	6/26/28	450	435	
Walmart Inc.	3.250%	7/8/29	300	281	435

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-1.2465 Td [(W)39.7(a)] TJ (Imart) Tj 4.01502 026965 Td [(Wc.) Tj 1 3.11372 149d (4) Tj (.0) Tj 1.40968 0 Td [(0)-19.8 (0) Tj (%) Tj 3.11372 0 Td (4) Tj (/33 5.00976 0 Td 0 Td [(7/8/26)-3419.8(0)-35

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Enbridge Inc.	3.700%	7/15/27	150	142
Enbridge Inc.	3.125%	11/15/29	200	177
Enbridge Inc.	5.700%	3/8/33	350	355
Enbridge Inc.	2.500%	8/1/33	200	157
Enbridge Inc.	4.500%	6/10/44	100	83
Enbridge Inc.	4.000%	11/15/49	100	77
Enbridge Inc.	3.400%	8/1/51	200	140
Energy Transfer LP	4.050%	3/15/25	700	681
Energy Transfer LP	4.750%	1/15/26	500	489
Energy Transfer LP	4.400%	3/15/27	150	144
Energy Transfer LP	5.500%	6/1/27	300	281

En 291008995-1.296-1.2465 Td 09512.0.343.788114.0r 0.10/25c%/25p E7er or LP SA

Energy5-158.2(T)114./oa3(4.40)-19.0.2(1n-1.899931 0 Td [(68-278(LP)-8002.10078(LP)-7982.394.40)-19.8(0%) -5/25
 Energy4-158.2(T)114./oa3(9.40)-19.04749(r0078(204158.2(68126)-155342/151n1.899931 0 Td [(50278(LP)-8002.1005350842.87/25

E08(1/2282630035)1 (0)347-9285093 [aB.B(0442F20L]OTU322585] Td i(6794053d(0)7AS0303.0

Coupon	Maturity Date	Face Amount (\$000)
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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)
Western Midstream Operating LP	5.500%	2/1/50	300	249
Williams Cos. Inc.	3.900%	1/15/25	681	662
Williams Cos. Inc.	3.750%	6/15/27	300	283
Williams Cos. Inc.	3.500%	11/15/30	200	179
Williams Cos. Inc.	2.600%	3/15/31	200	166
Williams Cos. Inc.	4.650%	8/15/32	200	189
Williams Cos. Inc.	5.650%	3/15/33	200	203
Williams Cos. Inc.	6.300%	4/15/40	100	105
Williams Cos. Inc.	5.800%	11/15/43	100	97
Williams Cos. Inc.	5.400%	3/4/44	400	369
Williams Cos. Inc.	5.750%	6/24/44	100	98
Williams Cos. Inc.	5.100%	9/15/45	200	180
Williams Cos. Inc.	4.850%	3/1/48	150	131
Williams Cos. Inc.	3.500%	10/15/51	200	138
Williams Cos. Inc.	5.300%	8/15/52	200	185
				78,686
Financials (7.6%)				
ACE Capital Trust II	9.700%	4/1/30	50	60
Aegon NV	5.500%	4/11/48	200	191
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.650%	10/29/24	500	470
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	250	251
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	125	120
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.450%	10/29/26	750	670
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	300	275
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/15/27	500	476
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	300	276
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.750%	6/6/28	200	198
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000%	10/29/28	750	651
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/30/32	750	613
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.400%	10/29/33	500	403
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.850%	10/29/41	300	228
Affiliated Managers Group Inc.	3.500%	8/1/25	125	118
Affiliated Managers Group Inc.	3.300%	6/15/30	300	253
Aflac Inc.	2.875%	10/15/26	75	69
Aflac Inc.	3.600%	4/1/30	225	207
Aflac Inc.	4.000%	10/15/46	50	40
Aflac Inc.	4.750%	1/15/49	235	219
Air Lease Corp.	4.250%	9/15/24	75	73
Air Lease Corp.	2.300%	2/1/25	200	188
Air Lease Corp.	3.250%	3/1/25	150	143
Air Lease Corp.	3.375%	7/1/25	250	236
Air Lease Corp.	2.200%	1/15/27	200	177
Air Lease Corp.	3.625%	4/1/27	75	69
Air Lease Corp.	3.625%	12/1/27	200	183
Air Lease Corp.	2.100%	9/1/28	500	416
Air Lease Corp.	4.625%	10/1/28	100	94
Air Lease Corp.	3.250%	10/1/29	100	87
Air Lease Corp.	3.000%	2/1/30	225	188
Air Lease Corp.	3.125%	12/1/30	750	625
Air Lease Corp.	2.875%	1/15/32	200	161
Aircastle Ltd.	4.250%	6/15/26	100	94
Alleghany Corp.	3.625%	5/15/30	100	93
Alleghany Corp.	4.900%	9/15/44	100	93
Alleghany Corp.	3.250%	8/15/51	250	179
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	72
Allstate Corp.	1.450%	12/15/30	100	78
Allstate Corp.	5.250%	3/30/33	200	199
Allstate Corp.	5.550%	5/9/35	75	76
Allstate Corp.	4.500%	6/15/43	125	107
Allstate Corp.	4.200%	12/15/46	200	164

	Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)
AXIS Specialty Financeplc	4.000%	12/6/27	550	517
Banco Santander SA	5.147%	8/18/25	2	

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value [€] (\$'000)
Brookfield Finance Inc.	4.250%	6/2/26	50	48
Brookfield Finance Inc.	3.900%	1/25/28	125	116
Brookfield Finance Inc.	4.850%	3/29/29	150	144
Brookfield Finance Inc.	4.350%	4/15/30	205	190
Brookfield Finance Inc.	4.700%	9/20/47	185	156
Brookfield Finance LLC / Brookfield Finance Inc.	3.450%	4/15/50	125	83
Brown & Brown Inc.	4.200%	9/15/24	75	73
Brown & Brown Inc.	4.500%	3/15/29	75	71
Brown & Brown Inc.	2.375%	3/15/31	500	403
Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	114
Canadian Imperial Bank of Commerce	3.300%	4/7/25	200	192
Canadian Imperial Bank of Commerce	1.250%	6/22/26	275	244
Canadian Imperial Bank of Commerce	3.450%	4/7/27	200	188
Canadian Imperial Bank of Commerce	3.600%	4/7/32	200	179
Capital One Financial Corp.	3.300%	10/30/24	1,013	973
Capital One Financial Corp.	4.200%	10/29/25	175	168
Capital One Financial Corp.	2.636%	3/3/26	243	227
Capital One Financial Corp.	3.750%	7/28/26	500	466
Capital One Financial Corp.	3.750%	3/9/27	100	93
Capital One Financial Corp.	3.650%	5/11/27	800	743
Capital One Financial Corp.	3.800%	1/31/28	300	276
Capital One Financial Corp.	5.468%	2/1/29	200	192
Capital One Financial Corp.	3.273%	3/1/30	230	196
Capital One Financial Corp.	5.817%	2/1/34	732	699
Choe Global Markets Inc.	3.650%	1/12/27	110	105
Charles Schwab Corp.	3.625%	4/1/25	384	369
Charles Schwab Corp.	3.850%	5/21/25	25	24
Charles Schwab Corp.	0.900%	3/11/26	300	265
Charles Schwab Corp.	1.150%	5/13/26	500	443
Charles Schwab Corp.	3.200%	3/2/27	250	231
Charles Schwab Corp.	2.450%	3/3/27	245	220
Charles Schwab Corp.	3.300%	4/1/27	125	116
Charles Schwab Corp.	3.200%	1/25/28	100	91
Charles Schwab Corp.	4.000%	2/1/29	125	117
Charles Schwab Corp.	5.643%	5/19/29	220	221
Charles Schwab Corp.	3.250%	5/22/29	100	88
Charles Schwab Corp.	2.750%	10/1/29	50	43
Charles Schwab Corp.	4.625%	3/22/30	50	49
Charles Schwab Corp.	2.300%	5/13/31	500	399
Chubb Corp.	6.000%	5/11/37	125	134
Chubb Corp.	6.500%	5/15/38	95	107
Chubb INA Holdings Inc.	3.150%	3/15/25	250	242
Chubb INA Holdings Inc.	3.350%	5/3/26	355	341
Chubb INA Holdings Inc.	6.700%	5/15/36	200	224
Chubb INA Holdings Inc.	4.150%	3/13/43	100	86
Chubb INA Holdings Inc.	4.350%	11/3/45	350	317
Chubb INA Holdings Inc.	2.850%	12/15/51	100	70
Chubb INA Holdings Inc.	3.050%	12/15/61	200	135
CI Financial Corp.	4.00%	6/15/51	350	213
Cincinnati Financial Corp.	6.920%	5/15/Inc69.8936(7)]920%) Tj TJ -20 T4239/F3172 .inancial800014.11164459.8535Ser551997Tvicesj T173(3395d2.896j2.9..89999134		

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Discover Financial Services	4.100%	2/9/27	250	233
Discover Financial Services	6.700%	11/29/32	250	258
Eaton Vance Corp.	3.500%	4/6/27	100	93
Enstar Group Ltd.	4.950%	6/1/29	395	368
Equitable Holdings Inc.	7.000%	4/1/28	75	78
Equitable Holdings Inc.	4.350%	4/20/28	279	261
Equitable Holdings Inc.	5.000%	4/20/48	350	301
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	89
Everest Reinsurance Holdings Inc.	3.125%	10/15/52	500	331
Fairfax Financial Holdings Ltd	5.625%	8/16/32	200	194
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	48
Fairfax Financial Holdings Ltd.	4.625%	4/29/30	100	94
Fidelity National Financial Inc.	3.400%	6/15/30	100	87
Fidelity National Financial Inc.	2.450%	3/15/31	500	392
Fifth Third Bancorp	2.375%	1/28/25	349	328
Fifth Third Bancorp	2.550%	5/5/27	100	89
Fifth Third Bancorp	1.707%	11/1/27	200	171
Fifth Third Bancorp	3.950%	3/14/28	75	69
Fifth Third Bancorp	4.772%	7/28/30	125	117
Fifth Third Bancorp	8.250%	3/1/38	200	229
Fifth Third Bank NA	3.950%	7/28/25	200	191
Fifth Third Bank NA	3.850%	3/15/26	200	184
Fifth Third Bank NA	2.250%	2/1/27	250	219
First American Financial Corp.	4.600%	11/15/24	100	98
First American Financial Corp.	2.400%	8/15/31	200	152
First-Citizens Bank & Trust Co.	6.125%	3/9/28	75	74
Franklin Resources Inc.	2.950%	8/12/51	200	127
FS KKR Capital Corp.	4.625%	7/15/24	25	24
FS KKR Capital Corp.	4.125%	2/1/25	100	95
FS KKR Capital Corp.	3.400%	1/15/26	500	454
GATX Corp.	3.250%	3/30/25	125	119
GATX Corp.	3.250%	9/15/26	50	46
GATX Corp.	3.850%	3/30/27	175	164
GATX Corp.	3.500%	3/15/28	100	91
GATX Corp.	4.550%	11/7/28	150	143
GATX Corp.	4.700%	4/1/29	75	72
GATX Corp.	4.500%	3/30/45	50	40
GATX Corp.	3.100%	6/1/51	200	127
Globe Life Inc.	4.550%	9/15/28	80	77
Goldman Sachs Capital I	6.345%	2/15/34	225	226

