

Semiannual Report | April 30, 2021

Vanguard Total International Bond Index Fund

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About Your Fund's Expenses

As a shareholder of the fund, 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 fund's gross income, directly reduce the investment return of the fund.

A fund'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 fund 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 fund's costs in two ways:

- **Based on actual fund 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 fund'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 fund. 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 fund under the heading "Expenses Paid During Period."

- **Based on hypothetical 5% yearly return.** This section is intended to help you compare your fund's costs with those of other mutual funds. It assumes that the fund 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 fund'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 fund'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 fund for buying and selling securities. Further, the expenses do not include any purchase, redemption, or account service fees described in the fund prospectus. If such fees were applied to your account, your costs would be higher. Your fund does not carry a "sales load."

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 fund'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 fund's current prospectus.

Six Months Ended April 30, 2021

	Beginning Account Value 10/31/2020	Ending Account Value 4/30/2021	Expenses Paid During Period
Total International Bond Index Fund			

Based on Actual Fund Return

Investor Shares	\$1,000.00	\$ 980.80	\$0.64
ETF Shares	1,000.00	981.00	0.39
Admiral™ Shares	1,000.00	980.90	0.54
Institutional Shares	1,000.00	981.00	0.34

Based on Hypothetical 5% Yearly Return

Investor Shares	\$1,000.00	\$1,024.15	\$0.65
ETF Shares	1,000.00	1,024.40	0.40
Admiral Shares	1,000.00	1,024.25	0.55
Institutional Shares	1,000.00	1,024.45	0.35

The calculations are based on expenses incurred in the most recent six-month period. The fund's annualized six-month expense ratios for that period are 0.13% for Investor Shares, 0.08% for ETF Shares, 0.11% for Admiral Shares, and 0.07% for Institutional Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (181/365).

Total International Bond Index Fund

Fund Allocation

As of April 30, 2021

Japan	17.0%
France	12.3
Germany	10.2
Italy	8.0
United Kingdom	7.3
Canada	6.0
Spain	5.3
Supranational	3.6
Australia	3.4
United States	3.3
Netherlands	2.7
South Korea	2.6
Belgium	2.2
Austria	1.5
Switzerland	1.5
Sweden	1.3
Other	11.8

The table reflects the fund's investments, except short-term investments and derivatives.

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

Financial Statements (unaudited)

Schedule of Investments

As of April 30, 2021

The fund 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 fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
U.S. Government and Agency Obligations (0.0%)					
Tennessee Valley Authority (Cost \$2,019)	5.625%	6/7/32	GBP	1,127	2,190
Asset-Backed/Commercial Mortgage-Backed Securities (0.0%)					
United Kingdom (0.0%)					
¹ Canary Wharf Finance II plc (Cost \$356)	6.455%	10/22/33	GBP	198	334
Corporate Bonds (20.3%)					
Australia (0.5%)					
Amcor UK Finance plc	1.125%	6/23/27	EUR	4,025	5,051
Ampol Ltd.	4.000%	4/17/25	AUD	11,350	9,443
APT Pipelines Ltd.	4.250%	11/26/24	GBP	805	1,235
APT Pipelines Ltd.	2.000%	3/22/27	EUR	6,762	8,930
APT Pipelines Ltd.	3.500%	3/22/30	GBP	3,059	4,658
APT Pipelines Ltd.	1.250%	3/15/33	EUR	5,000	5,993
Aurizon Network Pty Ltd.	4.000%	6/21/24	AUD	1,520	1,262
Aurizon Network Pty Ltd.	2.000%	9/18/24	EUR	2,415	3,093
Ausgrid Finance Pty Ltd.	3.750%	10/30/24	AUD	11,490	9,552
Ausgrid Finance Pty Ltd.	1.250%	7/30/25	EUR	2,657	3,335
Ausgrid Finance Pty Ltd.	1.814%	2/5/27	AUD	1,610	1,217
AusNet Services Holdings Pty Ltd.	5.750%	6/28/22	AUD	1,200	980
AusNet Services Holdings Pty Ltd.	3.000%	2/13/24	EUR	3,220	4,198
AusNet Services Holdings Pty Ltd.	1.500%	2/26/27	EUR	3,623	4,702
AusNet Services Holdings Pty Ltd.	4.400%	8/16/27	AUD	1,040	923
AusNet Services Holdings Pty Ltd.	4.200%	8/21/28	AUD	2,250	1,980
AusNet Services Holdings Pty Ltd.	2.600%	7/31/29	AUD	4,990	3,910
AusNet Services Holdings Pty Ltd.	1.625%	3/11/81	EUR	9,900	12,110
Australia & New Zealand Banking Group Ltd.	0.625%	2/21/23	EUR	8,050	9,847
Australia & New Zealand Banking Group Ltd.	3.350%	5/9/23	AUD	400	326
Australia & New Zealand Banking Group Ltd.	5.000%	8/16/23	AUD	4,400	3,743
Australia & New Zealand Banking Group Ltd.	0.450%	11/22/23	EUR	12,879	15,815
Australia & New Zealand Banking Group Ltd.	2.500%	1/16/24	EUR	4,025	5,213
Australia & New Zealand Banking Group Ltd.	3.100%	2/8/24	AUD	11,121	9,161
Australia Pacific Airports Melbourne Pty Ltd.	3.125%	9/26/23	EUR	4,025	5,181
Australia Pacific Airports Melbourne Pty Ltd.	1.750%	10/15/24	EUR	11,269	14,162
Bank of Queensland Ltd.	0.500%	1/10/54	EUR	500	607
BHP Billiton Finance Ltd.	0.750%	10/28/22	EUR	200	243
BHP Billiton Finance Ltd.	3.230%	5/15/23	CAD	3,341	2,845
BHP Billiton Finance Ltd.	3.250%	9/24/27	EUR	13,281	19,047
BHP Billiton Finance Ltd.	1.500%	4/29/30	EUR	4,106	5,391
BHP Billiton Finance Ltd.	3.125%	4/29/33	EUR	2,415	3,672

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BHP Billiton Finance Ltd.	4.300%	9/25/42	GBP	946	1,758
BHP Billiton Finance Ltd.	6.500%	10/22/77	GBP	1,771	2,623
Brambles Finance Ltd.	2.375%	6/12/24	EUR	400	515
Brisbane Airport Corp Pty Ltd.	3.900%	4/24/25	AUD	3,060	2,539
Commonwealth Bank of Australia	2.750%	11/17/21	AUD	2,400	1,874
Commonwealth Bank of Australia	3.000%	5/3/22	EUR	12,155	15,120
Commonwealth Bank of Australia	3.250%	4/25/23	AUD	1,000	814
Commonwealth Bank of Australia	3.200%	8/16/23	AUD	600	491
Commonwealth Bank of Australia	3.000%	1/11/24	AUD	14,080	11,557
Commonwealth Bank of Australia	0.375%	4/11/24	EUR	9,740	11,967
Commonwealth Bank of Australia	0.500%	7/27/26	EUR	5,236	6,526
Commonwealth Bank of Australia	3.000%	9/4/26	GBP	5,393	8,262
Commonwealth Bank of Australia	0.875%	2/19/29	EUR	8,050	10,267
Commonwealth Bank of Australia	1.936%	10/3/29	EUR	18,513	23,299
Commonwealth Bank of Australia	1.625%	2/10/31	EUR	100	137
DBNGP Finance Co. Pty Ltd.	4.225%	5/28/25	AUD	2,320	1,965
ETSA Utilities Finance Pty Ltd.	3.500%	8/29/24	AUD	930	773
Glencore Capital Finance DAC	1.125%	3/10/28	EUR	5,635	6,908
Glencore Finance Europe Ltd.	1.875%	9/13/23	EUR	300	375
Glencore Finance Europe Ltd.	1.750%	3/17/25	EUR	4,267	5,399
Glencore Finance Europe Ltd.	3.750%	4/1/26	EUR	200	278
Glencore Finance Europe Ltd.	1.500%	10/15/26	EUR	300	379
Goodman Australia Finance Pty Ltd.	1.375%	9/27/25	EUR	3,220	4,056
Lonsdale Finance Pty Ltd.	3.900%	10/15/25	AUD	4,040	3,435
Macquarie Group Ltd.	1.250%	3/5/25	EUR	12,879	16,002
Macquarie Group Ltd.	0.350%	3/3/28	EUR	10,000	11,878
National Australia Bank Ltd.	1.375%	6/27/22	GBP	500	698
National Australia Bank Ltd.	0.350%	9/7/22	EUR	8,130	9,870
National Australia Bank Ltd.	0.875%	11/16/22	EUR	4,025	4,937
National Australia Bank Ltd.	1.875%	1/13/23	EUR	4,025	5,027
National Australia Bank Ltd.	0.250%	1/19/23	CHF	2,090	2,316
National Australia Bank Ltd.	3.000%	2/10/23	AUD	1,691	1,363
National Australia Bank Ltd.	0.625%	8/30/23	EUR	100	123
National Australia Bank Ltd.	2.900%	2/26/24	AUD	13,120	10,762
National Australia Bank Ltd.	5.000%	3/11/24	AUD	5,250	4,557
National Australia Bank Ltd.	0.250%	5/20/24	EUR	8,050	9,815
National Australia Bank Ltd.	2.250%	6/6/25	EUR	1,449	1,923
National Australia Bank Ltd.	0.300%	10/31/25	CHF	7,965	8,906
National Australia Bank Ltd.	3.000%	9/4/26	GBP	500	767
National Australia Bank Ltd.	0.875%	2/19/27	EUR	8,050	10,239
National Australia Bank Ltd.	3.515%	6/12/30	CAD	6,600	5,651
Optus Finance Pty Ltd.	3.250%	8/23/22	AUD	300	240
Optus Finance Pty Ltd.	3.250%	9/6/23	AUD	550	450
Origin Energy Finance Ltd.	1.000%	9/17/29	EUR	4,106	4,883
Pacific National Finance Pty Ltd.	5.000%	9/19/23	GBP	500	747
Qantas Airways Ltd.	7.750%	5/19/22	AUD	1,230	1,010
Qantas Airways Ltd.	5.250%	9/9/30	AUD	4,020	3,425
Scentre Group Trust 1	2.250%	7/16/24	EUR	3,138	4,020
Scentre Group Trust 1	3.875%	7/16/26	GBP	5,635	8,657
Scentre Group Trust 1 / Scentre Group Trust 2	1.375%	3/22/23	EUR	4,025	4,960
Scentre Group Trust 1 / Scentre Group Trust 2	1.750%	4/11/28	EUR	7,245	9,400
Scentre Group Trust 1 / Scentre Group Trust 2	1.450%	3/28/29	EUR	4,025	5,114
Scentre Group Trust 2	3.250%	9/11/23	EUR	5,050	6,555
SGSP Australia Assets Pty Ltd.	2.000%	6/30/22	EUR	2,979	3,663
SGSP Australia Assets Pty Ltd.	3.750%	6/28/23	AUD	900	740

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Suncorp-Metway Ltd.	3.000%	9/13/23	AUD	1,900	1,552
Suncorp-Metway Ltd.	3.250%	8/24/26	AUD	1,000	843
Telstra Corp. Ltd.	3.750%	5/16/22	EUR	100	125
Telstra Corp. Ltd.	4.000%	9/16/22	AUD	1,620	1,310
Telstra Corp. Ltd.	3.500%	9/21/22	EUR	500	632
Telstra Corp. Ltd.	2.500%	9/15/23	EUR	8,050	10,298
Telstra Corp. Ltd.	1.125%	4/14/26	EUR	9,257	11,715
Telstra Corp. Ltd.	4.000%	4/19/27	AUD	1,610	1,394
Telstra Corp. Ltd.	1.375%	3/26/29	EUR	2,000	2,595
Telstra Corp. Ltd.	1.000%	4/23/30	EUR	4,025	5,071
Toyota Finance Australia Ltd.	3.100%	5/19/22	AUD	5,577	4,418
Toyota Finance Australia Ltd.	1.625%	7/11/22	GBP	1,771	2,481
Toyota Finance Australia Ltd.	0.500%	4/6/23	EUR	886	1,081
Toyota Finance Australia Ltd.	3.300%	11/22/23	AUD	443	364
Toyota Finance Australia Ltd.	2.280%	10/21/27	EUR	12,074	16,494
Transurban Finance Co. Pty Ltd.	1.875%	9/16/24	EUR	2,415	3,077
Transurban Finance Co. Pty Ltd.	3.000%	4/8/30	EUR	7,245	10,261
United Energy Distribution Pty Ltd.	3.500%	9/12/23	AUD	560	455
United Energy Distribution Pty Ltd.	3.850%	10/23/24	AUD	2,450	2,068
University of Technology Sydney	3.750%	7/20/27	AUD	300	257
Vicinity Centres Trust	3.375%	4/7/26	GBP	1,014	1,521
Wesfarmers Ltd.	2.750%	8/2/22	EUR	2,415	3,012
Westpac Banking Corp.	1.000%	6/30/22	GBP	1,208	1,682
Westpac Banking Corp.	2.750%	8/31/22	AUD	10,600	8,428
Westpac Banking Corp.	3.125%	10/27/22	AUD	1,400	1,123
Westpac Banking Corp.	2.625%	12/14/22	GBP	1,852	2,648
Westpac Banking Corp.	0.375%	3/5/23	EUR	6,440	7,843
Westpac Banking Corp.	0.320%	7/6/23	JPY	2,200,000	20,099
Westpac Banking Corp.	3.250%	11/16/23	AUD	600	494
Westpac Banking Corp.	5.250%	11/21/23	AUD	2,800	2,418
Westpac Banking Corp.	0.500%	12/4/23	EUR	16,770	20,634
Westpac Banking Corp.	3.000%	4/24/24	AUD	800	660
Westpac Banking Corp.	0.500%	5/17/24	EUR	2,013	2,482
Westpac Banking Corp.	0.625%	11/22/24	EUR	4,025	4,975
Westpac Banking Corp.	4.125%	6/4/26	AUD	1,300	1,140
Westpac Banking Corp.	0.875%	4/17/27	EUR	200	251
Westpac Banking Corp.	1.125%	9/5/27	EUR	8,935	11,360
Westpac Banking Corp.	1.450%	7/17/28	EUR	644	841
Westpac Banking Corp.	1.375%	5/17/32	EUR	8,050	10,812
Woolworths Group Ltd.	2.800%	5/20/30	AUD	8,050	6,244
WSO Finance Pty Ltd.	4.500%	3/31/27	AUD	2,770	2,434
					645,432

Austria (0.2%)

BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	0.375%	9/3/27	EUR	5,600	6,628
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	0.010%	10/2/29	EUR	9,000	10,801
Borealis AG	1.750%	12/10/25	EUR	300	387
Erste Group Bank AG	0.625%	1/19/23	EUR	3,300	4,043
Erste Group Bank AG	0.750%	2/5/25	EUR	2,000	2,506
Erste Group Bank AG	0.625%	4/17/26	EUR	12,000	15,076
Erste Group Bank AG	0.750%	1/17/28	EUR	12,900	16,428
Erste Group Bank AG	0.875%	5/15/34	EUR	12,000	15,444
² Heta Asset Resolution AG	2.375%	12/13/22	EUR	2,400	3,011

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
HYPO NOE Landesbank fuer Niederosterreich und Wien AG	3.000%	5/9/22	EUR	1,610	2,004
HYPO NOE Landesbank fuer Niederosterreich und Wien AG	0.500%	9/4/25	EUR	4,000	4,975
JAB Holdings BV	2.125%	9/16/22	EUR	2,400	2,979
JAB Holdings BV	1.750%	5/25/23	EUR	3,600	4,506
JAB Holdings BV	1.250%	5/22/24	EUR	8,100	10,099
JAB Holdings BV	1.750%	6/25/26	EUR	11,200	14,371
JAB Holdings BV	2.500%	4/17/27	EUR	4,000	5,352
JAB Holdings BV	2.500%	6/25/29	EUR	9,000	12,221
JAB Holdings BV	2.250%	12/19/39	EUR	8,100	10,292
² OeBB-Infrastruktur AG	2.250%	7/4/23	EUR	8,050	10,255
² OeBB-Infrastruktur AG	1.000%	11/18/24	EUR	9,659	12,188
² OeBB-Infrastruktur AG	3.875%	6/30/25	EUR	8,050	11,392
² OeBB-Infrastruktur AG	3.500%	10/19/26	EUR	1,449	2,096
² OeBB-Infrastruktur AG	2.250%	5/28/29	EUR	2,415	3,413
² OeBB-Infrastruktur AG	3.375%	5/18/32	EUR	5,635	9,026
² OeBB-Infrastruktur AG	3.000%	10/24/33	EUR	150	238
OMV AG	2.625%	9/27/22	EUR	200	250
OMV AG	0.750%	12/4/23	EUR	2,013	2,476
OMV AG	1.000%	12/14/26	EUR	2,777	3,499
OMV AG	3.500%	9/27/27	EUR	2,300	3,352
OMV AG	1.875%	12/4/28	EUR	1,771	2,370
OMV AG	2.375%	4/9/32	EUR	12,070	17,042
OMV AG	6.250%	12/29/49	EUR	2,657	3,907
OMV AG	2.875%	12/31/99	EUR	5,600	7,015
Raiffeisenlandesbank Niederosterreich-Wien AG	2.125%	9/12/22	EUR	3,156	3,929
Raiffeisenlandesbank Niederosterreich-Wien AG	0.625%	3/3/25	EUR	300	374
Raiffeisenlandesbank Niederosterreich-Wien AG	0.625%	8/28/26	EUR	4,000	5,027
Raiffeisenlandesbank Niederosterreich-Wien AG	0.875%	1/24/28	EUR	2,400	3,075
Raiffeisenlandesbank Niederosterreich-Wien AG	0.875%	1/30/29	EUR	9,700	12,466
Raiffeisen-Landesbank Steiermark AG	0.625%	1/20/23	EUR	2,900	3,553
Raiffeisen-Landesbank Steiermark AG	2.375%	6/14/28	EUR	300	423
Raiffeisen-Landesbank Steiermark AG	1.375%	5/11/33	EUR	4,000	5,421
Raiffeisenlandesbank Vorarlberg Waren-und Revisionsverband registrierte GenmbH	0.500%	9/17/25	EUR	4,000	4,973
Telekom Finanzmanagement GmbH	3.125%	12/3/21	EUR	1,725	2,116
UniCredit Bank Austria AG	2.375%	1/22/24	EUR	4,100	5,306
UniCredit Bank Austria AG	0.750%	2/25/25	EUR	500	627
UniCredit Bank Austria AG	0.250%	6/4/27	EUR	8,000	9,871
UNIQA Insurance Group AG	6.875%	7/31/43	EUR	1,200	1,646
UNIQA Insurance Group AG	6.000%	7/27/46	EUR	2,500	3,748
Vienna Insurance Group AG Wiener Versicherung Gruppe	5.500%	10/9/43	EUR	1,200	1,629
					293,826
Belgium (0.4%)					
AG Insurance SA	3.500%	6/30/47	EUR	5,600	7,639
Ageas SA NV	3.250%	7/2/49	EUR	8,200	11,114
Anheuser-Busch InBev Finance Inc.	4.320%	5/15/47	CAD	7,213	6,006
Anheuser-Busch InBev SA NV	9.750%	7/30/24	GBP	1,530	2,710
Anheuser-Busch InBev SA NV	2.875%	9/25/24	EUR	3,623	4,790

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Anheuser-Busch InBev SA NV	4.000%	9/24/25	GBP	9,015	14,049
Anheuser-Busch InBev SA NV	2.700%	3/31/26	EUR	200	272
Anheuser-Busch InBev SA NV	1.150%	1/22/27	EUR	8,050	10,206
Anheuser-Busch InBev SA NV	2.125%	12/2/27	EUR	8,050	10,801
Anheuser-Busch InBev SA NV	2.000%	3/17/28	EUR	18,433	24,770
Anheuser-Busch InBev SA NV	1.500%	4/18/30	EUR	725	945
Anheuser-Busch InBev SA NV	1.650%	3/28/31	EUR	16,662	21,911
Anheuser-Busch InBev SA NV	2.875%	4/2/32	EUR	8,050	11,756
Anheuser-Busch InBev SA NV	3.250%	1/24/33	EUR	4,106	6,278
Anheuser-Busch InBev SA NV	2.000%	1/23/35	EUR	5,635	7,532
Anheuser-Busch InBev SA NV	2.750%	3/17/36	EUR	7,848	11,374
Anheuser-Busch InBev SA NV	2.850%	5/25/37	GBP	8,050	11,918
Anheuser-Busch InBev SA NV	3.700%	4/2/40	EUR	13,684	22,057
Anheuser-Busch InBev Worldwide Inc.	4.100%	9/6/27	AUD	1,940	1,683
Argenta Spaarbank NV	1.000%	2/6/24	EUR	18,500	22,871
Argenta Spaarbank NV	1.000%	10/13/26	EUR	11,200	13,770
Barry Callebaut Services NV	2.375%	5/24/24	EUR	2,898	3,696
Belfius Bank SA	0.750%	9/12/22	EUR	3,900	4,750
Belfius Bank SA	2.125%	1/30/23	EUR	2,700	3,392
Belfius Bank SA	1.750%	6/24/24	EUR	600	770
Belfius Bank SA	1.000%	10/26/24	EUR	8,000	9,923
Belfius Bank SA	0.750%	2/10/25	EUR	200	250
Belfius Bank SA	0.375%	9/2/25	EUR	8,000	9,672
Belfius Bank SA	0.375%	2/13/26	EUR	4,800	5,802
Belfius Bank SA	3.125%	5/11/26	EUR	9,400	12,780
Belfius Bank SA	0.125%	9/14/26	EUR	8,000	9,796
Belfius Bank SA	0.125%	2/8/28	EUR	10,000	11,858
BNP Paribas Fortis SA	0.625%	10/4/25	EUR	500	625
BNP Paribas Fortis SA	0.875%	3/22/28	EUR	8,000	10,252
Brussels Airport Co. NV SA	1.000%	5/3/24	EUR	13,100	15,979
Elia Group SA NV	1.500%	9/5/28	EUR	2,000	2,590
Elia Group SA NV	2.750%	12/31/49	EUR	2,400	3,028
Elia Transmission Belgium SA	1.375%	5/27/24	EUR	100	125
Elia Transmission Belgium SA	1.375%	1/14/26	EUR	14,700	18,725
Elia Transmission Belgium SA	3.250%	4/4/28	EUR	300	436
Elia Transmission Belgium SA	3.000%	4/7/29	EUR	400	576
Elia Transmission Belgium SA	0.875%	4/28/30	EUR	4,000	4,929
Ethias SA	5.000%	1/14/26	EUR	7,000	9,892
Euroclear Bank SA	0.500%	7/10/23	EUR	10,062	12,297
Euroclear Bank SA	1.250%	9/30/24	GBP	324	455
Euroclear Investments SA	1.125%	12/7/26	EUR	4,800	6,112
FLUVIUS System Operator CVBA	4.500%	11/8/21	EUR	1,500	1,846
FLUVIUS System Operator CVBA	2.875%	10/9/23	EUR	2,400	3,098
FLUVIUS System Operator CVBA	1.750%	12/4/26	EUR	4,700	6,164
FLUVIUS System Operator CVBA	2.875%	5/7/29	EUR	100	145
FLUVIUS System Operator CVBA	0.250%	12/2/30	EUR	22,100	26,042
KBC Bank NV	0.375%	9/1/22	EUR	25,700	31,256
KBC Bank NV	0.750%	10/24/27	EUR	5,800	7,377
KBC Group NV	0.750%	10/18/23	EUR	3,300	4,060
KBC Group NV	1.125%	1/25/24	EUR	9,200	11,432
KBC Group NV	0.125%	1/14/29	EUR	8,000	9,370
KBC Group NV	0.500%	12/3/29	EUR	3,800	4,558
Proximus SADP	2.375%	4/4/24	EUR	2,400	3,100
Solvay SA	1.625%	12/2/22	EUR	6,600	8,136

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Solvay SA	2.750%	12/2/27	EUR	700	981
					500,727
Bermuda (0.0%)					
PartnerRe Ireland Finance DAC	1.250%	9/15/26	EUR	5,521	6,992
XLIT Ltd.	3.250%	6/29/47	EUR	5,425	7,352
					14,344
Canada (1.5%)					
³ 407 International Inc.	1.800%	5/22/25	CAD	2,174	1,808
407 International Inc.	2.430%	5/4/27	CAD	1,731	1,456
407 International Inc.	3.140%	3/6/30	CAD	4,405	3,822
³ 407 International Inc.	2.590%	5/25/32	CAD	2,415	1,963
407 International Inc.	5.750%	2/14/36	CAD	1,606	1,597
407 International Inc.	4.450%	11/15/41	CAD	4,025	3,776
407 International Inc.	4.190%	4/25/42	CAD	4,427	4,022
407 International Inc.	3.650%	9/8/44	CAD	8,050	6,804
407 International Inc.	3.830%	5/11/46	CAD	8,050	7,007
407 International Inc.	3.600%	5/21/47	CAD	5,534	4,650
407 International Inc.	3.720%	5/11/48	CAD	35	30
407 International Inc.	3.670%	3/8/49	CAD	1,610	1,371
407 International Inc.	2.840%	3/7/50	CAD	3,301	2,408
55 Ontario School Board Trust	5.900%	6/2/33	CAD	4,140	4,513
Aeroports de Montreal	5.170%	9/17/35	CAD	2,918	2,916
Aeroports de Montreal	5.670%	10/16/37	CAD	1,610	1,709
Aeroports de Montreal	3.030%	4/21/50	CAD	6,472	4,900
AIMCo Realty Investors LP	2.266%	6/26/24	CAD	4,025	3,390
AIMCo Realty Investors LP	3.367%	6/1/27	CAD	1,518	1,334
AIMCo Realty Investors LP	3.043%	6/1/28	CAD	1,610	1,398
AIMCo Realty Investors LP	2.712%	6/1/29	CAD	9,015	7,610
Alberta Powerline LP	4.065%	12/1/53	CAD	4,012	3,498
Alberta Powerline LP	4.065%	3/1/54	CAD	992	861
Alectra Inc.	2.488%	5/17/27	CAD	8,854	7,489
Alectra Inc.	3.458%	4/12/49	CAD	1,861	1,561
³ Algonquin Power Co.	4.090%	2/17/27	CAD	644	580
Algonquin Power Co.	4.600%	1/29/29	CAD	1,824	1,709
Alimentation Couche-Tard Inc.	3.056%	7/26/24	CAD	3,506	3,008
Alimentation Couche-Tard Inc.	3.600%	6/2/25	CAD	3,140	2,750
Alimentation Couche-Tard Inc.	1.875%	5/6/26	EUR	100	128
Alliance Pipeline LP	6.765%	12/31/25	CAD	29	27
Allied Properties REIT	3.636%	4/21/25	CAD	4,025	3,503
Allied Properties REIT	3.113%	4/8/27	CAD	4,025	3,426
Allied Properties REIT	3.394%	8/15/29	CAD	2,000	1,687
Allied Properties REIT	3.117%	2/21/30	CAD	1,208	981
AltaGas Canada Inc.	3.150%	4/6/26	CAD	1,461	1,278
AltaGas Canada Inc.	4.260%	12/5/28	CAD	1,205	1,110
AltaGas Ltd.	3.840%	1/15/25	CAD	7,377	6,519
AltaGas Ltd.	3.980%	10/4/27	CAD	2,415	2,149
AltaGas Ltd.	2.075%	5/30/28	CAD	2,400	1,913
AltaGas Ltd.	4.500%	8/15/44	CAD	2,487	2,085
AltaGas Ltd.	4.990%	10/4/47	CAD	620	560
AltaLink LP	3.668%	11/6/23	CAD	200	175
AltaLink LP	3.399%	6/6/24	CAD	8,050	7,006
AltaLink LP	4.872%	11/15/40	CAD	4,110	4,098
AltaLink LP	4.462%	11/8/41	CAD	1,932	1,841
AltaLink LP	3.990%	6/30/42	CAD	2,355	2,112
AltaLink LP	4.922%	9/17/43	CAD	2,415	2,461

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
AltaLink LP	4.054%	11/21/44	CAD	966	879
AltaLink LP	4.090%	6/30/45	CAD	1,285	1,177
AltaLink LP	3.717%	12/3/46	CAD	185	161
ARC Resources Ltd.	3.465%	3/10/31	CAD	3,400	2,777
Atco Ltd.	5.500%	11/1/78	CAD	822	730
Bank of Montreal	1.625%	6/21/22	GBP	2,496	3,495
Bank of Montreal	2.270%	7/11/22	CAD	17,708	14,722
Bank of Montreal	3.250%	10/6/22	AUD	1,530	1,226
Bank of Montreal	0.050%	12/30/22	CHF	5,635	6,213
Bank of Montreal	0.200%	1/26/23	EUR	6,118	7,439
Bank of Montreal	2.890%	6/20/23	CAD	9,659	8,219
Bank of Montreal	3.200%	9/7/23	AUD	800	654
Bank of Montreal	0.100%	10/20/23	EUR	8,050	9,800
Bank of Montreal	2.850%	3/6/24	CAD	5,635	4,822
Bank of Montreal	2.280%	7/29/24	CAD	25	21
Bank of Montreal	2.700%	9/11/24	CAD	11,298	9,703
Bank of Montreal	2.370%	2/3/25	CAD	9,659	8,214
Bank of Montreal	4.609%	9/10/25	CAD	4,025	3,733
Bank of Montreal	1.758%	3/10/26	CAD	5,500	4,528
Bank of Montreal	2.700%	12/9/26	CAD	8,050	6,951
Bank of Montreal	2.570%	6/1/27	CAD	2,525	2,096
Bank of Montreal	3.190%	3/1/28	CAD	10,947	9,664
Bank of Montreal	2.880%	9/17/29	CAD	1,500	1,281
Bank of Montreal	2.077%	6/17/30	CAD	6,601	5,468
Bank of Nova Scotia	1.250%	6/8/22	GBP	500	697
Bank of Nova Scotia	2.360%	11/8/22	CAD	28,172	23,561
Bank of Nova Scotia	1.750%	12/23/22	GBP	805	1,134
Bank of Nova Scotia	2.980%	4/17/23	CAD	8,021	6,817
Bank of Nova Scotia	2.380%	5/1/23	CAD	12,396	10,400
Bank of Nova Scotia	0.250%	1/11/24	EUR	8,050	9,848
Bank of Nova Scotia	2.160%	2/3/25	CAD	8,854	7,442
Bank of Nova Scotia	0.010%	3/18/25	EUR	10,325	12,571
Bank of Nova Scotia	2.620%	12/2/26	CAD	12,074	10,383
Bank of Nova Scotia	0.010%	1/14/27	EUR	8,050	9,766
Bank of Nova Scotia	1.400%	11/1/27	CAD	3,623	2,852
Bank of Nova Scotia	3.100%	2/2/28	CAD	11,214	9,917
Bank of Nova Scotia	3.890%	1/18/29	CAD	3,908	3,412
Bank of Nova Scotia	2.836%	7/3/29	CAD	7,599	6,474
Bankers Hall LP	4.377%	11/20/23	CAD	88	74
BCI QuadReal Realty	1.680%	3/3/25	CAD	1,610	1,337
BCI QuadReal Realty	1.747%	7/24/30	CAD	3,590	2,761
bclMC Realty Corp.	2.840%	6/3/25	CAD	5,636	4,848
bclMC Realty Corp.	3.000%	3/31/27	CAD	275	238
Bell Canada	2.700%	2/27/24	CAD	16,000	13,582
Bell Canada	4.050%	3/17/51	CAD	4,900	3,984
Bell Canada Inc.	3.350%	3/22/23	CAD	12,074	10,216
Bell Canada Inc.	3.350%	3/12/25	CAD	10,625	9,231
Bell Canada Inc.	3.550%	3/2/26	CAD	2,415	2,112
Bell Canada Inc.	2.900%	8/12/26	CAD	2,415	2,086
Bell Canada Inc.	3.800%	8/21/28	CAD	2,415	2,146
Bell Canada Inc.	2.900%	9/10/29	CAD	4,025	3,350
Bell Canada Inc.	7.850%	4/2/31	CAD	4,025	4,528
Bell Canada Inc.	4.750%	9/29/44	CAD	2,818	2,529
Bell Canada Inc.	4.350%	12/18/45	CAD	3,841	3,252
Bell Canada Inc.	4.450%	2/27/47	CAD	6,519	5,634

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bell Canada Inc.	3.500%	9/30/50	CAD	8,452	6,226
BeNext-Yumeshin Group Co.	4.242%	4/1/24	CAD	825	722
Bow Centre Street LP	3.797%	6/13/23	CAD	1,259	1,042
Bridging North America GP	4.341%	8/31/53	CAD	1,754	1,454
British Columbia Ferry Services Inc.	4.702%	10/23/43	CAD	4,512	4,508
British Columbia Ferry Services Inc.	2.794%	10/15/49	CAD	4,025	3,013
Brookfield Asset Management Inc.	4.540%	3/31/23	CAD	9,559	8,300
Brookfield Asset Management Inc.	5.040%	3/8/24	CAD	1,208	1,081
Brookfield Asset Management Inc.	4.820%	1/28/26	CAD	15,294	14,079
Brookfield Asset Management Inc.	3.800%	3/16/27	CAD	3,409	3,032
Brookfield Infrastructure Finance ULC	3.315%	2/22/24	CAD	4,025	3,461
Brookfield Infrastructure Finance ULC	4.193%	9/11/28	CAD	3,420	3,076
Brookfield Infrastructure Finance ULC	3.410%	10/9/29	CAD	3,945	3,353
Brookfield Infrastructure Finance ULC	2.855%	9/1/32	CAD	1,610	1,255
Brookfield Renewable Partners ULC	3.752%	6/2/25	CAD	4,267	3,760
Brookfield Renewable Partners ULC	3.630%	1/15/27	CAD	3,140	2,783
Brookfield Renewable Partners ULC	3.380%	1/15/30	CAD	4,427	3,844
Brookfield Renewable Partners ULC	4.290%	11/5/49	CAD	3,140	2,766
Bruce Power LP	3.000%	6/21/24	CAD	1,610	1,381
Bruce Power LP	3.969%	6/23/26	CAD	4,025	3,600
Bruce Power LP	4.010%	6/21/29	CAD	1,035	930
Bruce Power LP	4.000%	6/21/30	CAD	2,560	2,313
Bruce Power LP	4.132%	6/21/33	CAD	1,771	1,574
Bruce Power LP	4.746%	6/21/49	CAD	2,576	2,433
Cameco Corp.	4.190%	6/24/24	CAD	2,216	1,938
Cameco Corp.	2.950%	10/21/27	CAD	1,771	1,466
Canadian Imperial Bank of Commerce	2.300%	7/11/22	CAD	12,074	10,041
Canadian Imperial Bank of Commerce	0.000%	7/25/22	EUR	12,074	14,597
Canadian Imperial Bank of Commerce	0.250%	1/24/23	EUR	11,672	14,203
Canadian Imperial Bank of Commerce	0.750%	3/22/23	EUR	8,050	9,871
Canadian Imperial Bank of Commerce	2.430%	6/9/23	CAD	12,718	10,688
Canadian Imperial Bank of Commerce	2.970%	7/11/23	CAD	8,001	6,825
Canadian Imperial Bank of Commerce	3.290%	1/15/24	CAD	5,232	4,518
Canadian Imperial Bank of Commerce	0.375%	5/3/24	EUR	15,294	18,629
Canadian Imperial Bank of Commerce	2.350%	8/28/24	CAD	6,842	5,794
Canadian Imperial Bank of Commerce	2.000%	4/17/25	CAD	8,050	6,721
Canadian Imperial Bank of Commerce	3.300%	5/26/25	CAD	20,848	18,367
Canadian Imperial Bank of Commerce	3.450%	4/4/28	CAD	6,440	5,488
Canadian Imperial Bank of Commerce	2.010%	7/21/30	CAD	16,800	13,918
Canadian National Railway Co.	2.800%	9/22/25	CAD	4,021	3,467
Canadian National Railway Co.	3.200%	7/31/28	CAD	2,214	1,936
Canadian National Railway Co.	3.600%	8/1/47	CAD	8,042	6,632
Canadian National Railway Co.	3.600%	2/8/49	CAD	789	651
Canadian National Railway Co.	3.050%	2/8/50	CAD	1,890	1,409
Canadian Natural Resources Ltd.	3.550%	6/3/24	CAD	8,050	6,965
Canadian Natural Resources Ltd.	2.500%	1/17/28	CAD	3,900	3,184
Canadian Natural Resources Ltd.	4.850%	5/30/47	CAD	1,075	948
Canadian Pacific Railway Co.	3.150%	3/13/29	CAD	4,133	3,569
Canadian Pacific Railway Co.	6.450%	11/17/39	CAD	1,409	1,595
Canadian Pacific Railway Co.	3.050%	3/9/50	CAD	1,047	767
Canadian Tire Corp. Ltd.	3.167%	7/6/23	CAD	6,512	5,538
Canadian Tire Corp. Ltd.	6.570%	2/24/34	CAD	698	689
Canadian Tire Corp. Ltd.	5.610%	9/4/35	CAD	1,610	1,414
Canadian Western Bank	2.924%	12/15/22	CAD	3,784	3,184
Canadian Western Bank	2.597%	9/6/24	CAD	3,220	2,733

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Canadian Western Bank	2.606%	1/30/25	CAD	5,313	4,501
Capital City Link General Partnership	4.386%	3/31/46	CAD	752	668
Capital Power Corp.	4.284%	9/18/24	CAD	2,013	1,790
Capital Power Corp.	4.986%	1/23/26	CAD	1,350	1,243
Capital Power Corp.	4.424%	2/8/30	CAD	1,214	1,093
Capital Power Corp.	3.147%	10/1/32	CAD	1,530	1,185
CCL Industries Inc.	3.864%	4/13/28	CAD	1,304	1,149
Cenovus Energy Inc.	3.550%	3/12/25	CAD	644	555
Cenovus Energy Inc.	3.600%	3/10/27	CAD	4,932	4,199
Cenovus Energy Inc.	3.500%	2/7/28	CAD	6,230	5,231
Central 1 Credit Union	2.584%	12/6/23	CAD	4,713	3,987
Chartwell Retirement Residences	4.211%	4/28/25	CAD	805	697
Choice Properties REIT	3.556%	9/9/24	CAD	3,246	2,823
Choice Properties REIT	3.546%	1/10/25	CAD	6,440	5,626
Choice Properties REIT	2.848%	5/21/27	CAD	5,603	4,754
Choice Properties REIT	4.178%	3/8/28	CAD	4,025	3,623
Choice Properties REIT	3.532%	6/11/29	CAD	5,715	4,958
CI Financial Corp.	3.759%	5/26/25	CAD	2,415	2,082
CI Financial Corp.	3.904%	9/27/27	CAD	1,325	1,136
CIBC Capital Trust	10.250%	6/30/08	CAD	280	242
Clover LP	4.216%	3/31/34	CAD	1,420	1,256
Clover LP	4.216%	6/30/34	CAD	1,488	1,316
Cogeco Communications Inc.	4.175%	5/26/23	CAD	1,812	1,557
Concordia University	6.550%	9/2/42	CAD	2,415	3,033
Co-operators Financial Services Ltd.	3.327%	5/13/30	CAD	1,445	1,170
Cordelio Amalco GP I	4.087%	6/30/34	CAD	3,468	3,108
Crombie REIT	3.677%	8/26/26	CAD	2,415	2,099
Crombie REIT	3.917%	6/21/27	CAD	1,449	1,281
Crombie REIT	2.686%	3/31/28	CAD	1,409	1,153
Crombie REIT	3.211%	10/9/30	CAD	644	520
Crosslinx Transit Solutions GP	4.651%	9/30/46	CAD	2,522	2,220
CSS FSC Partnership	6.915%	7/31/42	CAD	27	29
CT REIT	3.527%	6/9/25	CAD	3,703	3,224
CT REIT	3.469%	6/16/27	CAD	1,073	930
CT REIT	2.371%	1/6/31	CAD	1,610	1,231
CU Inc.	4.543%	10/24/41	CAD	1,610	1,534
CU Inc.	3.805%	9/10/42	CAD	450	389
CU Inc.	4.722%	9/9/43	CAD	2,415	2,366
CU Inc.	4.085%	9/2/44	CAD	4,347	3,924
CU Inc.	3.964%	7/27/45	CAD	2,415	2,146
CU Inc.	3.763%	11/19/46	CAD	1,208	1,043
CU Inc.	3.548%	11/22/47	CAD	2,000	1,669
CU Inc.	3.950%	11/23/48	CAD	781	697
CU Inc.	2.963%	9/7/49	CAD	3,623	2,719
CU Inc.	4.211%	10/29/55	CAD	12,074	11,279
CU Inc.	4.593%	10/24/61	CAD	442	447
Dollarama Inc.	3.550%	11/6/23	CAD	3,598	3,106
Dollarama Inc.	1.505%	9/20/27	CAD	1,610	1,266
Emera Inc.	2.900%	6/16/23	CAD	18,508	15,721
Empire Life Insurance Co.	3.664%	3/15/28	CAD	805	687
Enbridge Gas Inc.	3.790%	7/10/23	CAD	24,144	20,786
Enbridge Gas Inc.	3.150%	8/22/24	CAD	5,216	4,519
Enbridge Gas Inc.	3.310%	9/11/25	CAD	2,608	2,293
Enbridge Gas Inc.	2.500%	8/5/26	CAD	1,610	1,383
Enbridge Gas Inc.	2.900%	4/1/30	CAD	4,025	3,460

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Enbridge Gas Inc.	4.880%	6/21/41	CAD	2,777	2,743
Enbridge Gas Inc.	4.200%	6/2/44	CAD	1,932	1,770
Enbridge Gas Inc.	4.000%	8/22/44	CAD	1,610	1,435
Enbridge Gas Inc.	3.800%	6/1/46	CAD	2,415	2,106
Enbridge Gas Inc.	3.590%	11/22/47	CAD	1,449	1,218
Enbridge Gas Inc.	3.510%	11/29/47	CAD	3,780	3,135
Enbridge Gas Inc.	3.010%	8/9/49	CAD	2,415	1,828
Enbridge Gas Inc.	3.650%	4/1/50	CAD	2,254	1,917
Enbridge Gas Inc.	4.950%	11/22/50	CAD	2,174	2,275
Enbridge Inc.	3.190%	12/5/22	CAD	12,130	10,234
Enbridge Inc.	3.950%	11/19/24	CAD	2,415	2,131
Enbridge Inc.	3.200%	6/8/27	CAD	1,932	1,656
Enbridge Inc.	2.990%	10/3/29	CAD	4,254	3,539
Enbridge Inc.	4.240%	8/27/42	CAD	3,510	2,837
Enbridge Inc.	4.570%	3/11/44	CAD	4,271	3,615
Enbridge Inc.	4.870%	11/21/44	CAD	3,381	2,969
Enbridge Pipelines Inc.	3.790%	8/17/23	CAD	3,864	3,325
Enbridge Pipelines Inc.	3.450%	9/29/25	CAD	4,218	3,704
Enbridge Pipelines Inc.	3.520%	2/22/29	CAD	1,530	1,341
Enbridge Pipelines Inc.	4.550%	8/17/43	CAD	805	697
Enbridge Pipelines Inc.	4.550%	9/29/45	CAD	4,508	3,915
Enbridge Pipelines Inc.	4.130%	8/9/46	CAD	4,025	3,286
Enbridge Pipelines Inc.	4.330%	2/22/49	CAD	1,771	1,494
Enbridge Inc.	2.100%	4/16/27	CAD	4,588	3,829
ENMAX Corp.	3.836%	6/5/28	CAD	1,610	1,431
ENMAX Corp.	3.876%	10/18/29	CAD	4,025	3,544
EPCOR Utilities Inc.	4.550%	2/28/42	CAD	2,403	2,294
EPCOR Utilities Inc.	3.554%	11/27/47	CAD	5,635	4,719
EPCOR Utilities Inc.	2.899%	5/19/50	CAD	1,518	1,125
Equitable Bank	1.876%	11/26/25	CAD	1,610	1,292
Fair Hydro Trust	3.357%	5/15/35	CAD	5,735	4,940
Fairfax Financial Holdings Ltd.	4.950%	3/3/25	CAD	3,268	2,975
Fairfax Financial Holdings Ltd.	4.700%	12/16/26	CAD	4,025	3,621
Fairfax Financial Holdings Ltd.	4.250%	12/6/27	CAD	1,985	1,737
Fairfax Financial Holdings Ltd.	4.230%	6/14/29	CAD	604	524
Fairfax Financial Holdings Ltd.	3.950%	3/3/31	CAD	4,375	3,552
Federated Co-Operatives Ltd.	3.917%	6/17/25	CAD	479	414
Federation des Caisses Desjardins du Quebec	3.056%	9/11/23	CAD	4,025	3,448
Federation des Caisses Desjardins du Quebec	2.417%	10/4/24	CAD	10,436	8,846
Federation des Caisses Desjardins du Quebec	0.010%	9/24/25	EUR	34,050	41,462
Federation des Caisses Desjardins du Quebec	2.856%	5/26/30	CAD	4,427	3,770
First Capital REIT	4.790%	8/30/24	CAD	4,013	3,582
First Capital REIT	4.323%	7/31/25	CAD	8,050	7,124
First Capital REIT	3.753%	7/12/27	CAD	75	65
First National Financial Corp.	2.961%	11/17/25	CAD	805	666
Fortis Inc.	2.850%	12/12/23	CAD	2,093	1,783
FortisAlberta Inc.	6.220%	10/31/34	CAD	70	76
FortisAlberta Inc.	3.672%	9/9/47	CAD	3,371	2,871
FortisBC Energy Inc.	6.500%	5/1/34	CAD	8,050	8,899
FortisBC Energy Inc.	6.050%	2/15/38	CAD	8,050	8,845
FortisBC Inc.	4.000%	10/28/44	CAD	1,691	1,503
Gibson Energy Inc.	2.450%	7/14/25	CAD	1,449	1,212

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Gibson Energy Inc.	2.850%	7/14/27	CAD	1,455	1,219
Gibson Energy Inc.	3.600%	9/17/29	CAD	2,205	1,881
Granite REIT Holdings LP	3.873%	11/30/23	CAD	4,025	3,501
Granite REIT Holdings LP	3.062%	6/4/27	CAD	1,610	1,388
Granite REIT Holdings LP	2.378%	12/18/30	CAD	2,254	1,740
Greater Toronto Airports Authority	1.540%	5/3/28	CAD	5,071	4,018
Greater Toronto Airports Authority	2.730%	4/3/29	CAD	3,462	2,937
Greater Toronto Airports Authority	2.750%	10/17/39	CAD	6,146	4,626
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	2,496	2,638
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	4,025	3,844
Great-West Lifeco Inc.	1.750%	12/7/26	EUR	500	652
Great-West Lifeco Inc.	6.670%	3/21/33	CAD	1,602	1,770
Great-West Lifeco Inc.	5.998%	11/16/39	CAD	8,854	9,645
H&R REIT	3.416%	1/23/23	CAD	4,272	3,586
H&R REIT	3.369%	1/30/24	CAD	1,218	1,031
H&R REIT	2.906%	6/2/26	CAD	4,025	3,299
H&R REIT	2.633%	2/19/27	CAD	200	161
Halifax International Airport Authority	5.503%	7/19/41	CAD	204	212
Honda Canada Finance Inc.	2.268%	7/15/22	CAD	4,025	3,341
Honda Canada Finance Inc.	3.176%	8/28/23	CAD	4,830	4,135
Honda Canada Finance Inc.	3.444%	5/23/25	CAD	3,462	3,050
Honda Canada Finance Inc.	1.337%	3/17/26	CAD	2,979	2,392
Honda Canada Finance Inc.	1.646%	2/25/28	CAD	3,675	2,940
Hospital for Sick Children	3.416%	12/7/57	CAD	2,195	1,790
Hospital Infrastructure Partners NOH Partnership	5.439%	1/31/45	CAD	4,501	4,496
HSBC Bank Canada	2.170%	6/29/22	CAD	8,452	7,003
HSBC Bank Canada	2.542%	1/31/23	CAD	8,033	6,732
HSBC Bank Canada	3.245%	9/15/23	CAD	8,050	6,903
Hydro One Inc.	0.710%	1/16/23	CAD	11,591	9,450
Hydro One Inc.	2.970%	6/26/25	CAD	245	213
Hydro One Inc.	2.770%	2/24/26	CAD	7,889	6,854
Hydro One Inc.	3.020%	4/5/29	CAD	3,059	2,672
Hydro One Inc.	7.350%	6/3/30	CAD	1,610	1,808
Hydro One Inc.	6.930%	6/1/32	CAD	914	988
Hydro One Inc.	5.360%	5/20/36	CAD	805	826
Hydro One Inc.	4.890%	3/13/37	CAD	4,025	3,958
Hydro One Inc.	5.490%	7/16/40	CAD	2,838	3,012
Hydro One Inc.	4.390%	9/26/41	CAD	4,118	3,866
Hydro One Inc.	4.590%	10/9/43	CAD	4,427	4,286
Hydro One Inc.	3.910%	2/23/46	CAD	2,576	2,286
Hydro One Inc.	5.000%	10/19/46	CAD	1,610	1,675
Hydro One Inc.	3.720%	11/18/47	CAD	1,160	1,002
Hydro One Inc.	3.630%	6/25/49	CAD	7,341	6,229
Hydro One Inc.	2.710%	2/28/50	CAD	2,705	1,940
Hydro One Inc.	3.640%	4/5/50	CAD	400	343
Hydro One Inc.	3.790%	7/31/62	CAD	1,610	1,408
Hydro Ottawa Holding Inc.	3.991%	5/14/43	CAD	1,691	1,469
Hyosung TNC Corp.	2.955%	3/1/27	CAD	1,490	1,238
iA Financial Corp. Inc.	3.072%	9/24/31	CAD	2,415	2,075
IGM Financial Inc.	3.440%	1/26/27	CAD	3,135	2,750
IGM Financial Inc.	4.560%	1/25/47	CAD	725	672
IGM Financial Inc.	4.115%	12/9/47	CAD	4,898	4,258
IGM Financial Inc.	4.206%	3/21/50	CAD	1,127	998
Industrial Alliance Insurance & Financial Services Inc.	3.300%	9/15/28	CAD	4,025	3,446

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
InPower BC General Partnership	4.471%	3/31/33	CAD	3,383	3,046
Intact Financial Corp.	3.770%	3/2/26	CAD	1,913	1,714
Intact Financial Corp.	2.850%	6/7/27	CAD	375	322
Intact Financial Corp.	1.928%	12/16/30	CAD	5,957	4,576
Intact Financial Corp.	6.400%	11/23/39	CAD	95	107
Intact Financial Corp.	5.160%	6/16/42	CAD	2,399	2,413
Intact Financial Corp.	2.954%	12/16/50	CAD	800	579
Integrated Team Solutions SJHC Partnership	5.946%	11/30/42	CAD	104	108
Inter Pipeline Ltd.	3.776%	5/30/22	CAD	1,852	1,553
Inter Pipeline Ltd.	2.608%	9/13/23	CAD	1,546	1,296
Inter Pipeline Ltd.	2.734%	4/18/24	CAD	2,206	1,860
Inter Pipeline Ltd.	3.173%	3/24/25	CAD	1,333	1,140
Inter Pipeline Ltd.	3.484%	12/16/26	CAD	2,013	1,729
Inter Pipeline Ltd.	4.232%	6/1/27	CAD	3,059	2,736
Inter Pipeline Ltd.	4.637%	5/30/44	CAD	2,041	1,657
Ivanhoe Cambridge II Inc.	2.909%	6/27/23	CAD	2,050	1,740
Keyera Corp.	3.934%	6/21/28	CAD	1,773	1,564
Keyera Corp.	3.959%	5/29/30	CAD	1,771	1,542
Kingston Solar LP	3.571%	7/31/35	CAD	23	20
Laurentian Bank of Canada	3.450%	6/27/23	CAD	4,061	3,476
Loblaw Cos. Ltd.	4.860%	9/12/23	CAD	1,610	1,417
Loblaw Cos. Ltd.	4.488%	12/11/28	CAD	5,967	5,569
Loblaw Cos. Ltd.	2.284%	5/7/30	CAD	2,818	2,250
Loblaw Cos. Ltd.	5.900%	1/18/36	CAD	2,013	2,025
Lower Mattagami Energy LP	3.416%	6/20/24	CAD	1,610	1,410
Lower Mattagami Energy LP	5.139%	5/18/41	CAD	4,025	4,153
Lower Mattagami Energy LP	4.944%	9/21/43	CAD	562	574
Manufacturers Life Insurance Co.	3.181%	11/22/27	CAD	4,025	3,396
Manulife Bank of Canada	2.844%	1/12/23	CAD	4,971	4,190
Manulife Bank of Canada	2.378%	11/19/24	CAD	2,335	1,981
Manulife Bank of Canada	1.337%	2/26/26	CAD	3,900	3,153
Manulife Finance Delaware LP	5.059%	12/15/41	CAD	3,051	2,934
Manulife Financial Corp.	3.049%	8/20/29	CAD	4,025	3,460
Manulife Financial Corp.	2.237%	5/12/30	CAD	10,810	9,043
Manulife Financial Corp.	2.818%	5/13/35	CAD	8,210	6,818
McGill University	6.150%	9/22/42	CAD	60	70
McGill University	3.975%	1/29/56	CAD	151	136
McGill University Health Centre	5.360%	12/31/43	CAD	438	465
Metro Inc.	3.390%	12/6/27	CAD	8,542	7,499
Metro Inc.	5.970%	10/15/35	CAD	4,064	4,125
Metro Inc.	4.270%	12/4/47	CAD	2,107	1,806
Metro Inc.	3.413%	2/28/50	CAD	2,600	1,925
Morguard Corp.	4.333%	9/15/22	CAD	2,093	1,726
Morguard Corp.	4.715%	1/25/24	CAD	2,239	1,865
Mountain View Partners GP	3.974%	3/31/51	CAD	115	98
National Bank of Canada	1.957%	6/30/22	CAD	10,062	8,332
National Bank of Canada	0.250%	7/24/23	EUR	1,610	1,965
National Bank of Canada	0.000%	9/29/23	EUR	3,703	4,496
National Bank of Canada	0.375%	1/15/24	EUR	4,025	4,941
National Bank of Canada	2.545%	7/12/24	CAD	7,406	6,298
National Bank of Canada	2.580%	2/3/25	CAD	5,393	4,601
National Bank of Canada	0.750%	3/13/25	EUR	7,245	9,070
National Bank of Canada	3.183%	2/1/28	CAD	8,005	6,764
NAV Canada	2.063%	5/29/30	CAD	3,220	2,603
NAV Canada	3.534%	2/23/46	CAD	805	683

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
NAV Canada	3.293%	3/30/48	CAD	5,635	4,620
NAV Canada	2.924%	9/29/51	CAD	427	326
North West Redwater Partnership / NWR Financing Co. Ltd.	3.200%	7/22/24	CAD	1,610	1,384
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/27	CAD	6,118	5,192
North West Redwater Partnership / NWR Financing Co. Ltd.	4.250%	6/1/29	CAD	3,985	3,676
North West Redwater Partnership / NWR Financing Co. Ltd.	4.150%	6/1/33	CAD	4,427	3,895
North West Redwater Partnership / NWR Financing Co. Ltd.	4.750%	6/1/37	CAD	2,415	2,228
North West Redwater Partnership / NWR Financing Co. Ltd.	4.350%	1/10/39	CAD	1,808	1,633
North West Redwater Partnership / NWR Financing Co. Ltd.	3.700%	2/23/43	CAD	3,301	2,610
North West Redwater Partnership / NWR Financing Co. Ltd.	4.050%	7/22/44	CAD	3,260	2,715
North West Redwater Partnership / NWR Financing Co., Ltd.	3.200%	4/24/26	CAD	1,610	1,400
Northern Courier Pipeline LP	3.365%	6/30/42	CAD	1,496	1,255
3 Northern Courier Pipeline LP	3.365%	6/30/42	CAD	2,861	2,397
Northwestern Hydro Acquisition Co. II LP	3.877%	12/31/36	CAD	2,230	1,928
Northwestern Hydro Acquisition Co. III LP	3.940%	12/31/38	CAD	2,674	2,327
Nouvelle Autoroute 30 Financement Inc.	4.114%	3/31/42	CAD	4,602	4,010
Nova Scotia Power Inc.	5.610%	6/15/40	CAD	3,462	3,644
Nova Scotia Power Inc.	4.500%	7/20/43	CAD	2,663	2,490
Nova Scotia Power Inc.	3.571%	4/5/49	CAD	3,031	2,491
Nova Scotia Power Inc.	3.307%	4/25/50	CAD	1,610	1,261
OMERS Realty Corp.	3.358%	6/5/23	CAD	3,220	2,761
OMERS Realty Corp.	2.858%	2/23/24	CAD	4,013	3,440
OMERS Realty Corp.	3.328%	11/12/24	CAD	1,374	1,205
OMERS Realty Corp.	3.331%	6/5/25	CAD	2,568	2,249
OMERS Realty Corp.	3.628%	6/5/30	CAD	3,623	3,266
Ontario Power Generation Inc.	3.215%	4/8/30	CAD	4,830	4,222
Ontario Power Generation Inc.	3.838%	6/22/48	CAD	4,830	4,130
Ontario Power Generation Inc.	2.947%	2/21/51	CAD	2,300	1,669
Ontario Power Generation, Inc.	3.315%	10/4/27	CAD	2,254	1,988
Ontario Power Generation, Inc.	2.977%	9/13/29	CAD	6,440	5,516
Original Wempi Inc.	4.056%	2/13/24	CAD	2,144	1,778
Original Wempi Inc.	4.309%	2/13/24	CAD	1,384	1,148
Ottawa MacDonald-Cartier International Airport Authority	3.933%	6/9/45	CAD	1,298	1,058
Pembina Pipeline Corp.	2.560%	6/1/23	CAD	3,260	2,735
Pembina Pipeline Corp.	2.990%	1/22/24	CAD	6,440	5,479
Pembina Pipeline Corp.	3.710%	8/11/26	CAD	3,904	3,426
Pembina Pipeline Corp.	4.240%	6/15/27	CAD	2,415	2,174
Pembina Pipeline Corp.	3.620%	4/3/29	CAD	2,415	2,092
Pembina Pipeline Corp.	3.310%	2/1/30	CAD	5,957	5,013
Pembina Pipeline Corp.	4.750%	4/30/43	CAD	2,415	2,040
Pembina Pipeline Corp.	4.810%	3/25/44	CAD	4,468	3,807
Pembina Pipeline Corp.	4.740%	1/21/47	CAD	564	477
Pembina Pipeline Corp.	4.750%	3/26/48	CAD	2,353	1,995
Pembina Pipeline Corp.	4.540%	4/3/49	CAD	4,508	3,706
Pembina Pipeline Corp.	4.670%	5/28/50	CAD	2,089	1,753
Penske Truck Leasing Canada Inc.	2.850%	12/7/22	CAD	1,248	1,046

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Plenary Properties LTAP LP	6.288%	1/31/44	CAD	5,234	5,597
Power Financial Corp.	6.900%	3/11/33	CAD	1,010	1,098
Reliance LP	3.750%	3/15/26	CAD	1,540	1,356
Reliance LP	2.680%	12/1/27	CAD	5,432	4,477
RioCan REIT	3.746%	5/30/22	CAD	7,117	5,968
RioCan REIT	2.576%	2/12/25	CAD	3,462	2,913
RioCan REIT	1.974%	6/15/26	CAD	2,415	1,934
RioCan REIT	2.361%	3/10/27	CAD	1,449	1,172
Rogers Communications Inc.	4.000%	6/6/22	CAD	2,415	2,033
Rogers Communications Inc.	4.000%	3/13/24	CAD	6,681	5,824
Rogers Communications Inc.	3.650%	3/31/27	CAD	7,546	6,643
Rogers Communications Inc.	3.250%	5/1/29	CAD	3,405	2,880
Rogers Communications Inc.	6.680%	11/4/39	CAD	2,451	2,617
Rogers Communications Inc.	6.110%	8/25/40	CAD	4,025	4,067
Rogers Communications Inc.	6.560%	3/22/41	CAD	2,608	2,770
Royal Bank of Canada	0.875%	6/17/22	EUR	5,635	6,876
Royal Bank of Canada	2.360%	12/5/22	CAD	12,074	10,110
Royal Bank of Canada	2.949%	5/1/23	CAD	8,050	6,843
Royal Bank of Canada	0.250%	6/28/23	EUR	12,959	15,813
Royal Bank of Canada	3.296%	9/26/23	CAD	3,220	2,769
Royal Bank of Canada	2.333%	12/5/23	CAD	6,738	5,703
Royal Bank of Canada	0.250%	1/29/24	EUR	8,854	10,838
Royal Bank of Canada	2.352%	7/2/24	CAD	11,108	9,391
Royal Bank of Canada	0.125%	7/23/24	EUR	2,415	2,922
Royal Bank of Canada	2.609%	11/1/24	CAD	12,255	10,452
Royal Bank of Canada	1.375%	12/9/24	GBP	2,415	3,396
Royal Bank of Canada	1.936%	5/1/25	CAD	9,900	8,249
Royal Bank of Canada	0.050%	6/19/26	EUR	13,684	16,679
Royal Bank of Canada	0.010%	1/21/27	EUR	12,074	14,657
Royal Bank of Canada	2.328%	1/28/27	CAD	14,296	11,982
Royal Bank of Canada	2.740%	7/25/29	CAD	8,050	6,844
Royal Bank of Canada	2.880%	12/23/29	CAD	6,655	5,686
Royal Bank of Canada	2.088%	6/30/30	CAD	5,635	4,690
Royal Bank of Canada	1.670%	1/28/33	CAD	5,313	4,170
Saputo Inc.	3.603%	8/14/25	CAD	5,721	5,030
Saputo Inc.	1.415%	6/19/26	CAD	1,610	1,278
Saputo Inc.	2.242%	6/16/27	CAD	3,140	2,587
Scotiabank Capital Trust	5.650%	12/31/56	CAD	3,177	3,086
SEC LP and Arci Ltd.	5.188%	8/29/33	CAD	3,542	3,110
Shaw Communications Inc.	4.350%	1/31/24	CAD	8,050	7,074
Shaw Communications Inc.	4.400%	11/2/28	CAD	30	27
Shaw Communications Inc.	2.900%	12/9/30	CAD	2,254	1,810
Shaw Communications Inc.	6.750%	11/9/39	CAD	7,353	7,860
Shaw Communications Inc.	4.250%	12/9/49	CAD	2,818	2,269
SmartCentres REIT	3.444%	8/28/26	CAD	425	370
SmartCentres REIT	3.834%	12/21/27	CAD	4,025	3,514
SmartCentres REIT	2.307%	12/18/28	CAD	2,093	1,638
SmartCentres REIT	3.526%	12/20/29	CAD	5,232	4,411
SmartCentres REIT	3.648%	12/11/30	CAD	1,610	1,349
Sobeys Inc.	4.700%	8/8/23	CAD	4,025	3,523
SSL Finance Inc.	4.099%	10/31/45	CAD	2,401	2,101
Summit Industrial Income REIT	2.150%	9/17/25	CAD	1,047	867
Sun Life Financial Inc.	3.050%	9/19/28	CAD	8,050	6,860
Sun Life Financial Inc.	2.580%	5/10/32	CAD	4,427	3,747
Sun Life Financial Inc.	2.060%	10/1/35	CAD	7,925	6,123

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Sun Life Financial Inc.	5.400%	5/29/42	CAD	3,904	3,943
Suncor Energy Inc.	3.000%	9/14/26	CAD	7,664	6,573
Suncor Energy Inc.	5.000%	4/9/30	CAD	6,601	6,304
Suncor Energy Inc.	5.390%	3/26/37	CAD	3,462	3,279
Suncor Energy Inc.	4.340%	9/13/46	CAD	1,171	970
Suncor Energy Inc.	3.950%	3/4/51	CAD	2,200	1,707
TELUS Corp.	3.350%	3/15/23	CAD	540	457
TELUS Corp.	3.350%	4/1/24	CAD	8,613	7,423
TELUS Corp.	3.750%	1/17/25	CAD	3,590	3,169
TELUS Corp.	3.750%	3/10/26	CAD	5,550	4,945
TELUS Corp.	2.350%	1/27/28	CAD	4,830	3,985
TELUS Corp.	3.625%	3/1/28	CAD	7,728	6,856
TELUS Corp.	3.300%	5/2/29	CAD	6,094	5,233
TELUS Corp.	4.400%	4/1/43	CAD	1,091	920
TELUS Corp.	4.850%	4/5/44	CAD	7,446	6,672
TELUS Corp.	4.750%	1/17/45	CAD	1,152	1,020
TELUS Corp.	4.400%	1/29/46	CAD	2,697	2,277
TELUS Corp.	4.700%	3/6/48	CAD	2,174	1,914
TELUS Corp.	3.950%	2/16/50	CAD	3,820	3,003
TELUS Corp.	4.100%	4/5/51	CAD	3,200	2,560
Teranet Holdings LP	3.544%	6/11/25	CAD	4,106	3,559
Teranet Holdings LP	5.754%	12/17/40	CAD	2,733	2,537
Teranet Holdings LP	6.100%	6/17/41	CAD	400	388
Thomson Reuters Corp.	2.239%	5/14/25	CAD	6,174	5,176
THP Partnership	4.394%	10/31/46	CAD	105	96
TMX Group Ltd.	4.461%	10/3/23	CAD	4,592	4,024
Toromont Industries Ltd.	3.842%	10/27/27	CAD	1,768	1,550
Toronto Hydro Corp.	2.520%	8/25/26	CAD	4,427	3,822
Toronto Hydro Corp.	2.430%	12/11/29	CAD	4,830	4,020
Toronto Hydro Corp.	3.550%	7/28/45	CAD	330	280
Toronto Hydro Corp.	3.485%	2/28/48	CAD	4,106	3,458
Toronto Hydro Corp.	2.990%	12/10/49	CAD	455	351
Toronto-Dominion Bank	0.375%	4/27/23	EUR	16,904	20,651
Toronto-Dominion Bank	3.005%	5/30/23	CAD	12,074	10,286
Toronto-Dominion Bank	1.909%	7/18/23	CAD	10,883	9,082
Toronto-Dominion Bank	2.850%	3/8/24	CAD	4,427	3,791
Toronto-Dominion Bank	0.500%	4/3/24	EUR	10,464	12,900
Toronto-Dominion Bank	3.226%	7/24/24	CAD	10,116	8,817
Toronto-Dominion Bank	2.496%	12/2/24	CAD	12,486	10,619
Toronto-Dominion Bank	1.943%	3/13/25	CAD	6,279	5,236
Toronto-Dominion Bank	0.625%	6/6/25	EUR	11,269	14,062
Toronto-Dominion Bank	1.128%	12/9/25	CAD	8,372	6,689
Toronto-Dominion Bank	0.100%	7/19/27	EUR	16,018	19,505
Toronto-Dominion Bank	1.888%	3/8/28	CAD	10,300	8,401
Toronto-Dominion Bank	3.589%	9/14/28	CAD	6,440	5,554
Toronto-Dominion Bank	3.224%	7/25/29	CAD	8,472	7,311
Toronto-Dominion Bank	3.105%	4/22/30	CAD	13,338	11,505
Toronto-Dominion Bank	4.859%	3/4/31	CAD	4,955	4,598
Toronto-Dominion Bank	3.060%	1/26/32	CAD	7,889	6,783
Toyota Credit Canada Inc.	3.040%	7/12/23	CAD	3,618	3,085
Toyota Credit Canada Inc.	2.310%	10/23/24	CAD	4,426	3,742
Toyota Credit Canada Inc.	2.110%	2/26/25	CAD	4,024	3,393
TransCanada PipeLines Ltd.	3.690%	7/19/23	CAD	4,218	3,611
TransCanada PipeLines Ltd.	3.300%	7/17/25	CAD	1,391	1,208
TransCanada PipeLines Ltd.	3.800%	4/5/27	CAD	11,406	10,164

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
TransCanada PipeLines Ltd.	3.390%	3/15/28	CAD	2,415	2,103
TransCanada PipeLines Ltd.	6.280%	5/26/28	CAD	3,634	3,627
TransCanada PipeLines Ltd.	3.000%	9/18/29	CAD	3,059	2,554
TransCanada PipeLines Ltd.	4.550%	11/15/41	CAD	5,635	4,775
TransCanada PipeLines Ltd.	4.350%	6/6/46	CAD	3,220	2,657
TransCanada PipeLines Ltd.	4.330%	9/16/47	CAD	4,025	3,312
TransCanada PipeLines Ltd.	4.180%	7/3/48	CAD	4,458	3,584
TransCanada PipeLines Ltd.	4.340%	10/15/49	CAD	5,655	4,655
TransCanada PipeLines, Ltd.	8.050%	2/17/39	CAD	90	108
TransEd Partners GP	3.951%	9/30/50	CAD	1,496	1,224
Trillium Health Partners Volunteers	3.702%	12/20/58	CAD	765	652
University of Ottawa	2.635%	2/13/60	CAD	2,963	1,973
University of Toronto	5.841%	12/15/43	CAD	130	148
University of Toronto	4.251%	12/7/51	CAD	2,013	1,907
University of Western Ontario	4.798%	5/24/47	CAD	184	186
³ Vancouver Airport Authority	7.425%	10/7/26	CAD	12,074	12,800
Vancouver Airport Authority	3.857%	11/10/45	CAD	729	639
Vancouver Airport Authority	2.800%	9/21/50	CAD	2,013	1,460
Westcoast Energy Inc.	3.430%	9/12/24	CAD	5,393	4,691
Westcoast Energy Inc.	3.770%	12/8/25	CAD	1,361	1,209
Westcoast Energy Inc.	4.791%	10/28/41	CAD	1,783	1,598
York University	6.480%	3/7/42	CAD	1,389	1,639
					2,118,651
Chile (0.0%)					
Corp. Nacional del Cobre de Chile	2.250%	7/9/24	EUR	2,415	3,100
China (0.0%)					
State Grid Europe Development 2014 plc	2.450%	1/26/27	EUR	1,803	2,368
State Grid Overseas Investment 2016 Ltd.	1.375%	5/2/25	EUR	5,635	7,076
State Grid Overseas Investment 2016 Ltd.	0.797%	8/5/26	EUR	22,216	27,309
State Grid Overseas Investment 2016 Ltd.	2.125%	5/2/30	EUR	5,554	7,330
					44,083
Czech Republic (0.1%)					
CEZ AS	4.875%	4/16/25	EUR	10,062	14,360
CEZ AS	3.000%	6/5/28	EUR	10,062	14,008
CPI Property Group SA	2.125%	10/4/24	EUR	3,542	4,465
CPI Property Group SA	1.625%	4/23/27	EUR	12,074	14,877
EP Infrastructure AS	1.659%	4/26/24	EUR	4,025	5,002
EP Infrastructure AS	2.045%	10/9/28	EUR	18,325	23,079
EP Infrastructure AS	1.816%	3/2/31	EUR	12,000	14,492
					90,283
Denmark (0.4%)					
AP Moller - Maersk A/S	1.750%	3/16/26	EUR	18,118	23,393
Carlsberg Breweries A/S	2.625%	11/15/22	EUR	120	151
Carlsberg Breweries A/S	0.500%	9/6/23	EUR	500	610
Carlsberg Breweries A/S	2.500%	5/28/24	EUR	13,684	17,662
Carlsberg Breweries A/S	0.875%	7/1/29	EUR	8,050	9,945
Danica Pension Livsforsikrings AB	4.375%	9/29/45	EUR	2,737	3,743
Danske Bank A/S	1.375%	5/24/22	EUR	4,025	4,920
Danske Bank A/S	3.750%	6/23/22	EUR	500	630
Danske Bank A/S	0.250%	11/28/22	EUR	13,440	16,280
Danske Bank A/S	0.875%	5/22/23	EUR	10,996	13,468
Danske Bank A/S	0.750%	6/2/23	EUR	12,959	15,871
Danske Bank A/S	0.500%	8/27/25	EUR	10,415	12,641
Danske Bank A/S	0.750%	11/22/27	EUR	12,074	15,313

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Danske Bank A/S	2.250%	1/14/28	GBP	5,232	7,390
Danske Bank A/S	1.375%	2/12/30	EUR	6,842	8,375
DLR Kredit A/S	1.000%	10/1/22	DKK	160,982	26,575
ISS Global A/S	2.125%	12/2/24	EUR	500	636
ISS Global A/S	0.875%	6/18/26	EUR	200	241
ISS Global A/S	1.500%	8/31/27	EUR	16,179	19,981
Jyske Bank A/S	0.375%	10/15/25	EUR	8,050	9,768
Jyske Bank A/S	2.250%	4/5/29	EUR	8,935	11,196
Jyske Realkredit A/S	0.250%	7/1/23	EUR	6,440	7,856
Jyske Realkredit A/S	0.375%	4/1/25	EUR	5,635	6,954
Jyske Realkredit A/S	0.500%	10/1/26	EUR	17,853	22,259
Nordea Kredit Realkreditaktieselskab	1.000%	10/1/21	DKK	160,982	26,210
Nordea Kredit Realkreditaktieselskab	1.000%	10/1/22	DKK	110,273	18,211
Nordea Kredit Realkreditaktieselskab	3.500%	10/1/44	DKK	317	57
Nykredit Realkredit A/S	1.000%	7/1/21	DKK	153,013	24,791
Nykredit Realkredit A/S	1.000%	1/1/22	DKK	280,108	45,842
Nykredit Realkredit A/S	0.250%	1/20/23	EUR	2,415	2,923
Nykredit Realkredit A/S	0.125%	7/10/24	EUR	9,659	11,636
Nykredit Realkredit A/S	0.500%	7/10/25	EUR	8,000	9,816
Nykredit Realkredit A/S	0.750%	1/20/27	EUR	10,000	12,216
Nykredit Realkredit A/S	2.750%	11/17/27	EUR	6,118	7,642
Nykredit Realkredit A/S	2.000%	10/1/47	DKK	36,943	6,211
Orsted A/S	1.500%	11/26/29	EUR	23,575	31,030
Orsted A/S	4.875%	1/12/32	GBP	11,400	20,374
Orsted A/S	2.500%	5/16/33	GBP	1,087	1,606
Orsted A/S	5.750%	4/9/40	GBP	805	1,735
Orsted A/S	6.250%	6/26/13	EUR	842	1,137
Sydbank AS	1.375%	9/18/23	EUR	8,050	9,983

487,278

Finland (0.3%)

Aktia Bank Oyj	0.375%	3/5/26	EUR	8,000	9,932
Citycon Treasury BV	2.375%	1/15/27	EUR	8,050	10,087
Elenia Finance Oyj	0.375%	2/6/27	EUR	8,050	9,685
Fortum Oyj	2.250%	9/6/22	EUR	7,647	9,496
Fortum Oyj	2.125%	2/27/29	EUR	7,712	10,353
Nordea Bank Abp	2.375%	6/2/22	GBP	5,635	7,946
Nordea Bank Abp	3.250%	7/5/22	EUR	4,347	5,449
Nordea Bank Abp	1.125%	2/12/25	EUR	200	252
Nordea Bank Abp	0.550%	6/23/25	CHF	10,300	11,676
Nordea Bank Abp	0.500%	5/14/27	EUR	8,050	9,903
Nordea Kiinnitysluottopankki Oyj	0.250%	2/28/23	EUR	8,693	10,597
Nordea Mortgage Bank plc	0.625%	10/19/22	EUR	300	367
Nordea Mortgage Bank plc	0.250%	11/21/23	EUR	4,025	4,930
Nordea Mortgage Bank plc	0.250%	3/18/26	EUR	5,152	6,363
Nordea Mortgage Bank plc	0.625%	3/17/27	EUR	18,513	23,388
OP Corporate Bank plc	2.500%	5/20/22	GBP	6,198	8,752
OP Corporate Bank plc	0.375%	8/29/23	EUR	4,830	5,895
OP Corporate Bank plc	0.375%	2/26/24	EUR	5,474	6,695
OP Corporate Bank plc	0.375%	6/19/24	EUR	6,440	7,835
OP Corporate Bank plc	1.000%	5/22/25	EUR	8,050	10,104
OP Corporate Bank plc	0.500%	8/12/25	EUR	2,616	3,218
OP Corporate Bank plc	0.600%	1/18/27	EUR	17,708	21,586
OP Corporate Bank plc	0.625%	11/12/29	EUR	10,464	12,572
OP Corporate Bank plc	1.625%	6/9/30	EUR	20,123	25,045
OP Mortgage Bank	0.625%	9/4/22	EUR	18,272	22,310