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Invesco Finance plc	5.375%	11/30/43	75	73
Jackson Financial Inc.	3.125%	11/23/31	250	193
Janus Henderson US Holdings Inc.	4.875%	8/1/25	75	74
Jefferies Financial Group Inc.	4.850%	1/15/27	200	196
Jefferies Financial Group Inc.	4.150%	1/23/30	300	270
Jefferies Financial Group Inc.	6.250%	1/15/36	75	77
Jefferies Financial Group Inc.	6.500%	1/20/43	75	76
JPMorgan Chase & Co.	3.875%	2/1/24	445	440
JPMorgan Chase & Co.	3.875%	9/10/24	575	561
JPMorgan Chase & Co.	3.125%	1/23/25	400	387
JPMorgan Chase & Co.	3.900%	7/15/25	362	353
JPMorgan Chase & Co.	2.301%	10/15/25	700	667
JPMorgan Chase & Co.	1.561%	12/10/25	1,300	1,217
JPMorgan Chase & Co.	5.546%	12/15/25	450	448
JPMorgan Chase & Co.	3.300%	4/1/26	685	653
JPMorgan Chase & Co.	2.083%	4/22/26	500	468
JPMorgan Chase & Co.	3.200%	6/15/26	300	286
JPMorgan Chase & Co.	2.950%	10/1/26	875	821
JPMorgan Chase & Co.	4.125%	12/15/26	450	433
JPMorgan Chase & Co.	3.960%	1/29/27	500	481
JPMorgan Chase & Co.	1.578%	4/22/27	500	449
JPMorgan Chase & Co.	1.470%	9/22/27	500	441
JPMorgan Chase & Co.	3.625%	12/1/27	1,000	939
JPMorgan Chase & Co.	3.782%	2/1/28	625	596
JPMorgan Chase & Co.	3.540%	5/1/28	350	327
JPMorgan Chase & Co.	3.509%	1/23/29	575	532
JPMorgan Chase & Co.	4.005%	4/23/29	300	283
JPMorgan Chase & Co.	2.069%	6/1/29	625	537
JPMorgan Chase & Co.	4.203%	7/23/29	250	238
JPMorgan Chase & Co.	4.452%	12/5/29	300	288
JPMorgan Chase & Co.	3.702%	5/6/30	300	275
JPMorgan Chase & Co.	4.565%	6/14/30	275	264
JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,293
JPMorgan Chase & Co.	4.493%	3/24/31	1,050	1,009
JPMorgan Chase & Co.	2.522%	4/22/31	2,000	1,694
JPMorgan Chase & Co.	2.956%	5/13/31	500	428
JPMorgan Chase & Co.	1.764%	11/19/31	500	396
JPMorgan Chase & Co.	2.580%	4/22/32	500	415
JPMorgan Chase & Co.	2.963%	1/25/33	1,000	843
JPMorgan Chase & Co.	5.717%	9/14/33	1,000	1,015
JPMorgan Chase & Co.	6.400%	5/15/38	450	502
JPMorgan Chase & Co.	3.882%	7/24/38	500	431
JPMorgan Chase & Co.	5.500%	10/15/40	650	670
JPMorgan Chase & Co.	3.109%	4/22/41	500	378
JPMorgan Chase & Co.	5.600%	7/15/41	275	285
JPMorgan Chase & Co.	5.400%	1/6/42	150	152
JPMorgan Chase & Co.	3.157%	4/22/42	450	340
JPMorgan Chase & Co.	5.625%	8/16/43	300	307
JPMorgan Chase & Co.	4.950%	6/1/45	100	93
JPMorgan Chase & Co.	4.260%	2/22/48	375	325
JPMorgan Chase & Co.	4.032%	7/24/48	500	416
JPMorgan Chase & Co.	3.964%	11/15/48	325	

JPMorgan Chase & C5.625 Td [(JPMoJPMorg%9 -1.3.[3098 -1.24 4an)-27/30/28&99990077582d [(5.62560 Td (3) (6)73851/(0)-526.30385 0 Tdd [TJ .6045(0%)-K)d (3.

Total Bond Market Index Portfolio

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

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)
Prospect Capital Corp.	3.364%	11/15/26	200	168
Prudential Financial Inc.	3.878%	3/27/28	163	156
Prudential Financial Inc.	5.750%	7/15/33	100	105
Prudential Financial Inc.	5.700%	12/14/36	125	130
Prudential Financial Inc.	6.625%	12/1/37	65	72
Prudential Financial Inc.	3.000%	3/10/40	50	37
Prudential Financial Inc.	6.625%	6/21/40	65	71
Prudential Financial Inc.	5.100%	8/15/43	50	45
Prudential Financial Inc.	4.600%	5/15/44	525	463
Prudential Financial Inc.	5.375%	5/15/45	250	244
Prudential Financial Inc.	3.905%	12/7/47	182	145
Prudential Financial Inc.	5.700%	9/15/48	250	240
Prudential Financial Inc.	3.935%	12/7/49	363	289
Prudential Financial Inc.	4.350%	2/25/50	210	178
Prudential Financial Inc.	3.700%	10/1/50	200	168
Prudential Financial Inc.	5.125%	3/1/52	250	225
Prudential Funding Asiapl	3.125%	4/14/30	200	177
Raymond James Financial Inc.	4.650%	4/1/30	55	54
Raymond James Financial Inc.	4.950%	7/15/46	210	189
Raymond James Financial Inc.	3.750%	4/1/51	250	189
Regions Bank	6.450%	6/26/37	250	247
Regions Financial Corp.	2.250%	5/18/25	100	93
Reinsurance Group of America Inc.	3.900%	5/15/29	50	46
Reinsurance Group of America Inc.	6.000%	9/15/33	100	101
RenaissanceRe Finance Inc.	3.700%	4/1/25	10	10
RenaissanceRe Finance Inc.	3.450%	7/1/27	75	70
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	67
RenaissanceRe Holdings Ltd.	5.750%	6/5/33	94	92
Royal Bank of Canada	2.550%	7/16/24	200	194
Royal Bank of Canada	5.660%	10/25/24	200	200
Royal Bank of Canada	2.250%	11/1/24	650	621
Royal Bank of Canada	1.600%	1/21/25	100	94
Royal Bank of Canada	3.375%	4/14/25	200	193
Royal Bank of Canada	4.950%	4/25/25	200	198
Royal Bank of Canada	4.875%	1/12/26	200	198
Royal Bank of Canada	4.650%	1/27/26	898	874
Royal Bank of Canada	1.200%	4/27/26	200	178
Royal Bank of Canada	1.400%	11/2/26	500	441
Royal Bank of Canada	2.050%	1/21/27	100	90
Royal Bank of Canada	3.625%	5/4/27	200	189
Royal Bank of Canada	4.240%	8/3/27	200	193
Royal Bank of Canada	6.000%	11/1/27	200	205
Royal Bank of Canada	4.900%	1/12/28	200	197
Royal Bank of Canada	2.300%	11/3/31	500	406
Royal Bank of Canada	3.875%	5/4/32	200	183
Royal Bank of Canada	5.000%	2/1/33	465	456
Royal Bank of Canada	5.000%	5/2/33	200	195
Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,093
Santander Holdings USA Inc.	3.244%	10/5/26	400	360
Santander Holdings USA Inc.	4.400%	7/13/27	250	235
Santander Holdings USA Inc.	2.490%	1/6/28	200	173
Santander Holdings USA Inc.	6.499%	3/9/29	200	198
Santander UK Group Holdings plc	1.532%	8/21/26	600	534
Santander UK Group Holdings plc	1.673%	6/14/27	400	346
Santander UK Group Holdings plc	3.823%	11/3/28	200	180
Santander UK Group Holdings plc	6.534%	1/10/29	415	418
Selective Insurance Group Inc.	5.375%	3/1/49	50	46
Sixth Street Specialty Lending Inc.	3.875%	11/1/24	50	48
State Street Corp.	3.300%	12/16/24	227	219
State Street Corp.	3.550%	8/18/25	200	193
State Street Corp.	2.354%	11/1/25	125	119
State Street Corp.	5.104%	5/18/26	500	496
State Street Corp.	2.650%	5/19/26	125	117
State Street Corp.	4.141%	12/3/29	200	190
State Street Corp.	2.400%	12/3/29	41%	12/3/29

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State Street Corp.

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Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)
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UBS Group

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)		
Amgen Inc.	4.400%	5/1/45	450	390		
Amgen Inc.	3.375%	2/21/50	725	532		
Amgen Inc.	4.663%	6/15/51	250	224		
Amgen Inc.	3.000%	1/15/52	806	538		
Amgen Inc.	4.200%	2/22/52	500	414		
Amgen Inc.	5.650%	3/2/53	500	507		
Amgen Inc.	2.770%	9/1/53	422	263		
Amgen Inc.	5.750%	3/2/63	500	508		
Ascension Health	2.532%	11/15/29	350	301		
Ascension Health	3.106%	11/15/39	100	78		
Ascension Health	3.945%	11/15/46	175	147		
Ascension Health	4.847%	11/15/53	75	74		
Astrazeneca Finance LLC	1.200%	5/28/26	200	180		
Astrazeneca Finance LLC	4.875%	3/3/28	200	200		
Astrazeneca Finance LLC	1.750%	5/28/28	200	173		
Astrazeneca Finance LLC	4.900%	3/3/30	200	200		
Astrazeneca Finance LLC	2.250%	5/28/31	200	169		
Astrazeneca Finance LLC	4.875%	3/3/33	200	203		
AstraZeneca plc	3.375%	11/16/25	400	384		
AstraZeneca plc	0.700%	4/8/26	500	447		
AstraZeneca plc	4.000%	1/17/29	200	193		
AstraZeneca plc	1.375%	8/6/30	300	241		
AstraZeneca plc	6.450%	9/15/37	450	517		
AstraZeneca plc	4.000%	9/18/42	290	258		
AstraZeneca plc	4.375%	11/16/45	200	186		
AstraZeneca plc	3.000%	5/28/51	335	249		
Banner Health	2.338%	1/1/30	125	107		
Banner Health	3.181%	1/1/50	75	54		
Baptist Healthcare System Obligated Group	3.540%	8/15/50	250	185		
Baxalta Inc.	4.000%	6/23/25	97	94		
Baxalta Inc.	5.250%	6/23/45	73	72		
Baxter International Inc.	1.322%	11/29/24	200	188		
Baxter International Inc.	1.915%	2/1/27	750	666		
Baxter International Inc.	2.272%	12/1/28	250	214		
Baxter International Inc.	2.539%	2/1/32	500	405		
Baxter International Inc.	3.500%	8/15/46	100	70		
Baxter International Inc.	3.132%	12/1/51	200	132/28/51	335	249/1/5125Td [(B)13.7T] 3.1468pti(1)49.3/66