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
OP Mortgage Bank	0.050%	2/22/23	EUR	4,025	4,890
OP Mortgage Bank	0.250%	5/11/23	EUR	5,430	6,630
OP Mortgage Bank	0.250%	3/13/24	EUR	24,148	29,606
OP Mortgage Bank	1.000%	11/28/24	EUR	5,635	7,119
OP Mortgage Bank	0.010%	11/19/26	EUR	8,050	9,825
OP Mortgage Bank	0.625%	2/15/29	EUR	8,050	10,204
OP Mortgage Bank	0.010%	11/19/30	EUR	24,148	28,843
Sampo Oyj	3.375%	5/23/49	EUR	6,681	9,140
Sampo Oyj	2.500%	9/3/52	EUR	12,025	15,228
Stora Enso Oyj	2.500%	6/7/27	EUR	3,623	4,892
Stora Enso Oyj	2.500%	3/21/28	EUR	100	136
					380,949
France (3.2%)					
Aeroports de Paris	1.500%	7/24/23	EUR	4,000	4,974
Aeroports de Paris	3.125%	6/11/24	EUR	1,600	2,124
Aeroports de Paris	1.500%	4/7/25	EUR	3,200	4,087
Aeroports de Paris	2.125%	10/2/26	EUR	14,400	19,122
Aeroports de Paris	2.750%	6/5/28	EUR	1,000	1,432
Aeroports de Paris	1.000%	1/5/29	EUR	20,200	25,310
Aeroports de Paris	2.750%	4/2/30	EUR	9,000	12,758
Aeroports de Paris	1.500%	7/2/32	EUR	5,600	7,205
Aeroports de Paris	1.125%	6/18/34	EUR	2,400	2,952
Aeroports de Paris	2.125%	10/11/38	EUR	5,900	8,107
Air Liquide Finance SA	0.500%	6/13/22	EUR	1,400	1,695
Air Liquide Finance SA	1.000%	4/2/25	EUR	8,000	10,026
Air Liquide Finance SA	1.250%	6/3/25	EUR	4,500	5,699
Air Liquide Finance SA	1.000%	3/8/27	EUR	100	127
Air Liquide Finance SA	1.250%	6/13/28	EUR	1,000	1,306
Air Liquide Finance SA	1.375%	4/2/30	EUR	8,000	10,497
Air Liquide SA	2.375%	9/6/23	EUR	1,800	2,299
Airbus Finance BV	2.375%	4/2/24	EUR	7,486	9,581
Airbus Finance BV	2.125%	10/29/29	EUR	564	768
Airbus Finance BV	1.375%	5/13/31	EUR	16,288	20,860
Airbus SE	1.375%	6/9/26	EUR	4,669	5,958
Airbus SE	2.375%	4/7/32	EUR	6,050	8,370
Airbus SE	2.375%	6/9/40	EUR	10,464	14,228
Alstom SA	0.250%	10/14/26	EUR	8,000	9,646
Altarea SCA	2.250%	7/5/24	EUR	8,000	10,181
APRR SA	1.500%	1/15/24	EUR	600	751
APRR SA	1.875%	1/15/25	EUR	1,900	2,443
APRR SA	1.125%	1/9/26	EUR	8,600	10,869
APRR SA	1.250%	1/6/27	EUR	8,600	11,025
APRR SA	1.250%	1/18/28	EUR	1,200	1,540
APRR SA	1.500%	1/25/30	EUR	600	794
APRR SA	1.875%	1/6/31	EUR	200	273
APRR SA	1.625%	1/13/32	EUR	7,500	10,149
APRR SA	1.500%	1/17/33	EUR	300	401
Arkea Home Loans SFH SA	2.375%	7/11/23	EUR	4,800	6,131
Arkea Home Loans SFH SA	0.375%	3/4/24	EUR	1,000	1,229
Arkea Home Loans SFH SA	0.750%	10/5/27	EUR	100	127
Arkea Home Loans SFH SA	1.500%	6/1/33	EUR	8,000	10,994
Arkema SA	1.500%	1/20/25	EUR	400	508
Arkema SA	1.500%	4/20/27	EUR	14,100	18,271
Atos SE	1.750%	5/7/25	EUR	6,900	8,740
Autoroutes du Sud de la France SA	5.625%	7/4/22	EUR	100	128

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Autoroutes du Sud de la France SA	2.875%	1/18/23	EUR	2,700	3,419
Autoroutes du Sud de la France SA	2.950%	1/17/24	EUR	4,100	5,309
Autoroutes du Sud de la France SA	1.125%	4/20/26	EUR	1,400	1,779
Autoroutes du Sud de la France SA	1.000%	5/13/26	EUR	8,600	10,818
Autoroutes du Sud de la France SA	1.250%	1/18/27	EUR	400	513
Autoroutes du Sud de la France SA	1.375%	6/27/28	EUR	5,000	6,502
Autoroutes du Sud de la France SA	1.375%	2/21/31	EUR	6,400	8,371
AXA Bank Europe SCF	0.375%	3/23/23	EUR	4,800	5,864
AXA Bank Europe SCF	0.500%	4/18/25	EUR	22,500	27,925
AXA Bank Europe SCF	1.375%	4/18/33	EUR	12,500	16,962
AXA Home Loan SFH SA	0.010%	10/16/29	EUR	8,000	9,594
AXA SA	1.125%	5/15/28	EUR	3,623	4,727
AXA SA	5.125%	7/4/43	EUR	1,803	2,400
AXA SA	3.375%	7/6/47	EUR	19,280	26,583
AXA SA	3.250%	5/28/49	EUR	14,969	20,647
AXA SA	6.686%	7/29/49	GBP	1,449	2,450
AXA SA	3.941%	11/29/49	EUR	1,554	2,073
AXA SA	5.453%	11/29/49	GBP	4,951	7,905
AXA SA	5.625%	1/16/54	GBP	7,060	12,253
Banque Federative du Credit Mutuel SA	3.250%	8/23/22	EUR	5,000	6,298
Banque Federative du Credit Mutuel SA	0.500%	11/16/22	EUR	13,600	16,567
Banque Federative du Credit Mutuel SA	0.750%	6/15/23	EUR	54,600	67,068
Banque Federative du Credit Mutuel SA	0.443%	10/12/23	JPY	1,100,000	10,113
Banque Federative du Credit Mutuel SA	3.000%	11/28/23	EUR	6,600	8,598
Banque Federative du Credit Mutuel SA	2.250%	12/18/23	GBP	5,200	7,474
Banque Federative du Credit Mutuel SA	2.625%	3/18/24	EUR	8,000	10,381
Banque Federative du Credit Mutuel SA	3.000%	5/21/24	EUR	15,152	19,811
Banque Federative du Credit Mutuel SA	0.250%	10/10/24	JPY	1,400,000	12,795
Banque Federative du Credit Mutuel SA	0.384%	10/11/24	JPY	200,000	1,837
Banque Federative du Credit Mutuel SA	1.750%	12/19/24	GBP	4,100	5,836
Banque Federative du Credit Mutuel SA	1.250%	1/14/25	EUR	36,000	45,347
Banque Federative du Credit Mutuel SA	0.750%	7/17/25	EUR	4,100	5,084
Banque Federative du Credit Mutuel SA	3.000%	9/11/25	EUR	4,000	5,345
Banque Federative du Credit Mutuel SA	1.625%	1/19/26	EUR	500	645
Banque Federative du Credit Mutuel SA	2.375%	3/24/26	EUR	17,000	22,245
Banque Federative du Credit Mutuel SA	0.750%	6/8/26	EUR	13,500	16,744
Banque Federative du Credit Mutuel SA	1.500%	10/7/26	GBP	100	140
Banque Federative du Credit Mutuel SA	1.875%	11/4/26	EUR	4,500	5,784
Banque Federative du Credit Mutuel SA	2.625%	3/31/27	EUR	1,100	1,470
Banque Federative du Credit Mutuel SA	1.625%	11/15/27	EUR	3,800	4,828
Banque Federative du Credit Mutuel SA	2.500%	5/25/28	EUR	4,000	5,379
Banque Federative du Credit Mutuel SA	0.250%	7/19/28	EUR	12,000	14,095
Banque Federative du Credit Mutuel SA	1.875%	6/18/29	EUR	8,000	10,328
Banque Federative du Credit Mutuel SA	0.750%	1/17/30	EUR	1,700	2,054
Banque Federative du Credit Mutuel SA	1.250%	6/3/30	EUR	4,800	6,029
Banque Federative du Credit Mutuel SA	0.625%	2/21/31	EUR	8,000	9,491
BNP Paribas Cardif SA	4.032%	11/29/49	EUR	1,200	1,636
BNP Paribas Home Loan SFH SA	0.875%	11/14/24	EUR	4,025	5,052
BNP Paribas SA	0.500%	6/1/22	EUR	4,025	4,888
BNP Paribas SA	1.125%	8/16/22	GBP	3,220	4,488
BNP Paribas SA	2.875%	10/24/22	EUR	4,025	5,072
BNP Paribas SA	1.125%	1/15/23	EUR	886	1,092
BNP Paribas SA	4.500%	3/21/23	EUR	160	210
BNP Paribas SA	2.875%	9/26/23	EUR	4,468	5,777
BNP Paribas SA	1.125%	10/10/23	EUR	9,498	11,780

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BNP Paribas SA	1.125%	11/22/23	EUR	500	621
BNP Paribas SA	2.375%	5/20/24	EUR	6,842	8,860
BNP Paribas SA	1.000%	6/27/24	EUR	4,025	4,990
BNP Paribas SA	2.375%	2/17/25	EUR	4,025	5,196
BNP Paribas SA	1.250%	3/19/25	EUR	8,050	10,104
BNP Paribas SA	0.500%	7/15/25	EUR	3,200	3,897
BNP Paribas SA	1.500%	11/17/25	EUR	16,501	21,011
BNP Paribas SA	3.375%	1/23/26	GBP	2,174	3,272
BNP Paribas SA	1.125%	6/11/26	EUR	29,782	37,281
BNP Paribas SA	0.125%	9/4/26	EUR	1,400	1,667
BNP Paribas SA	2.875%	10/1/26	EUR	3,864	5,202
BNP Paribas SA	2.125%	1/23/27	EUR	16,000	20,815
BNP Paribas SA	2.625%	10/14/27	EUR	3,301	4,108
BNP Paribas SA	1.875%	12/14/27	GBP	4,800	6,732
BNP Paribas SA	0.500%	2/19/28	EUR	10,000	12,018
BNP Paribas SA	0.500%	9/1/28	EUR	7,000	8,370
BNP Paribas SA	1.125%	4/17/29	EUR	8,000	9,937
BNP Paribas SA	0.500%	1/19/30	EUR	12,000	14,152
BNP Paribas SA	2.375%	11/20/30	EUR	8,000	10,341
BNP Paribas SA	1.250%	7/13/31	GBP	5,000	6,397
Bouygues SA	3.625%	1/16/23	EUR	2,000	2,568
Bouygues SA	5.500%	10/6/26	GBP	4,900	8,315
Bouygues SA	1.375%	6/7/27	EUR	2,900	3,778
Bouygues SA	1.125%	7/24/28	EUR	4,000	5,128
BPCE SA	1.125%	1/18/23	EUR	3,000	3,685
BPCE SA	4.250%	2/6/23	EUR	100	130
BPCE SA	0.375%	10/5/23	EUR	11,300	13,797
BPCE SA	2.875%	1/16/24	EUR	10,800	14,069
BPCE SA	0.875%	1/31/24	EUR	11,400	14,048
BPCE SA	1.000%	7/15/24	EUR	6,800	8,466
BPCE SA	3.000%	7/19/24	EUR	6,900	9,134
BPCE SA	0.625%	9/26/24	EUR	19,700	24,146
BPCE SA	1.000%	4/1/25	EUR	12,000	14,902
BPCE SA	0.250%	1/15/26	EUR	8,600	10,413
BPCE SA	1.375%	12/23/26	GBP	5,700	7,927
BPCE SA	0.010%	1/14/27	EUR	3,800	4,517
BPCE SA	0.500%	9/15/27	EUR	8,000	9,652
BPCE SA	2.750%	11/30/27	EUR	4,100	5,133
BPCE SA	4.500%	4/26/28	AUD	1,300	1,121
BPCE SA	1.000%	10/5/28	EUR	4,200	5,317
BPCE SA	5.250%	4/16/29	GBP	2,400	4,058
BPCE SA	0.625%	1/15/30	EUR	11,200	13,589
BPCE SA	0.250%	1/14/31	EUR	10,000	11,559
BPCE SFH SA	0.375%	2/10/23	EUR	4,100	5,004
BPCE SFH SA	2.375%	11/29/23	EUR	4,000	5,160
BPCE SFH SA	0.375%	2/21/24	EUR	10,200	12,539
BPCE SFH SA	1.750%	6/27/24	EUR	16,000	20,544
BPCE SFH SA	1.000%	2/24/25	EUR	10,800	13,656
BPCE SFH SA	0.398%	4/24/25	EUR	16,000	19,796
BPCE SFH SA	0.750%	9/2/25	EUR	8,000	10,061
BPCE SFH SA	0.625%	9/22/27	EUR	4,000	5,049
BPCE SFH SA	0.010%	11/10/27	EUR	8,000	9,708
BPCE SFH SA	0.875%	4/13/28	EUR	9,700	12,457
BPCE SFH SA	1.000%	6/8/29	EUR	3,700	4,814
BPCE SFH SA	0.625%	5/29/31	EUR	14,100	17,777

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
4 Caisse Centrale du Credit Immobilier de France SA	0.050%	3/25/25	EUR	8,000	9,785
Caisse de Refinancement de l'Habitat SA	4.000%	6/17/22	EUR	15,994	20,207
Caisse de Refinancement de l'Habitat SA	3.300%	9/23/22	EUR	7,647	9,684
Caisse de Refinancement de l'Habitat SA	4.300%	2/24/23	EUR	5,635	7,367
Caisse de Refinancement de l'Habitat SA	3.900%	10/20/23	EUR	4,025	5,363
Caisse de Refinancement de l'Habitat SA	3.600%	3/8/24	EUR	9,337	12,526
Caisse de Refinancement de l'Habitat SA	2.400%	1/17/25	EUR	902	1,196
Caisse de Refinancement de l'Habitat SA	0.010%	2/7/28	EUR	8,000	9,696
Caisse de Refinancement de l'Habitat SA	0.010%	10/8/29	EUR	16,900	20,300
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	6.000%	1/23/27	EUR	7,400	11,211
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	3.375%	9/24/28	EUR	6,600	8,952
Capgemini SE	2.500%	7/1/23	EUR	4,800	6,068
Capgemini SE	1.000%	10/18/24	EUR	300	373
Capgemini SE	1.750%	4/18/28	EUR	12,400	16,358
Capgemini SE	2.375%	4/15/32	EUR	20,900	29,305
Carmila SA	2.375%	9/16/24	EUR	3,300	4,268
Carmila SA	2.125%	3/7/28	EUR	1,500	1,895
Carrefour SA	0.875%	6/12/23	EUR	200	245
Carrefour SA	0.750%	4/26/24	EUR	7,325	8,992
Carrefour SA	1.250%	6/3/25	EUR	12,962	16,308
Carrefour SA	1.750%	5/4/26	EUR	1,000	1,294
Carrefour SA	2.625%	12/15/27	EUR	8,000	10,999
Cie de Financement Foncier SA	0.200%	9/16/22	EUR	10,900	13,223
Cie de Financement Foncier SA	2.375%	11/21/22	EUR	4,670	5,864
Cie de Financement Foncier SA	0.625%	2/10/23	EUR	9,600	11,764
Cie de Financement Foncier SA	0.250%	4/11/23	EUR	200	244
Cie de Financement Foncier SA	0.325%	9/12/23	EUR	11,200	13,713
Cie de Financement Foncier SA	2.000%	5/7/24	EUR	11,500	14,835
Cie de Financement Foncier SA	0.500%	9/4/24	EUR	8,000	9,903
Cie de Financement Foncier SA	0.375%	12/11/24	EUR	1,500	1,851
Cie de Financement Foncier SA	0.750%	1/21/25	EUR	5,600	7,010
Cie de Financement Foncier SA	4.000%	10/24/25	EUR	20,365	29,239
Cie de Financement Foncier SA	1.000%	2/2/26	EUR	100	128
Cie de Financement Foncier SA	0.750%	5/29/26	EUR	1,600	2,023
Cie de Financement Foncier SA	0.225%	9/14/26	EUR	4,500	5,543
Cie de Financement Foncier SA	5.500%	1/26/27	GBP	1,892	3,262
Cie de Financement Foncier SA	0.375%	4/9/27	EUR	4,000	4,967
Cie de Financement Foncier SA	0.010%	11/10/27	EUR	8,000	9,708
Cie de Financement Foncier SA	0.750%	1/11/28	EUR	8,800	11,188
Cie de Financement Foncier SA	0.875%	9/11/28	EUR	14,900	19,141
Cie de Financement Foncier SA	3.875%	4/25/55	EUR	3,220	7,085
Cie de Saint-Gobain	1.750%	4/3/23	EUR	8,000	9,956
Cie de Saint-Gobain	1.000%	3/17/25	EUR	900	1,127
Cie de Saint-Gobain	1.875%	9/21/28	EUR	100	133
Cie de Saint-Gobain	1.875%	3/15/31	EUR	9,200	12,445
Cie Financiere et Industrielle des Autoroutes SA	0.375%	2/7/25	EUR	6,100	7,472
Cie Generale des Etablissements Michelin SCA	0.000%	11/2/28	EUR	10,000	11,753
Cie Generale des Etablissements Michelin SCA	2.500%	9/3/38	EUR	4,100	6,204
CNP Assurances	4.500%	6/10/47	EUR	6,100	8,835
CNP Assurances	2.500%	6/30/51	EUR	5,000	6,393

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Coentreprise de Transport d'Electricite SA	2.125%	7/29/32	EUR	13,200	18,155
Covivio	1.875%	5/20/26	EUR	300	392
Covivio	2.375%	2/20/28	EUR	200	266
Credit Agricole Assurances SA	4.750%	9/27/48	EUR	2,000	2,956
Credit Agricole Assurances SA	4.250%	12/31/49	EUR	2,000	2,681
Credit Agricole Home Loan SFH SA	0.050%	8/29/22	EUR	1,000	1,211
Credit Agricole Home Loan SFH SA	0.625%	9/11/23	EUR	2,415	2,978
Credit Agricole Home Loan SFH SA	0.375%	9/30/24	EUR	4,100	5,057
Credit Agricole Home Loan SFH SA	0.500%	4/3/25	EUR	4,000	4,970
Credit Agricole Home Loan SFH SA	4.000%	7/16/25	EUR	1,600	2,276
Credit Agricole Home Loan SFH SA	0.500%	2/19/26	EUR	1,500	1,872
Credit Agricole Home Loan SFH SA	0.750%	5/5/27	EUR	28,900	36,697
Credit Agricole Home Loan SFH SA	0.875%	8/11/28	EUR	12,000	15,420
Credit Agricole Home Loan SFH SA	1.000%	1/16/29	EUR	12,000	15,587
Credit Agricole Home Loan SFH SA	0.050%	12/6/29	EUR	8,000	9,645
Credit Agricole Home Loan SFH SA	1.250%	3/24/31	EUR	14,400	19,209
Credit Agricole Home Loan SFH SA	0.010%	11/3/31	EUR	8,000	9,439
Credit Agricole Home Loan SFH SA	1.375%	2/3/32	EUR	3,600	4,869
Credit Agricole Home Loan SFH SA	0.875%	5/6/34	EUR	12,000	15,408
Credit Agricole Home Loan SFH SA	1.500%	9/28/38	EUR	4,000	5,609
Credit Agricole Public Sector SCF SA	1.875%	6/7/23	EUR	8,200	10,341
Credit Agricole Public Sector SCF SA	0.500%	10/10/25	EUR	17,300	21,548
Credit Agricole Public Sector SCF SA	0.250%	10/31/26	EUR	2,053	2,530
Credit Agricole Public Sector SCF SA	0.875%	8/2/27	EUR	564	721
Credit Agricole Public Sector SCF SA	0.010%	9/13/28	EUR	8,000	9,649
Credit Agricole Public Sector SCF SA	0.625%	3/29/29	EUR	11,200	14,122
Credit Agricole SA	0.443%	6/9/22	JPY	400,000	3,659
Credit Agricole SA	0.750%	12/1/22	EUR	4,000	4,900
Credit Agricole SA	3.125%	7/17/23	EUR	700	907
Credit Agricole SA	7.375%	12/18/23	GBP	800	1,287
Credit Agricole SA	2.375%	5/20/24	EUR	11,200	14,524
Credit Agricole SA	1.000%	9/16/24	EUR	1,600	2,000
Credit Agricole SA	3.125%	2/5/26	EUR	3,300	4,568
Credit Agricole SA	1.000%	4/22/26	EUR	4,800	5,955
Credit Agricole SA	1.875%	12/20/26	EUR	8,100	10,566
Credit Agricole SA	2.625%	3/17/27	EUR	16,179	21,602
Credit Agricole SA	1.375%	5/3/27	EUR	1,200	1,545
Credit Agricole SA	1.750%	3/5/29	EUR	9,600	12,510
Credit Agricole SA	2.000%	3/25/29	EUR	3,700	4,788
Credit Agricole SA	1.000%	7/3/29	EUR	21,700	27,397
Credit Agricole SA	1.625%	6/5/30	EUR	8,500	10,600
Credit Agricole SA	0.875%	1/14/32	EUR	5,600	6,773
Credit Mutuel Arkea SA	1.000%	1/26/23	EUR	6,800	8,356
Credit Mutuel Arkea SA	1.250%	5/31/24	EUR	17,300	21,540
Credit Mutuel Arkea SA	1.375%	1/17/25	EUR	100	127
Credit Mutuel Arkea SA	0.875%	5/7/27	EUR	1,600	1,994
Credit Mutuel Arkea SA	0.375%	10/3/28	EUR	8,200	9,831
Credit Mutuel Arkea SA	3.500%	2/9/29	EUR	15,800	22,696
Credit Mutuel Arkea SA	1.125%	5/23/29	EUR	1,800	2,280
Credit Mutuel Arkea SA	1.875%	10/25/29	EUR	100	126
Credit Mutuel Home Loan SFH SA	0.375%	9/12/22	EUR	3,220	3,917
Credit Mutuel Home Loan SFH SA	4.125%	1/16/23	EUR	4,900	6,357
Credit Mutuel Home Loan SFH SA	2.500%	9/11/23	EUR	2,400	3,087
Credit Mutuel Home Loan SFH SA	4.125%	1/19/24	EUR	4,800	6,490
Credit Mutuel Home Loan SFH SA	0.250%	4/30/24	EUR	8,000	9,814

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Credit Mutuel Home Loan SFH SA	1.750%	6/19/24	EUR	8,000	10,271
Credit Mutuel Home Loan SFH SA	0.625%	2/10/25	EUR	1,700	2,120
Credit Mutuel Home Loan SFH SA	0.625%	2/2/26	EUR	4,000	5,020
Credit Mutuel Home Loan SFH SA	0.875%	4/7/26	EUR	644	819
Credit Mutuel Home Loan SFH SA	0.750%	9/15/27	EUR	6,900	8,774
Credit Mutuel Home Loan SFH SA	1.000%	1/30/29	EUR	4,500	5,840
Danone SA	0.424%	11/3/22	EUR	5,000	6,068
Danone SA	2.600%	6/28/23	EUR	4,500	5,750
Danone SA	1.250%	5/30/24	EUR	400	501
Danone SA	0.709%	11/3/24	EUR	5,900	7,299
Danone SA	1.125%	1/14/25	EUR	8,000	10,029
Danone SA	0.571%	3/17/27	EUR	8,000	9,869
Dassault Systemes SE	0.125%	9/16/26	EUR	4,000	4,828
Dassault Systemes SE	0.375%	9/16/29	EUR	8,000	9,660
⁵ Dexia Credit Local SA	1.125%	6/15/22	GBP	1,800	2,511
⁵ Dexia Credit Local SA	1.375%	12/7/22	GBP	4,800	6,743
⁵ Dexia Credit Local SA	0.750%	1/25/23	EUR	26,150	32,104
⁵ Dexia Credit Local SA	0.625%	2/3/24	EUR	49,900	61,722
⁵ Dexia Credit Local SA	1.250%	11/26/24	EUR	13,800	17,511
⁵ Dexia Credit Local SA	0.500%	1/17/25	EUR	20,100	24,856
⁵ Dexia Credit Local SA	2.125%	2/12/25	GBP	2,400	3,502
⁵ Dexia Credit Local SA	0.625%	1/17/26	EUR	3,600	4,496
⁵ Dexia Credit Local SA	1.000%	10/18/27	EUR	200	256
Edenred	1.375%	3/10/25	EUR	600	757
Electricite de France SA	2.750%	3/10/23	EUR	16,300	20,676
Electricite de France SA	4.625%	9/11/24	EUR	8,050	11,199
Electricite de France SA	4.000%	11/12/25	EUR	1,700	2,411
Electricite de France SA	1.000%	10/13/26	EUR	13,100	16,469
Electricite de France SA	4.125%	3/25/27	EUR	7,400	10,941
Electricite de France SA	4.625%	4/26/30	EUR	200	326
Electricite de France SA	2.000%	10/2/30	EUR	1,600	2,173
Electricite de France SA	5.875%	7/18/31	GBP	2,496	4,631
Electricite de France SA	5.625%	2/21/33	EUR	7,088	13,149
Electricite de France SA	6.125%	6/2/34	GBP	16,850	33,524
Electricite de France SA	1.875%	10/13/36	EUR	7,800	10,380
Electricite de France SA	4.500%	11/12/40	EUR	3,100	5,770
Electricite de France SA	5.500%	10/17/41	GBP	16,500	33,257
Electricite de France SA	5.000%	1/22/49	EUR	4,800	6,542
Electricite de France SA	5.375%	1/29/49	EUR	2,700	3,671
Electricite de France SA	5.875%	7/22/49	GBP	2,000	3,122
Electricite de France SA	2.000%	12/9/49	EUR	17,000	21,719
Electricite de France SA	6.000%	12/29/49	GBP	3,000	4,636
Electricite de France SA	6.000%	1/23/14	GBP	5,900	14,097
Eli Lilly & Co.	1.125%	12/11/28	EUR	8,000	9,954
ELO SACA	2.375%	12/12/22	EUR	1,600	2,005
ELO SACA	2.375%	4/25/25	EUR	6,600	8,564
Energy Transfer LP	1.875%	5/26/26	EUR	400	518
Engie Alliance GIE	5.750%	6/24/23	EUR	4,820	6,504
Engie SA	2.625%	7/20/22	EUR	644	801
Engie SA	3.000%	2/1/23	EUR	3,220	4,095
Engie SA	0.875%	3/27/24	EUR	1,600	1,979
Engie SA	0.875%	9/19/25	EUR	10,800	13,458
Engie SA	2.375%	5/19/26	EUR	200	269
Engie SA	0.375%	6/11/27	EUR	11,900	14,488
Engie SA	1.750%	3/27/28	EUR	6,000	7,917

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Engie SA	1.375%	6/22/28	EUR	1,300	1,676
Engie SA	7.000%	10/30/28	GBP	3,150	6,023
Engie SA	2.125%	3/30/32	EUR	12,400	17,191
Engie SA	2.000%	9/28/37	EUR	2,100	2,895
Engie SA	1.250%	10/24/41	EUR	7,100	8,749
Engie SA	3.875%	6/2/49	EUR	2,900	3,827
Engie SA	5.000%	10/1/60	GBP	4,050	9,172
Engie SA	1.375%	12/31/99	EUR	5,000	6,098
Engie SA	5.950%	3/16/11	EUR	2,554	5,790
EssilorLuxottica SA	0.000%	5/27/23	EUR	200	242
EssilorLuxottica SA	2.625%	2/10/24	EUR	7,406	9,623
EssilorLuxottica SA	0.125%	5/27/25	EUR	8,000	9,711
EssilorLuxottica SA	0.500%	6/5/28	EUR	16,000	19,688
Eutelsat SA	2.000%	10/2/25	EUR	7,600	9,790
Eutelsat SA	2.250%	7/13/27	EUR	1,000	1,318
Gecina SA	1.500%	1/20/25	EUR	7,400	9,410
Gecina SA	1.375%	6/30/27	EUR	100	129
Gecina SA	1.375%	1/26/28	EUR	1,100	1,421
Gecina SA	1.000%	1/30/29	EUR	1,800	2,281
Gecina SA	1.625%	5/29/34	EUR	8,500	11,235
GELF Bond Issuer I SA	1.125%	7/18/29	EUR	3,381	4,169
Holding d'Infrastructures de Transport SASU	2.250%	3/24/25	EUR	3,400	4,399
Holding d'Infrastructures de Transport SASU	1.625%	11/27/27	EUR	1,900	2,421
HSBC France SA	0.250%	5/17/24	EUR	2,400	2,921
HSBC France SA	0.100%	9/3/27	EUR	8,100	9,650
HSBC SFH France SA	2.000%	10/16/23	EUR	2,000	2,548
ICADE	1.125%	11/17/25	EUR	8,600	10,812
Imerys SA	2.000%	12/10/24	EUR	600	767
Imerys SA	1.500%	1/15/27	EUR	1,100	1,386
Indigo Group SAS	1.625%	4/19/28	EUR	500	628
JCDecaux SA	1.000%	6/1/23	EUR	8,000	9,808
JCDecaux SA	2.625%	4/24/28	EUR	4,000	5,344
Kering SA	1.250%	5/10/26	EUR	7,400	9,428
Klepierre SA	1.000%	4/17/23	EUR	1,600	1,962
Klepierre SA	1.875%	2/19/26	EUR	6,100	7,927
Klepierre SA	1.375%	2/16/27	EUR	1,200	1,528
Klepierre SA	0.625%	7/1/30	EUR	4,800	5,738
Klepierre SA	1.250%	9/29/31	EUR	200	249
La Banque Postale Home Loan SFH SA	2.375%	1/15/24	EUR	3,800	4,916
La Banque Postale Home Loan SFH SA	0.625%	6/23/27	EUR	10,050	12,670
La Banque Postale Home Loan SFH SA	0.875%	2/7/28	EUR	7,200	9,237
La Banque Postale Home Loan SFH SA	1.000%	10/4/28	EUR	4,000	5,185
La Banque Postale SA	1.000%	10/16/24	EUR	4,000	4,972
La Banque Postale SA	2.750%	11/19/27	EUR	3,200	4,006
La Banque Postale SA	3.000%	6/9/28	EUR	1,600	2,239
La Banque Postale SA	2.000%	7/13/28	EUR	7,600	10,100
La Banque Postale SA	1.375%	4/24/29	EUR	8,000	10,225
La Mondiale SAM	5.050%	12/29/49	EUR	5,474	7,667
La Poste SA	2.750%	11/26/24	EUR	3,300	4,374
La Poste SA	1.125%	6/4/25	EUR	8,000	10,059
La Poste SA	0.625%	10/21/26	EUR	7,800	9,627
La Poste SA	0.375%	9/17/27	EUR	15,900	19,337
La Poste SA	1.450%	11/30/28	EUR	1,600	2,093
La Poste SA	1.375%	4/21/32	EUR	36,200	46,796
La Poste SA	1.000%	9/17/34	EUR	4,000	4,925

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Legrand SA	0.750%	7/6/24	EUR	200	247
Legrand SA	1.000%	3/6/26	EUR	100	126
Legrand SA	1.875%	12/16/27	EUR	100	133
Legrand SA	1.875%	7/6/32	EUR	1,300	1,817
LVMH Moet Hennessy Louis Vuitton SE	0.375%	5/26/22	EUR	604	730
LVMH Moet Hennessy Louis Vuitton SE	1.000%	6/14/22	GBP	7,245	10,058
LVMH Moet Hennessy Louis Vuitton SE	0.750%	5/26/24	EUR	8,112	10,024
LVMH Moet Hennessy Louis Vuitton SE	0.125%	2/11/28	EUR	8,000	9,659
Mercialys SA	1.787%	3/31/23	EUR	4,100	5,084
Michelin Luxembourg SCS	1.125%	5/28/22	EUR	200	243
Michelin Luxembourg SCS	1.750%	5/28/27	EUR	100	133
MMS USA Investments Inc.	0.625%	6/13/25	EUR	11,800	14,435
MMS USA Investments Inc.	1.250%	6/13/28	EUR	200	251
MMS USA Investments Inc.	1.750%	6/13/31	EUR	4,900	6,326
Orange SA	3.375%	9/16/22	EUR	1,400	1,769
Orange SA	2.500%	3/1/23	EUR	200	253
Orange SA	0.750%	9/11/23	EUR	1,400	1,719
Orange SA	3.125%	1/9/24	EUR	300	393
Orange SA	1.125%	7/15/24	EUR	7,600	9,484
Orange SA	1.000%	5/12/25	EUR	8,100	10,135
Orange SA	1.000%	9/12/25	EUR	10,900	13,687
Orange SA	5.250%	12/5/25	GBP	1,140	1,882
Orange SA	0.000%	9/4/26	EUR	5,600	6,707
Orange SA	0.875%	2/3/27	EUR	1,500	1,882
Orange SA	1.250%	7/7/27	EUR	6,400	8,203
Orange SA	1.375%	3/20/28	EUR	29,100	37,693
Orange SA	8.125%	11/20/28	GBP	5,232	10,594
Orange SA	2.000%	1/15/29	EUR	200	271
Orange SA	1.375%	1/16/30	EUR	1,900	2,481
Orange SA	1.875%	9/12/30	EUR	14,100	19,151
Orange SA	3.250%	1/15/32	GBP	12,200	19,019
Orange SA	1.625%	4/7/32	EUR	8,000	10,631
Orange SA	0.500%	9/4/32	EUR	15,500	18,395
Orange SA	8.125%	1/28/33	EUR	483	1,060
Orange SA	5.625%	1/23/34	GBP	400	778
Orange SA	1.375%	9/4/49	EUR	3,000	3,593
Orange SA	5.000%	10/29/49	EUR	6,037	8,695
Orange SA	5.750%	10/29/49	GBP	5,635	8,406
Orange SA	5.250%	12/29/49	EUR	11,700	15,816
Orange SA	2.375%	12/31/99	EUR	4,800	6,072
Pernod Ricard SA	0.000%	10/24/23	EUR	200	241
Pernod Ricard SA	1.125%	4/7/25	EUR	700	878
Pernod Ricard SA	1.500%	5/18/26	EUR	2,400	3,089
Pernod Ricard SA	1.750%	4/8/30	EUR	200	269
Pernod Ricard SA	0.875%	10/24/31	EUR	6,400	8,013
PSA Tresorerie GIE	6.000%	9/19/33	EUR	3,180	5,742
Publicis Groupe SA	1.125%	12/16/21	EUR	5,700	6,890
Publicis Groupe SA	0.500%	11/3/23	EUR	400	488
RCI Banque SA	0.750%	9/26/22	EUR	8,291	10,072
RCI Banque SA	1.875%	11/8/22	GBP	1,449	2,026
RCI Banque SA	1.000%	5/17/23	EUR	5,152	6,303
RCI Banque SA	1.375%	3/8/24	EUR	8,854	10,986
RCI Banque SA	1.625%	4/11/25	EUR	7,567	9,510
RCI Banque SA	1.750%	4/10/26	EUR	1,832	2,329
RCI Banque SA	1.625%	5/26/26	EUR	1,047	1,325

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
RTE Reseau de Transport d'Electricite SADIR	1.625%	11/27/25	EUR	10,300	13,273
RTE Reseau de Transport d'Electricite SADIR	0.000%	9/9/27	EUR	12,000	14,227
RTE Reseau de Transport d'Electricite SADIR	2.750%	6/20/29	EUR	1,000	1,431
RTE Reseau de Transport d'Electricite SADIR	1.500%	9/27/30	EUR	4,000	5,261
RTE Reseau de Transport d'Electricite SADIR	2.000%	4/18/36	EUR	500	698
RTE Reseau de Transport d'Electricite SADIR	1.875%	10/23/37	EUR	4,800	6,576
RTE Reseau de Transport d'Electricite SADIR	1.125%	7/8/40	EUR	11,800	14,388
SANEF SA	0.950%	10/19/28	EUR	1,400	1,712
Sanofi	0.000%	9/13/22	EUR	4,800	5,793
Sanofi	0.500%	3/21/23	EUR	11,600	14,142
Sanofi	2.500%	11/14/23	EUR	4,000	5,119
Sanofi	1.000%	4/1/25	EUR	12,000	15,065
Sanofi	1.750%	9/10/26	EUR	5,600	7,376
Sanofi	0.500%	1/13/27	EUR	500	618
Sanofi	1.125%	4/5/28	EUR	8,300	10,704
Sanofi	0.875%	3/21/29	EUR	8,000	10,121
Sanofi	1.500%	4/1/30	EUR	12,000	15,910
Sanofi	1.875%	3/21/38	EUR	5,700	8,148
Schneider Electric SE	1.500%	9/8/23	EUR	400	499
Schneider Electric SE	0.250%	9/9/24	EUR	1,000	1,219
Schneider Electric SE	0.875%	3/11/25	EUR	2,500	3,121
Schneider Electric SE	1.500%	1/15/28	EUR	8,800	11,550
Schneider Electric SE	0.250%	3/11/29	EUR	12,000	14,465
SCOR SE	3.000%	6/8/46	EUR	1,600	2,146
SCOR SE	3.625%	5/27/48	EUR	2,000	2,835
SCOR SE	1.375%	9/17/51	EUR	3,600	4,281
Societe Generale SA	0.448%	5/26/22	JPY	700,000	6,403
Societe Generale SA	0.000%	5/27/22	EUR	1,600	1,932
Societe Generale SA	4.250%	7/13/22	EUR	2,000	2,537
Societe Generale SA	0.750%	5/26/23	EUR	4,000	4,911
Societe Generale SA	4.000%	6/7/23	EUR	3,500	4,544
Societe Generale SA	1.250%	2/15/24	EUR	14,900	18,540
Societe Generale SA	1.125%	1/23/25	EUR	9,100	11,307
Societe Generale SA	2.625%	2/27/25	EUR	100	130
Societe Generale SA	0.875%	7/1/26	EUR	8,800	10,817
Societe Generale SA	0.750%	1/25/27	EUR	6,600	8,006
Societe Generale SA	0.847%	5/26/27	JPY	1,600,000	14,542
Societe Generale SA	2.125%	9/27/28	EUR	8,800	11,618
Societe Generale SA	0.500%	6/12/29	EUR	9,000	10,568
Societe Generale SA	1.250%	6/12/30	EUR	6,600	8,150
Societe Generale SCF SA	4.250%	2/3/23	EUR	3,700	4,820
Societe Generale SFH SA	0.500%	1/20/23	EUR	1,300	1,589
Societe Generale SFH SA	0.250%	9/11/23	EUR	1,100	1,345
Societe Generale SFH SA	2.000%	4/29/24	EUR	10,700	13,797
Societe Generale SFH SA	0.500%	1/30/25	EUR	7,200	8,937
Societe Generale SFH SA	0.500%	1/28/26	EUR	9,000	11,229
Societe Generale SFH SA	0.750%	1/19/28	EUR	8,000	10,190
Societe Generale SFH SA	0.010%	2/11/30	EUR	2,900	3,480
Societe Generale SFH SA	0.010%	2/5/31	EUR	16,400	19,549
Sodexo SA	2.500%	6/24/26	EUR	483	654
Sodexo SA	1.750%	6/26/28	GBP	6,440	8,982
Sogecap SA	4.125%	12/29/49	EUR	100	136
Suez SA	4.125%	6/24/22	EUR	400	506
Suez SA	2.750%	10/9/23	EUR	2,400	3,091
Suez SA	5.500%	7/22/24	EUR	3,800	5,406

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Suez SA	1.000%	4/3/25	EUR	8,200	10,245
Suez SA	1.750%	9/10/25	EUR	500	645
Suez SA	1.250%	4/2/27	EUR	16,000	20,411
Suez SA	1.500%	4/3/29	EUR	7,800	10,193
Suez SA	1.625%	9/17/30	EUR	600	795
Suez SA	5.375%	12/2/30	GBP	1,100	1,989
TDF Infrastructure SAS	2.875%	10/19/22	EUR	17,000	21,124
TDF Infrastructure SAS	2.500%	4/7/26	EUR	800	1,045
Terega SA	2.200%	8/5/25	EUR	100	131
Terega SA	0.875%	9/17/30	EUR	4,000	4,828
Total Capital Canada Ltd.	2.125%	9/18/29	EUR	8,300	11,460
Total Capital International SA	2.250%	6/9/22	GBP	2,240	3,158
Total Capital International SA	2.125%	3/15/23	EUR	3,200	4,025
Total Capital International SA	0.625%	10/4/24	EUR	9,400	11,619
Total Capital International SA	1.375%	3/19/25	EUR	10,900	13,879
Total Capital International SA	1.750%	7/7/25	GBP	7,456	10,664
Total Capital International SA	2.875%	11/19/25	EUR	6,300	8,607
Total Capital International SA	2.500%	3/25/26	EUR	3,500	4,743
Total Capital International SA	1.491%	4/8/27	EUR	8,000	10,393
Total Capital International SA	0.696%	5/31/28	EUR	18,000	22,379
Total Capital International SA	1.491%	9/4/30	EUR	1,000	1,323
Total Capital International SA	1.994%	4/8/32	EUR	8,300	11,495
Total Capital International SA	1.618%	5/18/40	EUR	8,000	10,569
TOTAL SA	2.708%	12/29/49	EUR	10,947	13,637
TOTAL SA	3.875%	12/29/49	EUR	6,842	8,516
TOTAL SA	1.750%	12/31/99	EUR	6,520	8,009
TOTAL SE	2.625%	12/29/49	EUR	15,092	19,141
TOTAL SE	3.369%	12/29/49	EUR	5,796	7,710
TOTAL SE	1.625%	12/31/99	EUR	10,000	12,072
UMG Groupe VYV	1.625%	7/2/29	EUR	3,200	4,058
Unibail-Rodamco-Westfield SE	2.500%	2/26/24	EUR	1,522	1,965
Unibail-Rodamco-Westfield SE	1.000%	3/14/25	EUR	8,050	10,051
Unibail-Rodamco-Westfield SE	1.125%	9/15/25	EUR	9,100	11,357
Unibail-Rodamco-Westfield SE	1.375%	3/9/26	EUR	471	598
Unibail-Rodamco-Westfield SE	2.500%	6/4/26	EUR	500	670
Unibail-Rodamco-Westfield SE	1.000%	2/27/27	EUR	2,800	3,490
Unibail-Rodamco-Westfield SE	0.625%	5/4/27	EUR	16,000	19,368
Unibail-Rodamco-Westfield SE	1.500%	5/29/29	EUR	300	383
Unibail-Rodamco-Westfield SE	1.375%	4/15/30	EUR	6,037	7,642
Unibail-Rodamco-Westfield SE	1.875%	1/15/31	EUR	12,000	15,595
Unibail-Rodamco-Westfield SE	0.875%	3/29/32	EUR	10,000	11,592
Unibail-Rodamco-Westfield SE	2.000%	6/29/32	EUR	2,200	2,857
Unibail-Rodamco-Westfield SE	2.000%	4/28/36	EUR	1,047	1,340
Unibail-Rodamco-Westfield SE	2.250%	5/14/38	EUR	1,000	1,298
Unibail-Rodamco-Westfield SE	1.750%	7/1/49	EUR	5,800	6,520
Veolia Environnement SA	5.125%	5/24/22	EUR	100	127
Veolia Environnement SA	0.892%	1/14/24	EUR	10,300	12,689
Veolia Environnement SA	1.590%	1/10/28	EUR	4,900	6,397
Veolia Environnement SA	0.927%	1/4/29	EUR	4,000	5,007
Veolia Environnement SA	6.125%	11/25/33	EUR	3,526	6,882
Vinci SA	1.000%	9/26/25	EUR	4,000	5,029
Vinci SA	2.250%	3/15/27	GBP	1,000	1,461
Vinci SA	1.625%	1/18/29	EUR	2,800	3,690
Vinci SA	1.750%	9/26/30	EUR	5,400	7,315

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Vinci SA	2.750%	9/15/34	GBP	1,000	1,537
					4,334,999
Germany (2.3%)					
Aareal Bank AG	0.125%	2/1/24	EUR	4,025	4,916
Aareal Bank AG	0.375%	7/15/25	EUR	1,771	2,193
Allianz Finance II BV	0.875%	1/15/26	EUR	1,600	2,009
Allianz Finance II BV	3.000%	3/13/28	EUR	2,200	3,178
Allianz Finance II BV	1.375%	4/21/31	EUR	10,000	13,191
Allianz SE	5.625%	10/17/42	EUR	5,700	7,404
Allianz SE	2.241%	7/7/45	EUR	5,400	6,963
Allianz SE	4.750%	12/31/49	EUR	4,400	5,849
Allianz SE	2.121%	7/8/50	EUR	3,200	4,118
Allianz SE	3.375%	12/31/99	EUR	6,900	9,059
alstria office REIT-AG	2.125%	4/12/23	EUR	200	249
alstria office REIT-AG	1.500%	11/15/27	EUR	8,000	10,149
Aroundtown SA	1.000%	1/7/25	EUR	500	618
Aroundtown SA	0.625%	7/9/25	EUR	1,600	1,956
Aroundtown SA	4.625%	9/18/25	CAD	1,035	914
Aroundtown SA	1.875%	1/19/26	EUR	16,100	20,798
Aroundtown SA	2.000%	11/2/26	EUR	5,400	6,997
Aroundtown SA	3.250%	7/18/27	GBP	4,910	7,290
Aroundtown SA	1.625%	1/31/28	EUR	3,400	4,318
Aroundtown SA	1.450%	7/9/28	EUR	12,000	15,073
Aroundtown SA	3.000%	10/16/29	GBP	7,164	10,425
Aroundtown SA	2.125%	12/31/99	EUR	3,200	3,885
BASF SE	1.375%	6/21/22	GBP	100	140
BASF SE	2.000%	12/5/22	EUR	8,050	10,032
BASF SE	0.875%	10/6/23	GBP	500	697
BASF SE	1.750%	3/11/25	GBP	644	921
BASF SE	0.875%	11/15/27	EUR	100	126
BASF SE	1.500%	5/22/30	EUR	6,440	8,617
BASF SE	0.875%	10/6/31	EUR	483	613
BASF SE	1.450%	12/13/32	EUR	13,200	17,654
Bayer AG	0.050%	1/12/25	EUR	10,000	11,985
Bayer AG	0.750%	1/6/27	EUR	10,400	12,720
Bayer AG	0.625%	7/12/31	EUR	7,000	8,048
Bayer AG	1.375%	7/6/32	EUR	8,000	9,786
Bayer AG	1.000%	1/12/36	EUR	7,000	7,820
Bayer AG	3.750%	7/1/74	EUR	4,873	6,217
Bayer AG	2.375%	11/12/79	EUR	10,400	12,682
Bayer Capital Corp. BV	0.625%	12/15/22	EUR	12,000	14,595
Bayer Capital Corp. BV	1.500%	6/26/26	EUR	500	635
Bayer Capital Corp. BV	2.125%	12/15/29	EUR	8,200	10,963
Bayerische Landesbank	2.000%	7/11/22	EUR	564	698
Bayerische Landesbank	0.350%	12/1/22	EUR	4,025	4,904
Bayerische Landesbank	1.625%	4/18/23	EUR	4,025	5,041
Bayerische Landesbank	0.500%	3/19/25	EUR	8,050	10,010
Bayerische Landesbank	0.625%	7/19/27	EUR	1,610	2,033
Bayerische Landesbodenkreditanstalt	1.875%	1/25/23	EUR	5,063	6,340
Bayerische Landesbodenkreditanstalt	1.750%	4/24/24	EUR	2,415	3,094
Berlin Hyp AG	0.000%	11/29/21	EUR	1,000	1,206
Berlin Hyp AG	0.125%	10/23/23	EUR	20,526	25,044
Berlin Hyp AG	0.125%	1/5/24	EUR	4,025	4,915
Berlin Hyp AG	0.375%	5/3/24	EUR	6,287	7,745
Berlin Hyp AG	1.250%	1/22/25	EUR	400	503

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Berlin Hyp AG	0.625%	10/22/25	EUR	500	627
Berlin Hyp AG	1.125%	10/25/27	EUR	100	126
Bertelsmann SE & Co. KGaA	2.625%	8/2/22	EUR	1,500	1,869
Bertelsmann SE & Co. KGaA	1.750%	10/14/24	EUR	4,700	6,002
Bertelsmann SE & Co. KGaA	2.000%	4/1/28	EUR	6,400	8,555
BMW Finance NV	0.125%	7/13/22	EUR	12,074	14,590
BMW Finance NV	0.875%	8/16/22	GBP	1,932	2,681
BMW Finance NV	1.250%	9/5/22	EUR	966	1,186
BMW Finance NV	2.375%	1/24/23	EUR	400	503
BMW Finance NV	0.375%	7/10/23	EUR	8,452	10,290
BMW Finance NV	0.625%	10/6/23	EUR	9,015	11,051
BMW Finance NV	0.750%	4/15/24	EUR	725	894
BMW Finance NV	1.000%	11/14/24	EUR	9,482	11,845
BMW Finance NV	0.875%	4/3/25	EUR	7,406	9,240
BMW Finance NV	1.000%	8/29/25	EUR	6,424	8,074
BMW Finance NV	0.000%	1/11/26	EUR	10,000	12,016
BMW Finance NV	0.375%	1/14/27	EUR	12,074	14,755
BMW Finance NV	1.500%	2/6/29	EUR	15,104	19,893
BMW Finance NV	0.200%	1/11/33	EUR	7,000	8,061
BMW International Investment BV	1.875%	9/11/23	GBP	300	426
Brenntag Finance BV	1.125%	9/27/25	EUR	2,898	3,629
Commerzbank AG	0.250%	1/26/22	EUR	3,220	3,892
Commerzbank AG	1.500%	9/21/22	EUR	4,025	4,952
Commerzbank AG	0.500%	9/13/23	EUR	805	980
Commerzbank AG	0.050%	7/11/24	EUR	4,025	4,911
Commerzbank AG	0.625%	8/28/24	EUR	8,050	9,883
Commerzbank AG	0.625%	3/13/25	EUR	7,406	9,247
Commerzbank AG	0.625%	5/28/25	EUR	7,245	9,055
Commerzbank AG	0.875%	9/8/25	EUR	8,130	10,288
Commerzbank AG	1.000%	3/4/26	EUR	12,155	15,183
Commerzbank AG	0.500%	6/9/26	EUR	12,074	15,089
Commerzbank AG	0.500%	12/4/26	EUR	12,074	14,706
Commerzbank AG	0.125%	12/15/26	EUR	9,498	11,642
Commerzbank AG	0.625%	8/24/27	EUR	886	1,119
Commerzbank AG	1.500%	8/28/28	EUR	45	58
Commerzbank AG	0.010%	3/11/30	EUR	7,245	8,685
Commerzbank AG	1.250%	1/9/34	EUR	5,635	7,573
Covestro AG	1.750%	9/25/24	EUR	8,050	10,220
Daimler AG	2.375%	9/12/22	EUR	5,635	7,024
Daimler AG	0.000%	2/8/24	EUR	644	776
Daimler AG	2.625%	4/7/25	EUR	17,050	22,627
Daimler AG	2.000%	8/22/26	EUR	14,025	18,531
Daimler AG	0.375%	11/8/26	EUR	12,074	14,693
Daimler AG	0.750%	2/8/30	EUR	7,245	8,833
Daimler AG	0.750%	9/10/30	EUR	4,025	4,922
Daimler AG	2.000%	2/27/31	EUR	5,474	7,427
Daimler AG	1.125%	11/6/31	EUR	8,050	10,069
Daimler AG	1.125%	8/8/34	EUR	7,245	8,845
Daimler AG	2.125%	7/3/37	EUR	5,000	6,868
Daimler Canada Finance Inc.	3.050%	5/16/22	CAD	7,235	6,032
Daimler Canada Finance Inc.	2.970%	3/13/24	CAD	2,895	2,479
Daimler Canada Finance Inc.	1.650%	9/22/25	CAD	2,170	1,771
Daimler International Finance BV	0.250%	5/11/22	EUR	644	779
Daimler International Finance BV	2.125%	6/7/22	GBP	100	140
Daimler International Finance BV	0.625%	2/27/23	EUR	8,755	10,688

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Daimler International Finance BV	2.000%	9/4/23	GBP	500	710
Daimler International Finance BV	0.875%	4/9/24	EUR	2,375	2,936
Daimler International Finance BV	1.000%	11/11/25	EUR	16,904	21,215
Daimler International Finance BV	1.375%	6/26/26	EUR	14,006	17,947
Daimler International Finance BV	0.625%	5/6/27	EUR	12,074	14,860
DekaBank Deutsche Girozentrale	0.300%	11/20/26	EUR	4,100	5,009
Deutsche Apotheker-und Aerztebank eG	0.750%	10/5/27	EUR	700	890
Deutsche Bahn Finance GmbH	2.500%	9/12/23	EUR	14,891	19,073
Deutsche Bahn Finance GmbH	3.000%	3/8/24	EUR	3,220	4,229
Deutsche Bahn Finance GmbH	1.500%	8/26/24	CHF	805	940
Deutsche Bahn Finance GmbH	3.500%	9/27/24	AUD	3,580	2,993
Deutsche Bahn Finance GmbH	1.375%	7/7/25	GBP	11,423	16,202
Deutsche Bahn Finance GmbH	1.250%	10/23/25	EUR	2,013	2,569
Deutsche Bahn Finance GmbH	1.875%	2/13/26	GBP	1,128	1,633
Deutsche Bahn Finance GmbH	3.125%	7/24/26	GBP	500	770
Deutsche Bahn Finance GmbH	0.500%	4/9/27	EUR	4,524	5,600
Deutsche Bahn Finance GmbH	1.125%	12/18/28	EUR	508	656
Deutsche Bahn Finance GmbH	2.750%	3/19/29	EUR	2,818	4,076
Deutsche Bahn Finance GmbH	0.375%	6/23/29	EUR	2,294	2,790
Deutsche Bahn Finance GmbH	1.625%	11/6/30	EUR	100	136
Deutsche Bahn Finance GmbH	1.375%	3/28/31	EUR	2,415	3,187
Deutsche Bahn Finance GmbH	0.875%	7/11/31	EUR	2,174	2,743
Deutsche Bahn Finance GmbH	1.500%	12/8/32	EUR	5,635	7,563
Deutsche Bahn Finance GmbH	1.625%	8/16/33	EUR	7,889	10,663
Deutsche Bahn Finance GmbH	0.750%	7/16/35	EUR	7,322	8,839
Deutsche Bahn Finance GmbH	1.375%	4/16/40	EUR	8,142	10,504
Deutsche Bahn Finance GmbH	0.625%	12/8/50	EUR	17,250	17,844
Deutsche Bahn Finance GmbH	0.950%	12/31/99	EUR	3,300	3,984
Deutsche Bank AG	2.375%	1/11/23	EUR	9,400	11,771
Deutsche Bank AG	1.125%	8/30/23	EUR	20,388	25,208
Deutsche Bank AG	0.625%	12/19/23	CHF	9,255	10,279
Deutsche Bank AG	3.875%	2/12/24	GBP	100	148
Deutsche Bank AG	0.250%	3/8/24	EUR	7,486	9,174
Deutsche Bank AG	2.625%	12/16/24	GBP	8,000	11,513
Deutsche Bank AG	2.625%	2/12/26	EUR	7,700	10,117
Deutsche Bank AG	1.375%	9/3/26	EUR	8,900	11,043
Deutsche Bank AG	0.000%	10/15/26	EUR	4,906	5,464
Deutsche Bank AG	1.625%	1/20/27	EUR	2,100	2,641
Deutsche Bank AG	1.750%	1/17/28	EUR	10,000	12,646
Deutsche Bank AG	0.250%	8/31/28	EUR	4,025	4,947
Deutsche Bank AG	1.750%	11/19/30	EUR	7,000	8,767
Deutsche Boerse AG	2.375%	10/5/22	EUR	500	624
Deutsche Boerse AG	1.625%	10/8/25	EUR	3,299	4,274
Deutsche Boerse AG	1.125%	3/26/28	EUR	8,050	10,335
Deutsche Hypothekbank AG	0.250%	2/22/23	EUR	12,000	14,617
Deutsche Hypothekbank AG	0.125%	11/23/23	EUR	100	122
Deutsche Hypothekbank AG	0.250%	5/17/24	EUR	11,900	14,596
Deutsche Hypothekbank AG	0.500%	6/29/26	EUR	100	125
Deutsche Kreditbank AG	1.625%	6/18/24	EUR	1,500	1,918
Deutsche Kreditbank AG	0.500%	3/19/27	EUR	1,200	1,502
Deutsche Pfandbriefbank AG	1.875%	1/21/22	EUR	8,050	9,838
Deutsche Pfandbriefbank AG	0.050%	9/5/22	EUR	5,474	6,628
Deutsche Pfandbriefbank AG	0.010%	10/16/25	EUR	16,000	19,499
Deutsche Pfandbriefbank AG	0.625%	8/30/27	EUR	15,200	19,172
Deutsche Pfandbriefbank AG	2.375%	5/29/28	EUR	4,910	6,925

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Deutsche Pfandbriefbank AG	1.250%	4/20/35	EUR	8,050	10,786
Deutsche Post AG	2.750%	10/9/23	EUR	1,610	2,079
Deutsche Post AG	2.875%	12/11/24	EUR	1,610	2,146
Deutsche Post AG	0.375%	5/20/26	EUR	2,667	3,261
Deutsche Post AG	1.625%	12/5/28	EUR	16,440	21,800
Deutsche Post AG	0.750%	5/20/29	EUR	5,000	6,233
Deutsche Telekom AG	0.500%	7/5/27	EUR	15,294	18,773
Deutsche Telekom AG	1.375%	7/5/34	EUR	2,415	3,099
Deutsche Telekom AG	2.250%	3/29/39	EUR	3,421	4,771
Deutsche Telekom AG	1.750%	12/9/49	EUR	4,025	4,951
Deutsche Telekom International Finance BV	4.250%	7/13/22	EUR	1,610	2,040
Deutsche Telekom International Finance BV	0.625%	12/1/22	EUR	16,179	19,724
Deutsche Telekom International Finance BV	0.625%	4/3/23	EUR	9,659	11,803
Deutsche Telekom International Finance BV	2.750%	10/24/24	EUR	3,539	4,690
Deutsche Telekom International Finance BV	4.875%	4/22/25	EUR	7,446	10,716
Deutsche Telekom International Finance BV	2.500%	10/10/25	GBP	12,074	17,843
Deutsche Telekom International Finance BV	1.375%	12/1/25	EUR	17,761	22,719
Deutsche Telekom International Finance BV	1.125%	5/22/26	EUR	100	127
Deutsche Telekom International Finance BV	1.375%	1/30/27	EUR	200	258
Deutsche Telekom International Finance BV	3.250%	1/17/28	EUR	100	145
Deutsche Telekom International Finance BV	1.500%	4/3/28	EUR	4,214	5,506
Deutsche Telekom International Finance BV	8.875%	11/27/28	GBP	725	1,524
Deutsche Telekom International Finance BV	2.000%	12/1/29	EUR	7,003	9,572
Deutsche Telekom International Finance BV	7.500%	1/24/33	EUR	725	1,512
Deutsche Wohnen SE	1.000%	4/30/25	EUR	8,000	9,994
DVB Bank SE	1.250%	6/16/23	EUR	15,500	19,192
DZ HYP AG	0.125%	9/30/22	EUR	10,464	12,695
DZ HYP AG	0.625%	6/5/24	EUR	100	124
DZ HYP AG	0.375%	6/6/25	EUR	1,600	1,982
DZ HYP AG	0.500%	11/13/25	EUR	12,879	16,062
DZ HYP AG	0.750%	2/2/26	EUR	8,000	10,106
DZ HYP AG	0.375%	3/31/26	EUR	4,991	6,201
DZ HYP AG	0.100%	8/31/26	EUR	1,000	1,225
DZ HYP AG	0.500%	9/30/26	EUR	8,050	10,076
DZ HYP AG	0.500%	4/1/27	EUR	4,000	5,012
DZ HYP AG	0.750%	6/30/27	EUR	966	1,228
DZ HYP AG	0.625%	8/30/27	EUR	8,000	10,106
DZ HYP AG	0.875%	1/30/29	EUR	8,050	10,371
DZ HYP AG	0.050%	6/29/29	EUR	8,050	9,730
DZ HYP AG	0.875%	1/18/30	EUR	9,800	12,647
DZ HYP AG	0.010%	3/29/30	EUR	20,000	23,983
DZ HYP AG	0.875%	4/17/34	EUR	8,050	10,370
E.ON International Finance BV	5.500%	7/6/22	GBP	1,100	1,607
E.ON International Finance BV	5.625%	12/6/23	GBP	1,127	1,750
E.ON International Finance BV	1.625%	5/30/26	EUR	10,303	13,308
E.ON International Finance BV	6.375%	6/7/32	GBP	5,071	9,864
E.ON International Finance BV	4.750%	1/31/34	GBP	4,300	7,506
E.ON International Finance BV	5.875%	10/30/37	GBP	9,200	18,544
E.ON International Finance BV	6.750%	1/27/39	GBP	1,000	2,226
E.ON SE	0.375%	4/20/23	EUR	3,421	4,159
E.ON SE	0.875%	5/22/24	EUR	500	618
E.ON SE	0.250%	10/24/26	EUR	12,074	14,615
E.ON SE	0.375%	9/29/27	EUR	4,025	4,895
E.ON SE	0.750%	2/20/28	EUR	7,909	9,805
E.ON SE	1.625%	5/22/29	EUR	6,520	8,580

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
E.ON SE	0.350%	2/28/30	EUR	4,025	4,784
E.ON SE	0.875%	8/20/31	EUR	13,400	16,558
E.ON SE	0.625%	11/7/31	EUR	13,925	16,674
EnBW Energie Baden-Wuerttemberg AG	1.625%	8/5/79	EUR	2,400	2,922
EnBW Energie Baden-Wuerttemberg AG	1.125%	11/5/79	EUR	2,400	2,909
EnBW Energie Baden-Wuerttemberg AG	1.875%	6/29/80	EUR	5,600	6,955
EnBW International Finance BV	0.625%	4/17/25	EUR	11,430	14,088
EnBW International Finance BV	2.500%	6/4/26	EUR	1,610	2,172
EnBW International Finance BV	0.250%	10/19/30	EUR	7,647	9,023
EnBW International Finance BV	6.125%	7/7/39	EUR	3,450	7,634
e-netz Suedhessen AG	6.125%	4/23/41	EUR	400	765
Eurogrid GmbH	1.625%	11/3/23	EUR	1,500	1,878
Eurogrid GmbH	1.875%	6/10/25	EUR	15,900	20,505
Eurogrid GmbH	1.500%	4/18/28	EUR	4,900	6,369
Evonik Industries AG	0.625%	9/18/25	EUR	4,100	5,043
EWE AG	0.375%	10/22/32	EUR	42,558	49,474
Fresenius Finance Ireland plc	1.500%	1/30/24	EUR	8,402	10,487
Fresenius Finance Ireland plc	3.000%	1/30/32	EUR	1,266	1,842
Fresenius Medical Care AG & Co. KGaA	0.250%	11/29/23	EUR	5,796	7,019
Fresenius Medical Care AG & Co. KGaA	1.500%	7/11/25	EUR	400	508
Fresenius Medical Care AG & Co. KGaA	1.500%	5/29/30	EUR	8,050	10,207
Fresenius SE & Co. KGaA	4.000%	2/1/24	EUR	7,245	9,664
Fresenius SE & Co. KGaA	1.625%	10/8/27	EUR	8,050	10,408
Fresenius SE & Co. KGaA	0.750%	1/15/28	EUR	9,257	11,291
Fresenius SE & Co. KGaA	2.875%	2/15/29	EUR	9,659	13,538
Grand City Properties SA	1.500%	4/17/25	EUR	4,000	5,079
Grand City Properties SA	1.375%	8/3/26	EUR	14,500	18,415
Grand City Properties SA	1.500%	2/22/27	EUR	1,600	2,041
Grand City Properties SA	2.500%	12/31/99	EUR	1,000	1,234
Hamburg Commercial Bank AG	0.750%	6/22/22	EUR	400	487
Hamburg Commercial Bank AG	0.375%	4/27/23	EUR	8,700	10,625
Hamburg Commercial Bank AG	0.375%	7/12/23	EUR	12,900	15,771
Hannover Finance Luxembourg SA	5.000%	6/30/43	EUR	4,900	6,502
Hannover Rueck SE	3.375%	6/29/49	EUR	100	134
HeidelbergCement AG	2.250%	3/30/23	EUR	6,440	8,051
HeidelbergCement AG	2.250%	6/3/24	EUR	8,613	11,028
HeidelbergCement AG	1.500%	2/7/25	EUR	11,269	14,225
HeidelbergCement Finance Luxembourg SA	1.625%	4/7/26	EUR	6,198	7,942
HeidelbergCement Finance Luxembourg SA	1.500%	6/14/27	EUR	400	513
HeidelbergCement Finance Luxembourg SA	1.125%	12/1/27	EUR	8,050	10,115
HeidelbergCement Finance Luxembourg SA	1.750%	4/24/28	EUR	9,015	11,731
Hella GmbH & Co. KGaA	1.000%	5/17/24	EUR	644	794
Henkel AG & Co. KGaA	0.875%	9/13/22	GBP	11,091	15,399
ING-DiBa AG	0.250%	10/9/23	EUR	4,000	4,894
ING-DiBa AG	0.250%	11/16/26	EUR	4,000	4,938
ING-DiBa AG	0.125%	5/23/27	EUR	4,000	4,903
ING-DiBa AG	1.000%	5/23/39	EUR	15,300	20,070
innogy Finance BV	1.000%	4/13/25	EUR	4,025	5,011
innogy Finance BV	1.500%	7/31/29	EUR	31,939	41,652
innogy Finance BV	6.250%	6/3/30	GBP	17,226	32,070
innogy Finance BV	6.125%	7/6/39	GBP	2,400	5,085
Landesbank Baden-Wuerttemberg	0.200%	12/13/21	EUR	5,600	6,756
Landesbank Baden-Wuerttemberg	0.500%	6/7/22	EUR	2,400	2,909
Landesbank Baden-Wuerttemberg	0.200%	1/10/24	EUR	1,610	1,971
Landesbank Baden-Wuerttemberg	0.375%	5/24/24	EUR	1,500	1,830

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Landesbank Baden-Wuerttemberg	0.250%	1/10/25	EUR	8,000	9,843
Landesbank Baden-Wuerttemberg	1.500%	2/3/25	GBP	1,600	2,247
Landesbank Baden-Wuerttemberg	0.375%	2/27/25	EUR	8,050	9,956
Landesbank Baden-Wuerttemberg	0.375%	2/18/27	EUR	28,100	34,058
Landesbank Baden-Wuerttemberg	0.010%	9/18/28	EUR	6,609	7,992
Landesbank Hessen-Thueringen Girozentrale	0.125%	11/21/22	EUR	18,100	21,976
Landesbank Hessen-Thueringen Girozentrale	0.250%	3/20/23	EUR	12,000	14,632
Landesbank Hessen-Thueringen Girozentrale	1.875%	6/26/23	EUR	800	1,011
Landesbank Hessen-Thueringen Girozentrale	0.375%	2/8/24	EUR	8,000	9,843
Landesbank Hessen-Thueringen Girozentrale	0.125%	11/19/24	EUR	1,600	1,947
Landesbank Hessen-Thueringen Girozentrale	0.375%	5/12/25	EUR	7,200	8,813
Landesbank Hessen-Thueringen Girozentrale	0.500%	9/25/25	EUR	500	623
LANXESS AG	2.625%	11/21/22	EUR	300	376
LANXESS AG	1.125%	5/16/25	EUR	7,647	9,610
LEG Immobilien SE	1.250%	1/23/24	EUR	800	991
LEG Immobilien SE	0.875%	11/28/27	EUR	3,900	4,841
Merck Financial Services GmbH	0.005%	12/15/23	EUR	16,000	19,308
Merck Financial Services GmbH	0.875%	7/5/31	EUR	600	752
Merck KGaA	3.375%	12/12/74	EUR	300	396
Merck KGaA	1.625%	9/9/80	EUR	8,800	10,821
Muenchener Hypothekbank eG	1.750%	6/3/22	EUR	805	992
Muenchener Hypothekbank eG	0.500%	4/22/26	EUR	500	625
Muenchener Hypothekbank eG	0.625%	10/23/26	EUR	966	1,217
Muenchener Hypothekbank eG	0.625%	5/7/27	EUR	10,464	13,206
Muenchener Hypothekbank eG	0.625%	11/10/27	EUR	12,074	15,255
Muenchener Hypothekbank eG	2.500%	7/4/28	EUR	10,263	14,655
Muenchener Hypothekbank eG	1.000%	4/18/39	EUR	7,486	9,788
Muenchener Hypothekbank eG	0.010%	11/2/40	EUR	10,000	10,875
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.250%	5/26/41	EUR	7,400	8,924
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	6.250%	5/26/42	EUR	9,400	12,034
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	6.625%	5/26/42	GBP	4,500	6,591
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.250%	5/26/49	EUR	3,400	4,754
Norddeutsche Landesbank-Girozentrale	0.375%	10/9/24	EUR	886	1,092
Norddeutsche Landesbank-Girozentrale	0.250%	10/28/26	EUR	8,050	9,914
O2 Telefonica Deutschland Finanzierungs GmbH	1.750%	7/5/25	EUR	5,300	6,750
Roadster Finance DAC	2.375%	12/8/32	EUR	400	514
Robert Bosch GmbH	1.750%	7/8/24	EUR	200	256
Robert Bosch Investment Nederland BV	2.625%	5/24/28	EUR	1,000	1,424
Santander Consumer Bank AG	0.750%	10/17/22	EUR	15,000	18,281
Santander Consumer Bank AG	0.250%	10/15/24	EUR	1,600	1,937
SAP SE	1.125%	2/20/23	EUR	2,134	2,623
SAP SE	0.750%	12/10/24	EUR	1,100	1,363
SAP SE	1.250%	3/10/28	EUR	4,600	5,938
SAP SE	0.375%	5/18/29	EUR	500	607
SAP SE	1.625%	3/10/31	EUR	13,800	18,510
Siemens Financieringsmaatschappij NV	0.000%	9/5/24	EUR	11,229	13,571
Siemens Financieringsmaatschappij NV	2.750%	9/10/25	GBP	1,000	1,494
Siemens Financieringsmaatschappij NV	2.875%	3/10/28	EUR	500	722
Siemens Financieringsmaatschappij NV	0.125%	9/5/29	EUR	8,050	9,618
Siemens Financieringsmaatschappij NV	1.375%	9/6/30	EUR	300	397
Siemens Financieringsmaatschappij NV	1.250%	2/28/31	EUR	12,757	16,743

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Siemens Financieringsmaatschappij NV	0.500%	2/20/32	EUR	4,000	4,859
Siemens Financieringsmaatschappij NV	0.500%	9/5/34	EUR	5,635	6,705
Siemens Financieringsmaatschappij NV	1.750%	2/28/39	EUR	7,404	10,242
Siemens Financieringsmaatschappij NV	3.750%	9/10/42	GBP	2,400	4,482
Talanx AG	2.500%	7/23/26	EUR	1,600	2,184
Talanx AG	2.250%	12/5/47	EUR	8,200	10,495
Talanx Finanz Luxembourg SA	8.367%	6/15/42	EUR	3,200	4,205
TLG Immobilien AG	1.500%	5/28/26	EUR	7,800	9,872
UniCredit Bank AG	1.875%	9/12/22	EUR	500	621
UniCredit Bank AG	0.125%	10/26/23	EUR	1,610	1,963
UniCredit Bank AG	1.875%	4/9/24	EUR	4,106	5,271
UniCredit Bank AG	0.625%	2/12/25	EUR	100	125
UniCredit Bank AG	0.625%	11/20/25	EUR	5,393	6,760
UniCredit Bank AG	0.500%	5/4/26	EUR	500	625
UniCredit Bank AG	0.010%	9/15/28	EUR	9,176	11,093
UniCredit Bank AG	0.875%	1/11/29	EUR	10,223	13,161
UniCredit Bank AG	0.250%	1/15/32	EUR	15,696	19,046
UniCredit Bank AG	0.850%	5/22/34	EUR	12,155	15,628
Vier Gas Transport GmbH	3.125%	7/10/23	EUR	6,520	8,413
Vier Gas Transport GmbH	2.875%	6/12/25	EUR	9,257	12,499
Volkswagen Bank GmbH	1.250%	8/1/22	EUR	5,800	7,094
Volkswagen Bank GmbH	0.750%	6/15/23	EUR	9,176	11,219
Volkswagen Bank GmbH	1.250%	6/10/24	EUR	32,900	41,036
Volkswagen Bank GmbH	1.250%	12/15/25	EUR	1,047	1,318
Volkswagen Bank GmbH	2.500%	7/31/26	EUR	4,200	5,624
Volkswagen Financial Services AG	0.875%	4/12/23	EUR	886	1,084
Volkswagen Financial Services AG	1.500%	10/1/24	EUR	4,830	6,080
Volkswagen Financial Services AG	2.250%	10/16/26	EUR	1,610	2,140
Volkswagen Financial Services AG	3.375%	4/6/28	EUR	16,099	23,082
Volkswagen Financial Services NV	1.625%	6/9/22	GBP	2,800	3,904
Volkswagen Financial Services NV	1.750%	9/12/22	GBP	805	1,126
Volkswagen Financial Services NV	2.250%	4/12/25	GBP	483	693
Volkswagen International Finance NV	3.375%	11/16/26	GBP	5,700	8,649
Volkswagen International Finance NV	1.875%	3/30/27	EUR	14,600	19,045
Volkswagen International Finance NV	3.250%	11/18/30	EUR	1,400	2,064
Volkswagen International Finance NV	1.250%	9/23/32	EUR	4,600	5,751
Volkswagen International Finance NV	3.300%	3/22/33	EUR	800	1,205
Volkswagen International Finance NV	4.125%	11/16/38	EUR	13,000	21,530
Volkswagen International Finance NV	4.625%	3/29/49	EUR	2,000	2,723
Volkswagen International Finance NV	5.125%	9/29/49	EUR	3,301	4,367
Volkswagen International Finance NV	3.500%	12/29/49	EUR	8,211	10,689
Volkswagen International Finance NV	2.700%	12/31/99	EUR	9,200	11,397
Volkswagen International Finance NV	3.375%	12/31/99	EUR	13,200	16,876
Volkswagen International Finance NV	3.500%	12/31/99	EUR	15,200	19,637
Volkswagen International Finance NV	3.875%	12/31/99	EUR	8,300	10,984
Volkswagen International Finance NV	3.875%	12/31/99	EUR	4,000	5,301
Volkswagen International Finance NV	4.625%	12/31/99	EUR	7,500	10,403
Volkswagen Leasing GmbH	2.375%	9/6/22	EUR	8,000	9,944
Volkswagen Leasing GmbH	1.000%	2/16/23	EUR	9,217	11,298
Volkswagen Leasing GmbH	2.625%	1/15/24	EUR	1,852	2,386
Volkswagen Leasing GmbH	1.125%	4/4/24	EUR	8,452	10,489
Volkswagen Leasing GmbH	1.375%	1/20/25	EUR	9,337	11,741
Volkswagen Leasing GmbH	1.625%	8/15/25	EUR	1,755	2,237
Volkswagen Leasing GmbH	0.500%	1/12/29	EUR	8,000	9,538
Vonovia Finance BV	0.750%	1/25/22	EUR	100	121