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Danaher Corp.	3.350%	9/15/25	100	96
Danaher Corp.	4.375%	9/15/45	75	68
Danaher Corp.	2.600%	10/1/50	500	337
Dartmouth-Hitchcock Health	4.178%	8/1/48	100	79
DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	130
DH Europe Finance II Sarl	2.200%	11/15/24	250	239
DH Europe Finance II Sarl	2.600%	11/15/29	150	132
DH Europe Finance II Sarl	3.250%	11/15/39	175	143
Dignity Health	3.812%	11/1/24	100	97
Dignity Health	4.500%	11/1/42	100	87
Dignity Health	5.267%	11/1/64	50	46
Duke University Health System Inc.	3.920%	6/1/47	100	84
Edwards Lifesciences Corp.	4.300%	6/15/28	100	97
Elevance Health Inc.	3.500%	8/15/24	475	463
Elevance Health Inc.	2.375%	1/15/25	100	95
Elevance Health Inc.	2.250%	5/15/30	530	444
Elevance Health Inc.	2.550%	3/15/31	650	547
Dukvance Health Inc.	4.300%	5/15/32	200	187
Elevance Health Inc.	5.500%			

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value ^e (\$'000)
Medtronic Inc.	4.375%	3/15/35	511	491
Medtronic Inc.	4.625%	3/15/45	244	237
Memorial Health Services	3.447%	11/1/49	150	111
Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	69
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	127
Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	21
Merck & Co. Inc.	2.750%	2/10/25	740	713
Merck & Co. Inc.	1.700%	6/10/27	400	358
Merck & Co. Inc.	4.050%	5/17/28	100	98
Merck & Co. Inc.	3.400%	3/7/29	375	351
Merck & Co. Inc.	4.300%	5/17/30	133	130
Merck & Co. Inc.	1.450%	6/24/30	210	171
Merck & Co. Inc.	2.150%	12/10/31	450	373
Merck & Co. Inc.	4.500%	5/17/33	265	263
Merck & Co. Inc.	6.500%	12/1/33	125	144
Merck & Co. Inc.	3.900%	3/7/39	200	180
Merck & Co. Inc.	3.600%	9/15/42	100	83
Merck & Co. Inc.	4.150%	5/18/43	200	182
Merck & Co. Inc.	4.900%	5/17/44	133	133
Merck & Co. Inc.	3.700%	2/10/45	525	446
Merck & Co. Inc.	4.000%	3/7/49	300	265
Merck & Co. Inc.	2.750%	12/10/51	700	483
Merck & Co. Inc.	5.000%	5/17/53	265	268
Merck & Co. Inc.	2.900%	12/10/61	375	249
Merck & Co. Inc.	5.150%	5/17/63	177	181
Methodist Hospital	2.705%	12/1/50	300	195
² Montefiore Obligated Group	5.246%	11/1/48	150	113
Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	342
MultiCare Health System	2.803%	8/15/50	250	151
Mylan Inc.	5.400%	11/29/43	100	84
Mylan Inc.	5.200%	4/15/48	175	136
New York and Presbyterian Hospital	4.024%	8/1/45	130	110
New York and Presbyterian Hospital	4.063%	8/1/56	75	63
New York and Presbyterian Hospital	2.606%	8/1/60	100	59
New York and Presbyterian Hospital	3.954%	8/1/19	125	90
Northwell Healthcare Inc.	3.979%	11/1/46	100	78
Northwell Healthcare Inc.	4.260%	11/1/47	200	164
Northwell Healthcare Inc.	3.809%	11/1/49	100	75
Novant Health Inc.	2.637%	11/1/36	250	188
Novartis Capital Corp.	3.400%	5/6/24	287	282
Novartis Capital Corp.	1.750%	2/14/25	200	190
Novartis Capital Corp.	2.000%	2/14/27	525	481
Novartis Capital Corp.	3.100%	5/17/27	175	167
Novartis Capital Corp.	2.200%	8/14/30	410	355
Novartis Capital Corp.	3.700%	9/21/42	100	86
Novartis Capital Corp.	4.400%	5/6/44	375	360
Novartis Capital Corp.	4.000%	11/20/45	225	203
Novartis Capital Corp.	2.750%	8/14/50	75	55
NY Society for Relief of Ruptured & Crippled Maintaining Hospital Special Surgery	2.667%	10/1/50	10	6
² NYU Langone Hospitals	4.784%	7/1/44	100	93
NYU Langone Hospitals	4.368%	7/1/47	110	97
² NYU Langone Hospitals	3.380%	7/1/55	200	141

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	405	403	Zoetis Inc.	3.000%	9/12/27	150	140
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	150	113	Zoetis Inc.	3.900%	8/20/28	100	96
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	610	429	Zoetis Inc.	2.000%	5/15/30	150	125
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	200	137	Zoetis Inc.	5.600%	11/16/32	250	261
Texas Health Resources	2.328%	11/15/50	300	177	Zoetis Inc.	4.700%	2/1/43	175	163
Thermo Fisher Scientific Inc.	1.215%	10/18/24	250	236	Zoetis Inc.	3.950%	9/12/47	150	125
Thermo Fisher Scientific Inc.	2.000%	10/15/31	1,000	815	Zoetis Inc.	4.450%	8/20/48	75	67
Thermo Fisher Scientific Inc.	2.800%	10/15/41	250	186					
Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	188					124,863
Trinity Health Corp.	4.125%	12/1/45	85	73	Industrials (2.0%)				
UnitedHealth Group Inc.	3.750%	7/15/25	950	925	3M Co.	2.000%	2/14/25	150	142
UnitedHealth Group Inc.	5.150%	10/15/25	200	201	3M Co.	2.650%	4/15/25	100	95
UnitedHealth Group Inc.	3.100%	3/15/26	225	215	3M Co.	3.000%	8/7/25	100	96
UnitedHealth Group Inc.	3.450%	1/15/27	175	168	3M Co.	2.250%	9/19/26	150	137
UnitedHealth Group Inc.	3.375%	4/15/27	350	333	3M Co.	2.875%	10/15/27	125	114
UnitedHealth Group Inc.	3.700%	5/15/27	120	116	3M Co.	3.375%	3/1/29	150	138
UnitedHealth Group Inc.	2.950%	10/15/27	150	139	3M Co.	2.375%	8/26/29	360	309
UnitedHealth Group Inc.	5.250%	2/15/28	375	382	3M Co.	3.125%	9/19/46	75	53
UnitedHealth Group Inc.	3.875%	12/15/28	150	144	3M Co.	3.625%	10/15/47	100	77
UnitedHealth Group Inc.	4.250%	1/15/29	200	194	3M Co.	4.000%	9/14/48	250	219
UnitedHealth Group Inc.	2.875%	8/15/29	150	135	3M Co.	3.250%	8/26/Co.		
UnitedHealth Group Inc.	5.300%	2/15/30	200	205					
UnitedHealth Group Inc.	2.000%	5/15/30	755	636					
UnitedHealth Group Inc.	2.300%	5/15/31	650	550					
UnitedHealth Group Inc.	4.200%	5/15/32	750	716					
UnitedHealth Group Inc.	5.350%	2/15/33	375	390					
UnitedHealth Group Inc.	4.500%	4/15/33	200	195					
UnitedHealth Group Inc.	4.625%	7/15/35	175	171					
UnitedHealth Group Inc.	6.500%	6/15/37	50	56					
UnitedHealth Group Inc.	6.625%	11/15/37	125	143					
UnitedHealth Group Inc.	6.875%	2/15/38	245	292					
UnitedHealth Group Inc.	3.500%	8/15/39	240	201					
UnitedHealth Group Inc.	2.750%	5/15/40	200	148					
UnitedHealth Group Inc.	5.950%	2/15/41	60	65					
UnitedHealth Group Inc.	3.050%	5/15/41	300	231					
UnitedHealth Group Inc.	4.625%	11/15/41	110	103					
UnitedHealth Group Inc.	4.375%	3/15/42	50	45					
UnitedHealth Group Inc.	3.950%	10/15/42	175	150					
UnitedHealth Group Inc.	4.250%	3/15/43	125	114					
UnitedHealth Group Inc.	4.750%	7/15/45	305	292					
UnitedHealth Group Inc.	4.200%	1/15/47	210	185					
UnitedHealth Group Inc.	4.250%	4/15/47	290	254					
UnitedHealth Group Inc.	4.250%	6/15/48	300	264					
UnitedHealth Group Inc.	4.450%	12/15/48	150	137					
UnitedHealth Group Inc.	3.700%	8/15/49	310	250					
UnitedHealth Group Inc.	3.250%	5/15/51	750	558					
UnitedHealth Group Inc.	5.875%	2/15/53	200	222					
UnitedHealth Group Inc.	5.050%	4/15/53	269	267					
UnitedHealth Group Inc.	3.875%	8/15/59	420	343					
UnitedHealth Group Inc.	3.125%	5/15/60	250	174					
UnitedHealth Group Inc.	6.050%	2/15/63	200	226					
UnitedHealth Group Inc.	5.200%	4/15/63	300	299					
Universal Health Services Inc.	2.650%	10/15/30	300	245					
UPMC	3.600%	4/3/25	125	120					
Utah Acquisition Sub Inc.	3.950%	6/15/26	889	844					
Utah Acquisition Sub Inc.	5.250%	6/15/46	225	178					
Viatis Inc.	1.650%	6/22/25	175	161					
Viatis Inc.	2.300%	6/22/27	175	153					
Viatis Inc.	4.000%	6/22/50	250	165					
WakeMed	3.286%	10/1/52	200	139					
² Willis-Knighton Medical Center	4.813%	9/1/48	50	45					
Wyeth LLC	6.500%	2/1/34	150	168					
Wyeth LLC	6.000%	2/15/36	85	92					
Wyeth LLC	5.950%	4/1/37	385	421					
Zeneca Wilmington Inc.	7.000%	11/15/23	25	25					
Zimmer Biomet Holdings Inc.	1.450%	11/22/24	200	188					
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	250	236					
Zimmer Biomet Holdings Inc.	2.600%	11/24/31	200	166					
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	50					
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	150	127					
Zoetis Inc.	4.500%	11/13/25	100	98					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
General Electric Co.	5.875%	1/14/38	560	602	L3Harris Technologies Inc.	5.054%	4/27/45	100	92
GXO Logistics Inc.	2.650%	7/15/31	250	195	Legrand France SA	8.500%	2/15/25	68	71
Hexcel Corp.	4.200%	2/15/27	72	68	Lennox International Inc.	3.000%	11/15/23	100	99
Honeywell International Inc.	2.300%	8/15/24	425	411	Lennox International Inc.	1.700%	8/1/27	50	43
Honeywell International Inc.	1.350%	6/1/25	275	257	Lockheed Martin Corp.	3.550%	1/15/26	190	184
Honeywell International Inc.	2.500%	11/1/26	50	47	Lockheed Martin Corp.	5.100%	11/15/27	250	254
Honeywell International Inc.	1.100%	3/1/27	250	220	Lockheed Martin Corp.	4.450%	5/15/28	100	99
Honeywell International Inc.	4.950%	2/15/28	90	91	Lockheed Martin Corp.	3.900%	6/15/32	100	94
Honeywell International Inc.	4.250%	1/15/29	200	195	Lockheed Martin Corp.	5.250%	1/15/33	250	259
Honeywell International Inc.	2.700%	8/15/29	100	89	Lockheed Martin Corp.	3.600%	3/1/35	150	134
Honeywell International Inc.	1.950%	6/1/30	1,000	841	Lockheed Martin Corp.	4.500%	5/15/36	100	97
Honeywell International Inc.	1.750%	9/1/31	250	201	Lockheed Martin Corp.	6.150%	9/1/36	300	333
Honeywell International Inc.	5.000%	2/15/33	197	201	Lockheed Martin Corp.	4.070%	12/15/42	270	240
Honeywell International Inc.	4.500%	1/15/34	200	196	Lockheed Martin Corp.	3.800%	3/1/45	100	84
Honeywell International Inc.	5.700%	3/15/37	200	213	Lockheed Martin Corp.	4.700%	5/15/46	275	265
Honeywell International Inc.	5.375%	3/1/41	150	155	Lockheed Martin Corp.	2.800%	6/15/50	175	124
Hubbell Inc.	3.350%	3/1/26	75	71	Lockheed Martin Corp.	4.090%	9/15/52	331	291
Hubbell Inc.	3.150%	8/15/27	50	46	Lockheed Martin Corp.	4.150%	6/15/53	250	220
Hubbell Inc.	3.500%	2/15/28	175	164	Lockheed Martin Corp.	5.700%	11/15/54	250	278
Huntington Ingalls Industries Inc.	3.483%	12/1/27	100	92	Lockheed Martin Corp.	5.200%	2/15/55	115	119
Huntington Ingalls Industries Inc.	2.043%	8/16/28	200	168	Lockheed Martin Corp.	4.300%	6/15/62	125	111
Huntington Ingalls Industries Inc.	4.200%	5/1/30	200	185	Lockheed Martin Corp.	5.900%	11/15/63	134	153
IDEX Corp.	3.000%	5/1/30	75	66	⁵ Mil05.20orp.				
Illinois Tool Works Inc.	2.650%	11/15/26	300	281					
Illinois Tool Works Inc.	4.875%	9/15/41	75	74					
Illinois Tool Works Inc.	3.900%	9/1/42	250	221					
JB Hunt Transport Services Inc.	3.875%	3/1/26	200	193					
² JetBlue Class A Series 2020-1 Pass Through Trust	4.000%	5/15/34	125	114					
² JetBlue Class AA Series 2019-1 Pass Through Trust	2.750%	11/15/33	126	107					
John Deere Capital Corp.	0.625%	9/10/24	200	189					
John Deere Capital Corp.	2.050%	1/9/25	350	334					
John Deere Capital Corp.	1.250%	1/10/25	500	472					
John Deere Capital Corp.	3.450%	3/13/25	300	291					
John Deere Capital Corp.	3.400%	9/11/25	75	72					
John Deere Capital Corp.	4.800%	1/9/26	200	199					
John Deere Capital Corp.	0.700%	1/15/26	300	270					
John Deere Capital Corp.	2.650%	6/10/26	100	94					
John Deere Capital Corp.	1.050%	6/17/26	200	180					
John Deere Capital Corp.	2.250%	9/14/26	125	115					
John Deere Capital Corp.	2.350%	3/8/27	200	183					
John Deere Capital Corp.	2.800%	9/8/27	150	139					
John Deere Capital Corp.	4.150%	9/15/27	200	195					
John Deere Capital Corp.	3.050%	1/6/28	100	94					
John Deere Capital Corp.	4.750%	1/20/28	200	200					
John Deere Capital Corp.	3.450%	3/7/29	50	47					
John Deere Capital Corp.	2.800%	7/18/29	150	135					
John Deere Capital Corp.	2.450%	1/9/30	325	285					
Johnson Controls International plc	3.625%	7/2/24	126	123					
Johnson Controls International plc	3.900%	2/14/26	37	36					
Johnson Controls International plc	6.000%	1/15/36	39	40					
Johnson Controls International plc	4.625%	7/2/44	175	157					
Johnson Controls International plc	5.125%	9/14/45	14	13					
Johnson Controls International plc	4.500%	2/15/47	100	87					
Johnson Controls International plc	4.950%	7/2/64	72	64					
Johnson Controls International plc / Tyco Fire & Security Finance SCA	2.000%	9/16/31	200	160					
Johnson Controls International plc / Tyco Fire & Security Finance SCA	4.900%	12/1/32	72	71					
Kansas City Southern	3.500%	5/1/50	100	74					
Kennametal Inc.	4.625%	6/15/28	120	114					
Keysight Technologies Inc.	4.550%	10/30/24	195	192					
Keysight Technologies Inc.	4.600%	4/6/27	125	123					
Keysight Technologies Inc.	3.000%	10/30/29	100	88					
Kirby Corp.	4.200%	3/1/28	300	281					
L3Harris Technologies Inc.	3.832%	4/27/25	200	194					
L3Harris Technologies Inc.	3.850%	12/15/26	50	48					
L3Harris Technologies Inc.	4.400%	6/15/28	175	169					
L3Harris Technologies Inc.	4.854%	4/27/35	100	96					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Quanta Services Inc.	2.900%	10/1/30	400	340
Raytheon Technologies Corp.	3.950%	8/16/25	400	392
Raytheon Technologies Corp.	3.500%	3/15/27	300	285
Raytheon Technologies Corp.	3.125%	5/4/27	225	211
Raytheon Technologies Corp.	7.200%	8/15/27	25	27
Raytheon Technologies Corp.	4.125%	11/16/28	537	517
Raytheon Technologies Corp.	2.250%	7/1/30	300	253
Raytheon Technologies Corp.	1.900%	9/1/31	200	160
Raytheon Technologies Corp.	2.375%	3/15/32	200	164
Raytheon Technologies Corp.	5.150%	2/27/33	200	203
Raytheon Technologies Corp.	5.400%	5/1/35	150	153
Raytheon Technologies Corp.	6.050%	6/1/36	100	107
Raytheon Technologies Corp.	6.125%	7/15/38	50	54
Raytheon Technologies Corp.	4.450%	11/16/38	175	161
Raytheon Technologies Corp.	4.700%	12/15/41	50	46
Raytheon Technologies Corp.	4.500%	6/1/42	675	622
Raytheon Technologies Corp.	4.800%	12/15/43	65	61
Raytheon Technologies Corp.	4.150%	5/15/45	200	171
Raytheon Technologies Corp.	3.750%	11/1/46	200	161
Raytheon Technologies Corp.	4.350%	4/15/47	250	222
Raytheon Technologies Corp.	4.050%	5/4/47	107	91
Raytheon Technologies Corp.	4.625%	11/16/48	350	326
Raytheon Technologies Corp.	3.125%	7/1/50	179	130
Raytheon Technologies Corp.	2.820%	9/1/51	200	134
Raytheon Technologies Corp.	3.030%	3/15/52	20	

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Waste Connections Inc.	2.950%	1/15/52	200	137
Waste Management Inc.	0.750%	11/15/25	100	90
Waste Management Inc.	3.150%	11/15/27	125	117
Waste Management Inc.	1.500%	3/15/31	200	159
Waste Management Inc.	4.625%	2/15/33	88	86
Waste Management Inc.	2.950%	6/1/41	200	148
Waste Management Inc.	2.500%	11/15/50	200	128
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	360	342
Westinghouse Air Brake Technologies Corp.	4.950%	9/15/28	175	170
WW Grainger Inc.	1.850%	2/15/25	75	71
WW Grainger Inc.	3.750%	5/15/46	75	61
WW Grainger Inc.	4.200%	5/15/47	75	66
Xylem Inc.	3.250%	11/1/26	100	94
Xylem Inc.	1.950%	1/30/28	100	88
Xylem Inc.	2.250%	1/30/31	100	83
Xylem Inc.	4.375%	11/1/46	100	85
				80,392
Materials (0.8%)				
Air Products and Chemicals Inc.	3.350%	7/31/24	200	195
Air Products and Chemicals Inc.	2.050%	5/15/30	200	170
Air Products and Chemicals Inc.	2.700%	5/15/40	200	149
Air Products and Chemicals Inc.	2.800%	5/15/50	200	143
Albemarle Corp.	5.450%	12/1/44	75	71
Albemarle Corp.	5.650%	1		

	Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)
Martin Marietta Materials Inc.	3.200%	7/15/51	220	153
Mosaic Co.	4.050%	11/15/27	200	191
Mosaic Co.	5			