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Vonovia Finance BV	0.875%	7/3/23	EUR	700	859
Vonovia Finance BV	2.250%	12/15/23	EUR	10,200	13,038
Vonovia Finance BV	1.500%	3/31/25	EUR	4,106	5,238
Vonovia Finance BV	1.800%	6/29/25	EUR	20,000	25,761
Vonovia Finance BV	1.125%	9/8/25	EUR	2,000	2,525
Vonovia Finance BV	1.500%	3/22/26	EUR	14,900	19,169
Vonovia Finance BV	1.500%	6/10/26	EUR	4,000	5,153
Vonovia Finance BV	1.750%	1/25/27	EUR	200	262
Vonovia Finance BV	0.625%	10/7/27	EUR	4,800	5,891
Vonovia Finance BV	1.500%	1/14/28	EUR	1,100	1,423
Vonovia Finance BV	2.250%	4/7/30	EUR	8,000	10,980
Vonovia Finance BV	1.125%	9/14/34	EUR	8,000	9,745
Vonovia Finance BV	2.750%	3/22/38	EUR	200	294
Vonovia Finance BV	4.000%	12/29/49	EUR	1,800	2,213
VW Credit Canada Inc.	3.250%	3/29/23	CAD	6,842	5,813
VW Credit Canada Inc.	2.850%	9/26/24	CAD	1,365	1,170
VW Credit Canada Inc.	1.500%	9/23/25	CAD	4,990	4,046
Wintershall Dea Finance BV	0.840%	9/25/25	EUR	8,000	9,833
Wintershall Dea Finance BV	1.823%	9/25/31	EUR	8,000	9,914
Wuerth Finance International BV	1.000%	5/19/22	EUR	400	486
					3,133,184
Hong Kong (0.0%)					
Cheung Kong Infrastructure Finance BVI Ltd.	1.000%	12/12/24	EUR	483	589
Hong Kong & Shanghai Banking Corp. Ltd.	0.204%	6/25/24	JPY	500,000	4,518
					5,107
Ireland (0.1%)					
Bank of Ireland Group plc	1.375%	8/29/23	EUR	12,235	15,192
Bank of Ireland Group plc	1.000%	11/25/25	EUR	17,708	21,884
CRH Finance DAC	3.125%	4/3/23	EUR	8,734	11,168
CRH Finance DAC	1.375%	10/18/28	EUR	1,127	1,457
CRH Finance Switzerland AG	1.375%	9/30/22	CHF	4,265	4,772
CRH Funding BV	1.625%	5/5/30	EUR	8,050	10,565
ESB Finance DAC	3.494%	1/12/24	EUR	805	1,059
ESB Finance DAC	2.125%	6/8/27	EUR	5,091	6,839
ESB Finance DAC	1.875%	6/14/31	EUR	4,025	5,487
ESB Finance DAC	2.125%	11/5/33	EUR	8,935	12,565
Freshwater Finance plc	5.182%	4/20/35	GBP	1,610	2,980
Freshwater Finance plc	4.607%	10/17/36	GBP	906	1,584
GAS Networks Ireland	1.375%	12/5/26	EUR	2,013	2,587
Kerry Group Financial Services Unltd Co.	2.375%	9/10/25	EUR	8,452	11,114
Ryanair DAC	1.125%	3/10/23	EUR	200	244
Ryanair DAC	1.125%	8/15/23	EUR	2,415	2,952
Ryanair DAC	2.875%	9/15/25	EUR	6,000	7,847
					120,296
Italy (0.7%)					
2i Rete Gas SPA	3.000%	7/16/24	EUR	4,830	6,355
2i Rete Gas SPA	1.608%	10/31/27	EUR	5,232	6,727
A2A SPA	1.250%	3/16/24	EUR	3,220	4,017
A2A SPA	0.625%	10/28/32	EUR	10,384	12,051
ACEA SPA	1.000%	10/24/26	EUR	4,927	6,163
ACEA SPA	1.500%	6/8/27	EUR	11,951	15,373
ACEA SPA	0.500%	4/6/29	EUR	10,850	12,982
Aeroporti di Roma SPA	5.441%	2/20/23	GBP	250	366
Aeroporti di Roma SPA	1.625%	6/8/27	EUR	3,140	3,877

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Assicurazioni Generali SPA	5.125%	9/16/24	EUR	5,860	8,344
Assicurazioni Generali SPA	4.125%	5/4/26	EUR	2,000	2,826
Assicurazioni Generali SPA	7.750%	12/12/42	EUR	6,400	8,616
Assicurazioni Generali SPA	5.500%	10/27/47	EUR	12,667	18,680
Assicurazioni Generali SPA	5.000%	6/8/48	EUR	2,415	3,492
ASTM SPA	1.625%	2/8/28	EUR	2,978	3,688
Banca Monte dei Paschi di Siena SPA	2.875%	7/16/24	EUR	4,540	5,984
Banca Monte dei Paschi di Siena SPA	2.125%	11/26/25	EUR	7,245	9,586
Banco BPM SPA	0.625%	6/8/23	EUR	8,050	9,864
Banco BPM SPA	1.000%	1/23/25	EUR	12,074	15,170
Banco di Desio e della Brianza SPA	0.875%	9/12/24	EUR	12,879	16,048
Buzzi Unicem SPA	2.125%	4/28/23	EUR	1,047	1,309
Credit Agricole Italia SPA	0.875%	6/16/23	EUR	8,000	9,875
Credit Agricole Italia SPA	0.250%	9/30/24	EUR	8,600	10,532
Credit Agricole Italia SPA	0.625%	1/13/26	EUR	4,500	5,629
Credit Agricole Italia SPA	1.000%	3/25/27	EUR	12,000	15,372
Credit Agricole Italia SPA	0.250%	1/17/28	EUR	4,000	4,908
Credit Agricole Italia SPA	1.625%	3/21/29	EUR	1,600	2,165
Credit Agricole Italia SPA	1.750%	1/15/38	EUR	4,000	5,723
Credit Agricole Italia SPA	1.000%	1/17/45	EUR	700	895
Credito Emiliano SPA	1.125%	1/17/24	EUR	8,050	10,037
Enel Finance International NV	4.875%	4/17/23	EUR	1,932	2,555
Enel Finance International NV	5.250%	9/29/23	EUR	593	807
Enel Finance International NV	0.000%	6/17/24	EUR	2,415	2,922
Enel Finance International NV	5.625%	8/14/24	GBP	9,124	14,545
Enel Finance International NV	1.000%	9/16/24	EUR	3,059	3,811
Enel Finance International NV	1.966%	1/27/25	EUR	11,846	15,305
Enel Finance International NV	1.375%	6/1/26	EUR	30,091	38,547
Enel Finance International NV	1.125%	9/16/26	EUR	2,174	2,753
Enel Finance International NV	0.375%	6/17/27	EUR	13,040	15,926
Enel Finance International NV	1.000%	10/20/27	GBP	2,496	3,369
Enel Finance International NV	1.125%	10/17/34	EUR	4,186	5,272
Enel Finance International NV	5.750%	9/14/40	GBP	13,523	27,695
Enel SPA	5.750%	6/22/37	GBP	2,415	4,778
Enel SPA	3.500%	5/24/80	EUR	6,440	8,474
Enel SPA	3.375%	11/24/81	EUR	300	400
Enel SPA	2.500%	12/31/99	EUR	8,935	11,238
Eni SPA	2.625%	11/22/21	EUR	2,415	2,951
Eni SPA	0.750%	5/17/22	EUR	500	608
Eni SPA	1.750%	1/18/24	EUR	8,822	11,153
Eni SPA	0.625%	9/19/24	EUR	8,050	9,910
Eni SPA	3.750%	9/12/25	EUR	5,313	7,436
Eni SPA	1.500%	2/2/26	EUR	644	828
Eni SPA	1.500%	1/17/27	EUR	4,025	5,198
Eni SPA	1.625%	5/17/28	EUR	2,415	3,175
Eni SPA	1.125%	9/19/28	EUR	4,427	5,630
Eni SPA	0.625%	1/23/30	EUR	8,050	9,719
Eni SPA	1.000%	10/11/34	EUR	4,830	5,879
Eni SPA	2.625%	12/31/99	EUR	6,440	8,128
Eni SPA	3.375%	12/31/99	EUR	4,025	5,123
FCA Bank SPA	1.250%	6/21/22	EUR	110	134
FCA Bank SPA	0.250%	2/28/23	EUR	12,074	14,588
Hera SPA	0.875%	10/14/26	EUR	4,025	4,999
Hera SPA	0.875%	7/5/27	EUR	8,050	10,057
Hera SPA	5.200%	1/29/28	EUR	4,830	7,727

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Intesa Sanpaolo SPA	0.875%	6/27/22	EUR	10,142	12,335
Intesa Sanpaolo SPA	0.750%	10/17/22	EUR	100	122
Intesa Sanpaolo SPA	3.625%	12/5/22	EUR	3,300	4,223
Intesa Sanpaolo SPA	1.000%	1/27/23	EUR	14,891	18,339
Intesa Sanpaolo SPA	2.125%	8/30/23	EUR	6,440	8,126
Intesa Sanpaolo SPA	4.000%	10/30/23	EUR	4,910	6,491
Intesa Sanpaolo SPA	1.375%	1/18/24	EUR	12,074	15,048
Intesa Sanpaolo SPA	3.125%	2/5/24	EUR	3,220	4,248
Intesa Sanpaolo SPA	0.500%	3/5/24	EUR	4,000	4,935
Intesa Sanpaolo SPA	1.500%	4/10/24	EUR	4,025	5,044
Intesa Sanpaolo SPA	1.000%	7/4/24	EUR	4,669	5,775
Intesa Sanpaolo SPA	0.500%	7/15/24	EUR	4,427	5,469
Intesa Sanpaolo SPA	3.375%	1/24/25	EUR	8,400	11,519
Intesa Sanpaolo SPA	1.250%	2/7/25	EUR	2,013	2,564
Intesa Sanpaolo SPA	1.125%	7/14/25	EUR	4,000	5,097
Intesa Sanpaolo SPA	1.000%	9/25/25	EUR	8,050	10,221
Intesa Sanpaolo SPA	3.250%	2/10/26	EUR	3,200	4,497
Intesa Sanpaolo SPA	0.375%	9/14/26	EUR	8,050	9,948
Intesa Sanpaolo SPA	1.000%	11/19/26	EUR	10,464	12,898
Intesa Sanpaolo SPA	1.125%	10/4/27	EUR	11,028	14,212
Intesa Sanpaolo SPA	1.750%	3/20/28	EUR	20,991	26,831
Intesa Sanpaolo SPA	1.750%	7/4/29	EUR	7,245	9,270
Intesa Sanpaolo SPA	1.250%	1/15/30	EUR	500	656
Intesa Sanpaolo SPA	2.500%	1/15/30	GBP	2,415	3,380
Iren SPA	0.875%	11/4/24	EUR	3,703	4,585
Iren SPA	1.950%	9/19/25	EUR	4,830	6,233
Italgas SPA	0.875%	4/24/30	EUR	4,830	5,947
Mediobanca Banca di Credito Finanziario SPA	1.125%	7/15/25	EUR	5,635	7,013
Mediobanca Banca di Credito Finanziario SPA	1.375%	11/10/25	EUR	8,693	11,215
Mediobanca Banca di Credito Finanziario SPA	0.875%	1/15/26	EUR	12,879	15,823
Mediobanca Banca di Credito Finanziario SPA	1.250%	11/24/29	EUR	2,093	2,767
Snam SPA	1.000%	9/18/23	EUR	100	124
Snam SPA	0.000%	5/12/24	EUR	2,415	2,914
Snam SPA	0.875%	10/25/26	EUR	15,821	19,701
Snam SPA	1.000%	9/12/34	EUR	6,440	7,787
Terna Rete Elettrica Nazionale SPA	1.375%	7/26/27	EUR	7,840	10,056
Terna Rete Elettrica Nazionale SPA	1.000%	10/11/28	EUR	10,706	13,540
UniCredit SPA	2.000%	3/4/23	EUR	8,050	10,047
UniCredit SPA	5.250%	4/30/23	EUR	7,245	9,699
UniCredit SPA	1.250%	6/25/25	EUR	25,508	31,552
UniCredit SPA	1.250%	6/16/26	EUR	14,000	17,359
UniCredit SPA	0.375%	10/31/26	EUR	15,334	18,851
UniCredit SPA	2.200%	7/22/27	EUR	8,050	10,230
UniCredit SPA	1.800%	1/20/30	EUR	8,000	9,904
UniCredit SPA	0.850%	1/19/31	EUR	13,000	15,316
					940,205

Japan (0.4%)

Asahi Group Holdings Ltd.	0.155%	10/23/24	EUR	5,635	6,803
Daiichi Sankyo Co. Ltd.	0.810%	7/25/36	JPY	300,000	2,787
Denso Corp.	0.315%	3/17/28	JPY	600,000	5,495
East Japan Railway Co.	4.875%	6/14/34	GBP	4,400	8,215
East Japan Railway Co.	4.500%	1/25/36	GBP	1,300	2,392
East Nippon Expressway Co. Ltd.	0.090%	6/20/22	JPY	480,000	4,394
East Nippon Expressway Co. Ltd.	0.090%	12/20/22	JPY	400,000	3,663
East Nippon Expressway Co. Ltd.	0.070%	6/20/25	JPY	1,060,000	9,703

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
	0.140%	7/31/29	JPY	1,050,000	9,562
	0.749%	12/18/25	JPY	100,000	947
	0.405%	6/6/28	JPY	1,100,000	10,177
	1.000%	11/26/29	EUR	9,015	11,091
	2.750%	9/28/33	GBP	4,106	5,965
	2.375%	4/7/81	EUR	8,050	10,241
	0.280%	4/25/24	JPY	74,000	681
	0.470%	5/25/27	JPY	140,000	1,300
	0.490%	7/23/27	JPY	196,000	1,822
	0.460%	12/20/27	JPY	563,000	5,221
	1.064%	2/23/24	JPY	160,000	1,503
	0.170%	8/23/24	JPY	56,000	513
	0.430%	5/25/29	JPY	144,000	1,330
	0.090%	9/20/22	JPY	480,000	4,395
	0.680%	1/26/23	EUR	8,050	9,826
	0.940%	6/26/24	JPY	200,000	1,857
	0.872%	9/7/24	EUR	15,294	18,927
	0.535%	4/28/26	JPY	200,000	1,831
	0.366%	7/29/26	JPY	194,000	1,762
	0.652%	7/26/27	JPY	160,000	1,473
	0.535%	5/31/28	JPY	200,000	1,819
	0.360%	10/31/28	JPY	300,000	2,729
	0.848%	7/19/29	EUR	12,879	15,883
	0.523%	6/10/24	EUR	1,852	2,264
	0.956%	10/16/24	EUR	3,985	4,942
	0.650%	1/26/27	JPY	210,000	1,929
	0.402%	9/6/29	EUR	4,025	4,745
	0.797%	4/15/30	EUR	8,050	9,754
	1.390%	5/31/22	JPY	100,000	926
	1.950%	11/12/25	JPY	400,000	3,898
6	0.882%	6/27/23	JPY	40,200	375
3	1.940%	9/15/23	EUR	1,804	2,267
	2.652%	3/17/26	EUR	8,050	10,553
3	2.652%	3/17/26	EUR	5,313	6,965
3	3.201%	9/17/28	EUR	4,910	6,681
3	0.010%	3/3/25	EUR	7,000	8,442
3	0.342%	3/3/30	EUR	6,000	7,156
	0.380%	9/20/30	JPY	3,900,000	35,872
	0.300%	9/20/23	JPY	300,000	2,770
	0.934%	3/19/25	JPY	900,000	8,542
	0.470%	9/18/26	JPY	1,400,000	12,811
	0.110%	6/27/23	JPY	240,000	2,200
	0.110%	10/27/23	JPY	160,000	1,467
	0.060%	5/27/22	JPY	3,380,000	30,926
	2.750%	7/24/23	EUR	500	641
	0.010%	9/10/25	EUR	16,675	20,171
	0.267%	6/18/26	EUR	8,050	9,837
	0.409%	11/7/29	EUR	5,635	6,876
	0.819%	7/23/23	EUR	1,288	1,583
	0.849%	9/12/24	JPY	1,200,000	11,080
	0.934%	10/11/24	EUR	200	248
	1.546%	6/15/26	EUR	9,015	11,554
	0.585%	3/16/28	JPY	229,000	2,077
	0.632%	10/23/29	EUR	8,854	10,674
	0.010%	10/15/27	EUR	14,569	17,401

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Takeda Pharmaceutical Co. Ltd.	1.125%	11/21/22	EUR	5,876	7,208
Takeda Pharmaceutical Co. Ltd.	2.250%	11/21/26	EUR	6,923	9,203
Takeda Pharmaceutical Co. Ltd.	1.000%	7/9/29	EUR	11,189	13,767
Takeda Pharmaceutical Co. Ltd.	3.000%	11/21/30	EUR	16,743	23,976
Takeda Pharmaceutical Co. Ltd.	2.000%	7/9/40	EUR	6,842	8,649
Toyota Motor Finance Netherlands BV	0.625%	9/26/23	EUR	18,272	22,421
West Nippon Expressway Co. Ltd.	0.090%	9/20/22	JPY	400,000	3,664
West Nippon Expressway Co. Ltd.	0.070%	9/20/23	JPY	810,000	7,416
West Nippon Expressway Co. Ltd.	0.170%	5/22/26	JPY	870,000	7,993
					526,231
Luxembourg (0.1%)					
Blackstone Property Partners Europe Holdings Sarl	1.400%	7/6/22	EUR	2,496	3,038
Blackstone Property Partners Europe Holdings Sarl	2.000%	2/15/24	EUR	11,511	14,444
Blackstone Property Partners Europe Holdings Sarl	2.200%	7/24/25	EUR	7,687	9,892
Blackstone Property Partners Europe Holdings Sarl	1.750%	3/12/29	EUR	13,684	17,063
Logicor Financing Sarl	1.500%	11/14/22	EUR	5,635	6,907
Logicor Financing Sarl	2.250%	5/13/25	EUR	2,496	3,227
Logicor Financing Sarl	1.625%	7/15/27	EUR	8,050	10,212
Logicor Financing Sarl	3.250%	11/13/28	EUR	6,279	8,803
NORD/LB Luxembourg SA Covered Bond Bank	0.375%	6/15/23	EUR	8,000	9,750
NORD/LB Luxembourg SA Covered Bond Bank	0.375%	3/7/24	EUR	4,000	4,893
Prologis International Funding II SA	1.750%	3/15/28	EUR	500	657
Prologis International Funding II SA	0.875%	7/9/29	EUR	4,830	5,972
Prologis International Funding II SA	1.625%	6/17/32	EUR	3,220	4,185
SELP Finance Sarl	1.250%	10/25/23	EUR	3,301	4,082
					103,125
Mexico (0.0%)					
America Movil SAB de CV	4.750%	6/28/22	EUR	4,029	5,124
America Movil SAB de CV	1.500%	3/10/24	EUR	483	606
America Movil SAB de CV	5.000%	10/27/26	GBP	1,852	3,038
America Movil SAB de CV	0.750%	6/26/27	EUR	3,462	4,242
America Movil SAB de CV	2.125%	3/10/28	EUR	4,106	5,487
America Movil SAB de CV	5.750%	6/28/30	GBP	3,140	5,689
America Movil SAB de CV	4.375%	8/7/41	GBP	7,476	13,138
America Movil SAB de CV	6.375%	9/6/73	EUR	6,762	9,213
Fomento Economico Mexicano SAB de CV	1.750%	3/20/23	EUR	1,362	1,695
					48,232
Netherlands (0.9%)					
ABB Con-Cise Optical Group LLC	0.875%	5/5/28	EUR	14,500	18,034
ABN AMRO Bank NV	0.625%	5/31/22	EUR	483	587
ABN AMRO Bank NV	1.375%	6/7/22	GBP	2,500	3,488
ABN AMRO Bank NV	7.125%	7/6/22	EUR	5,232	6,819
ABN AMRO Bank NV	3.500%	9/21/22	EUR	886	1,125
ABN AMRO Bank NV	0.500%	7/17/23	EUR	2,415	2,953
ABN AMRO Bank NV	2.500%	9/5/23	EUR	5,635	7,248
ABN AMRO Bank NV	2.500%	11/29/23	EUR	3,301	4,248
ABN AMRO Bank NV	0.875%	1/15/24	EUR	4,830	5,980
ABN AMRO Bank NV	2.375%	1/23/24	EUR	13,201	17,098
ABN AMRO Bank NV	1.375%	1/16/25	GBP	500	700

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
ABN AMRO Bank NV	1.250%	5/28/25	EUR	19,000	23,852
ABN AMRO Bank NV	0.875%	1/14/26	EUR	1,000	1,270
ABN AMRO Bank NV	0.600%	1/15/27	EUR	12,000	14,637
ABN AMRO Bank NV	1.500%	9/30/30	EUR	17,467	23,819
ABN AMRO Bank NV	1.000%	4/13/31	EUR	6,400	8,377
ABN AMRO Bank NV	1.375%	1/10/34	EUR	11,500	15,712
ABN AMRO Bank NV	0.375%	1/14/35	EUR	32,100	38,801
ABN AMRO Bank NV	1.375%	1/12/37	EUR	17,600	24,245
ABN AMRO Bank NV	1.450%	4/12/38	EUR	2,800	3,914
ABN AMRO Bank NV	1.125%	4/23/39	EUR	4,000	5,344
Aegon Bank NV	0.250%	5/25/55	EUR	14,800	18,033
Aegon Bank NV	0.375%	11/21/56	EUR	8,000	9,852
Aegon Bank NV	0.750%	6/27/59	EUR	2,000	2,527
Aegon NV	1.000%	12/8/23	EUR	886	1,099
Aegon NV	6.625%	12/16/39	GBP	725	1,701
Aegon NV	4.000%	4/25/44	EUR	1,610	2,127
Akzo Nobel NV	1.750%	11/7/24	EUR	2,898	3,718
Akzo Nobel NV	1.125%	4/8/26	EUR	3,301	4,199
Alliander NV	2.875%	6/14/24	EUR	500	660
Alliander NV	0.375%	6/10/30	EUR	10,000	12,079
ASML Holding NV	3.375%	9/19/23	EUR	805	1,053
ASML Holding NV	1.375%	7/7/26	EUR	8,693	11,185
ASML Holding NV	1.625%	5/28/27	EUR	1,127	1,478
ASR Nederland NV	5.125%	9/29/45	EUR	2,415	3,444
ASR Nederland NV	3.375%	5/2/49	EUR	4,950	6,661
Cooperatieve Rabobank UA	4.750%	6/6/22	EUR	4,508	5,726
Cooperatieve Rabobank UA	4.125%	9/14/22	EUR	6,440	8,182
Cooperatieve Rabobank UA	4.000%	9/19/22	GBP	2,566	3,716
Cooperatieve Rabobank UA	0.500%	12/6/22	EUR	9,832	11,983
Cooperatieve Rabobank UA	2.375%	5/22/23	EUR	4,629	5,877
Cooperatieve Rabobank UA	3.875%	7/25/23	EUR	2,697	3,525
Cooperatieve Rabobank UA	0.750%	8/29/23	EUR	13,900	17,083
Cooperatieve Rabobank UA	1.250%	1/14/25	GBP	3,200	4,452
Cooperatieve Rabobank UA	4.125%	7/14/25	EUR	16,099	22,836
Cooperatieve Rabobank UA	1.250%	3/23/26	EUR	4,669	5,968
Cooperatieve Rabobank UA	4.250%	5/12/26	AUD	800	703
Cooperatieve Rabobank UA	3.125%	9/15/26	CHF	3,220	4,148
Cooperatieve Rabobank UA	1.375%	2/3/27	EUR	3,542	4,592
Cooperatieve Rabobank UA	5.250%	9/14/27	GBP	12,567	20,797
Cooperatieve Rabobank UA	0.875%	2/8/28	EUR	8,900	11,424
Cooperatieve Rabobank UA	0.875%	2/1/29	EUR	8,000	10,305
Cooperatieve Rabobank UA	4.625%	5/23/29	GBP	7,647	12,465
Cooperatieve Rabobank UA	4.550%	8/30/29	GBP	5,722	9,870
Cooperatieve Rabobank UA	1.250%	5/31/32	EUR	6,000	8,046
Cooperatieve Rabobank UA	0.625%	2/25/33	EUR	12,000	14,245
Cooperatieve Rabobank UA	1.500%	4/26/38	EUR	5,500	7,744
Cooperatieve Rabobank UA	0.750%	6/21/39	EUR	9,600	12,094
Cooperatieve Rabobank UA	5.250%	5/23/41	GBP	644	1,380
de Volksbank NV	0.500%	1/30/26	EUR	5,900	7,349
de Volksbank NV	0.750%	5/18/27	EUR	4,000	5,074
de Volksbank NV	0.750%	10/24/31	EUR	4,025	5,130
Enexis Holding NV	0.875%	4/28/26	EUR	9,600	12,040
EXOR NV	1.750%	1/18/28	EUR	4,267	5,533
EXOR NV	2.250%	4/29/30	EUR	8,000	10,653
Heineken NV	1.500%	12/7/24	EUR	4,106	5,200

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Heineken NV	1.625%	3/30/25	EUR	6,440	8,235
Heineken NV	2.875%	8/4/25	EUR	4,749	6,412
Heineken NV	1.375%	1/29/27	EUR	8,130	10,452
Heineken NV	1.500%	10/3/29	EUR	500	654
Heineken NV	2.250%	3/30/30	EUR	12,074	16,681
Heineken NV	1.750%	5/7/40	EUR	7,000	8,881
ING Bank NV	1.875%	5/22/23	EUR	14,006	17,659
ING Bank NV	0.875%	4/11/28	EUR	12,500	16,071
ING Groep NV	1.000%	9/20/23	EUR	4,900	6,061
ING Groep NV	1.125%	2/14/25	EUR	11,500	14,377
ING Groep NV	2.125%	1/10/26	EUR	12,000	15,735
ING Groep NV	3.000%	2/18/26	GBP	5,600	8,345
ING Groep NV	2.500%	2/15/29	EUR	8,000	10,159
ING Groep NV	0.250%	2/18/29	EUR	10,700	12,567
ING Groep NV	1.625%	9/26/29	EUR	21,400	26,560
ING Groep NV	0.250%	2/1/30	EUR	4,000	4,648
Koninklijke Ahold Delhaize NV	1.125%	3/19/26	EUR	100	126
Koninklijke DSM NV	2.375%	4/3/24	EUR	1,369	1,760
Koninklijke DSM NV	1.000%	4/9/25	EUR	2,576	3,228
Koninklijke DSM NV	0.750%	9/28/26	EUR	100	125
Koninklijke KPN NV	0.625%	4/9/25	EUR	8,000	9,765
Koninklijke KPN NV	5.000%	11/18/26	GBP	2,946	4,594
Koninklijke KPN NV	5.750%	9/17/29	GBP	4,359	7,153
Koninklijke Philips NV	0.500%	5/22/26	EUR	100	123
Koninklijke Philips NV	1.375%	5/2/28	EUR	6,198	8,019
Koninklijke Philips NV	2.000%	3/30/30	EUR	8,050	10,907
LeasePlan Corp. NV	0.750%	10/3/22	EUR	1,268	1,543
Nationale-Nederlanden Bank NV	0.375%	2/26/25	EUR	10,600	12,916
Nationale-Nederlanden Bank NV	0.625%	9/11/55	EUR	6,100	7,618
Nationale-Nederlanden Bank NV	0.250%	2/27/56	EUR	8,800	10,768
Nationale-Nederlanden Bank NV Netherlands Nationale-Nederlanden Levensverzekering Maatschappij NV	0.500%	10/10/56	EUR	800	989
	9.000%	8/29/42	EUR	19,346	25,969
Nederlandse Gasunie NV	2.625%	7/13/22	EUR	1,208	1,502
Nederlandse Gasunie NV	1.000%	5/11/26	EUR	5,405	6,815
Nederlandse Gasunie NV	0.375%	10/3/31	EUR	2,415	2,881
NIBC Bank NV	1.125%	4/19/23	EUR	19,560	24,064
NIBC Bank NV	3.125%	11/15/23	GBP	9,600	13,942
NIBC Bank NV	0.875%	7/8/25	EUR	10,300	12,731
NIBC Bank NV	0.500%	3/19/27	EUR	12,300	15,315
NIBC Bank NV	1.000%	9/11/28	EUR	4,000	5,152
NIBC Bank NV	0.010%	10/15/29	EUR	8,000	9,521
NIBC Bank NV	0.625%	6/1/58	EUR	9,300	11,640
NN Group NV	0.875%	1/13/23	EUR	500	611
NN Group NV	1.625%	6/1/27	EUR	330	429
NN Group NV	4.625%	1/13/48	EUR	6,762	9,675
NN Group NV	4.375%	6/29/49	EUR	805	1,068
PostNL NV	1.000%	11/21/24	EUR	1,530	1,898
PostNL NV	0.625%	9/23/26	EUR	4,025	4,945
Royal Schiphol Group NV	2.000%	4/6/29	EUR	28,977	39,151
Shell International Finance BV	1.125%	4/7/24	EUR	8,452	10,561
Shell International Finance BV	0.375%	2/15/25	EUR	19,000	23,299
Shell International Finance BV	1.625%	1/20/27	EUR	19,665	25,803
Shell International Finance BV	0.125%	11/8/27	EUR	4,025	4,836
Shell International Finance BV	1.250%	5/12/28	EUR	483	622

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Shell International Finance BV	0.750%	8/15/28	EUR	8,050	10,008
Shell International Finance BV	1.000%	12/10/30	GBP	5,635	7,306
Shell International Finance BV	1.875%	4/7/32	EUR	8,050	10,937
Shell International Finance BV	0.875%	11/8/39	EUR	7,969	9,039
Shell International Finance BV	1.750%	9/10/52	GBP	4,025	4,675
Stedin Holding NV	0.875%	10/24/25	EUR	23,504	29,363
Stedin Holding NV	1.375%	9/19/28	EUR	4,025	5,211
Stedin Holding NV	0.500%	11/14/29	EUR	4,025	4,886
TenneT Holding BV	0.750%	6/26/25	EUR	8,050	10,006
TenneT Holding BV	1.000%	6/13/26	EUR	200	252
TenneT Holding BV	1.375%	6/5/28	EUR	22,642	29,361
TenneT Holding BV	1.375%	6/26/29	EUR	8,471	11,054
TenneT Holding BV	1.250%	10/24/33	EUR	1,288	1,673
TenneT Holding BV	1.875%	6/13/36	EUR	2,000	2,764
TenneT Holding BV	1.500%	6/3/39	EUR	17,996	23,266
TenneT Holding BV	0.500%	11/30/40	EUR	9,659	10,402
Vesteda Finance BV	1.500%	5/24/27	EUR	3,220	4,139
Wolters Kluwer NV	2.875%	3/21/23	EUR	4,025	5,120
					1,261,230
New Zealand (0.1%)					
ASB Finance Ltd.	0.500%	6/10/22	EUR	16,812	20,398
ASB Finance Ltd.	0.125%	10/18/23	EUR	3,945	4,799
ASB Finance Ltd.	0.625%	10/18/24	EUR	2,918	3,618
ASB Finance Ltd.	0.750%	10/9/25	EUR	4,025	5,042
BNZ International Funding Ltd.	0.500%	5/13/23	EUR	4,106	5,017
BNZ International Funding Ltd.	0.625%	7/3/25	EUR	12,074	15,046
Fonterra Co-operative Group Ltd.	9.375%	12/4/23	GBP	966	1,615
Fonterra Co-operative Group Ltd.	0.750%	11/8/24	EUR	1,224	1,508
Fonterra Co-operative Group Ltd.	4.000%	11/2/27	AUD	300	262
Transpower New Zealand Ltd.	5.750%	8/28/23	AUD	320	276
Westpac Securities NZ Ltd.	0.500%	1/17/24	EUR	8,050	9,911
Westpac Securities NZ Ltd.	0.375%	2/5/24	CHF	4,665	5,201
Westpac Securities NZ Ltd.	0.300%	6/25/24	EUR	6,440	7,849
					80,542
Norway (0.3%)					
Avinor AS	1.000%	4/29/25	EUR	100	125
DNB Bank ASA	0.600%	9/25/23	EUR	4,830	5,923
DNB Bank ASA	1.125%	3/20/28	EUR	7,486	9,177
DNB Boligkreditt AS	1.875%	11/21/22	EUR	10,464	13,043
DNB Boligkreditt AS	0.250%	4/18/23	EUR	9,579	11,669
DNB Boligkreditt AS	0.375%	11/20/24	EUR	8,050	9,933
DNB Boligkreditt AS	0.625%	6/19/25	EUR	100	125
DNB Boligkreditt AS	0.625%	1/14/26	EUR	12,074	15,128
DNB Boligkreditt AS	0.250%	9/7/26	EUR	16,179	19,923
Eika Boligkreditt AS	2.125%	1/30/23	EUR	9,659	12,140
Eika Boligkreditt AS	0.375%	4/20/23	EUR	100	122
Eika Boligkreditt AS	0.375%	2/26/25	EUR	1,288	1,590
Eika Boligkreditt AS	0.010%	3/23/28	EUR	25,000	30,198
Equinor ASA	2.875%	9/10/25	EUR	9,176	12,518
Equinor ASA	0.750%	11/9/26	EUR	11,511	14,338
Equinor ASA	1.250%	2/17/27	EUR	16,018	20,515
Equinor ASA	6.125%	11/27/28	GBP	200	368
Equinor ASA	6.875%	3/11/31	GBP	5,756	11,672
Equinor ASA	1.375%	5/22/32	EUR	15,817	20,463
Equinor ASA	1.625%	2/17/35	EUR	4,106	5,427

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Equinor ASA	1.625%	11/9/36	EUR	1,610	2,138
Norsk Hydro ASA	1.125%	4/11/25	EUR	966	1,199
Santander Consumer Bank AS	0.750%	3/1/23	EUR	22,300	27,280
Santander Consumer Bank AS	0.125%	9/11/24	EUR	10,400	12,550
SpareBank 1 Boligkreditt AS	0.750%	9/5/22	EUR	8,050	9,840
SpareBank 1 Boligkreditt AS	0.375%	3/9/23	EUR	9,458	11,549
SpareBank 1 Boligkreditt AS	0.125%	5/14/26	EUR	8,050	9,858
SpareBank 1 Boligkreditt AS	0.250%	8/30/26	EUR	33,404	41,167
SpareBank 1 Boligkreditt AS	1.000%	1/30/29	EUR	8,050	10,423
SpareBank 1 Boligkreditt AS	0.125%	11/5/29	EUR	8,050	9,710
Sparebank 1 Oestlandet	0.875%	3/13/23	EUR	100	123
SpareBank 1 SMN	0.750%	7/3/23	EUR	2,174	2,670
SpareBank 1 SMN	0.010%	2/18/28	EUR	8,000	9,398
SpareBank 1 SR-Bank ASA	0.625%	3/25/24	EUR	3,220	3,952
Sparebanken Vest Boligkreditt AS	0.750%	2/27/25	EUR	8,050	10,075
Sparebanken Vest Boligkreditt AS	0.500%	2/12/26	EUR	16,018	19,936
SR-Boligkreditt AS	0.750%	1/18/23	EUR	8,050	9,876
SR-Boligkreditt AS	0.375%	10/3/24	EUR	1,288	1,587
Statkraft AS	2.500%	11/28/22	EUR	2,013	2,523
Statkraft AS	1.125%	3/20/25	EUR	12,074	15,138
Statkraft AS	1.500%	3/26/30	EUR	2,182	2,865
Statnett SF	0.875%	3/8/25	EUR	4,025	5,002
Statnett SF	1.250%	4/26/30	EUR	3,115	4,036
Storebrand Livsforsikring AS	6.875%	4/4/43	EUR	100	134
Telenor ASA	2.750%	6/27/22	EUR	4,025	5,008
Telenor ASA	2.500%	5/22/25	EUR	1,932	2,569
Telenor ASA	0.750%	5/31/26	EUR	13,040	16,218
Telenor ASA	1.125%	5/31/29	EUR	13,241	16,864
					478,085
Poland (0.0%)					
ORLEN Capital AB	2.500%	6/7/23	EUR	4,588	5,763
Portugal (0.1%)					
Banco Comercial Portugues SA	0.750%	5/31/22	EUR	700	852
Banco Santander Totta SA	0.875%	4/25/24	EUR	100	125
Banco Santander Totta SA	1.250%	9/26/27	EUR	7,400	9,686
Brisa-Concessao Rodoviaria SA	2.000%	3/22/23	EUR	200	250
Brisa-Concessao Rodoviaria SA	2.375%	5/10/27	EUR	10,700	14,396
EDP - Energias de Portugal SA	1.625%	4/15/27	EUR	13,300	17,183
EDP Finance BV	2.375%	3/23/23	EUR	644	812
EDP Finance BV	1.875%	9/29/23	EUR	7,164	9,028
EDP Finance BV	8.625%	1/4/24	GBP	7,249	12,040
EDP Finance BV	1.125%	2/12/24	EUR	9,176	11,405
EDP Finance BV	2.000%	4/22/25	EUR	13,040	16,895
EDP Finance BV	1.875%	10/13/25	EUR	966	1,254
EDP Finance BV	1.625%	1/26/26	EUR	14,891	19,141
EDP Finance BV	0.375%	9/16/26	EUR	8,050	9,755
EDP Finance BV	1.500%	11/22/27	EUR	2,315	2,990
Galp Gas Natural Distribuicao SA	1.375%	9/19/23	EUR	2,000	2,476
Ren Finance BV	1.750%	1/18/28	EUR	2,134	2,781
					131,069
Romania (0.0%)					
NE Property BV	1.875%	10/9/26	EUR	4,830	5,908