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Boston Properties LP	2.750%	10/1/26	50	44	Essex Portfolio LP	4.000%	3/1/29	100	92
Boston Properties LP	3.400%	6/21/29	400	337	Essex Portfolio LP	3.000%	1/15/30	110	94
Boston Properties LP	2.900%	3/15/30	400	323	Essex Portfolio LP	2.650%	3/15/32	105	85
Boston Properties LP	2.450%	10/1/33	400	289	Essex Portfolio LP	4.500%	3/15/48	120	98
Boston Properties LP	6.500%	1/15/34	50	50	Extra Space StorageLP	5.700%	4/1/28	200	200
Brandywine Operating Partnership LP	3.950%	11/15/27	100	79	Extra Space StorageLP	5.500%	7/1/30	500	496
Brixmor Operating Partnership LP	3.850%	2/1/25	125	120	Federal Realty Investment Trust	3.250%	7/15/27	50	45
Brixmor Operating Partnership LP	4.125%	6/15/26	200	187	Federal Realty Investment Trust	3.200%	6/15/29	25	22
Brixmor Operating Partnership LP	3.900%	3/15/27	75	69	Federal Realty Investment Trust	4.500%	12/1/44	150	118
Brixmor Operating Partnership LP	4.125%	5/15/29	533	476	GLP Capital LP / GLPFinancing II Inc.	3.350%	9/1/24	75	72
Brixmor Operating Partnership LP	4.050%	7/1/30	250	226	GLP Capital LP / GLPFinancing II Inc.	5.250%	6/1/25	200	196
Camden Property Trust	3.150%	7/1/29	50	44	GLP Capital LP / GLPFinancing II Inc.	5.375%	4/15/26	175	171
Camden Property Trust	2.800%	5/15/30	265	231	GLP Capital LP / GLPFinancing II Inc.	5.750%	6/1/28	25	24
Camden Property Trust	3.350%	11/1/49	120	87	GLP Capital LP / GLPFinancing II Inc.	5.300%	1/15/29	275	262
CBRE Services Inc.	4.875%	3/1/26	125	121	GLP Capital LP / GLPFinancing II Inc.	4.000%	1/15/30	175	152
CBRE Services Inc.	2.500%	4/1/31	200	160	GLP Capital LP / GLPFinancing II Inc.	4.000%	1/15/31	200	173
CBRE Services Inc.	5.950%	8/15/34	200	198	Healthcare Realty Holdings LP	3.500%	8/1/26	130	120
Corporate Office Properties LP	2.000%	1/15/29	350	267	Healthcare Realty Holdings LP	3.625%	1/15/28	100	89
Crown Castle Inc.	3.200%	9/1/24	250	242	Healthcare Realty Holdings LP	2.000%	3/15/31	500	384
Crown Castle Inc.	1.350%	7/15/25	100	92	Healthpeak OP LLC	3.400%	2/1/25	81	78
Crown Castle Inc.	4.450%	2/15/26	250	244	Healthpeak OP LLC	3.250%	7/15/26	25	23
Crown Castle Inc.	3.700%	6/15/26	175	166	Healthpeak OP LLC	3.500%	7/15/29	125	112
Crown Castle Inc.	2.900%	3/15/27	200	183	Healthpeak OP LLC	3.000%	1/15/30	200	174
Crown Castle Inc.	3.650%	9/1/27	325	304	Healthpeak OP LLC	5.250%	12/15/32	100	98
Crown Castle Inc.	3.800%	2/15/28	425	397	Healthpeak OP LLC	6.750%	2/1/41	100	106
Crown Castle Inc.	4.800%	9/1/28	200	194	Highwoods Realty LP	2.600%	2/1/31	250	183
Crown Castle Inc.	3.100%	11/15/29	100	87	Host Hotels & Resorts LP	2.900%	12/1 5/31	275	217
Crown Castle Inc.	3.300%	7/1/30	115	102	Hudson -1.2465 Td .00	2750001(7)134.8(4)].250%Td [(Host)-278(Ho89999(1)49.8(
Crown Castle Inc.	2.250%	1/15/31	200	163					
Crown Castle Inc.	2.500%	7/15/31	200	164					
Crown Castle Inc.	5.100%	5/1/33	200	197					
Crown Castle Inc.	2.900%	4/1/41	500	350					
Crown Castle Inc.	4.750%	5/15/47	95	81					
Crown Castle Inc.	5.200%	2/15/49	75	69					
Crown Castle Inc.	4.150%	7/1/50	100	79					
Crown Castle Inc.	3.250%	1/15/51	200	137					
CubeSmart LP	4.000%	11/15/25	50	47					
CubeSmart LP	3.125%	9/1/26	100	92					
CubeSmart LP	2.250%	12/15/28	200	169					
CubeSmart LP	4.375%	2/15/29	50	47					
CubeSmart LP	2.000%	2/15/31	75	59					
CubeSmart LP	2.500%	2/15/32	200	159					
Digital Realty Trust LP	4.450%	7/15/28	370	348					
Digital Realty Trust LP	3.600%	7/1/29	175	156					
EPR Properties	4.500%	6/1/27	141	127					
EPR Properties	3.600%	11/15/31	375	293					
Equinix Inc.	2.625%	11/18/24	200	191					
Equinix Inc.	1.250%	7/15/25	100	91					
Equinix Inc.	1.000%	9/15/25	500	452					
Equinix Inc.	1.450%	5/15/26	200	179					
Equinix Inc.	2.900%	11/18/26	100	92					
Equinix Inc.	1.800%	7/15/27	100	87					
Equinix Inc.	1.550%	3/15/28	500	419					
Equinix Inc.	3.200%	11/18/29	450	396					
Equinix Inc.	2.150%	7/15/30	250	202					
Equinix Inc.	2.500%	5/15/31	200	163					
Equinix Inc.	3.000%	7/15/50	100	65					
ERP Operating LP	3.375%	6/1/25	125	120					
ERP Operating LP	2.850%	11/1/26	50	46					
ERP Operating LP	3.500%	3/1/28	100	93					
ERP Operating LP	4.150%	12/1/28	70	67					
ERP Operating LP	3.000%	7/1/29	75	66					
ERP Operating LP	2.500%	2/15/30	150	128					
ERP Operating LP	4.500%	7/1/44	150	131					
ERP Operating LP	4.500%	6/1/45	25	21					
ERP Operating LP	4.000%	8/1/47	100	78					
Essex Portfolio LP	3.875%	5/1/24	50	49					
Essex Portfolio LP	3.500%	4/1/25	166	160					
Essex Portfolio LP	3.375%	4/15/26	345	327					
Essex Portfolio LP	3.625%	5/1/27	100	93					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Physicians Realty LP	3.950%	1/15/28	100	91	UDR Inc.	3.200%	1/15/30	60	53
Physicians Realty LP	2.625%	11/1/31	500	389	UDR Inc.	3.000%	8/15/31	65	55
Prologis LP	3.250%	6/30/26	175	166	UDR Inc.	1.900%	3/15/33	200	148
Prologis LP	2.125%	4/15/27	105	95	UDR Inc.	3.100%	11/1/34	65	52
Prologis LP	3.375%	12/15/27	160	149	Ventas Realty LP	2.650%	1/15/25	75	71
Prologis LP	4.875%	6/15/28	100	99	Ventas Realty LP	4.125%	1/15/26	75	72
Prologis LP	3.875%	9/15/28	100	95	Ventas Realty LP	3.250%	10/15/26	75	69
Prologis LP	4.000%	9/15/28	50	48	Ventas Realty LP	3.850%	4/1/27	50	47
Prologis LP	4.375%	2/1/29	200	192	Ventas Realty LP	4.000%	3/1/28	125	116
Prologis LP	2.875%	11/15/29	70	61	Ventas Realty LP	3.000%	1/15/30	100	86
Prologis LP	2.250%	4/15/30	155	132	Ventas Realty LP	4.750%	11/15/30	200	190
Prologis LP	1.750%	7/1/30	200	161	Ventas Realty LP	4.875%	4/15/49	80	68
Prologis LP	1.250%	10/15/30	350	272	VICI Properties LP	4.750%	2/15/28	200	190
Prologis LP	2.250%	1/15/32	100	81	VICI Properties LP	4.950%	2/15/30	200	188
Prologis LP	4.750%	6/15/33	100	98	VICI Properties LP	5.125%	5/15/32	200	187
Prologis LP	4.375%	9/15/48	75	64	VICI Properties LP	5.625%	5/15/52	100	91
Prologis LP	3.000%	4/15/50	140	95	Vornado Realty LP	3.500%	1/15/25	100	94
Prologis LP	5.250%	6/15/53	200	196	Welltower OP LLC	3.625%	3/15/24	195	192
Public Storage	1.500%	11/9/26	225	202	Welltower OP LLC	4.000%	6/1/25	380	367
Public Storage	3.094%	9/15/27	100	93	Welltower OP LLC	4.250%	4/1/26	150	145
Public Storage	1.950%	11/9/28	225	193	Welltower OP LLC	2.700%	2/15/27	300	273
Public Storage	3.385%	5/1/29	100	92	Welltower OP LLC	4.250%	4/15/28	125	118
Public Storage	2.250%	11/9/31	225	185	Welltower OP LLC	4.125%	3/15/29	250	232
Realty Income Corp.	3.875%	7/15/24	50	49	Welltower OP LLC	2.750%	1/15/31	250	206
Realty Income Corp.	3.875%	4/15/25	225	218	Welltower OP LLC	2.750%	1/15/32	200	162
Realty Income Corp.	4.625%	11/1/25	75	74	Welltower OP LLC	6.500%	3/15/41	25	26
Realty Income Corp.	4.125%	10/15/26	125	120	Welltower OP LLC	4.950%	9/1/48	75	67
Realty Income Corp.	3.000%	1/15/27	150	139	Weyerhaeuser Co.	4.750%	5/15/26	51	50
Realty Income Corp.	3.950%	8/15/27	450	428	Weyerhaeuser Co.	4.000%	11/15/29	150	139
Realty Income Corp.	3.650%	1/15/28	190	177	Weyerhaeuser Co.	4.000%	4/15/30	200	184
Realty Income Corp.	3.100%	12/15/29	150	131	Weyerhaeuser Co.	7.375%	3/15/32	29	32
Realty Income Corp.	1.800%	3/15/33	500	364	Weyerhaeuser Co.	3.375%	3/9/33	100	86
Realty Income Corp.	4.650%	3/15/47	175	157	WP Carey Inc.	4.000%	2/1/25	50	49
Regency Centers LP	3.600%	2/1/27	25	24	WP Carey Inc.	4.250%	10/1/26	75	72
Regency Centers LP	4.125%	3/15/28	75	70	WP Carey Inc.	2.250%	4/1/33	500	377
Regency Centers LP	2.950%	9/15/29	100	86					
Regency Centers LP	4.400%	2/1/47	200	161					41,299
Regency Centers LP	4.650%	3/15/49	75	63	Technology (2.5%)				
Rexford Industrial Realty LP	2.150%	9/1/31	200	156	Adobe Inc.	1.900%	2/1/25	20	19
Sabra Health Care LP	5.125%	8/15/26	25	24	Adobe Inc.	3.250%	2/1/25	175	170
Sabra Health Care LP	3.900%	10/15/29	150	123	Adobe Inc.	2.150%	2/1/27	180	165
Sabra Health Care LP	3.200%	12/1/31	100	74	Adobe Inc.	2.300%	2/1/30	225	197
Safehold Operating Partnership LP	2.850%	1/15/32	200	153	Amdocs Ltd.	2.538%	6/15/30	200	167
Simon Property Group LP	2.000%	9/13/24	145	138	Analog Devices Inc.	2.950%	4/1/25	85	82
Simon Property Group LP	3.500%	9/1/25	300	288	Analog Devices Inc.	3.500%	12/5/26	200	193
Simon Property Group LP	3.300%	1/15/26	195	186	Analog Devices Inc.	3.450%	6/15/27	100	95
Simon Property Group LP	1.375%	1/15/27	500	438	Analog Devices Inc.	1.700%	10/1/28	200	172
Simon Property Group LP	1.750%	2/1/28	250	214	Analog Devices Inc.	2.800%	10/1/41	200	149
Simon Property Group LP	2.650%	7/15/30	200	170	Analog Devices Inc.	2.950%	10/1/51	400	283
Simon Property Group LP	2.200%	2/1/31	250	201	Apple Inc.	1.800%	9/11/24	150	144
Simon Property Group LP	2.250%	1/15/32	500	391	Apple Inc.	2.750%	1/13/25	275	265
Simon Property Group LP	2.650%	2/1/32	100	81	Apple Inc.	1.125%	5/11/25	900	839
Simon Property Group LP	4.250%	11/30/46	100	79	Apple Inc.	0.550%	8/20/25	500	457
Simon Property Group LP	3.250%	9/13/49	200	134	Apple Inc.	0.700%	2/8/26	500	451
Simon Property Group LP	3.800%	7/15/50	200	148	Apple Inc.	3.250%	2/23/26	705	679
Simon Property Group LP	5.850%	3/8/53	89	88	Apple Inc.	2.450%	8/4/26	450	422
SITE Centers Corp.	3.900%	8/15/24	100	96	Apple Inc.	3.350%	2/9/27	500	480
SITE Centers Corp.	4.250%	2/1/26	70	66	Apple Inc.	3.200%	5/11/27	775	740
Spirit Realty LP	3.200%	1/15/27	80	72	Apple Inc.	2.900%	9/12/27	555	521
Spirit Realty LP	2.100%	3/15/28	300	252	Apple Inc.	1.200%	2/8/28	500	433
Spirit Realty LP	4.000%	7/15/29	60	53	Apple Inc.	4.000%	5/10/28	1,000	983
Spirit Realty LP	3.400%	1/15/30	80	68	Apple Inc.	1.400%	8/5/28	475	410
STORE Capital Corp.	4.500%	3/15/28	75	66	Apple Inc.	2.200%	9/11/29	430	377
STORE Capital Corp.	4.625%	3/15/29	100	84	Apple Inc.	4.150%	5/10/30	88	87
Sun Communities Operating LP	2.300%	11/1/28	200	168	Apple Inc.	1.250%	8/20/30	500	406
Sun Communities Operating LP	4.200%	4/15/32	200	175	Apple Inc.	1.650%	2/8/31	500	414
Tanger Properties LP	3.125%	9/1/26	175	155	Apple Inc.	1.700%	8/5/31	200	165
Tanger Properties LP	3.875%	7/15/27	50	45	Apple Inc.	4.300%	5/10/33	177	176
UDR Inc.	2.950%	9/1/26	150	137	Apple Inc.	4.500%	2/23/36	225	229
UDR Inc.	3.500%	7/1/27	150	140	Apple Inc.	2.375%	2/8/41	500	369
UDR Inc.	3.500%	1/15/28	250	228	Apple Inc.	3.850%	5/4/43	450	401
					Apple Inc.	4.450%	5/6/44	200	195

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Apple Inc.	3.450%	2/9/45	225	189
Apple Inc.	4.375%	5/13/45	400	379
Apple Inc.	4.650%	2/23/46	910	896
Apple Inc.	3.850%	8/4/46	375	330
Apple Inc.	3.750%	11/13/47	450	389
Apple Inc.	2.650%	5/11/50	515	359
Apple Inc.	2.650%	2/8/51	600	414
Apple Inc.	4.850%	5/10/53	221	226
Apple Inc.	2.550%	8/20/60	300	198
Apple Inc.	2.800%	2/8/61	600	405
Apple Inc.	2.850%	8/5/61	275	187
Applied Materials Inc.	3.900%	10/1/25	145	142
Applied Materials Inc.	3.300%	4/1/27	225	215
Applied Materials Inc.	1.750%	6/1/30	200	167
Applied Materials Inc.	5.100%	10/1/35	100	102
Applied Materials Inc.	5.850%	6/15/41	125	137
Applied Materials Inc.	4.350%	4/1/47	175	164
Applied Materials Inc.	2.750%	6/1/50	200	141
Arrow Electronics Inc.	3.250%	9/8/24	171	165
Arrow Electronics Inc.	4.000%	4/1/25	50	48
Arrow Electronics Inc.	3.875%	1/12/28	100	93
Autodesk Inc.	4.375%	6/15/25	100	98
Autodesk Inc.	3.500%	6/15/27	75	71
Autodesk Inc.	2.850%	1/15/30	75	66
Autodesk Inc.	2.400%	12/15/31	200	164
Automatic Data Processing Inc.	3.375%	9/15/25	200	193
Automatic Data Processing Inc.	1.700%	5/15/28	200	176
Automatic Data Processing Inc.	1.250%	9/1/30	400	324
Avnet Inc.	4.625%	4/15/26	100	97
Avnet Inc.	6.250%	3/15/28	100	101
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	725	692

Cayman Finan484(.70)-19.8(0)] TJ (%) Tj 4.93976 0 Td (5) 7.8(1/1)49.8(5)] TJ (/27) Tj 27.03419 0 Td [(725)-3460.39

	Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)
Intel Corp.	4.000%	12/15/32	150	141
Intel Corp.	5.200%	2/10/33	396	400
Intel Corp.	4.600%	3/25/40	150	140
Intel Corp.	2.800%	8/12/41	200	143
Intel Corp.	4.800%	10/1/41	162	151
Intel Corp.	4.250%	12/15/42	150	130
Intel Corp.	4.100%	5/19/46	250	210
Intel Corp.	4.100%	5/11/47	200	169
Intel Corp.	3.734%	12/8/47	674	524
Intel Corp.	3.250%	11/15/49	300	211
Intel Corp.	4.750%	3/25/50	400	362
Intel Corp.	3.050%	8/12/51	250	168
Intel Corp.	5.700%	2/10/53	481	490
Intel Corp.	3.100%	2/15/60	300	192
Intel Corp.	3.200%	8/12/61	200	130
Intel Corp.	5.050%	8/5/62	355	327
Intel Corp.	5.900%	2/10/63	200	206

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

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Western Union Co.	6.200%	6/21/40	35	35
Workday Inc.	3.500%	4/1/27	200	190
Workday Inc.	3.700%	4/1/29	200	186
Workday Inc.	3.800%	4/1/32	200	180
Xilinx Inc.	2.375%	6/1/30	200	173
				104,190

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Atmos Energy Corp.	3.375%	9/15/49	40	

Utilities (2.4%)

AEP Texas Inc.	3.950%	6/1/28	100	94
AEP Texas Inc.	2.100%	7/1/30	200	164
AEP Texas Inc.	3.800%	10/1/47	50	38
AEP Texas Inc.	3.450%	1/15/50	50	36
AEP Texas Inc.	5.250%	5/15/52	89	85
AEP Transmission Co. LLC	4.000%	12/1/46	75	63
AEP Transmission Co. LLC	3.750%	12/1/47	100	80
AEP Transmission Co. LLC	3.800%	6/15/49	70	56
AEP Transmission Co. LLC	3.150%	9/15/49	70	50
AEP Transmission Co. LLC	4.500%	6/15/52	200	179
AES Corp.	1.375%	1/15/26	300	268
AES Corp.	5.450%	6/1/28	200	196
AES Corp.	2.450%	1/15/31	300	243
Alabama Power Co.	1.450%	9/15/30	500	396
Alabama Power Co.	3.940%	9/1/32	331	306
Alabama Power Co.	6.125%	5/15/38	50	54
Alabama Power Co.	3.850%	12/1/42	25	21
Alabama Power Co.	4.150%	8/15/44	75	62
Alabama Power Co.	3.750%	3/1/45	150	118
Alabama Power Co.	4.300%	1/2/46	250	210
Alabama Power Co.	3.700%	12/1/47	100	78
Alabama Power Co.	4.300%	7/15/48	100	85
Alabama Power Co.	3.450%	10/1/49	108	79
Alabama Power Co.	3.125%	7/15/51	107	74
Alabama Power Co.	3.000%	3/15/52	200	135
Ameren Corp.	2.500%	9/15/24	100	96
Ameren Corp.	3.650%	2/15/26	80	76
Ameren Corp.	1.950%	3/15/27	200	178
Ameren Corp.	3.500%	1/15/31	100	89
Ameren Illinois Co.	3.800%	5/15/28	75	72
Ameren Illinois Co.	3.700%	12/1/47	150	121
Ameren Illinois Co.	3.250%	3/15/50	60	44
American Electric Power Co. Inc	5.625%	3/1/33	200	204
American Electric Power Co. Inc.	3.200%	11/13/27	75	69
American Electric Power Co. Inc.	4.300%	12/1/28	150	143
American Electric Power Co. Inc.	3.250%	3/1/50	71	49
American Electric Power Co. Inc.	3.875%	2/15/62	150	120
American Water Capital Corp.	3.400%	3/1/25	125	121
American Water Capital Corp.	2.950%	9/1/27	325	300
American Water Capital Corp.	3.450%	6/1/29	125	116
American Water Capital Corp.	2.800%	5/1/30	100	87
American Water Capital Corp.	4.450%	6/1/32	250	242
American Water Capital Corp.	6.593%	10/15/37	150	169
American Water Capital Corp.	4.300%	9/1/45	100	85
American Water Capital Corp.	3.750%	9/1/47	100	79
American Water Capital Corp.	4.200%	9/1/48	100	84
American Water Capital Corp.	4.150%	6/1/49	125	105
American Water Capital Corp.	3.450%	5/1/50	100	75
American Water Capital Corp.	3.250%	6/1/51	98	71
Appalachian Power Co.	3.300%	6/1/27	500	468
Appalachian Power Co.	4.500%	3/1/49	71	60
Appalachian Power Co.	3.700%	5/1/50	100	76
Arizona Public Service Co.	3.500%	5/15/25	100	96
Arizona Public Service Co.	2.950%	9/15/27	50	45
Arizona Public Service Co.	4.500%	4/1/42	225	191
Arizona Public Service Co.	4.350%	11/15/45	125	101
Arizona Public Service Co.	3.750%	5/15/46	125	92
Arizona Public Service Co.	4.250%	3/1/49	100	79
Arizona Public Service Co.	3.500%	12/1/49	60	42
Atmos Energy Corp.	3.000%	6/15/27	100	94
Atmos Energy Corp.	2.625%	9/15/29	50	44
Atmos Energy Corp.	5.500%	6/15/41	200	199
Atmos Energy Corp.	4.150%	1/15/43	100	86
Atmos Energy Corp.	4.125%	10/15/44	50	42