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Russia (0.0%)					
Gazprom PJSC Via Gaz Capital SA	3.125%	11/17/23	EUR	500	631
Gazprom PJSC Via Gaz Capital SA	2.949%	1/24/24	EUR	500	629
Gazprom PJSC Via Gaz Capital SA	4.250%	4/6/24	GBP	2,933	4,296
Russian Railways Via RZD Capital plc	7.487%	3/25/31	GBP	1,610	2,920
					8,476
Singapore (0.0%)					
DBS Bank Ltd.	0.375%	1/23/24	EUR	8,854	10,850
DBS Group Holdings Ltd.	1.500%	4/11/28	EUR	4,025	4,946
DBS Group Holdings Ltd.	3.980%	12/31/99	SGD	1,250	985
Oversea-Chinese Banking Corp. Ltd.	0.375%	3/1/23	EUR	1,659	2,022
Oversea-Chinese Banking Corp. Ltd.	0.625%	4/18/25	EUR	8,050	10,012
Oversea-Chinese Banking Corp. Ltd.	4.000%	12/31/99	SGD	2,000	1,573
Temasek Financial I Ltd.	0.500%	11/20/31	EUR	17,708	21,198
Temasek Financial I Ltd.	5.125%	7/26/40	GBP	5,232	11,201
Temasek Financial I Ltd.	1.250%	11/20/49	EUR	1,610	2,067
United Overseas Bank Ltd.	0.500%	1/16/25	EUR	10,062	12,449
					77,303
South Africa (0.0%)					
Anglo American Capital plc	1.625%	9/18/25	EUR	250	319
Anglo American Capital plc	1.625%	3/11/26	EUR	200	255
Investec plc	4.500%	5/5/22	GBP	3,220	4,600
					5,174
South Korea (0.0%)					
³ LG Chem Ltd.	0.500%	4/15/23	EUR	886	1,076
Shinhan Bank Co. Ltd.	1.340%	8/27/22	KRW	6,000,000	5,425
					6,501
Spain (0.9%)					
Abertis Infraestructuras SA	3.750%	6/20/23	EUR	8,100	10,532
Abertis Infraestructuras SA	2.500%	2/27/25	EUR	200	263
Abertis Infraestructuras SA	0.625%	7/15/25	EUR	3,200	3,917
Abertis Infraestructuras SA	1.375%	5/20/26	EUR	700	881
Abertis Infraestructuras SA	3.375%	11/27/26	GBP	2,400	3,572
Abertis Infraestructuras SA	1.000%	2/27/27	EUR	1,300	1,606
Abertis Infraestructuras SA	2.375%	9/27/27	EUR	5,600	7,418
Abertis Infraestructuras SA	1.250%	2/7/28	EUR	4,000	4,938
Abertis Infraestructuras SA	2.250%	3/29/29	EUR	9,000	11,815
Abertis Infraestructuras SA	3.000%	3/27/31	EUR	2,800	3,913
Abertis Infraestructuras SA	1.875%	3/26/32	EUR	4,800	6,103
ACS Servicios Comunicaciones y Energia SA	1.875%	4/20/26	EUR	3,100	3,961
AYT Cedulas Cajas Global FTA	3.750%	12/14/22	EUR	800	1,025
AYT Cedulas Cajas Global FTA	4.250%	10/25/23	EUR	1,100	1,472
AYT Cedulas Cajas Global FTA	4.750%	5/25/27	EUR	8,600	13,219
AYT Cedulas Cajas X Fondo de Titulizacion de Activos	3.750%	6/30/25	EUR	8,000	11,168
Banco Bilbao Vizcaya Argentaria SA	3.875%	1/30/23	EUR	4,800	6,204
Banco Bilbao Vizcaya Argentaria SA	0.625%	3/18/23	EUR	16,900	20,719
Banco Bilbao Vizcaya Argentaria SA	1.125%	2/28/24	EUR	2,400	2,978
Banco Bilbao Vizcaya Argentaria SA	2.250%	6/12/24	EUR	2,400	3,124
Banco Bilbao Vizcaya Argentaria SA	0.375%	10/2/24	EUR	2,400	2,919
Banco Bilbao Vizcaya Argentaria SA	4.000%	2/25/25	EUR	5,700	7,989
Banco Bilbao Vizcaya Argentaria SA	0.875%	11/22/26	EUR	12,000	15,277
Banco Bilbao Vizcaya Argentaria SA	0.500%	1/14/27	EUR	8,500	10,264
Banco Bilbao Vizcaya Argentaria SA	3.500%	2/10/27	EUR	13,700	19,052

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Banco Bilbao Vizcaya Argentaria SA	1.000%	1/16/30	EUR	8,800	10,611
Banco de Sabadell SA	0.875%	3/5/23	EUR	4,000	4,887
Banco de Sabadell SA	0.125%	10/20/23	EUR	6,200	7,544
Banco de Sabadell SA	1.625%	3/7/24	EUR	15,000	18,793
Banco de Sabadell SA	0.625%	6/10/24	EUR	24,500	30,337
Banco de Sabadell SA	1.125%	3/11/27	EUR	5,300	6,560
Banco Santander SA	0.750%	9/9/22	EUR	16,600	20,264
Banco Santander SA	1.375%	12/14/22	EUR	5,500	6,787
Banco Santander SA	2.750%	9/12/23	GBP	4,300	6,197
Banco Santander SA	1.375%	7/31/24	GBP	3,200	4,471
Banco Santander SA	1.125%	11/27/24	EUR	11,600	14,664
Banco Santander SA	0.463%	12/5/24	JPY	1,600,000	14,574
Banco Santander SA	1.125%	1/17/25	EUR	3,200	3,982
Banco Santander SA	2.500%	3/18/25	EUR	15,600	20,229
Banco Santander SA	1.000%	4/7/25	EUR	34,600	43,673
Banco Santander SA	1.375%	1/5/26	EUR	5,000	6,312
Banco Santander SA	1.500%	1/25/26	EUR	20,900	27,203
Banco Santander SA	3.875%	2/6/26	EUR	400	576
Banco Santander SA	3.250%	4/4/26	EUR	4,400	5,958
Banco Santander SA	0.300%	10/4/26	EUR	8,000	9,682
Banco Santander SA	3.125%	1/19/27	EUR	5,600	7,647
Banco Santander SA	0.500%	2/4/27	EUR	4,000	4,824
Banco Santander SA	4.625%	5/4/27	EUR	1,200	1,859
Banco Santander SA	2.125%	2/8/28	EUR	2,000	2,600
Banco Santander SA	1.125%	10/25/28	EUR	4,100	5,363
Banco Santander SA	0.875%	5/9/31	EUR	8,200	10,578
Banco Santander SA	0.100%	2/27/32	EUR	12,800	15,240
Banco Santander SA	2.000%	11/27/34	EUR	9,300	13,557
Bankinter SA	0.875%	8/3/22	EUR	8,200	10,016
Bankinter SA	1.000%	2/5/25	EUR	6,600	8,302
Bankinter SA	1.250%	2/7/28	EUR	500	650
Brenntag SE	1.125%	8/5/22	EUR	18,500	22,674
CaixaBank SA	1.125%	1/12/23	EUR	1,600	1,963
CaixaBank SA	1.000%	2/8/23	EUR	5,000	6,161
CaixaBank SA	0.750%	4/18/23	EUR	1,300	1,588
CaixaBank SA	1.750%	10/24/23	EUR	8,000	10,033
CaixaBank SA	2.375%	2/1/24	EUR	5,300	6,777
CaixaBank SA	2.625%	3/21/24	EUR	4,500	5,878
CaixaBank SA	1.125%	5/17/24	EUR	6,400	7,953
CaixaBank SA	3.875%	2/17/25	EUR	13,600	18,933
CaixaBank SA	0.625%	3/27/25	EUR	14,400	17,911
CaixaBank SA	1.125%	3/27/26	EUR	8,000	10,019
CaixaBank SA	1.375%	6/19/26	EUR	4,000	5,004
CaixaBank SA	0.750%	7/10/26	EUR	8,000	9,824
CaixaBank SA	1.250%	1/11/27	EUR	600	777
CaixaBank SA	1.000%	1/17/28	EUR	4,400	5,650
CaixaBank SA	2.750%	7/14/28	EUR	3,200	4,027
CaixaBank SA	2.250%	4/17/30	EUR	11,200	14,100
Caja Rural de Navarra SCC	0.875%	5/8/25	EUR	5,100	6,374
Cajamar Caja Rural SCC	0.875%	6/18/23	EUR	12,000	14,782
Canal de Isabel II Gestion SA	1.680%	2/26/25	EUR	2,800	3,562
Cedulas TDA 6 Fondo de Titulizacion de Activos	3.875%	5/23/25	EUR	1,000	1,403
Criteria Caixa SA	1.500%	5/10/23	EUR	2,100	2,599
Criteria Caixa SA	0.875%	10/28/27	EUR	5,100	6,220

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Enagas Financiaciones SA	1.000%	3/25/23	EUR	100	123
Enagas Financiaciones SA	1.250%	2/6/25	EUR	4,100	5,176
Enagas Financiaciones SA	1.375%	5/5/28	EUR	200	261
Energy Transfer LP	4.000%	2/3/25	EUR	9,900	13,825
Energy Transfer LP	1.000%	9/25/25	EUR	9,000	11,392
Energy Transfer LP	1.125%	11/12/26	EUR	4,000	4,942
Energy Transfer LP	4.125%	3/24/36	EUR	3,750	6,848
Eurocaja Rural SCC	0.875%	5/27/24	EUR	4,000	4,966
Ferrovial Emisiones SA	2.500%	7/15/24	EUR	4,000	5,186
Iberdrola Finanzas SA	6.000%	7/1/22	GBP	5,200	7,633
Iberdrola Finanzas SA	7.375%	1/29/24	GBP	3,700	6,016
Iberdrola Finanzas SA	1.000%	3/7/24	EUR	4,700	5,831
Iberdrola Finanzas SA	1.000%	3/7/25	EUR	300	375
Iberdrola Finanzas SA	0.875%	6/16/25	EUR	7,800	9,724
Iberdrola Finanzas SA	1.621%	11/29/29	EUR	700	934
Iberdrola International BV	2.500%	10/24/22	EUR	2,000	2,506
Iberdrola International BV	1.125%	1/27/23	EUR	200	246
Iberdrola International BV	1.750%	9/17/23	EUR	8,000	10,075
Iberdrola International BV	1.875%	10/8/24	EUR	400	514
Iberdrola International BV	0.375%	9/15/25	EUR	13,400	16,410
Iberdrola International BV	1.125%	4/21/26	EUR	3,400	4,317
Iberdrola International BV	1.874%	12/31/99	EUR	4,000	4,953
Iberdrola International BV	1.875%	12/31/99	EUR	800	987
IE2 Holdco SAU	2.875%	6/1/26	EUR	16,200	21,743
Inmobiliaria Colonial Socimi SA	1.450%	10/28/24	EUR	3,600	4,510
Inmobiliaria Colonial Socimi SA	1.625%	11/28/25	EUR	6,700	8,533
Inmobiliaria Colonial Socimi SA	2.000%	4/17/26	EUR	3,200	4,147
LEG Immobilien SE	1.000%	3/14/23	EUR	14,600	18,009
Mapfre SA	1.625%	5/19/26	EUR	1,500	1,951
Mapfre SA	4.375%	3/31/47	EUR	3,600	5,021
Mapfre SA	4.125%	9/7/48	EUR	5,700	7,965
Merlin Properties Socimi SA	2.375%	5/23/22	EUR	7,000	8,584
Merlin Properties Socimi SA	2.225%	4/25/23	EUR	400	499
Merlin Properties Socimi SA	1.750%	5/26/25	EUR	7,784	9,909
Merlin Properties Socimi SA	1.875%	12/4/34	EUR	4,800	5,865
Naturgy Capital Markets SA	1.125%	4/11/24	EUR	3,500	4,341
Naturgy Finance BV	2.875%	3/11/24	EUR	3,200	4,169
Naturgy Finance BV	0.875%	5/15/25	EUR	12,300	15,286
Naturgy Finance BV	1.250%	4/19/26	EUR	7,100	8,980
Naturgy Finance BV	1.375%	1/19/27	EUR	200	256
Naturgy Finance BV	1.500%	1/29/28	EUR	4,000	5,180
Naturgy Finance BV	0.750%	11/28/29	EUR	5,100	6,268
NorteGas Energia Distribucion SAU	0.918%	9/28/22	EUR	400	486
NorteGas Energia Distribucion SAU	2.065%	9/28/27	EUR	8,452	11,002
Programa Cedula TDA Fondo de Titulizacion de Activos	4.250%	3/28/27	EUR	6,800	10,243
Programa Cedula TDA Fondo de Titulizacion de Activos	4.250%	4/10/31	EUR	15,900	26,610
Prosegur Cash SA	1.375%	2/4/26	EUR	1,200	1,521
Red Electrica Financiaciones SAU	2.125%	7/1/23	EUR	5,400	6,818
Red Electrica Financiaciones SAU	1.125%	4/24/25	EUR	300	378
Red Electrica Financiaciones SAU	1.000%	4/21/26	EUR	600	757
Red Electrica Financiaciones SAU	1.250%	3/13/27	EUR	600	768
Redexis Gas Finance BV	1.875%	4/27/27	EUR	3,381	4,369
Repsol International Finance BV	0.500%	5/23/22	EUR	6,000	7,272
Repsol International Finance BV	2.250%	12/10/26	EUR	8,100	10,925

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Repsol International Finance BV	0.250%	8/2/27	EUR	1,200	1,445
Santander Consumer Finance SA	0.875%	5/30/23	EUR	2,600	3,196
Santander Consumer Finance SA	1.125%	10/9/23	EUR	12,000	14,871
Santander Consumer Finance SA	1.000%	2/27/24	EUR	8,800	10,891
Santander Consumer Finance SA	0.375%	6/27/24	EUR	8,000	9,725
Santander Consumer Finance SA	0.375%	1/17/25	EUR	7,300	8,872
Telefonica Emisiones SA	5.289%	12/9/22	GBP	1,000	1,483
Telefonica Emisiones SA	3.987%	1/23/23	EUR	16,100	20,765
Telefonica Emisiones SA	1.069%	2/5/24	EUR	14,000	17,337
Telefonica Emisiones SA	5.375%	2/2/26	GBP	2,093	3,417
Telefonica Emisiones SA	1.460%	4/13/26	EUR	3,200	4,105
Telefonica Emisiones SA	1.447%	1/22/27	EUR	7,300	9,355
Telefonica Emisiones SA	2.318%	10/17/28	EUR	800	1,096
Telefonica Emisiones SA	1.788%	3/12/29	EUR	6,900	9,105
Telefonica Emisiones SA	5.445%	10/8/29	GBP	5,100	8,902
Telefonica Emisiones SA	2.932%	10/17/29	EUR	9,000	12,961
Telefonica Emisiones SA	0.664%	2/3/30	EUR	12,600	15,217
Telefonica Emisiones SA	1.957%	7/1/39	EUR	6,440	8,403
Telefonica Emisiones SA	1.864%	7/13/40	EUR	1,300	1,661
Telefonica Europe BV	5.875%	2/14/33	EUR	670	1,241
TK Elevator Midco GmbH	0.750%	7/9/26	EUR	10,300	12,665
					1,224,799

Sweden (0.9%)

Akelius Residential Property AB	1.125%	3/14/24	EUR	9,579	11,850
Akelius Residential Property AB	1.750%	2/7/25	EUR	1,208	1,534
Akelius Residential Property AB	2.375%	8/15/25	GBP	2,415	3,482
Akelius Residential Property Financing BV	1.125%	1/11/29	EUR	10,000	12,302
Alfa Laval Treasury International AB	1.375%	9/12/22	EUR	400	489
Atlas Copco AB	2.500%	2/28/23	EUR	3,623	4,573
Atlas Copco AB	0.625%	8/30/26	EUR	430	532
Danske Hypotek AB	1.000%	12/21/22	SEK	160,000	19,184
Essity AB	1.125%	3/27/24	EUR	1,369	1,699
Essity AB	1.625%	3/30/27	EUR	1,288	1,671
Essity AB	0.250%	2/8/31	EUR	10,000	11,573
Fastighets AB Balder	1.875%	3/14/25	EUR	200	253
Fastighets AB Balder	1.875%	1/23/26	EUR	7,245	9,219
Fastighets AB Balder	1.125%	1/29/27	EUR	7,647	9,373
Fastighets AB Balder	1.250%	1/28/28	EUR	1,530	1,861
Investor AB	4.500%	5/12/23	EUR	1,610	2,122
Lansforsakringar Bank AB	0.875%	9/25/23	EUR	100	123
Lansforsakringar Hypotek AB	0.250%	4/12/23	EUR	500	609
Lansforsakringar Hypotek AB	1.250%	9/20/23	SEK	442,600	53,603
Lansforsakringar Hypotek AB	0.375%	3/14/24	EUR	1,127	1,384
Lansforsakringar Hypotek AB	1.500%	9/18/24	SEK	128,700	15,860
Lansforsakringar Hypotek AB	1.000%	9/15/27	SEK	150,000	18,272
Molnlycke Holding AB	1.875%	2/28/25	EUR	4,025	5,152
Nordea Hypotek AB	1.250%	9/20/23	SEK	402,400	48,926
Nordea Hypotek AB	1.000%	9/18/24	SEK	150,900	18,353
Samhallsbyggnadsbolaget i Norden AB	1.750%	1/14/25	EUR	4,830	6,093
Samhallsbyggnadsbolaget i Norden AB	1.000%	8/12/27	EUR	8,050	9,753
SBAB Bank AB	0.250%	9/7/22	EUR	4,025	4,877
SBB Treasury Oyj	0.750%	12/14/28	EUR	8,050	9,453
Skandinaviska Enskilda Banken AB	0.750%	6/16/22	EUR	4,025	4,907
Skandinaviska Enskilda Banken AB	1.000%	12/20/23	SEK	160,000	19,383
Skandinaviska Enskilda Banken AB	1.000%	12/18/24	SEK	38,000	4,624

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Skandinaviska Enskilda Banken AB	1.000%	12/17/25	SEK	190,000	23,093
Skandinaviska Enskilda Banken AB	0.375%	2/9/26	EUR	16,099	19,963
Skandinaviska Enskilda Banken AB	0.375%	2/11/27	EUR	5,635	6,810
Skandinaviska Enskilda Banken AB	0.750%	11/15/27	EUR	886	1,127
Skandinaviska Enskilda Banken AB	1.375%	10/31/28	EUR	25,415	31,382
Skandinaviska Enskilda Banken AB	0.625%	11/12/29	EUR	8,050	9,790
Stadshypotek AB	0.050%	6/20/22	EUR	3,864	4,675
Stadshypotek AB	0.375%	2/22/23	EUR	3,260	3,980
Stadshypotek AB	1.500%	6/1/23	SEK	466,000	56,558
Stadshypotek AB	0.375%	2/21/24	EUR	5,554	6,828
Stadshypotek AB	1.500%	3/1/24	SEK	281,000	34,441
Stadshypotek AB	1.500%	12/3/24	SEK	982,000	121,309
Stadshypotek AB	0.500%	7/11/25	EUR	2,415	3,006
Stadshypotek AB	0.375%	3/13/26	EUR	4,025	4,993
Stadshypotek AB	0.500%	6/1/26	SEK	602,000	71,503
Stadshypotek AB	0.125%	10/5/26	EUR	500	612
Stadshypotek AB	0.750%	11/1/27	EUR	5,635	7,165
Stadshypotek AB	2.000%	9/1/28	SEK	80,000	10,375
Svenska Handelsbanken AB	1.625%	6/18/22	GBP	7,245	10,152
Svenska Handelsbanken AB	1.125%	12/14/22	EUR	11,269	13,881
Svenska Handelsbanken AB	0.125%	6/18/24	EUR	4,025	4,893
Svenska Handelsbanken AB	1.000%	4/15/25	EUR	15,168	19,053
Svenska Handelsbanken AB	0.050%	9/3/26	EUR	8,130	9,714
Svenska Handelsbanken AB	1.250%	3/2/28	EUR	4,025	4,937
Svenska Handelsbanken AB	1.625%	3/5/29	EUR	4,602	5,753
Svenska Handelsbanken AB	0.500%	2/18/30	EUR	8,050	9,631
Sveriges Sakerstallda Obligationer AB	0.250%	4/19/23	EUR	4,025	4,907
Sveriges Sakerstallda Obligationer AB	1.000%	6/12/24	SEK	280,000	33,542
Sveriges Sakerstallda Obligationer AB	0.500%	1/29/25	EUR	8,854	10,985
Sveriges Sakerstallda Obligationer AB	0.500%	6/11/25	SEK	604,000	72,072
Sveriges Sakerstallda Obligationer AB	0.625%	10/30/25	EUR	4,025	5,039
Sveriges Sakerstallda Obligationer AB	2.000%	6/17/26	SEK	94,000	12,008
Sveriges Sakerstallda Obligationer AB	0.875%	3/29/27	EUR	644	822
Swedbank AB	1.000%	6/1/22	EUR	3,784	4,618
Swedbank AB	0.300%	9/6/22	EUR	13,764	16,689
Swedbank AB	1.625%	12/28/22	GBP	4,588	6,457
Swedbank AB	0.400%	8/29/23	EUR	4,106	5,013
Swedbank AB	0.750%	5/5/25	EUR	4,830	5,987
Swedbank AB	1.000%	11/22/27	EUR	4,749	5,775
Swedbank AB	0.200%	1/12/28	EUR	10,000	11,802
Swedbank Hypotek AB	1.000%	6/15/22	SEK	267,200	31,915
Swedbank Hypotek AB	1.000%	12/20/23	SEK	322,000	38,874
Swedbank Hypotek AB	0.400%	5/8/24	EUR	4,025	4,958
Swedbank Hypotek AB	1.000%	9/18/24	SEK	317,900	38,528
Swedbank Hypotek AB	0.500%	2/5/26	EUR	8,050	10,029
Tele2 AB	1.125%	5/15/24	EUR	6,681	8,284
Tele2 AB	2.125%	5/15/28	EUR	4,991	6,632
Telia Co. AB	4.750%	11/16/21	EUR	2,415	2,984
Telia Co. AB	3.625%	2/14/24	EUR	100	133
Telia Co. AB	3.875%	10/1/25	EUR	1,610	2,267
Telia Co. AB	3.000%	9/7/27	EUR	100	142
Telia Co. AB	0.125%	11/27/30	EUR	3,000	3,464
Telia Co. AB	2.125%	2/20/34	EUR	9,740	13,575
Telia Co. AB	1.625%	2/23/35	EUR	200	262
Telia Co. AB	3.000%	4/4/78	EUR	100	126

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Vattenfall AB	0.050%	10/15/25	EUR	4,749	5,722
Vattenfall AB	6.875%	4/15/39	GBP	4,025	9,590
					1,181,914
Switzerland (1.1%)					
Adecco International Financial Services BV	1.000%	12/2/24	EUR	805	1,007
Aquarius & Investments plc for Zurich Insurance Co. Ltd.	4.250%	10/2/43	EUR	4,335	5,729
Argentum Netherlands BV for Givaudan SA	2.000%	9/17/30	EUR	900	1,236
Argentum Netherlands BV for Swiss Life AG	4.375%	12/29/49	EUR	7,245	9,880
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	3.500%	10/1/46	EUR	18,473	25,376
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	2.750%	2/19/49	EUR	1,610	2,164
Basellandschaftliche Kantonalbank	0.000%	3/23/23	CHF	4,830	5,334
Basellandschaftliche Kantonalbank	0.375%	5/13/30	CHF	4,025	4,529
Basler Kantonalbank	0.000%	4/11/22	CHF	4,025	4,431
Basler Kantonalbank	0.375%	8/10/23	CHF	4,265	4,758
Basler Kantonalbank	0.300%	6/22/27	CHF	3,620	4,070
Cloverie plc for Swiss Reinsurance Co. Ltd.	6.625%	9/1/42	EUR	1,288	1,683
Cloverie plc for Zurich Insurance Co. Ltd.	1.750%	9/16/24	EUR	4,347	5,574
Coca-Cola HBC Finance BV	1.875%	11/11/24	EUR	200	257
Credit Suisse AG	1.000%	6/7/23	EUR	4,347	5,356
Credit Suisse AG	1.500%	4/10/26	EUR	644	825
Credit Suisse Group AG	1.250%	7/17/25	EUR	5,635	6,966
Credit Suisse Group AG	2.125%	9/12/25	GBP	11,511	16,323
Credit Suisse Group AG	3.250%	4/2/26	EUR	29,782	39,675
Credit Suisse Group AG	1.000%	6/24/27	EUR	5,506	6,756
Credit Suisse Group AG	0.650%	1/14/28	EUR	12,880	15,460
Credit Suisse Group AG	2.250%	6/9/28	GBP	3,784	5,335
Credit Suisse Group AG	0.650%	9/10/29	EUR	5,925	7,009
Credit Suisse Group Funding Guernsey Ltd.	1.250%	4/14/22	EUR	20,606	25,078
Credit Suisse Group Funding Guernsey Ltd.	3.000%	5/27/22	GBP	1,208	1,709
Credit Suisse Group Funding Guernsey Ltd.	1.000%	4/14/23	CHF	9,655	10,779
Credit Suisse Schweiz AG	0.000%	7/31/25	CHF	9,175	10,151
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	3.375%	9/29/47	EUR	4,830	6,536
ELM BV for Swiss Reinsurance Co. Ltd.	2.600%	12/29/49	EUR	13,644	17,697
Firmenich Productions Participations SAS	1.375%	10/30/26	EUR	8,050	10,291
Firmenich Productions Participations SAS	1.750%	4/30/30	EUR	8,050	10,560
Flughafen Zurich AG	1.500%	4/17/23	CHF	2,415	2,730
Givaudan Finance Europe BV	1.000%	4/22/27	EUR	8,050	10,159
Holcim Finance Australia Pty Ltd.	3.500%	6/16/22	AUD	1,350	1,062
Holcim Finance Luxembourg SA	1.375%	5/26/23	EUR	8,452	10,450
Holcim Finance Luxembourg SA	3.000%	1/22/24	EUR	4,508	5,867
Holcim Finance Luxembourg SA	2.375%	4/9/25	EUR	300	392
Holcim Finance Luxembourg SA	2.250%	5/26/28	EUR	3,623	4,885
Holcim Finance Luxembourg SA	0.500%	4/23/31	EUR	12,074	14,006
LafargeHolcim Ltd.	3.000%	11/22/22	CHF	2,415	2,774
LafargeHolcim Sterling Finance Netherlands BV	3.000%	5/12/32	GBP	644	957
Luzerner Kantonalbank AG	1.125%	6/30/23	CHF	6,440	7,291
Nestle Finance International Ltd.	1.750%	9/12/22	EUR	4,910	6,073
Nestle Finance International Ltd.	2.250%	11/30/23	GBP	725	1,049
Nestle Finance International Ltd.	0.375%	1/18/24	EUR	9,659	11,799
Nestle Finance International Ltd.	1.250%	11/2/29	EUR	2,415	3,153
Nestle Finance International Ltd.	1.500%	4/1/30	EUR	8,050	10,652

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Nestle Finance International Ltd.	0.000%	3/3/33	EUR	7,000	7,881
Nestle Finance International Ltd.	1.750%	11/2/37	EUR	4,910	6,817
Nestle Finance International Ltd.	0.375%	12/3/40	EUR	5,635	6,133
Novartis AG	0.625%	11/13/29	CHF	2,210	2,528
Novartis Finance SA	0.500%	8/14/23	EUR	4,025	4,919
Novartis Finance SA	0.125%	9/20/23	EUR	16,179	19,647
Novartis Finance SA	1.625%	11/9/26	EUR	4,025	5,290
Novartis Finance SA	0.625%	9/20/28	EUR	100	125
Novartis Finance SA	1.375%	8/14/30	EUR	6,520	8,547
Pfandbrief Schweiz Hypo Pfandbriefe Regs	0.625%	10/9/28	CHF	12,070	13,953
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.875%	2/14/22	CHF	2,415	2,718
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	7/5/22	CHF	14,085	15,547
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	8/15/22	CHF	6,035	6,783
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.125%	6/28/23	CHF	49,100	56,919
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.250%	9/29/23	CHF	5,615	6,423
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.375%	1/25/24	CHF	2,815	3,329
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	2/14/24	CHF	6,440	7,429
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	3/25/24	CHF	4,025	4,490
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/21/24	CHF	8,530	9,776
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	10/15/25	CHF	4,025	4,555
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	1/26/26	CHF	6,440	7,294
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	3/30/26	CHF	9,575	11,964
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	9/18/26	CHF	8,610	9,709
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.750%	12/15/26	CHF	2,415	3,097
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	1/18/27	CHF	16,095	18,154
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	2/16/27	CHF	1,610	2,045
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	5/12/27	CHF	20,120	22,877
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	5/5/28	CHF	6,440	7,380
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/10/28	CHF	4,025	4,570
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	9/6/28	CHF	22,535	25,102
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	1/22/29	CHF	35,440	40,574
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	5/8/29	CHF	6,035	6,715
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/15/29	CHF	12,070	13,817
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	9/20/29	CHF	1,610	1,971

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	4/15/30	CHF	8,050	9,012
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.625%	7/3/30	CHF	1,610	2,022
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	5/16/31	CHF	2,815	3,256
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	7/15/31	CHF	7,445	8,181
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.875%	9/15/31	CHF	27,780	36,116
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/12/32	CHF	6,035	7,257
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.250%	8/13/32	CHF	8,210	11,151
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	11/19/32	CHF	8,000	8,799
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	4/25/33	CHF	4,025	4,660
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	8/2/33	CHF	14,085	17,988
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	5/7/35	CHF	1,610	1,931
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	10/5/35	CHF	4,025	4,599
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/14/36	CHF	3,260	3,593
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/23/37	CHF	3,220	3,735
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	6/25/37	CHF	4,425	5,326
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/8/39	CHF	6,680	7,464
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	12/5/40	CHF	4,025	5,411
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/17/41	CHF	6,630	7,582
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/6/42	CHF	8,050	8,712
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.250%	2/3/22	CHF	3,220	3,576
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.875%	6/20/22	CHF	14,485	16,130
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/9/22	CHF	6,840	7,656
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.125%	4/28/23	CHF	5,370	6,080
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.250%	6/16/23	CHF	8,450	9,814
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	7/25/23	CHF	13,680	15,178
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	8/30/23	CHF	6,035	6,752
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	3/12/24	CHF	12,070	13,459
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.750%	4/15/24	CHF	805	914
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	6/14/24	CHF	26,160	29,094

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.750%	9/23/24	CHF	1,770	2,019
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	12/2/24	CHF	12,070	13,505
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	7/28/25	CHF	4,025	4,577
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.000%	10/30/25	CHF	2,415	2,930
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	12/1/25	CHF	11,550	13,005
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	6/17/26	CHF	5,635	6,791
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.050%	11/6/26	CHF	8,050	8,973
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.375%	3/19/27	CHF	6,440	7,730
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	2/11/28	CHF	985	1,110
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/22/28	CHF	4,025	4,769
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	4/9/29	CHF	16,095	18,133
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.500%	5/21/29	CHF	9,405	11,598
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.625%	7/16/29	CHF	19,315	22,288
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	4/30/30	CHF	4,025	4,605
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	7/19/30	CHF	18,500	20,215
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	9/20/30	CHF	14,085	16,103
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.550%	1/29/31	CHF	7,645	8,780
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	6/6/31	CHF	6,035	6,758
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	9/2/31	CHF	5,635	6,204
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.650%	2/15/33	CHF	8,050	9,354
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	5/15/34	CHF	4,830	5,536
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	7/13/35	CHF	12,070	13,077
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.600%	12/11/35	CHF	10,460	12,107
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.700%	3/4/39	CHF	4,025	4,764
Richemont International Holding SA	1.000%	3/26/26	EUR	12,396	15,580
Richemont International Holding SA	1.125%	5/26/32	EUR	10,000	12,714
Richemont International Holding SA	2.000%	3/26/38	EUR	12,396	17,068
Richemont International Holding SA	1.625%	5/26/40	EUR	8,050	10,449
Roche Finance Europe BV	0.500%	2/27/23	EUR	7,245	8,834
Roche Finance Europe BV	0.875%	2/25/25	EUR	644	804
Swiss Re Finance Luxembourg SA	2.534%	4/30/50	EUR	8,800	11,626
Swisscom AG	2.625%	8/31/22	CHF	8,850	10,092
Swisscom AG	1.750%	7/10/24	CHF	1,610	1,880
Tyco Electronics Group SA	1.100%	3/1/23	EUR	3,000	3,687

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Tyco Electronics Group SA	0.000%	2/14/25	EUR	5,071	6,114
Tyco Electronics Group SA	0.000%	2/16/29	EUR	7,400	8,559
UBS Group AG	1.750%	11/16/22	EUR	4,025	4,990
UBS Group AG	2.125%	3/4/24	EUR	800	1,022
UBS Group AG	1.500%	11/30/24	EUR	6,198	7,743
UBS Group AG	1.250%	4/17/25	EUR	16,904	21,027
UBS Group AG	0.250%	1/29/26	EUR	4,025	4,852
UBS Group AG	1.250%	9/1/26	EUR	21,331	26,893
UBS Group AG	0.250%	2/24/28	EUR	10,000	11,854
UBS Group AG	0.250%	11/5/28	EUR	10,000	11,845
Willow No 2 Ireland plc for Zurich Insurance Co. Ltd.	3.375%	6/27/22	EUR	805	1,009
Zuercher Kantonalbank	2.125%	6/29/22	CHF	13,200	14,908
Zuercher Kantonalbank	0.250%	1/27/26	CHF	4,025	4,516
Zuercher Kantonalbank	0.125%	5/13/26	CHF	1,320	1,471
Zurich Finance Australia Ltd.	3.477%	5/31/23	AUD	700	568
Zurich Finance Ireland Designated Activity Co.	1.625%	6/17/39	EUR	12,074	15,782
					1,461,177
United Arab Emirates (0.0%)					
DP World plc	2.375%	9/25/26	EUR	400	511
DP World plc	4.250%	9/25/30	GBP	1,610	2,512
Emirates NBD Bank PJSC	4.750%	2/9/28	AUD	2,490	2,150
Emirates NBD Bank PJSC	3.050%	2/26/30	AUD	1,850	1,415
Emirates Telecommunications Group Co. PJSC	2.750%	6/18/26	EUR	5,635	7,647
MDGH - GMTN BV	3.625%	5/30/23	EUR	2,415	3,127
MDGH - GMTN BV	6.875%	3/14/26	GBP	516	909
					18,271
United Kingdom (2.6%)					
3i Group plc	5.750%	12/3/32	GBP	4,025	7,401
A2Dominion Housing Group Ltd.	3.500%	11/15/28	GBP	4,991	7,529
AA Bond Co. Ltd.	6.269%	7/2/43	GBP	1,610	2,505
ABP Finance plc	6.250%	12/14/26	GBP	3,462	5,802
Admiral Group plc	5.500%	7/25/24	GBP	1,932	3,012
Affinity Sutton Capital Markets plc	4.250%	10/8/42	GBP	1,208	2,261
Affinity Water Finance plc	5.875%	7/13/26	GBP	1,731	2,943
Affinity Water Finance plc	4.500%	3/31/36	GBP	3,623	6,561
Affordable Housing Finance plc	3.800%	5/20/44	GBP	4,025	7,741
Affordable Housing Finance plc	2.893%	8/11/45	GBP	2,152	3,697
Anglian Water Services Financing plc	6.875%	8/21/23	GBP	3,462	5,464
Anglian Water Services Financing plc	1.625%	8/10/25	GBP	3,800	5,426
Anglian Water Services Financing plc	2.625%	6/15/27	GBP	2,898	4,185
Anglian Water Services Financing plc	4.500%	10/5/27	GBP	2,248	3,687
Anglian Water Services Financing plc	6.625%	1/15/29	GBP	496	931
Annington Funding plc	1.650%	7/12/24	EUR	3,059	3,849
Annington Funding plc	2.646%	7/12/25	GBP	2,415	3,511
Annington Funding plc	3.685%	7/12/34	GBP	5,876	9,266
Annington Funding plc	3.935%	7/12/47	GBP	4,669	7,903
Arqiva Financing plc	4.882%	12/31/32	GBP	3,960	6,266
Artesian Finance II plc	6.000%	9/30/33	GBP	1,602	3,217
Aspire Defence Finance plc	4.674%	3/31/40	GBP	2,914	5,175
Aspire Defence Finance plc	4.674%	3/31/40	GBP	3,138	5,611
Aster Treasury plc	4.500%	12/18/43	GBP	2,174	4,297
AstraZeneca plc	1.250%	5/12/28	EUR	100	128

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
AstraZeneca plc	5.750%	11/13/31	GBP	3,220	6,221
Aviva plc	0.625%	10/27/23	EUR	805	990
Aviva plc	1.875%	11/13/27	EUR	3,220	4,310
Aviva plc	4.000%	10/2/30	CAD	2,000	1,705
Aviva plc	6.125%	7/5/43	EUR	1,932	2,626
Aviva plc	3.875%	7/3/44	EUR	1,980	2,638
Aviva plc	3.375%	12/4/45	EUR	4,830	6,496
Aviva plc	4.375%	9/12/49	GBP	4,018	6,212
Aviva plc	6.125%	9/29/49	GBP	3,780	5,578
Aviva plc	5.125%	6/4/50	GBP	1,610	2,619
Aviva plc	4.000%	6/3/55	GBP	3,039	4,586
Aviva plc	6.875%	5/20/58	GBP	6,997	15,019
Babcock International Group plc	1.750%	10/6/22	EUR	6,279	7,665
Babcock International Group plc	1.875%	10/5/26	GBP	3,220	4,366
Babcock International Group plc	1.375%	9/13/27	EUR	483	583
BAE Systems plc	4.125%	6/8/22	GBP	5,232	7,499
Bank of Scotland plc	4.750%	6/8/22	EUR	1,482	1,884
Bank of Scotland plc	4.875%	12/20/24	GBP	1,127	1,800
Barclays plc	1.500%	9/3/23	EUR	100	125
Barclays plc	3.125%	1/17/24	GBP	5,554	8,092
Barclays plc	1.375%	1/24/26	EUR	8,000	10,008
Barclays plc	3.000%	5/8/26	GBP	8,854	13,073
Barclays plc	3.250%	2/12/27	GBP	528	790
Barclays plc	2.000%	2/7/28	EUR	8,291	10,252
Barclays plc	3.750%	11/22/30	GBP	7,245	10,858
Barclays plc	3.250%	1/17/33	GBP	500	757
BAT Capital Corp.	2.125%	8/15/25	GBP	1,047	1,482
BAT International Finance plc	1.000%	5/23/22	EUR	564	684
BAT International Finance plc	2.375%	1/19/23	EUR	100	125
BAT International Finance plc	0.875%	10/13/23	EUR	6,935	8,476
BAT International Finance plc	2.750%	3/25/25	EUR	4,830	6,321
BAT International Finance plc	1.250%	3/13/27	EUR	6,319	7,768
BAT International Finance plc	2.250%	1/16/30	EUR	14,489	18,420
BAT International Finance plc	6.000%	11/24/34	GBP	3,502	6,246
BAT International Finance plc	5.750%	7/5/40	GBP	400	715
BAT International Finance plc	2.250%	9/9/52	GBP	5,635	5,621
BAT Netherlands Finance BV	2.375%	10/7/24	EUR	8,050	10,329
BAT Netherlands Finance BV	3.125%	4/7/28	EUR	8,050	10,913
Bazalgette Finance plc	2.375%	11/29/27	GBP	966	1,416
BG Energy Capital plc	1.250%	11/21/22	EUR	5,152	6,314
BG Energy Capital plc	5.125%	12/1/25	GBP	4,836	7,955
BG Energy Capital plc	2.250%	11/21/29	EUR	8,380	11,516
BP Capital Markets BV	0.933%	12/4/40	EUR	5,635	6,326
BP Capital Markets plc	1.177%	8/12/23	GBP	2,496	3,495
BP Capital Markets plc	1.876%	4/7/24	EUR	7,441	9,494
BP Capital Markets plc	0.900%	7/3/24	EUR	18,916	23,501
BP Capital Markets plc	0.830%	9/19/24	EUR	6,440	7,982
BP Capital Markets plc	2.030%	2/14/25	GBP	1,047	1,508
BP Capital Markets plc	1.953%	3/3/25	EUR	5,796	7,502
BP Capital Markets plc	3.470%	5/15/25	CAD	2,053	1,801
BP Capital Markets plc	1.077%	6/26/25	EUR	4,267	5,353
BP Capital Markets plc	2.972%	2/27/26	EUR	4,186	5,743
BP Capital Markets plc	2.274%	7/3/26	GBP	10,253	14,968
BP Capital Markets plc	2.213%	9/25/26	EUR	10,464	14,003
BP Capital Markets plc	1.573%	2/16/27	EUR	13,347	17,333