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
Commonwealth Edison Co.	2.950%	8/15/27	75	69
Commonwealth Edison Co.	2.200%	3/1/30	50	42
Commonwealth Edison Co.	5.900%	3/15/36	150	157
Commonwealth Edison Co.	6.450%	1/15/38	175	194
Commonwealth Edison Co.	4.600%	8/15/43	75	68
Commonwealth Edison Co.	4.700%	1/15/44	175	161
Commonwealth Edison Co.	3.700%	3/1/45	75	59
Commonwealth Edison Co.	3.650%	6/15/46	175	137
Commonwealth Edison Co.	3.750%	8/15/47	100	79
Commonwealth Edison Co.	4.000%	3/1/48	150	126
Commonwealth Edison Co.	4.000%	3/1/49	125	103
Commonwealth Edison Co.	3.000%	3/1/50	200	138
Commonwealth Edison Co.	3.850%	3/15/52	200	160
Connecticut Light and Power Co.	0.750%	12/1/25	500	449
Connecticut Light and Power Co.	3.200%	3/15/27	50	47
Connecticut Light and Power Co.	4.300%	4/15/44	150	130
Connecticut Light and Power Co.	4.000%	4/1/48	160	135
Connecticut Light and Power Co.	5.250%	1/15/53	200	204
Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	600	500
Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	76	77
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	198
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	281
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	79
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	102
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	175
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	327
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	113
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	59
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	400	327
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	250	204
Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	200	220
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	59
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	101
Constellation Energy Generation LLC	5.600%	3/1/28	46	46
Constellation Energy Generation LLC	5.800%	3/1/33	34	35
Constellation Energy Generation LLC	6.250%	10/1/39	360	373
Constellation Energy Generation LLC	5.750%	10/1/41	75	73
Constellation Energy Generation LLC	5.600%	6/15/42	155	150
Consumers Energy Co.	3.800%	11/15/28	75	71
Consumers Energy Co.	3.600%	8/15/32	19	17
Consumers Energy Co.	4.625%	5/15/33	200	195
Consumers Energy Co.	3.950%	5/15/43	75	63
Consumers Energy Co.	3.250%	8/15/46	50	37
Consumers Energy Co.	3.950%	7/15/47	50	41
Consumers Energy Co.	4.050%	5/15/48	125	105
Consumers Energy Co.	4.350%	4/15/49	80	71
Consumers Energy Co.	3.100%	8/15/50	80	57
Consumers Energy Co.	3.500%	8/1/51	400	306
Consumers Energy Co.	4.200%	9/1/52	84	72
Consumers Energy Co.	2.500%	5/1/60	59	34
Delmarva Power & Light Co.	4.150%	5/15/45	100	83
Dominion Energy Inc.	3.071%	8/15/24	75	72
Dominion Energy Inc.	3.900%	10/1/25	125	121
Dominion Energy Inc.	1.450%	4/15/26	200	180

Coupon	Maturity
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)		
2	Duke Energy Florida LLC	4.200%	7/15/48	200	170	Exelon Corp.	2.750%	3/15/27	250	229	
	Duke Energy Florida Project Finance LLC	2.538%	9/1/31	92	84	Exelon Corp.	5.150%	3/15/28	200	199	
	Duke Energy Indiana LLC	6.350%	8/15/38	740	804	Exelon Corp.	4.050%	4/15/30	250	234	
	Duke Energy Indiana LLC	3.750%	5/15/46	225	174	Exelon Corp.	5.300%	3/15/33	159	159	
	Duke Energy Ohio Inc.	2.125%	6/1/30	100	83	Exelon Corp.	4.950%	6/15/35	225	215	
	Duke Energy Ohio Inc.	3.700%	6/15/46	25	19	Exelon Corp.	5.625%	6/15/35	20	20	
	Duke Energy Progress LLC	3.700%	9/1/28	175	165	Exelon Corp.	5.100%	6/15/45	145	136	
	Duke Energy Progress LLC	3.450%	3/15/29	125	115	Exelon Corp.	4.450%	4/15/46	175	149	
	Duke Energy Progress LLC	2.000%	8/15/31	200	161	Exelon Corp.	4.100%	3/15/52	250	202	
	Duke Energy Progress LLC	5.250%	3/15/33	200	203	Exelon Corp.	5.600%	3/15/53	200	202	
	Duke Energy Progress LLC	4.375%	3/30/44	300	260	Florida Power & Light Co.	2.850%	4/1/25	300	288	
	Duke Energy Progress LLC	4.150%	12/1/44	100	83	Florida Power & Light Co.	4.450%	5/15/26	200	198	
	Duke Energy Progress LLC	3.700%	10/15/46	50	39	Florida Power & Light Co.	4.400%	5/15/28	200	196	
	Duke Energy Progress LLC	3.600%	9/15/47	100	77	Florida Power & Light Co.	4.625%	5/15/30	200	197	
	Duke Energy Progress LLC	2.900%	8/15/51	434	290	Florida Power & Light Co.	2.450%	2/3/32	200	168	
	Duke Energy Progress LLC	5.350%	3/15/53	200	201	Florida Power & Light Co.	5.100%	4/1/33	200	203	
	Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/30	85	76	Florida Power & Light Co.	4.800%	5/15/33	200	199	
2	Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/39	100	79	Florida Power & Light Co.	5.625%	4/1/34	25	26	
	Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/43	100	70	Florida Power & Light Co.	5.960%	4/1/39	375	405	
	Eastern Energy Gas Holdings LLC	2.500%	11/15/24	100	96	Florida Power & Light Co.	4.125%	2/1/42	170	149	
	Eastern Energy Gas Holdings LLC	3.600%	12/15/24	134	129	Florida Power & Light Co.	4.050%	6/1/42	125	108	
	Edison International	5.750%	6/15/27	25	25	Florida Power & Light Co.	3.800%	12/15/42	75	63	
	El Paso Electric Co.	6.000%	5/15/35	50	50	Florida Power & Light Co.	3.700%	12/1/47	150	122	
	El Paso Electric Co.	5.000%	12/1/44	75	67	Florida Power & Light Co.	3.950%	3/1/48	325	274	
	Emera US Finance LP	3.550%	6/15/26	150	142	Florida Power & Light Co.	3.150%	10/1/49	555	405	
	Emera US Finance LP	4.750%	6/15/46	245	199	Florida Power & Light Co.	2.875%	12/4/51	500	345	
	Enel Chile SA	4.875%	6/12/28	125	120	Fortis Inc.	3.055%	10/4/26	295	272	
	Entergy Arkansas LLC	3.500%	4/1/26	50	48	Georgia Power Co.	2.200%	9/15/24	225	215	
	Entergy Arkansas LLC	2.650%	6/15/51	500	313	Georgia Power Co.	3.250%	4/1/26	100	95	
	Entergy Corp.	2.950%	9/1/26	200	185	Georgia Power Co.	4.650%	5/16/28	200	196	
	Entergy Corp.	2.800%	6/15/30	100	85	Georgia Power Co.	4.950%	5/17/33	200	197	
	Entergy Corp.	3.750%	6/15/50	300	221	Georgia Power Co.	4.750%	9/1/40	175	160	
	Entergy Louisiana LLC	0.950%	10/1/24	200	189	Georgia Power Co.	4.300%	3/15/43	100	84	
	Entergy Louisiana LLC	5.590%	10/1/24	223	223	Georgia Power Co.	5.125%	5/15/52	250	244	
	Entergy Louisiana LLC	5.400%	11/1/24	382	381	Gulf Power Co.	3.300%	5/30/27	50	47	
	Entergy Louisiana LLC	2.400%	10/1/26	75	69	Iberdrola International BV	6.750%	7/15/36	75	85	
	Entergy Louisiana LLC	3.120%	9/1/27	100	92	Indiana Michigan Power Co.	3.850%	5/15/28	250	237	
	Entergy Louisiana LLC	3.050%	6/1/31	100	87	Indiana Michigan Power Co.	3.750%	7/1/47	150	117	
	Entergy Louisiana LLC	4.000%	3/15/33	150	136	Indiana Michigan Power Co.	4.250%	8/15/48	100	84	
	Entergy Louisiana LLC	4.950%	1/15/45	150	138	Interstate Power and Light Co.	3.250%	12/1/24	202	195	
	Entergy Louisiana LLC	4.200%	9/1/48	167	140	Interstate Power and Light Co.	4.100%	9/26/28	125	118	
	Entergy Louisiana LLC	4.200%	4/1/50	100	83	Interstate Power and Light Co.	3.600%	4/1/29	60	55	
	Entergy Louisiana LLC	2.900%	3/15/51	121	80	Interstate Power and Light Co.	2.300%	6/1/30	100	83	
	Entergy Mississippi LLC	2.850%	6/1/28	125	112	Interstate Power and Light Co.	6.250%	7/15/39	50	53	
	Entergy Texas Inc.	1.750%	3/15/31	500	396	Interstate Power and Light Co.	3.700%	9/15/46	75	56	
	Essential Utilities Inc.	3.566%	5/1/29	75	68	ITC Holdings Corp.	3.350%	11/15/27	100	93	
	Essential Utilities Inc.	2.704%	4/15/30	100	85	ITC Holdings Corp.	5.300%	7/1/43	200	188	
	Essential Utilities Inc.	4.276%	5/1/49	85	69	2	John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	62	58
	Essential Utilities Inc.	3.351%	4/15/50	200	140						
	Evergy Inc.	2.450%	9/15/24	200	192						
	Evergy Inc.	2.900%	9/15/29	150	131						
	Evergy Kansas Central Inc.	2.550%	7/1/26	150	139						
	Evergy Kansas Central Inc.	3.100%	4/1/27	100	94						
	Evergy Kansas Central Inc.	4.125%	3/1/42	200	168						
	Evergy Kansas Central Inc.	4.100%	4/1/43	100	83						
	Evergy Kansas Central Inc.	4.250%	12/1/45	25	21						
	Evergy Kansas Central Inc.	3.250%	9/1/49	100	71						
	Evergy Metro Inc.	2.250%	6/1/30	100	83						
	Evergy Metro Inc.	5.300%	10/1/41	100	97						
	Evergy Metro Inc.	4.200%	6/15/47	100	83						
	Eversource Energy	2.900%	10/1/24	50	48						
	Eversource Energy	3.150%	1/15/25	168	162						
	Eversource Energy	3.300%	1/15/28	100	92						
	Eversource Energy	4.250%	4/1/29	200	191						
	Eversource Energy	3.375%	3/1/32	119	104						
	Eversource Energy	3.450%	1/15/50	200	147						
	Exelon Corp.	3.950%	6/15/25	200	194						
	Exelon Corp.	3.400%	4/15/26	200	191						

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	150	140
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	100	94
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	100	93
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	100	85
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	100	76
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	187
National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	53	49
National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	75	70
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	200	171
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	100	85
Nevada Power Co.	3.700%	5/1/29	200	186
Nevada Power Co.	2.400%	5/1/30	75	63
Nevada Power Co.	6.750%	7/1/37	75	82
Nevada Power Co.	3.125%	8/1/50	150	100
NextEra Energy Capital Holdings Inc.	4.255%	9/1/24	275	270
NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	150	147
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	236
NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	232	227
NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	222	220
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	300	257
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	92
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	87
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	416
NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	179	177
NextEra Energy Capital Holdings Inc.	5.050%	2/28/33	64	63
NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	204	197
NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	110
NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	100	93
NiSource Inc.	0.950%	8/15/25	223	204
NiSource Inc.	3.490%	5/15/27	250	236
NiSource Inc.	5.250%	3/30/28	200	200
NiSource Inc.	2.950%	9/1/29	200	175
NiSource Inc.	3.600%	5/1/30	200	180
NiSource Inc.	1.700%	2/15/31	300	235
NiSource Inc.	5.950%	6/15/9		

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Total Bond Market Index Portfolio

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

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)
Southwestern Public Service Co.	4.500%	8/15/41	100	87
Southwestern Public Service Co.	3.400%	8/15/46	275	199
Southwestern Public Service Co.	3.700%	8/15/47	75	57
Southwestern Public Service Co.	4.400%	11/15/48	275	235
Southwestern Public Service Co.	3.750%	6/15/49	75	58
Southwestern Public Service Co.	3.150%	5/1/50	100	70
Tampa Electric Co.	4.100%	6/15/42	50	42
Tampa Electric Co.	4.350%	5/15/44	50	42
Tampa Electric Co.	4.300%	6/15/48	75	63
Tampa Electric Co.	4.450%	6/15/49	125	106
Tampa Electric Co.	3.625%	6/15/50	50	37
Tampa Electric Co.	5.000%	7/15/52	100	93
Toledo Edison Co.	6.150%	5/15/37	75	78
Tucson	75	2		

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value [€] (\$'000)
European Investment Bank	2.375%	5/24/27	225	209
European Investment Bank	0.625%	10/21/27	500	429
European Investment Bank	3.250%	11/15/27	500	480
European Investment Bank	3.875%	3/15/28	1,100	1,083
European Investment Bank	1.625%	10/9/29	125	108
European Investment Bank	0.875%	5/17/30	200	162
European Investment Bank	3.625%	7/15/30	800	777
European Investment Bank	0.750%	9/23/30	500	399
European Investment Bank	3.750%	2/14/33	425	419
European Investment Bank	4.875%	2/15/36	325	349
⁶ Export Development Canada	3.375%	8/26/25	550	534
Export Development Canada	4.375%	6/29/26	550	546
Export Development Canada	3.000%	5/25/27	450	427
Export Development Canada	3.875%	2/14/28	400	393
Export-Import Bank of Korea	4.000%	9/15/24	750	736
4.875% Export-Import Bank of Korea	1.1(n)	-1.2465	9% Export-Import Bank of Korea	108

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value ⁶ (\$000)	
7	Kingdom of Jordan AID	3.000%	6/30/25	200	191	Republic of Hungary	7.625%	3/29/41	240	271
	Korea Development Bank	2.125%	10/1/24	200	192	Republic of Indonesia	4.100%	4/24/28	200	193
	Korea Development Bank	0.750%	1/25/25	200	186	Republic of Indonesia	4.750%	2/11/29	425	423
	Korea Development Bank	1.375%	4/25/27	200	176	Republic of Indonesia	3.400%	9/18/29	200	185
	Korea Development Bank	4.375%	2/15/28	450	441	Republic of Indonesia	2.850%	2/14/30	200	178
	Korea Development Bank	1.625%	1/19/31	400	323	Republic of Indonesia	3.850%	10/15/30	200	188
	Korea Development Bank	4.375%	2/15/33	450	438	Republic of Indonesia	4.350%	1/11/48	725	643
9	Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	810	Republic of Indonesia	3.700%	10/30/49	200	160
9	Landwirtschaftliche Rentenbank	0.500%	5/27/25	400	367	Republic of Indonesia	4.200%	10/15/50	430	367
9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	451	Republic of Indonesia	3.050%	3/12/51	400	293
9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	253	Republic of Indonesia	4.300%	3/31/52	200	173
9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	232	Republic of Indonesia	5.450%	9/20/52	200	204
	Landwirtschaftliche Rentenbank	3.875%	6/14/28	275	271	Republic of Indonesia	5.650%	1/11/53	200	210
9	Landwirtschaftliche Rentenbank	0.875%	9/3/30	500	399	Republic of Indonesia	3.200%	9/23/61	200	136
	Nordic Investment Bank	0.375%	9/11/25	600	545	Republic of Indonesia	4.450%	4/15/70	200	170
	Nordic Investment Bank	0.500%	1/21/26	200	180	Republic of Italy	2.375%	10/17/24	475	454
	Nordic Investment Bank	4.375%	3/14/28	450	452	Republic of Italy	1.250%	2/17/26	500	447
10	Oesterreichische Kontrollbank AG	1.500%	2/12/25	100	94	Republic of Italy	2.875%	10/17/29	400	349
10	Oesterreichische Kontrollbank AG	0.375%	9/17/25	500	454	Republic of Italy	5.375%	/23/6149		
10	Oesterreichische Kontrollbank AG	4.125%	1/20/26	140	138					
10	Oesterreichische Kontrollbank AG	3.000%	4/52/26	500	449					
10	Oesterreichische Kontrollbank AG	0.625%	9/9/27	400	389					
10	Oesterreichische Kontrollbank AG	4.250%	3/1/28	250	249					
2	Oriental Republic of Uruguay	4.375%	10/27/27	150	149					
2	Oriental Republic of Uruguay	4.375%	1/23/31	468	461					
	Oriental Republic of Uruguay	5.750%	10/28/34	214	231					
2	Oriental Republic of Uruguay	7.625%	3/21/36	195	240					
2	Oriental Republic of Uruguay	4.125%	11/20/45	200	182					
2	Oriental Republic of Uruguay	5.100%	6/18/50	695	694					
2	Oriental Republic of Uruguay	4.975%	4/20/55	370	361					
	Province of Alberta	1.875%	11/13/24	450	429					
	Province of Alberta	1.000%	5/20/25	485	449					
	Province of Alberta	3.300%	3/15/28	250	237					
	Province of Alberta	1.300%	7/22/30	500	406					
	Province of British Columbia	1.750%	9/27/24	225	215					
	Province of British Columbia	2.250%	6/2/26	300	280					
	Province of British Columbia	0.900%	7/20/26	300	268					
	Province of British Columbia	4.200%	7/6/33	250	249					
	Province of Manitoba	2.125%	6/22/26	90	83					
	Province of Manitoba	1.500%	10/25/28	350	302					
	Province of New Brunswick	3.625%	2/24/28	105	101					
	Province of Ontario	2.500%	4/27/26	250	235					
	Province of Ontario	2.300%	6/15/26	900	840					
	Province of Ontario	3.100%	5/19/27	600	567					
	Province of Ontario	2.000%	10/2/29	585	511					
	Province of Ontario	1.125%	10/7/30	500	401					
	Province of Ontario	1.600%	2/25/31	600	494					
	Province of Ontario	1.800%	10/14/31	200	166					
	Province of Quebec	1.500%	2/11/25	441	416					
	Province of Quebec	0.600%	7/23/25	500	458					
	Province of Quebec	2.500%	4/20/26	200	188					
	Province of Quebec	2.750%	4/12/27	850	794					
	Province of Quebec	3.625%	4/13/28	250	241					
	Province of Quebec	7.500%	9/15/29	475	553					
	Province of Quebec	1.350%	5/28/30	400	330					
	Province of Quebec	1.900%	4/21/31	1,200	1,012					
	Republic of Chile	3.125%	1/21/26	485	465					
	Republic of Chile	2.750%	1/31/27	250	232					
	Republic of Chile	3.240%	2/6/28	460	432					
	Republic of Chile	2.450%	1/31/31	200	173					
	Republic of Chile	2.550%	1/27/32	200	171					
	Republic of Chile	2.550%	7/27/33	400	327					
	Republic of Chile	3.500%	1/31/34	600	529					
	Republic of Chile	4.949%	1/5/36	200	198					
	Republic of Chile	3.100%	5/7/41	300	226					
	Republic of Chile	4.340%	3/7/42	400	356					
	Republic of Chile	3.500%	1/25/50	275	207					
	Republic of Chile	4.000%	1/31/52	200	163					
	Republic of Chile	5.330%	1/5/54	200	199					
	Republic of Chile	3.100%	1/22/61	500	327					
	Republic of Chile	3.250%	9/21/71	200	130					

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Coupon	Maturity Date	Face Amount (\$000)	Market Value [€] (\$000)
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Coupon Maturity

	Coupon	Maturity Date	Face Amount (\$000)	Market Value ^e (\$000)	
¹² New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	242	
New Jersey Rutgers State University College & University Revenue	3.915%	5/1/19	75	54	
New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	200	230	
New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	75	65	
New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	125	
New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	487	
New York City Municipal Water Finance Authority Revenue Water Revenue	5.750%	6/15/41	50	52	
New York City Municipal Water Finance Authority Revenue Water Revenue	5.440%	6/15/43	100	107	
New York City Municipal Water Finance Authority Water Revenue	5.952%	6/15/42	50	57	
New York City Municipal Water Finance Authority Water Revenue	6.011%	6/15/42	50	57	
New York City Municipal Water Finance Authority Water Revenue	5.882%	6/15/44	175	196	
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	145	152	
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	79	
New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	104	
New York Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	497	
New York Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	159	
New York NY GO	5.517%	10/1/37	50	52	
New York NY GO	6.271%	12/1/37	100	111	
New York State Dormitory Authority College & University Revenue	3.142%	7/1/43	260	211	
New York State Dormitory Authority Income Tax Revenue	3.110%	2/15/39	50	41	
New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	104	
New York State Dormitory Authority Income Tax Revenue	3.190%	2/15/43	50	39	
New York State Dormitory Authority Lease (Appropriation) Revenue	2.202%	3/15/34	200	157	
New York State Thruway Authority Highway Revenue	2.900%	1/1/35	85	72	
New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	42	
New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	93	
New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	157	A 5a15(s0 T) Tvsn..00004 T2.899a15(s0 T) Tvsn..00004 T2.899
North Texas Tollway Authority Highway Revenue	3.078(l) [C4016.10001(93)] TJ -0c89999(a) 26(ax)] TJ18-6.0T)113(72)] TJ -0.00004 M9-6.0T157y	ACorp. ly			ate

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

Cost in \$000.

€ See Note A Notes to Financial Statements.

1 The issuer was placed under federal conservators in September 2008; since that time, its daily operations have been managed by the Federal Finance Agency, which receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for preferred stock.

2 The average or expected maturity is less than

Statement of Assets and Liabilities

As of June 30, 2023

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

At June 30, 2023, net assets consisted of:

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

Net Assets	
Applicable to 399,473,690 outstanding \$.01 par value shares of beneficial interest (unlimited authorization)	4,110,516
Net Asset Value Per Share	\$10.29

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

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

1. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services.
Investments in Vanguard Market Eastern

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

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

Upon the request of Vanguard, the portfolio may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2023, the portfolio had contributed to Vanguard capital in the amount of \$145,000, representing less than 0.01% of the portfolio's net assets and 0.06% of Vanguard's capital received pursuant to the FSA. The portfolio's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

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

The following table summarizes the market value of the portfolio's investments as of June 30, 2023, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	"	2,698,578	"	2,698,578
Asset-Backed/Commercial Mortgage-Backed Securities	"	105,391	"	105,391
Corporate Bonds	"	1,105,941	"	1,105,941
Sovereign Bonds	"	144,510	"	144,510
Taxable Municipal Bonds	"	27,964	"	27,964
Temporary Cash Investments	31,895	"	"	31,895
Total	31,895	4,082,384	"	4,114,279

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

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

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

F. During the six months ended June 30, 2023, the portfolio purchased \$129,297,000 of investment securities and sold \$100

G. Capital shares issued and redeemed were:

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

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

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

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

At June 30, 2023, one shareholder (an insurance company) separate ill

Vanguard funds (except for the money mark

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

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