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BP Capital Markets plc	0.831%	11/8/27	EUR	12,074	15,013
BP Capital Markets plc	2.822%	4/7/32	EUR	8,050	11,711
BP Capital Markets plc	3.625%	12/31/99	EUR	8,050	10,535
BP Capital Markets plc	4.250%	12/31/99	GBP	8,050	11,824
BPHA Finance plc	4.816%	4/11/44	GBP	1,047	2,084
British Land Co. plc	2.375%	9/14/29	GBP	1,449	2,010
British Telecommunications plc	1.125%	3/10/23	EUR	5,313	6,547
British Telecommunications plc	0.875%	9/26/23	EUR	3,220	3,957
British Telecommunications plc	1.000%	11/21/24	EUR	4,084	5,074
British Telecommunications plc	1.750%	3/10/26	EUR	7,985	10,354
British Telecommunications plc	1.500%	6/23/27	EUR	8,211	10,567
British Telecommunications plc	2.125%	9/26/28	EUR	100	134
British Telecommunications plc	5.750%	12/7/28	GBP	3,244	5,710
British Telecommunications plc	3.125%	11/21/31	GBP	400	599
British Telecommunications plc	6.375%	6/23/37	GBP	4,830	10,028
1 Broadgate Financing plc	4.999%	10/5/33	GBP	5,230	8,207
Bromford Housing Group Ltd.	3.125%	5/3/48	GBP	1,530	2,533
BUPA Finance plc	2.000%	4/5/24	GBP	10,263	14,646
BUPA Finance plc	5.000%	12/8/26	GBP	4,106	6,596
Burberry Group plc	1.125%	9/21/25	GBP	4,025	5,515
Cadent Finance plc	0.625%	9/22/24	EUR	18,207	22,369
Cadent Finance plc	2.125%	9/22/28	GBP	8,780	12,529
Cadent Finance plc	0.625%	3/19/30	EUR	7,000	8,397
Cadent Finance plc	0.750%	3/11/32	EUR	4,025	4,778
Cadent Finance plc	2.250%	10/10/35	GBP	6,440	8,789
Cadent Finance plc	2.625%	9/22/38	GBP	2,657	3,769
Cadent Finance plc	3.125%	3/21/40	GBP	2,235	3,372
Cadent Finance plc	2.750%	9/22/46	GBP	1,731	2,459
3 Canary Wharf Group Investment Holdings plc	2.625%	4/23/25	GBP	6,600	9,098
3 Canary Wharf Group Investment Holdings plc	1.750%	4/7/26	EUR	7,000	8,441
3 Canary Wharf Group Investment Holdings plc	3.375%	4/23/28	GBP	6,200	8,515
Cardiff University	3.000%	12/7/55	GBP	1,610	2,719
Centrica plc	4.375%	3/13/29	GBP	5,393	8,818
Centrica plc	7.000%	9/19/33	GBP	2,415	5,072
Centrica plc	4.250%	9/12/44	GBP	6,577	11,619
Channel Link Enterprises Finance plc	3.043%	6/30/50	GBP	4,991	6,898
Circle Anglia Social Housing plc	7.250%	11/12/38	GBP	3,904	9,486
Citizen Treasury plc	3.250%	10/20/48	GBP	1,288	2,154
CK Hutchison Europe Finance 18 Ltd.	1.250%	4/13/25	EUR	13,120	16,473
CK Hutchison Finance 16 II Ltd.	0.875%	10/3/24	EUR	9,176	11,336
CK Hutchison Finance 16 Ltd.	1.250%	4/6/23	EUR	13,684	16,857
CK Hutchison Finance 16 Ltd.	2.000%	4/6/28	EUR	100	134
CK Hutchison Group Telecom Finance SA	0.375%	10/17/23	EUR	100	121
CK Hutchison Group Telecom Finance SA	2.000%	10/17/27	GBP	4,025	5,644
CK Hutchison Group Telecom Finance SA	1.125%	10/17/28	EUR	200	248
CK Hutchison Group Telecom Finance SA	1.500%	10/17/31	EUR	14,489	18,102
Clarion Funding plc	2.625%	1/18/29	GBP	1,251	1,868
Clarion Funding plc	3.125%	4/19/48	GBP	2,415	3,941
Clydesdale Bank plc	4.625%	6/8/26	GBP	10,464	17,151
CNH Industrial Finance Europe SA	2.875%	5/17/23	EUR	5,635	7,165
CNH Industrial Finance Europe SA	1.875%	1/19/26	EUR	8,774	11,322
CNH Industrial Finance Europe SA	1.625%	7/3/29	EUR	500	637
Coca-Cola European Partners plc	1.125%	5/26/24	EUR	4,669	5,808
Coca-Cola European Partners plc	2.375%	5/7/25	EUR	2,415	3,166
Coca-Cola European Partners plc	1.750%	3/27/26	EUR	9,659	12,448

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)	
	Coca-Cola European Partners plc	1.750%	5/26/28	EUR	4,186	5,471
	Coca-Cola European Partners plc	0.200%	12/2/28	EUR	10,000	11,690
	Coca-Cola European Partners plc	0.700%	9/12/31	EUR	6,842	8,127
	Compass Group International BV	0.625%	7/3/24	EUR	1,369	1,682
	Compass Group plc	2.000%	9/5/25	GBP	400	577
	Compass Group plc	2.000%	7/3/29	GBP	1,288	1,855
1	Connect Plus M25 Issuer plc	2.607%	3/31/39	GBP	2,168	3,292
	Coventry Building Society	5.875%	9/28/22	GBP	12,773	18,897
	Coventry Building Society	0.500%	1/12/24	EUR	725	891
	CPUK Finance Ltd.	3.588%	2/28/42	GBP	2,415	3,583
	CPUK Finance Ltd.	7.239%	2/28/42	GBP	2,174	3,463
	CPUK Finance Ltd.	3.690%	2/28/47	GBP	100	151
	Crh Finance UK plc	4.125%	12/2/29	GBP	4,588	7,532
1.7	CTRL Section 1 Finance plc	5.234%	5/2/35	GBP	713	1,328
	Dali Capital plc	4.799%	12/21/37	GBP	550	1,008
	Derby Healthcare plc	5.564%	6/30/41	GBP	1,131	2,122
	Diageo Finance plc	0.500%	6/19/24	EUR	688	842
	Diageo Finance plc	1.750%	9/23/24	EUR	200	254
	Diageo Finance plc	2.500%	3/27/32	EUR	12,074	17,260
	Diageo Finance plc	1.250%	3/28/33	GBP	5,635	7,394
	DS Smith plc	2.250%	9/16/22	EUR	100	123
	DS Smith plc	1.375%	7/26/24	EUR	400	499
	DWR Cymru Financing UK plc	6.015%	3/31/28	GBP	500	901
	DWR Cymru Financing UK plc	2.500%	3/31/36	GBP	483	727
	Eastern Power Networks plc	5.750%	3/8/24	GBP	2,415	3,801
	Eastern Power Networks plc	6.250%	11/12/36	GBP	200	430
	easyJet FinCo BV	1.875%	3/3/28	EUR	10,000	11,907
	easyJet plc	1.750%	2/9/23	EUR	644	790
	easyJet plc	0.875%	6/11/25	EUR	8,000	9,575
	Electricity North West Ltd.	8.875%	3/25/26	GBP	1,610	3,029
	EMH Treasury plc	4.500%	1/29/44	GBP	801	1,536
1	Eversholt Funding plc	6.697%	2/22/35	GBP	1,449	2,568
1	Eversholt Funding plc	3.529%	8/7/42	GBP	2,737	4,167
	Experian Finance plc	1.375%	6/25/26	EUR	400	509
	Experian Finance plc	3.250%	4/7/32	GBP	8,050	12,515
	Fidelity International Ltd.	7.125%	2/13/24	GBP	1,047	1,677
	Fidelity International Ltd.	2.500%	11/4/26	EUR	2,205	2,916
	Firstgroup plc	6.875%	9/18/24	GBP	2,142	3,472
	Futures Treasury plc	3.375%	2/8/44	GBP	725	1,222
	Gatwick Funding Ltd.	5.250%	1/23/26	GBP	805	1,232
	Gatwick Funding Ltd.	6.125%	3/2/28	GBP	14,449	23,941
	Gatwick Funding Ltd.	5.750%	1/23/39	GBP	5,500	10,096
	Gatwick Funding Ltd.	3.125%	9/28/41	GBP	3,462	4,842
	Gatwick Funding Ltd.	3.250%	2/26/48	GBP	400	564
	Gatwick Funding Ltd.	2.625%	10/7/48	GBP	966	1,225
	Genfinance II plc	6.064%	12/21/39	GBP	4,749	10,322
	GlaxoSmithKline Capital plc	1.375%	12/2/24	EUR	350	444
	GlaxoSmithKline Capital plc	4.000%	6/16/25	EUR	805	1,130
	GlaxoSmithKline Capital plc	1.250%	5/21/26	EUR	12,074	15,379
	GlaxoSmithKline Capital plc	1.000%	9/12/26	EUR	500	630
	GlaxoSmithKline Capital plc	3.375%	12/20/27	GBP	3,140	4,933
	GlaxoSmithKline Capital plc	1.750%	5/21/30	EUR	14,372	19,290
	GlaxoSmithKline Capital plc	5.250%	12/19/33	GBP	5,908	11,363
	GlaxoSmithKline Capital plc	1.625%	5/12/35	GBP	8,050	10,650
	GlaxoSmithKline Capital plc	6.375%	3/9/39	GBP	922	2,102

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
GlaxoSmithKline Capital plc	5.250%	4/10/42	GBP	3,506	7,417
GlaxoSmithKline Capital plc	4.250%	12/18/45	GBP	483	939
Global Switch Holdings Ltd.	4.375%	12/13/22	GBP	805	1,172
Global Switch Holdings Ltd.	1.500%	1/31/24	EUR	1,449	1,803
Global Switch Holdings Ltd.	2.250%	5/31/27	EUR	500	657
Great Places Housing Group Ltd.	4.750%	10/22/42	GBP	2,415	4,684
1 Great Rolling Stock Co. Ltd.	6.875%	7/27/35	GBP	665	1,182
1 Greater Gabbard OFTO plc	4.137%	11/29/32	GBP	1,230	1,966
Greene King Finance plc	5.318%	9/15/31	GBP	947	1,492
1 Greene King Finance plc	4.064%	3/15/35	GBP	1,575	2,345
Guinness Partnership Ltd.	4.000%	10/24/44	GBP	788	1,472
1 Gwyn y Mor OFTO plc	2.778%	2/17/34	GBP	1,971	2,846
Hammerson plc	6.000%	2/23/26	GBP	3,220	4,955
Hammerson plc	7.250%	4/21/28	GBP	3,220	5,243
Hastings Group Finance plc	3.000%	5/24/25	GBP	8,854	12,969
1 Haven Funding plc	8.125%	9/30/37	GBP	760	1,609
Heathrow Funding Ltd.	5.225%	2/15/23	GBP	1,771	2,630
Heathrow Funding Ltd.	7.125%	2/14/24	GBP	6,375	10,087
Heathrow Funding Ltd.	1.875%	5/23/24	EUR	400	490
Heathrow Funding Ltd.	1.500%	10/12/27	EUR	10,000	12,549
Heathrow Funding Ltd.	1.500%	2/11/30	EUR	5,715	7,086
Heathrow Funding Ltd.	3.400%	3/8/30	CAD	5,635	4,771
Heathrow Funding Ltd.	2.750%	10/13/31	GBP	4,025	5,742
Heathrow Funding Ltd.	6.450%	12/10/31	GBP	2,455	4,630
Heathrow Funding Ltd.	1.875%	7/12/32	EUR	3,381	4,292
Heathrow Funding Ltd.	3.782%	9/4/32	CAD	2,174	1,875
Heathrow Funding Ltd.	1.875%	3/14/36	EUR	7,047	8,834
Heathrow Funding Ltd.	5.875%	5/13/43	GBP	10,223	20,276
Heathrow Funding Ltd.	4.625%	10/31/46	GBP	2,013	3,582
Heathrow Funding Ltd.	2.750%	8/9/51	GBP	765	1,029
High Speed Rail Finance 1 plc	4.375%	11/1/38	GBP	5,393	9,243
Hiscox Ltd.	2.000%	12/14/22	GBP	564	793
Home Group Ltd.	3.125%	3/27/43	GBP	1,610	2,504
HSBC Bank Capital Funding Sterling 1 LP	5.844%	11/29/49	GBP	250	487
HSBC Bank plc	6.500%	7/7/23	GBP	4,025	6,223
HSBC Bank plc	5.375%	11/4/30	GBP	805	1,303
HSBC Bank plc	5.375%	8/22/33	GBP	4,025	7,335
HSBC Bank plc	6.250%	1/30/41	GBP	66	142
HSBC Bank plc	4.750%	3/24/46	GBP	100	187
HSBC Holdings plc	2.175%	6/27/23	GBP	13,684	19,229
HSBC Holdings plc	3.196%	12/5/23	CAD	7,881	6,763
HSBC Holdings plc	0.875%	9/6/24	EUR	14,167	17,515
HSBC Holdings plc	1.500%	12/4/24	EUR	3,220	4,025
HSBC Holdings plc	3.000%	6/30/25	EUR	21,331	28,384
HSBC Holdings plc	0.309%	11/13/26	EUR	10,000	12,035
HSBC Holdings plc	2.256%	11/13/26	GBP	5,232	7,489
HSBC Holdings plc	1.750%	7/24/27	GBP	7,000	9,715
HSBC Holdings plc	3.000%	7/22/28	GBP	24,011	35,571
HSBC Holdings plc	2.625%	8/16/28	GBP	2,516	3,665
HSBC Holdings plc	6.750%	9/11/28	GBP	2,200	3,951
HSBC Holdings plc	3.000%	5/29/30	GBP	3,500	5,186
HSBC Holdings plc	0.770%	11/13/31	EUR	16,099	19,230
HSBC Holdings plc	7.000%	4/7/38	GBP	8,100	17,053
HSBC Holdings plc	6.000%	3/29/40	GBP	6,158	12,038
Hyde Housing Association Ltd.	5.125%	7/23/40	GBP	275	548

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Hyde Housing Association Ltd.	1.750%	8/18/55	GBP	6,440	7,807
Imperial Brands Finance Netherlands BV	1.750%	3/18/33	EUR	8,000	9,474
Imperial Brands Finance plc	1.375%	1/27/25	EUR	805	1,001
Imperial Brands Finance plc	3.375%	2/26/26	EUR	483	656
Imperial Brands Finance plc	2.125%	2/12/27	EUR	12,477	16,005
Imperial Brands Finance plc	4.875%	6/7/32	GBP	6,118	9,868
Incommunities Treasury plc	3.250%	3/21/49	GBP	2,496	4,195
Informa plc	1.500%	7/5/23	EUR	1,047	1,297
Informa plc	3.125%	7/5/26	GBP	1,000	1,464
Just Group plc	9.000%	10/26/26	GBP	500	907
Juturna European Loan Conduit No 16 plc	5.064%	8/10/33	GBP	5,497	9,294
Karbon Homes Ltd.	3.375%	11/15/47	GBP	6,037	10,483
Kennedy Wilson Europe Real Estate Ltd.	3.250%	11/12/25	EUR	1,200	1,543
Land Securities Capital Markets plc	1.974%	2/8/26	GBP	805	1,139
Land Securities Capital Markets plc	2.375%	3/29/29	GBP	644	931
Land Securities Capital Markets plc	2.625%	9/22/39	GBP	3,381	4,904
Land Securities Capital Markets plc	2.750%	9/22/59	GBP	1,047	1,593
Leeds Building Society	1.375%	5/5/22	EUR	17,865	21,807
Leeds Building Society	0.500%	7/3/24	EUR	500	615
Leeds Building Society	3.750%	4/25/29	GBP	500	732
Legal & General Finance plc	5.875%	12/11/31	GBP	5,635	10,844
Legal & General Group plc	5.375%	10/27/45	GBP	2,737	4,345
Legal & General Group plc	5.125%	11/14/48	GBP	805	1,300
Legal & General Group plc	5.500%	6/27/64	GBP	2,644	4,505
Liberty Living Finance plc	2.625%	11/28/24	GBP	1,610	2,334
Libra Longhurst Group Treasury plc	5.125%	8/2/38	GBP	1,447	2,804
Linde Finance BV	5.875%	4/24/23	GBP	1,753	2,677
Linde Finance BV	1.000%	4/20/28	EUR	500	639
Liverpool Victoria Friendly Society Ltd.	6.500%	5/22/43	GBP	2,214	3,324
Lloyds Bank Corporate Markets plc	0.250%	10/4/22	EUR	6,440	7,800
Lloyds Bank plc	0.625%	9/14/22	EUR	7,068	8,620
Lloyds Bank plc	4.875%	1/13/23	EUR	6,601	8,654
Lloyds Bank plc	0.250%	3/25/24	EUR	6,440	7,877
Lloyds Bank plc	7.500%	4/15/24	GBP	8,186	13,485
Lloyds Bank plc	5.125%	3/7/25	GBP	12,235	19,798
Lloyds Bank plc	0.625%	3/26/25	EUR	500	622
Lloyds Bank plc	7.625%	4/22/25	GBP	6,593	11,327
Lloyds Bank plc	0.125%	6/18/26	EUR	8,050	9,829
Lloyds Bank plc	4.875%	3/30/27	GBP	2,480	4,202
Lloyds Bank plc	6.000%	2/8/29	GBP	8,331	15,630
Lloyds Bank plc	0.125%	9/23/29	EUR	32,197	38,746
Lloyds Banking Group plc	3.650%	3/20/23	AUD	1,440	1,167
Lloyds Banking Group plc	0.650%	5/30/23	JPY	200,000	1,834
Lloyds Banking Group plc	0.482%	12/14/23	JPY	1,400,000	12,796
Lloyds Banking Group plc	0.625%	1/15/24	EUR	2,254	2,742
Lloyds Banking Group plc	2.250%	10/16/24	GBP	1,610	2,308
Lloyds Banking Group plc	3.500%	2/3/25	CAD	2,093	1,820
Lloyds Banking Group plc	4.000%	3/7/25	AUD	9,570	8,049
Lloyds Banking Group plc	0.824%	5/30/25	JPY	1,300,000	11,910
Lloyds Banking Group plc	0.500%	11/12/25	EUR	8,452	10,299
Lloyds Banking Group plc	4.250%	11/22/27	AUD	3,990	3,413
Lloyds Banking Group plc	4.500%	3/18/30	EUR	2,818	3,875
Lloyds Banking Group plc	2.707%	12/3/35	GBP	2,415	3,364
London & Quadrant Housing Trust	2.625%	5/5/26	GBP	1,610	2,377
London & Quadrant Housing Trust	2.625%	2/28/28	GBP	2,013	2,986

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)	
	London & Quadrant Housing Trust	4.625%	12/5/33	GBP	500	899
	London & Quadrant Housing Trust	5.500%	1/27/40	GBP	1,932	3,995
	London & Quadrant Housing Trust	3.750%	10/27/49	GBP	3,059	5,463
	London & Quadrant Housing Trust	3.125%	2/28/53	GBP	1,369	2,222
	London & Quadrant Housing Trust	2.750%	7/20/57	GBP	1,610	2,428
	London Power Networks plc	5.125%	3/31/23	GBP	2,415	3,619
	London Power Networks plc	6.125%	6/7/27	GBP	483	851
	London Stock Exchange Group plc	1.750%	12/6/27	EUR	10,706	14,135
1	Longstone Finance plc	4.791%	4/19/36	GBP	640	1,021
	M&G plc	5.560%	7/20/55	GBP	7,889	12,754
	M&G plc	6.340%	12/19/63	GBP	2,657	4,707
	Manchester Airport Group Funding plc	4.125%	4/2/24	GBP	1,610	2,407
	Manchester Airport Group Funding plc	4.750%	3/31/34	GBP	1,610	2,730
	Manchester Airport Group Funding plc	2.875%	9/30/44	GBP	3,220	4,393
	Martlet Homes Ltd.	3.000%	5/9/52	GBP	2,737	4,373
1	Meadowhall Finance plc	4.986%	7/12/37	GBP	2,184	3,464
1.7	Merseylink Issuer plc	3.842%	3/31/43	GBP	300	547
1	Metropolitan Funding plc	4.125%	4/5/48	GBP	1,610	2,790
	Mondi Finance plc	1.500%	4/15/24	EUR	9,297	11,620
	Morhomes plc	3.400%	2/19/38	GBP	1,449	2,186
	Motability Operations Group plc	5.375%	6/28/22	GBP	805	1,176
	Motability Operations Group plc	1.625%	6/9/23	EUR	500	625
	Motability Operations Group plc	0.375%	1/3/26	EUR	6,292	7,679
	Motability Operations Group plc	4.375%	2/8/27	GBP	6,923	11,293
	Motability Operations Group plc	0.125%	7/20/28	EUR	14,000	16,605
	Motability Operations Group plc	1.750%	7/3/29	GBP	7,858	11,117
	Motability Operations Group plc	5.625%	11/29/30	GBP	1,610	3,024
	Motability Operations Group plc	2.375%	3/14/32	GBP	644	947
	Motability Operations Group plc	3.625%	3/10/36	GBP	500	844
	Motability Operations Group plc	2.375%	7/3/39	GBP	100	147
	Myriad Capital plc	4.750%	12/20/43	GBP	500	958
	National Express Group plc	2.500%	11/11/23	GBP	4,025	5,769
	National Grid Electricity Transmission plc	1.375%	9/16/26	GBP	3,381	4,696
	National Grid Electricity Transmission plc	2.000%	9/16/38	GBP	4,669	6,248
	National Grid plc	0.553%	9/18/29	EUR	4,025	4,790
	National Westminster Bank plc	5.125%	1/13/24	GBP	500	776
	National Westminster Bank plc	0.500%	5/15/24	EUR	8,050	9,927
	Nationwide Building Society	0.750%	10/26/22	EUR	4,830	5,909
	Nationwide Building Society	1.250%	3/3/25	EUR	500	630
	Nationwide Building Society	5.625%	1/28/26	GBP	1,208	2,045
	Nationwide Building Society	1.500%	3/8/26	EUR	11,994	15,174
	Nationwide Building Society	3.000%	5/6/26	GBP	16,348	24,756
	Nationwide Building Society	0.625%	3/25/27	EUR	9,490	11,931
	Nationwide Building Society	3.250%	1/20/28	GBP	1,057	1,642
	Nationwide Building Society	2.250%	6/25/29	EUR	4,025	5,687
	Nationwide Building Society	2.000%	7/25/29	EUR	20,312	25,731
	Nationwide Building Society	1.375%	6/29/32	EUR	12,879	17,359
1	Nats En Route plc	5.250%	3/31/26	GBP	2,360	3,692
	Natwest Group plc	2.500%	3/22/23	EUR	12,638	15,925
	Natwest Group plc	1.750%	3/2/26	EUR	30,587	38,792
	NatWest Markets plc	1.000%	5/28/24	EUR	8,050	10,000
7	Network Rail Infrastructure Finance plc	4.750%	1/22/24	GBP	5,635	8,704
7	Network Rail Infrastructure Finance plc	4.375%	12/9/30	GBP	7,164	12,831
7	Network Rail Infrastructure Finance plc	4.750%	11/29/35	GBP	3,381	6,716
	NewRiver REIT plc	3.500%	3/7/28	GBP	1,449	1,954

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)	
	Next Group plc	3.625%	5/18/28	GBP	5,635	8,501
	NIE Finance plc	2.500%	10/27/25	GBP	644	943
	Northern Gas Networks Finance plc	4.875%	6/30/27	GBP	300	500
	Northern Gas Networks Finance plc	4.875%	11/15/35	GBP	3,059	5,596
	Northern Powergrid Holdings Co.	7.250%	12/15/22	GBP	1,060	1,618
	Northern Powergrid Yorkshire plc	5.125%	5/4/35	GBP	1,234	2,295
	Northern Powergrid Yorkshire plc	2.250%	10/9/59	GBP	1,288	1,846
	Northumbrian Water Finance plc	1.625%	10/11/26	GBP	5,554	7,825
	Northumbrian Water Finance plc	2.375%	10/5/27	GBP	400	582
	Northumbrian Water Finance plc	5.625%	4/29/33	GBP	2,089	4,031
	Northumbrian Water Finance plc	5.125%	1/23/42	GBP	604	1,233
	Notting Hill Genesis	3.750%	12/20/32	GBP	4,346	7,109
	Notting Hill Genesis	5.250%	7/7/42	GBP	1,208	2,480
	Notting Hill Genesis	3.250%	10/12/48	GBP	250	406
	Notting Hill Genesis	4.375%	2/20/54	GBP	4,025	8,108
1	Octagon Healthcare Funding plc	5.333%	6/30/36	GBP	817	1,415
	Orbit Capital plc	3.500%	3/24/45	GBP	3,194	5,331
1	Paragon Treasury plc	3.625%	1/21/47	GBP	1,610	2,732
	Peabody Capital No. 2 plc	4.625%	12/12/53	GBP	150	317
	Peabody Capital plc	5.250%	3/17/43	GBP	4,548	9,480
	Pearson Funding plc	1.375%	5/6/25	EUR	483	603
1	Penarian Housing Finance plc	3.212%	6/7/52	GBP	1,208	1,866
	Pension Insurance Corp. plc	8.000%	11/23/26	GBP	2,013	3,622
	Pension Insurance Corp. plc	5.625%	9/20/30	GBP	6,028	10,082
	Phoenix Group Holdings plc	4.125%	7/20/22	GBP	826	1,184
	Phoenix Group Holdings plc	6.625%	12/18/25	GBP	4,053	6,748
	Phoenix Group Holdings plc	4.375%	1/24/29	EUR	11,833	16,741
	Phoenix Group Holdings plc	5.625%	4/28/31	GBP	2,174	3,600
	Places For People Treasury plc	2.875%	8/17/26	GBP	8,291	12,399
	Platform HG Financing plc	1.625%	8/10/55	GBP	4,025	4,972
	Porterbrook Rail Finance Ltd.	7.125%	10/20/26	GBP	2,415	4,302
	Principality Building Society	2.375%	11/23/23	GBP	805	1,146
	Prs Finance plc	1.750%	11/24/26	GBP	16,381	23,805
	Prs Finance plc	2.000%	1/23/29	GBP	5,474	8,019
	Prudential plc	5.875%	5/11/29	GBP	895	1,649
	Prudential plc	6.125%	12/19/31	GBP	7,245	13,630
	Quadgas Finance plc	3.375%	9/17/29	GBP	3,784	5,552
	RAC Bond Co. plc	4.565%	5/6/46	GBP	400	574
	RAC Bond Co. plc	4.870%	5/6/46	GBP	2,415	3,621
3	Reckitt Benckiser Treasury Services Nederland BV	0.375%	5/19/26	EUR	4,025	4,919
	Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	8,000	9,842
3	Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	4,025	4,952
3	Reckitt Benckiser Treasury Services plc	1.750%	5/19/32	GBP	3,462	4,785
	RELX Capital Inc.	1.300%	5/12/25	EUR	1,610	2,034
	RELX Finance BV	0.000%	3/18/24	EUR	483	583
	RELX Finance BV	0.500%	3/10/28	EUR	12,074	14,666
	RELX Finance BV	0.875%	3/10/32	EUR	5,000	6,102
	Rentokil Initial plc	0.950%	11/22/24	EUR	4,106	5,094
	Rio Tinto Finance plc	2.875%	12/11/24	EUR	300	400
	RL Finance Bonds No. 2 plc	6.125%	11/30/43	GBP	500	770
	RI Finance Bonds No. 3 plc	6.125%	11/13/28	GBP	2,576	4,376
	RL Finance Bonds No. 4 plc	4.875%	10/7/49	GBP	8,613	13,421
1	RMPA Services plc	5.337%	9/30/38	GBP	1,979	3,581

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Rothsay Life plc	3.375%	7/12/26	GBP	4,830	7,103
Royal Bank of Scotland Group plc	2.875%	9/19/26	GBP	1,771	2,600
Royal Bank of Scotland Group plc	3.125%	3/28/27	GBP	4,830	7,175
Royal Mail plc	1.250%	10/8/26	EUR	4,025	5,070
RSA Insurance Group plc	5.125%	10/10/45	GBP	1,610	2,521
RSL Finance No. 1 plc	6.625%	3/31/38	GBP	953	1,847
Sage Group plc	1.625%	2/25/31	GBP	5,000	6,696
Sanctuary Capital plc	6.697%	3/23/39	GBP	1,691	3,967
Sanctuary Capital plc	5.000%	4/26/47	GBP	3,310	7,149
Sanctuary Capital plc	2.375%	4/14/50	GBP	805	1,150
Santander UK Group Holdings plc	1.125%	9/8/23	EUR	8,939	11,038
Santander UK Group Holdings plc	0.391%	2/28/25	EUR	5,232	6,334
Santander UK Group Holdings plc	3.625%	1/14/26	GBP	8,416	12,778
Santander UK Group Holdings plc	2.920%	5/8/26	GBP	11,591	16,980
Santander UK plc	0.100%	5/12/24	EUR	16,099	19,611
Santander UK plc	1.250%	9/18/24	EUR	5,393	6,824
Santander UK plc	0.500%	1/10/25	EUR	6,520	8,060
Santander UK plc	1.125%	3/10/25	EUR	8,935	11,203
Santander UK plc	5.750%	3/2/26	GBP	4,713	8,052
Santander UK plc	5.250%	2/16/29	GBP	5,021	9,064
Santander UK plc	3.875%	10/15/29	GBP	7,406	12,163
¹ Saxon Weald Capital plc	5.375%	6/6/42	GBP	641	1,207
Scotland Gas Networks plc	3.250%	3/8/27	GBP	4,186	6,363
Scotland Gas Networks plc	4.875%	12/21/34	GBP	805	1,459
Scottish Hydro Electric Transmission plc	2.250%	9/27/35	GBP	500	699
Scottish Widows Ltd.	5.500%	6/16/23	GBP	2,013	3,034
Segro plc	2.375%	10/11/29	GBP	966	1,421
Segro plc	2.875%	10/11/37	GBP	300	462
Severn Trent Utilities Finance plc	3.625%	1/16/26	GBP	5,313	8,193
Severn Trent Utilities Finance plc	2.750%	12/5/31	GBP	1,047	1,581
Severn Trent Utilities Finance plc	2.000%	6/2/40	GBP	966	1,293
Severn Trent Utilities Finance plc	4.875%	1/24/42	GBP	3,655	7,227
Sky Ltd.	1.875%	11/24/23	EUR	4,427	5,605
Sky Ltd.	2.250%	11/17/25	EUR	500	663
Sky Ltd.	2.500%	9/15/26	EUR	31,492	42,783
Sky Ltd.	6.000%	5/21/27	GBP	200	351
Sky Ltd.	4.000%	11/26/29	GBP	3,864	6,347
Smiths Group plc	2.000%	2/23/27	EUR	8,693	11,241
Society of Lloyd's	4.875%	2/7/47	GBP	5,635	8,891
South Eastern Power Networks plc	5.500%	6/5/26	GBP	483	807
South Eastern Power Networks plc	5.625%	9/30/30	GBP	2,053	3,778
South Eastern Power Networks plc	6.375%	11/12/31	GBP	2,294	4,536
Southern Electric Power Distribution plc	5.500%	6/7/32	GBP	1,776	3,332
Southern Electric Power Distribution plc	4.625%	2/20/37	GBP	3,703	6,739
Southern Gas Networks plc	2.500%	2/3/25	GBP	3,683	5,384
Southern Gas Networks plc	6.375%	5/15/40	GBP	420	935
Southern Housing Group Ltd.	3.500%	10/19/47	GBP	1,208	2,015
Southern Water Services Finance Ltd.	6.640%	3/31/26	GBP	12,000	20,449
Southern Water Services Finance Ltd.	6.192%	3/31/29	GBP	2,415	4,425
Southern Water Services Finance Ltd.	4.500%	3/31/52	GBP	200	420
Southern Water Services Finance Ltd.	5.125%	9/30/56	GBP	100	240
Sovereign Housing Capital plc	4.768%	6/1/43	GBP	289	592
Sovereign Housing Capital plc	2.375%	11/4/48	GBP	644	929
SP Distribution plc	5.875%	7/17/26	GBP	1,047	1,783
SP Manweb plc	4.875%	9/20/27	GBP	300	501

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
SSE plc	5.875%	9/22/22	GBP	400	593
SSE plc	1.250%	4/16/25	EUR	10,384	13,060
SSE plc	0.875%	9/6/25	EUR	1,288	1,602
SSE plc	8.375%	11/20/28	GBP	2,439	4,938
SSE plc	6.250%	8/27/38	GBP	1,288	2,771
SSE plc	3.625%	9/16/77	GBP	100	142
Stagecoach Group plc	4.000%	9/29/25	GBP	300	447
Standard Chartered plc	0.750%	10/3/23	EUR	11,359	13,812
Standard Chartered plc	3.125%	11/19/24	EUR	500	664
Standard Chartered plc	1.625%	10/3/27	EUR	564	722
Standard Chartered plc	0.850%	1/27/28	EUR	4,830	5,939
Standard Chartered plc	4.375%	1/18/38	GBP	2,415	4,504
Student Finance plc	2.666%	9/30/29	GBP	1,208	1,680
Sunderland SHG Finance plc	6.380%	3/31/42	GBP	267	512
Swan Housing Capital plc	3.625%	3/5/48	GBP	3,513	5,173
¹ TC Dudgeon Ofto plc	3.158%	11/12/38	GBP	1,225	1,892
¹ Telereal Secured Finance plc	4.010%	12/10/33	GBP	4,391	6,632
¹ Telereal Securitisation plc	6.165%	12/10/33	GBP	889	1,518
Tesco Corporate Treasury Services plc	0.875%	5/29/26	EUR	8,130	10,057
¹ Tesco Property Finance 1 plc	7.623%	7/13/39	GBP	2,217	4,499
¹ Tesco Property Finance 2 plc	6.052%	10/13/39	GBP	2,887	5,249
¹ Tesco Property Finance 3 plc	5.744%	4/13/40	GBP	1,577	2,866
¹ Tesco Property Finance 4 plc	5.801%	10/13/40	GBP	3,963	7,236
¹ Tesco Property Finance 6 plc	5.411%	7/13/44	GBP	5,218	9,286
Thames Water Utilities Finance plc	1.875%	1/24/24	GBP	1,208	1,717
Thames Water Utilities Finance plc	2.875%	12/12/24	CAD	946	801
Thames Water Utilities Finance plc	4.000%	6/19/25	GBP	6,440	9,983
Thames Water Utilities Finance plc	3.500%	2/25/28	GBP	1,047	1,608
Thames Water Utilities Finance plc	6.750%	11/16/28	GBP	2,890	5,374
Thames Water Utilities Finance plc	2.625%	1/24/32	GBP	5,635	8,161
Thames Water Utilities Finance plc	4.375%	7/3/34	GBP	2,250	3,856
Thames Water Utilities Finance plc	5.125%	9/28/37	GBP	1,133	2,144
Thames Water Utilities Finance plc	5.500%	2/11/41	GBP	6,018	12,201
Thames Water Utilities Finance plc	4.625%	6/4/46	GBP	1,325	2,545
Thames Water Utilities Finance plc	7.738%	4/9/58	GBP	886	2,577
THFC Funding No. 2 plc	6.350%	7/8/41	GBP	1,932	4,292
THFC Funding No. 2 plc	5.200%	10/11/43	GBP	4,347	9,015
Together Housing Finance plc	4.500%	12/17/42	GBP	430	828
Unilever Finance Netherlands BV	1.000%	6/3/23	EUR	100	123
Unilever Finance Netherlands BV	0.500%	8/12/23	EUR	8,050	9,852
Unilever Finance Netherlands BV	1.250%	3/25/25	EUR	16,099	20,373
Unilever Finance Netherlands BV	1.125%	2/12/27	EUR	8,130	10,379
Unilever Finance Netherlands BV	1.750%	3/25/30	EUR	8,050	10,834
Unilever NV	0.375%	2/14/23	EUR	886	1,078
Unilever NV	0.500%	1/6/25	EUR	100	123
Unilever NV	1.375%	7/31/29	EUR	4,267	5,607
Unilever NV	1.375%	9/4/30	EUR	1,047	1,387
Unilever plc	1.500%	7/22/26	GBP	200	285
Unilever plc	1.500%	6/11/39	EUR	4,186	5,490
UNITE USAF II plc	3.374%	6/30/28	GBP	1,288	1,858
UNITE USAF II plc	3.921%	6/30/30	GBP	3,136	4,732
United Utilities Water Finance plc	2.000%	2/14/25	GBP	6,440	9,269
United Utilities Water Finance plc	2.625%	2/12/31	GBP	6,359	9,501
United Utilities Water Finance plc	2.000%	7/3/33	GBP	1,610	2,275
United Utilities Water Finance plc	1.875%	6/3/42	GBP	1,132	1,494

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Utilities Water Ltd.	5.625%	12/20/27	GBP	5,482	9,640
University of Cambridge	3.750%	10/17/52	GBP	725	1,520
University of Cambridge	2.350%	6/27/78	GBP	1,490	2,746
University of Liverpool	3.375%	6/25/55	GBP	300	564
University of Manchester	4.250%	7/4/53	GBP	1,530	3,266
University of Oxford	2.544%	12/8/17	GBP	5,635	9,575
University of Southampton	2.250%	4/11/57	GBP	100	143
Urenco Finance NV	2.375%	12/2/24	EUR	3,220	4,170
Virgin Money UK plc	3.375%	4/24/26	GBP	9,793	14,315
Virgin Money UK plc	4.000%	9/3/27	GBP	4,508	6,847
Virgin Money UK plc	5.125%	12/11/30	GBP	3,000	4,601
Vodafone Group plc	3.250%	12/13/22	AUD	1,000	802
Vodafone Group plc	0.500%	1/30/24	EUR	400	489
Vodafone Group plc	1.875%	9/11/25	EUR	16,099	20,876
Vodafone Group plc	1.125%	11/20/25	EUR	24,309	30,671
Vodafone Group plc	5.625%	12/4/25	GBP	966	1,618
Vodafone Group plc	2.200%	8/25/26	EUR	300	400
Vodafone Group plc	0.900%	11/24/26	EUR	9,056	11,349
Vodafone Group plc	1.500%	7/24/27	EUR	3,381	4,382
Vodafone Group plc	4.200%	12/13/27	AUD	7,520	6,450
Vodafone Group plc	1.625%	11/24/30	EUR	9,693	12,738
Vodafone Group plc	1.600%	7/29/31	EUR	9,096	11,881
Vodafone Group plc	5.900%	11/26/32	GBP	2,657	5,203
Vodafone Group plc	2.875%	11/20/37	EUR	2,254	3,317
Vodafone Group plc	2.500%	5/24/39	EUR	3,623	5,043
Vodafone Group plc	3.375%	8/8/49	GBP	2,335	3,643
Vodafone Group plc	3.000%	8/12/56	GBP	4,267	6,204
Wales & West Utilities Finance plc	5.750%	3/29/30	GBP	4,025	7,403
Wales & West Utilities Finance plc	3.000%	8/3/38	GBP	1,208	1,885
Wellcome Trust Finance plc	4.625%	7/25/36	GBP	2,794	5,583
Wellcome Trust Ltd.	4.000%	5/9/59	GBP	1,771	4,184
Wellcome Trust Ltd.	2.517%	2/7/18	GBP	3,462	5,911
Wessex Water Services Finance plc	5.375%	3/10/28	GBP	644	1,107
Western Power Distribution East Midlands plc	5.250%	1/17/23	GBP	2,013	2,996
Western Power Distribution South Wales plc	5.750%	3/23/40	GBP	1,750	3,663
Western Power Distribution South West plc	5.875%	3/25/27	GBP	1,771	3,056
Western Power Distribution South West plc	5.750%	3/23/40	GBP	1,400	2,931
Western Power Distribution West Midlands plc	3.875%	10/17/24	GBP	5,474	8,267
Western Power Distribution West Midlands plc	5.750%	4/16/32	GBP	4,508	8,520
Westfield Stratford City Finance No. 2 plc	1.642%	8/4/31	GBP	2,013	2,750
Wheatley Group Capital plc	4.375%	11/28/44	GBP	3,623	6,639
WHG Treasury plc	4.250%	10/6/45	GBP	3,220	5,986
Wm Morrison Supermarkets plc	4.625%	12/8/23	GBP	644	977
Wm Morrison Supermarkets plc	3.500%	7/27/26	GBP	1,087	1,666
Wm Morrison Supermarkets plc	4.750%	7/4/29	GBP	4,468	7,505
Wods Transmission plc	3.446%	8/24/34	GBP	536	827
WPP Finance 2013	2.875%	9/14/46	GBP	500	671
WPP Finance 2016	1.375%	3/20/25	EUR	11,430	14,441
WPP Finance Deutschland GmbH	1.625%	3/23/30	EUR	100	130
WPP Finance SA	2.250%	9/22/26	EUR	300	402
WPP Finance SA	2.375%	5/19/27	EUR	8,000	10,751
WPP Finance SA	3.750%	5/19/32	GBP	1,771	2,750
Yorkshire Building Society	0.875%	3/20/23	EUR	4,427	5,431

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Yorkshire Building Society	3.000%	4/18/25	GBP	1,932	2,813
Yorkshire Building Society	3.500%	4/21/26	GBP	886	1,362
Yorkshire Building Society	3.375%	9/13/28	GBP	5,904	8,709
Yorkshire Power Finance Ltd.	7.250%	8/4/28	GBP	200	379
Yorkshire Water Finance plc	3.625%	8/1/29	GBP	5,152	8,139
Yorkshire Water Finance plc	6.375%	8/19/39	GBP	2,719	6,093
Yorkshire Water Finance plc	2.750%	4/18/41	GBP	2,496	3,724
Yorkshire Water Finance plc	3.750%	3/22/46	GBP	805	1,150
Yorkshire Water Services Finance Ltd.	5.500%	5/28/37	GBP	1,100	2,222
					3,483,751

United States (3.2%)

3M Co.	0.950%	5/15/23	EUR	1,610	1,986
3M Co.	1.500%	11/9/26	EUR	300	391
3M Co.	1.750%	5/15/30	EUR	1,302	1,765
Abbott Ireland Financing DAC	0.875%	9/27/23	EUR	18,191	22,436
Abbott Ireland Financing DAC	1.500%	9/27/26	EUR	14,328	18,471
Abbott Ireland Financing DAC	0.375%	11/19/27	EUR	8,050	9,766
AbbVie Inc.	0.500%	6/1/21	EUR	3,864	4,645
AbbVie Inc.	1.500%	11/15/23	EUR	966	1,207
AbbVie Inc.	1.375%	5/17/24	EUR	9,659	12,065
AbbVie Inc.	1.250%	6/1/24	EUR	8,050	10,008
AbbVie Inc.	0.750%	11/18/27	EUR	4,025	4,962
AbbVie Inc.	2.625%	11/15/28	EUR	1,610	2,230
AbbVie Inc.	2.125%	11/17/28	EUR	16,018	21,604
AbbVie Inc.	2.125%	6/1/29	EUR	6,762	9,126
AbbVie Inc.	1.250%	11/18/31	EUR	1,932	2,433
Air Lease Corp.	2.625%	12/5/24	CAD	6,127	5,066
Air Products and Chemicals Inc.	1.000%	2/12/25	EUR	2,686	3,367
Air Products and Chemicals Inc.	0.500%	5/5/28	EUR	3,059	3,738
Air Products and Chemicals Inc.	0.800%	5/5/32	EUR	2,759	3,368
Altria Group Inc.	1.000%	2/15/23	EUR	1,932	2,356
Altria Group Inc.	1.700%	6/15/25	EUR	2,496	3,140
Altria Group Inc.	2.200%	6/15/27	EUR	10,102	13,010
Altria Group Inc.	3.125%	6/15/31	EUR	15,374	20,901
American Honda Finance Corp.	0.350%	8/26/22	EUR	2,270	2,752
American Honda Finance Corp.	1.375%	11/10/22	EUR	4,106	5,062
American Honda Finance Corp.	0.750%	1/17/24	EUR	5,796	7,126
American Honda Finance Corp.	1.950%	10/18/24	EUR	7,325	9,406
American Honda Finance Corp.	0.750%	11/25/26	GBP	5,232	7,096
American International Group Inc.	5.000%	4/26/23	GBP	2,700	4,040
American International Group Inc.	1.500%	6/8/23	EUR	500	619
American International Group Inc.	1.875%	6/21/27	EUR	4,267	5,531
American Tower Corp.	1.375%	4/4/25	EUR	6,842	8,592
American Tower Corp.	1.950%	5/22/26	EUR	14,408	18,718
American Tower Corp.	0.500%	1/15/28	EUR	4,025	4,809
American Tower Corp.	1.000%	1/15/32	EUR	2,106	2,532
Amgen Inc.	2.000%	2/25/26	EUR	2,093	2,747
Amgen Inc.	5.500%	12/7/26	GBP	3,542	6,035
Amgen Inc.	4.000%	9/13/29	GBP	3,623	5,936
Aon plc	2.875%	5/14/26	EUR	2,737	3,713
Apple Inc.	3.700%	8/28/22	AUD	5,830	4,690
Apple Inc.	1.000%	11/10/22	EUR	3,260	4,000
Apple Inc.	3.350%	1/10/24	AUD	750	619
Apple Inc.	1.375%	1/17/24	EUR	8,370	10,518
Apple Inc.	2.513%	8/19/24	CAD	10,772	9,195

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Apple Inc.	0.875%	5/24/25	EUR	4,000	5,003
Apple Inc.	0.875%	5/24/25	EUR	9,659	12,081
Apple Inc.	0.000%	11/15/25	EUR	10,554	12,767
Apple Inc.	3.600%	6/10/26	AUD	1,520	1,309
Apple Inc.	1.625%	11/10/26	EUR	3,332	4,375
Apple Inc.	2.000%	9/17/27	EUR	5,699	7,702
Apple Inc.	1.375%	5/24/29	EUR	3,140	4,134
Apple Inc.	3.050%	7/31/29	GBP	7,647	12,073
Apple Inc.	0.750%	2/25/30	CHF	4,425	5,135
Apple Inc.	0.500%	11/15/31	EUR	3,393	4,133
Apple Inc.	3.600%	7/31/42	GBP	5,635	10,328
Aptiv plc	1.500%	3/10/25	EUR	9,677	12,225
Archer-Daniels-Midland Co.	1.750%	6/23/23	EUR	8,050	10,100
Archer-Daniels-Midland Co.	1.000%	9/12/25	EUR	12,557	15,762
AT&T Inc.	2.500%	3/15/23	EUR	1,691	2,122
AT&T Inc.	2.750%	5/19/23	EUR	7,927	10,098
AT&T Inc.	1.050%	9/5/23	EUR	1,691	2,083
AT&T Inc.	1.300%	9/5/23	EUR	12,327	15,259
AT&T Inc.	1.950%	9/15/23	EUR	644	809
AT&T Inc.	3.450%	9/19/23	AUD	900	736
AT&T Inc.	2.400%	3/15/24	EUR	7,245	9,268
AT&T Inc.	1.375%	12/4/24	CHF	500	576
AT&T Inc.	4.000%	11/25/25	CAD	8,533	7,617
AT&T Inc.	3.500%	12/17/25	EUR	3,864	5,347
AT&T Inc.	4.100%	1/19/26	AUD	650	558
AT&T Inc.	1.800%	9/5/26	EUR	3,059	3,970
AT&T Inc.	2.900%	12/4/26	GBP	2,576	3,834
AT&T Inc.	1.600%	5/19/28	EUR	3,220	4,147
AT&T Inc.	4.600%	9/19/28	AUD	5,040	4,456
AT&T Inc.	0.800%	3/4/30	EUR	3,220	3,880
AT&T Inc.	3.550%	12/17/32	EUR	8,019	12,144
AT&T Inc.	5.200%	11/18/33	GBP	9,050	16,224
AT&T Inc.	3.375%	3/15/34	EUR	2,254	3,335
AT&T Inc.	2.450%	3/15/35	EUR	4,106	5,481
AT&T Inc.	3.150%	9/4/36	EUR	16,980	24,376
AT&T Inc.	2.600%	5/19/38	EUR	1,610	2,167
AT&T Inc.	7.000%	4/30/40	GBP	3,300	7,382
AT&T Inc.	4.250%	6/1/43	GBP	2,240	3,805
AT&T Inc.	4.850%	5/25/47	CAD	3,220	2,711
AT&T Inc.	5.100%	11/25/48	CAD	3,301	2,888
Athene Global Funding	2.100%	9/24/25	CAD	2,254	1,856
Bank of America Corp.	1.625%	9/14/22	EUR	4,025	4,966
Bank of America Corp.	0.750%	7/26/23	EUR	16,099	19,756
Bank of America Corp.	3.301%	4/24/24	CAD	7,667	6,530
Bank of America Corp.	2.375%	6/19/24	EUR	5,635	7,286
Bank of America Corp.	1.379%	2/7/25	EUR	4,508	5,627
Bank of America Corp.	1.375%	3/26/25	EUR	2,415	3,054
Bank of America Corp.	2.932%	4/25/25	CAD	3,782	3,235
Bank of America Corp.	2.300%	7/25/25	GBP	4,830	7,039
Bank of America Corp.	3.407%	9/20/25	CAD	1,643	1,428
Bank of America Corp.	3.515%	3/24/26	CAD	2,415	2,112
Bank of America Corp.	0.808%	5/9/26	EUR	16,099	19,890
Bank of America Corp.	4.250%	12/10/26	GBP	3,561	5,716
Bank of America Corp.	1.776%	5/4/27	EUR	17,789	22,993
Bank of America Corp.	3.648%	3/31/29	EUR	11,269	16,382

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bank of America Corp.	2.598%	4/4/29	CAD	3,000	2,498
Bank of America Corp.	0.580%	8/8/29	EUR	14,489	17,402
Bank of America Corp.	0.654%	10/26/31	EUR	16,099	19,030
Baxter International Inc.	1.300%	5/30/25	EUR	11,716	14,810
Baxter International Inc.	1.300%	5/15/29	EUR	5,876	7,531
Becton Dickinson and Co.	1.000%	12/15/22	EUR	7,014	8,576
Becton Dickinson and Co.	1.900%	12/15/26	EUR	9,513	12,422
Becton Dickinson Euro Finance Sarl	0.632%	6/4/23	EUR	8,613	10,503
Becton Dickinson Euro Finance Sarl	1.208%	6/4/26	EUR	6,520	8,205
Berkshire Hathaway Finance Corp.	2.375%	6/19/39	GBP	5,635	8,232
Berkshire Hathaway Finance Corp.	2.625%	6/19/59	GBP	2,898	4,548
Berkshire Hathaway Inc.	0.750%	3/16/23	EUR	805	984
Berkshire Hathaway Inc.	1.300%	3/15/24	EUR	8,372	10,439
Berkshire Hathaway Inc.	0.170%	9/13/24	JPY	1,210,000	10,964
Berkshire Hathaway Inc.	1.125%	3/16/27	EUR	17,791	22,556
Berkshire Hathaway Inc.	0.440%	9/13/29	JPY	4,430,000	38,854
Berkshire Hathaway Inc.	1.625%	3/16/35	EUR	4,830	6,405
Berkshire Hathaway Inc.	0.500%	1/15/41	EUR	2,158	2,285
Berkshire Hathaway Inc.	1.108%	9/13/49	JPY	640,000	4,882
BlackRock Inc.	1.250%	5/6/25	EUR	5,273	6,687
Blackstone Holdings Finance Co. LLC	2.000%	5/19/25	EUR	100	130
Blackstone Holdings Finance Co. LLC	1.000%	10/5/26	EUR	716	895
Blackstone Holdings Finance Co. LLC	1.500%	4/10/29	EUR	2,405	3,102
Booking Holdings Inc.	2.375%	9/23/24	EUR	3,220	4,168
Booking Holdings Inc.	0.100%	3/8/25	EUR	5,400	6,514
Booking Holdings Inc.	1.800%	3/3/27	EUR	8,161	10,676
Booking Holdings Inc.	0.500%	3/8/28	EUR	2,300	2,783
BorgWarner Inc.	1.800%	11/7/22	EUR	100	123
Boston Scientific Corp.	0.625%	12/1/27	EUR	3,985	4,830
Bristol-Myers Squibb Co.	1.000%	5/15/25	EUR	1,308	1,639
Bristol-Myers Squibb Co.	1.750%	5/15/35	EUR	3,220	4,402
Brookfield Property Finance ULC	4.346%	7/3/23	CAD	1,610	1,371
Brookfield Property Finance ULC	4.300%	3/1/24	CAD	2,594	2,220
Brookfield Property Finance ULC	3.926%	8/24/25	CAD	2,093	1,775
Brookfield Property Finance ULC	3.930%	1/15/27	CAD	1,610	1,349
Brown-Forman Corp.	1.200%	7/7/26	EUR	2,061	2,618
Brown-Forman Corp.	2.600%	7/7/28	GBP	7,502	11,158
Bunge Finance Europe BV	1.850%	6/16/23	EUR	12,533	15,595
Capital One Financial Corp.	1.650%	6/12/29	EUR	9,458	12,006
Caterpillar Financial Services Ltd.	2.090%	9/12/22	CAD	3,058	2,542
Celanese U.S. Holdings LLC	2.125%	3/1/27	EUR	6,359	8,246
Chubb INA Holdings Inc.	0.300%	12/15/24	EUR	1,530	1,856
Chubb INA Holdings Inc.	1.550%	3/15/28	EUR	7,375	9,516
Chubb INA Holdings Inc.	0.875%	12/15/29	EUR	5,152	6,336
Chubb INA Holdings Inc.	1.400%	6/15/31	EUR	3,864	4,938
Chubb INA Holdings Inc.	2.500%	3/15/38	EUR	10,121	14,457
Citigroup Inc.	0.750%	10/26/23	EUR	500	614
Citigroup Inc.	2.750%	1/24/24	GBP	9,257	13,418
Citigroup Inc.	2.375%	5/22/24	EUR	1,610	2,079
Citigroup Inc.	1.750%	1/28/25	EUR	4,267	5,456
Citigroup Inc.	4.090%	6/9/25	CAD	2,496	2,217
Citigroup Inc.	2.400%	10/31/25	JPY	4,708,700	45,846
Citigroup Inc.	1.500%	7/24/26	EUR	7,245	9,176
Citigroup Inc.	2.125%	9/10/26	EUR	4,347	5,742
Citigroup Inc.	1.750%	10/23/26	GBP	9,015	12,672

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Citigroup Inc.	2.800%	6/25/27	JPY	104,600	1,073
Citigroup Inc.	0.500%	10/8/27	EUR	10,464	12,651
Citigroup Inc.	1.625%	3/21/28	EUR	2,415	3,125
Citigroup Inc.	1.500%	10/26/28	EUR	805	1,040
Citigroup Inc.	1.250%	4/10/29	EUR	2,415	3,044
Citigroup Inc.	4.500%	3/3/31	GBP	805	1,335
Citigroup Inc.	6.800%	6/25/38	GBP	400	917
Citigroup Inc.	7.375%	9/1/39	GBP	483	1,186
Coca-Cola Co.	0.500%	3/8/24	EUR	4,669	5,726
Coca-Cola Co.	3.250%	6/11/24	AUD	1,340	1,109
Coca-Cola Co.	0.750%	9/22/26	EUR	8,050	10,120
Coca-Cola Co.	1.875%	9/22/26	EUR	2,382	3,177
Coca-Cola Co.	1.125%	3/9/27	EUR	10,545	13,414
Coca-Cola Co.	0.125%	3/9/29	EUR	3,800	4,496
Coca-Cola Co.	0.400%	5/6/30	EUR	8,700	10,427
Coca-Cola Co.	1.250%	3/8/31	EUR	12,155	15,686
Coca-Cola Co.	0.500%	3/9/33	EUR	4,800	5,637
Coca-Cola Co.	0.375%	3/15/33	EUR	8,050	9,330
Coca-Cola Co.	1.625%	3/9/35	EUR	4,548	6,001
Coca-Cola Co.	0.950%	5/6/36	EUR	5,200	6,219
Coca-Cola Co.	0.800%	3/15/40	EUR	4,749	5,337
Colgate-Palmolive Co.	0.500%	3/6/26	EUR	1,530	1,886
Colgate-Palmolive Co.	1.375%	3/6/34	EUR	2,093	2,769
Colgate-Palmolive Co.	0.875%	11/12/39	EUR	483	578
Comcast Corp.	1.500%	2/20/29	GBP	5,474	7,524
Comcast Corp.	5.500%	11/23/29	GBP	3,220	5,828
Comcast Corp.	1.875%	2/20/36	GBP	5,957	8,061
Comcast Corp.	1.250%	2/20/40	EUR	9,034	10,897
Corning Inc.	0.992%	8/10/27	JPY	1,370,000	12,489
CyrusOne LP / CyrusOne Finance Corp.	1.450%	1/22/27	EUR	6,359	7,735
Danaher Corp.	1.700%	3/30/24	EUR	483	610
Danaher Corp.	2.500%	3/30/30	EUR	9,257	12,901
DH Europe Finance II Sarl	0.200%	3/18/26	EUR	12,316	14,866
DH Europe Finance II Sarl	0.450%	3/18/28	EUR	2,657	3,205
DH Europe Finance II Sarl	0.750%	9/18/31	EUR	6,037	7,225
DH Europe Finance II Sarl	1.350%	9/18/39	EUR	8,693	10,508
DH Europe Finance II Sarl	1.800%	9/18/49	EUR	4,830	6,033
Digital Dutch Finco BV	1.250%	2/1/31	EUR	10,000	12,302
Digital Euro Finco LLC	2.625%	4/15/24	EUR	4,106	5,303
Digital Euro Finco LLC	1.125%	4/9/28	EUR	20,928	26,024
Digital Stout Holding LLC	4.250%	1/17/25	GBP	1,771	2,732
Digital Stout Holding LLC	3.300%	7/19/29	GBP	5,597	8,480
Digital Stout Holding LLC	3.750%	10/17/30	GBP	3,220	5,057
Discovery Communications LLC	2.500%	9/20/24	GBP	6,037	8,681
Discovery Communications LLC	1.900%	3/19/27	EUR	11,062	14,259
Dover Corp.	1.250%	11/9/26	EUR	15,857	20,063
Dow Chemical Co.	0.500%	3/15/27	EUR	14,408	17,391
Dow Chemical Co.	1.875%	3/15/40	EUR	2,979	3,800
DXC Technology Co.	2.750%	1/15/25	GBP	8,050	11,552
DXC Technology Co.	1.750%	1/15/26	EUR	11,350	14,331
Eastman Chemical Co.	1.500%	5/26/23	EUR	8,050	9,943
Eastman Chemical Co.	1.875%	11/23/26	EUR	8,613	11,143
Ecolab Inc.	1.000%	1/15/24	EUR	6,134	7,573
Eli Lilly & Co.	1.000%	6/2/22	EUR	11,108	13,505
Eli Lilly & Co.	2.125%	6/3/30	EUR	6,520	9,022

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Eli Lilly & Co.	1.700%	11/1/49	EUR	4,991	6,414
Emerson Electric Co.	0.375%	5/22/24	EUR	1,651	2,014
Emerson Electric Co.	1.250%	10/15/25	EUR	1,610	2,042
Emerson Electric Co.	2.000%	10/15/29	EUR	1,610	2,190
Euronet Worldwide Inc.	1.375%	5/22/26	EUR	5,071	6,168
Expedia Group Inc.	2.500%	6/3/22	EUR	1,168	1,431
Exxon Mobil Corp.	0.142%	6/26/24	EUR	16,179	19,602
Exxon Mobil Corp.	0.835%	6/26/32	EUR	8,050	9,501
Exxon Mobil Corp.	1.408%	6/26/39	EUR	10,464	12,287
FedEx Corp.	1.000%	1/11/23	EUR	564	691
FedEx Corp.	1.625%	1/11/27	EUR	5,635	7,278
FedEx Corp.	1.300%	8/5/31	EUR	1,852	2,339
8 FedEx Corp.	0.950%	5/4/33	EUR	21,192	25,158
Fiat Chrysler Automobiles NV	4.500%	7/7/28	EUR	15,050	22,562
Fidelity National Information Services Inc.	0.125%	12/3/22	EUR	1,208	1,459
Fidelity National Information Services Inc.	0.750%	5/21/23	EUR	4,198	5,132
Fidelity National Information Services Inc.	1.100%	7/15/24	EUR	10,000	12,419
Fidelity National Information Services Inc.	1.500%	5/21/27	EUR	18,680	23,824
Fidelity National Information Services Inc.	1.000%	12/3/28	EUR	8,211	10,140
Fidelity National Information Services Inc.	2.250%	12/3/29	GBP	1,691	2,409
Fidelity National Information Services Inc.	3.360%	5/21/31	GBP	1,820	2,807
Fidelity National Information Services Inc.	3.360%	5/21/31	GBP	2,000	3,085
Fidelity National Information Services Inc.	2.950%	5/21/39	EUR	6,193	8,984
Fiserv Inc.	0.375%	7/1/23	EUR	805	977
Fiserv Inc.	2.250%	7/1/25	GBP	1,691	2,453
Fiserv Inc.	1.125%	7/1/27	EUR	2,300	2,885
Fiserv Inc.	1.625%	7/1/30	EUR	5,554	7,151
GE Capital Australia Funding Pty Ltd.	5.500%	8/8/22	AUD	500	407
GE Capital Canada Funding Co.	5.730%	10/22/37	CAD	1,208	1,151
GE Capital European Funding Unlimited Co.	4.625%	2/22/27	EUR	2,300	3,432
GE Capital European Funding Unlimited Co.	6.025%	3/1/38	EUR	4,427	8,562
GE Capital UK Funding Unlimited Co.	5.875%	1/18/33	GBP	3,653	6,826
GE Capital UK Funding Unlimited Co.	6.250%	5/5/38	GBP	2,362	4,773
GE Capital UK Funding Unlimited Co.	8.000%	1/14/39	GBP	886	2,056
General Electric Co.	0.875%	5/17/25	EUR	4,870	6,010
General Electric Co.	1.500%	5/17/29	EUR	4,910	6,242
General Electric Co.	4.125%	9/19/35	EUR	4,267	6,862
General Electric Co.	2.125%	5/17/37	EUR	9,981	12,794
General Electric Co.	4.875%	9/18/37	GBP	5,825	9,386
General Mills Inc.	1.000%	4/27/23	EUR	11,269	13,835
General Mills Inc.	0.450%	1/15/26	EUR	2,657	3,236
General Mills Inc.	1.500%	4/27/27	EUR	1,610	2,086
General Motors Financial Co. Inc.	3.850%	2/21/23	AUD	2,770	2,234
General Motors Financial Co. Inc.	2.200%	4/1/24	EUR	4,786	6,088
General Motors Financial Co. Inc.	2.250%	9/6/24	GBP	725	1,031
General Motors Financial Co. Inc.	0.850%	2/26/26	EUR	8,050	9,825
General Motors Financial of Canada Ltd.	2.600%	6/1/22	CAD	4,017	3,331
General Motors Financial of Canada Ltd.	3.250%	11/7/23	CAD	3,623	3,100
General Motors Financial of Canada Ltd.	5.950%	5/14/24	CAD	4,025	3,718
Goldman Sachs Group Inc.	1.375%	7/26/22	EUR	8,774	10,756
Goldman Sachs Group Inc.	3.250%	2/1/23	EUR	11,108	14,154
Goldman Sachs Group Inc.	2.000%	7/27/23	EUR	9,873	12,427
Goldman Sachs Group Inc.	1.375%	5/15/24	EUR	19,157	23,682
Goldman Sachs Group Inc.	2.125%	9/30/24	EUR	7,357	9,446
Goldman Sachs Group Inc.	3.375%	3/27/25	EUR	4,025	5,440

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Goldman Sachs Group Inc.	1.250%	5/1/25	EUR	18,465	22,964
Goldman Sachs Group Inc.	7.125%	8/7/25	GBP	3,006	5,172
Goldman Sachs Group Inc.	3.307%	10/31/25	CAD	636	552
Goldman Sachs Group Inc.	4.250%	1/29/26	GBP	14,489	22,720
Goldman Sachs Group Inc.	2.875%	6/3/26	EUR	4,025	5,481
Goldman Sachs Group Inc.	1.625%	7/27/26	EUR	2,184	2,801
Goldman Sachs Group Inc.	0.250%	1/26/28	EUR	10,000	11,772
Goldman Sachs Group Inc.	2.000%	3/22/28	EUR	5,715	7,546
Goldman Sachs Group Inc.	7.250%	4/10/28	GBP	564	1,061
Goldman Sachs Group Inc.	2.000%	11/1/28	EUR	8,211	10,886
Goldman Sachs Group Inc.	2.013%	2/28/29	CAD	7,850	6,302
Goldman Sachs Group Inc.	3.125%	7/25/29	GBP	5,635	8,577
Goldman Sachs Group Inc.	3.000%	2/12/31	EUR	3,220	4,694
Goldman Sachs Group Inc.	6.875%	1/18/38	GBP	2,000	4,328
Harley-Davidson Financial Services Inc.	3.875%	5/19/23	EUR	4,935	6,384
Harman Finance International SCA	2.000%	5/27/22	EUR	6,842	8,371
HCN Canadian Holdings-1 LP	2.950%	1/15/27	CAD	1,449	1,220
Honeywell International Inc.	1.300%	2/22/23	EUR	6,681	8,261
Honeywell International Inc.	2.250%	2/22/28	EUR	4,580	6,286
Illinois Tool Works Inc.	1.750%	5/20/22	EUR	6,359	7,773
Illinois Tool Works Inc.	1.250%	5/22/23	EUR	2,496	3,083
Illinois Tool Works Inc.	0.250%	12/5/24	EUR	3,784	4,607
Illinois Tool Works Inc.	0.625%	12/5/27	EUR	4,427	5,468
Illinois Tool Works Inc.	2.125%	5/22/30	EUR	9,418	13,108
Illinois Tool Works Inc.	1.000%	6/5/31	EUR	4,991	6,339
Intel Corp.	4.000%	12/1/22	AUD	5,690	4,631
International Business Machines Corp.	2.625%	8/5/22	GBP	500	710
International Business Machines Corp.	0.375%	1/31/23	EUR	7,808	9,493
International Business Machines Corp.	0.875%	1/31/25	EUR	2,415	3,008
International Business Machines Corp.	0.950%	5/23/25	EUR	14,811	18,531
International Business Machines Corp.	2.875%	11/7/25	EUR	3,301	4,495
International Business Machines Corp.	1.250%	1/29/27	EUR	5,523	7,053
International Business Machines Corp.	0.300%	2/11/28	EUR	6,037	7,260
International Business Machines Corp.	1.750%	1/31/31	EUR	7,567	10,116
International Business Machines Corp.	1.200%	2/11/40	EUR	4,347	5,329
International Flavors & Fragrances Inc.	1.750%	3/14/24	EUR	5,739	7,208
International Flavors & Fragrances Inc.	1.800%	9/25/26	EUR	4,830	6,213
John Deere Canada Funding Inc.	2.630%	9/21/22	CAD	7,889	6,602
John Deere Canada Funding Inc.	2.700%	1/17/23	CAD	1,297	1,092
John Deere Cash Management SA	0.500%	9/15/23	EUR	1,771	2,173
John Deere Cash Management SA	2.200%	4/2/32	EUR	8,050	11,390
John Deere Cash Management SA	1.650%	6/13/39	EUR	4,025	5,446
John Deere Financial Inc.	2.580%	10/16/26	CAD	1,530	1,303
John Deere Financial Inc.	1.340%	9/8/27	CAD	6,359	5,008
Johnson & Johnson	0.250%	1/20/22	EUR	2,174	2,624
Johnson & Johnson	0.650%	5/20/24	EUR	8,211	10,120
Johnson & Johnson	1.150%	11/20/28	EUR	966	1,256
Johnson & Johnson	1.650%	5/20/35	EUR	150	206
Johnson Controls International plc	1.000%	9/15/23	EUR	2,416	2,975
Johnson Controls International plc	1.375%	2/25/25	EUR	12,851	16,181
Johnson Controls International plc / Tyco Fire & Security Finance SCA	0.375%	9/15/27	EUR	4,009	4,815
Johnson Controls International plc / Tyco Fire & Security Finance SCA	1.000%	9/15/32	EUR	2,898	3,535
JPMorgan Chase & Co.	2.750%	2/1/23	EUR	2,415	3,058
JPMorgan Chase & Co.	0.500%	12/4/23	CHF	34,290	38,359

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
JPMorgan Chase & Co.	0.625%	1/25/24	EUR	7,567	9,273
JPMorgan Chase & Co.	1.500%	1/27/25	EUR	6,440	8,172
JPMorgan Chase & Co.	3.000%	2/19/26	EUR	4,508	6,189
JPMorgan Chase & Co.	3.500%	12/18/26	GBP	4,025	6,292
JPMorgan Chase & Co.	1.090%	3/11/27	EUR	49,341	61,782
JPMorgan Chase & Co.	0.389%	2/24/28	EUR	21,817	26,241
JPMorgan Chase & Co.	1.896%	3/5/28	CAD	5,900	4,811
JPMorgan Chase & Co.	1.638%	5/18/28	EUR	3,351	4,325
JPMorgan Chase & Co.	1.001%	7/25/31	EUR	10,415	12,863
JPMorgan Chase & Co.	1.047%	11/4/32	EUR	8,000	9,850
Kellogg Co.	1.250%	3/10/25	EUR	4,106	5,150
Kinder Morgan Inc.	2.250%	3/16/27	EUR	5,689	7,556
KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	8,050	10,358
3 KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	2,415	3,107
Liberty Mutual Group Inc.	2.750%	5/4/26	EUR	11,269	15,182
LYB International Finance II BV	0.875%	9/17/26	EUR	7,245	8,910
ManpowerGroup Inc.	1.875%	9/11/22	EUR	100	123
ManpowerGroup Inc.	1.750%	6/22/26	EUR	350	452
Mastercard Inc.	1.100%	12/1/22	EUR	10,344	12,672
Mastercard Inc.	2.100%	12/1/27	EUR	6,550	8,844
McDonald's Corp.	1.125%	5/26/22	EUR	200	244
McDonald's Corp.	2.000%	6/1/23	EUR	1,500	1,886
McDonald's Corp.	1.000%	11/15/23	EUR	13,600	16,836
McDonald's Corp.	0.625%	1/29/24	EUR	10,100	12,391
McDonald's Corp.	3.000%	3/8/24	AUD	17,470	14,227
McDonald's Corp.	2.375%	11/27/24	EUR	100	131
McDonald's Corp.	3.125%	3/4/25	CAD	8,050	7,034
McDonald's Corp.	0.900%	6/15/26	EUR	100	125
McDonald's Corp.	1.875%	5/26/27	EUR	100	133
McDonald's Corp.	1.750%	5/3/28	EUR	13,100	17,395
McDonald's Corp.	2.625%	6/11/29	EUR	100	142
McDonald's Corp.	1.500%	11/28/29	EUR	1,300	1,698
McDonald's Corp.	4.125%	6/11/54	GBP	1,400	2,713
McKesson Corp.	1.500%	11/17/25	EUR	10,142	12,906
McKesson Corp.	1.625%	10/30/26	EUR	8,211	10,577
McKesson Corp.	3.125%	2/17/29	GBP	732	1,097
Medtronic Global Holdings SCA	0.375%	3/7/23	EUR	2,979	3,623
Medtronic Global Holdings SCA	0.250%	7/2/25	EUR	2,335	2,839
Medtronic Global Holdings SCA	0.375%	10/15/28	EUR	5,715	6,892
Medtronic Global Holdings SCA	1.625%	3/7/31	EUR	6,520	8,606
Medtronic Global Holdings SCA	1.000%	7/2/31	EUR	2,254	2,807
Medtronic Global Holdings SCA	0.750%	10/15/32	EUR	8,050	9,664
Medtronic Global Holdings SCA	2.250%	3/7/39	EUR	2,496	3,466
Medtronic Global Holdings SCA	1.500%	7/2/39	EUR	8,211	10,113
Medtronic Global Holdings SCA	1.375%	10/15/40	EUR	3,864	4,637
Medtronic Global Holdings SCA	1.750%	7/2/49	EUR	12,316	15,271
Medtronic Global Holdings SCA	1.625%	10/15/50	EUR	7,567	9,046
Merck & Co. Inc.	0.500%	11/2/24	EUR	7,985	9,810
Merck & Co. Inc.	1.875%	10/15/26	EUR	2,657	3,512
Merck & Co. Inc.	2.500%	10/15/34	EUR	4,234	6,308
Merck & Co. Inc.	1.375%	11/2/36	EUR	1,932	2,526
MetLife Inc.	5.375%	12/9/24	GBP	3,502	5,608
MetLife Inc.	0.769%	5/23/29	JPY	1,130,000	10,359
Metropolitan Life Global Funding I	1.625%	6/9/22	GBP	2,415	3,380
Metropolitan Life Global Funding I	1.000%	9/19/22	CHF	2,415	2,700

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Metropolitan Life Global Funding I	2.625%	12/5/22	GBP	1,731	2,473
Metropolitan Life Global Funding I	2.375%	1/11/23	EUR	483	607
Metropolitan Life Global Funding I	0.375%	4/9/24	EUR	4,025	4,912
Metropolitan Life Global Funding I	4.000%	7/13/27	AUD	2,174	1,865
Metropolitan Life Global Funding I	0.625%	12/8/27	GBP	7,000	9,250
Metropolitan Life Global Funding I	3.394%	4/9/30	CAD	2,254	1,979
Microsoft Corp.	3.125%	12/6/28	EUR	9,015	13,307
Microsoft Corp.	2.625%	5/2/33	EUR	3,220	4,855
Mohawk Capital Finance SA	1.750%	6/12/27	EUR	2,200	2,826
Molson Coors Beverage Co.	1.250%	7/15/24	EUR	7,084	8,801
Molson Coors International LP	2.840%	7/15/23	CAD	4,025	3,392
Molson Coors International LP	3.440%	7/15/26	CAD	2,294	2,000
3 Mondelez International Holdings Netherlands BV	0.000%	9/22/26	EUR	7,647	9,109
Mondelez International Inc.	3.250%	3/7/25	CAD	2,589	2,245
Mondelez International Inc.	1.625%	3/8/27	EUR	9,551	12,382
Mondelez International Inc.	2.375%	3/6/35	EUR	936	1,296
Moody's Corp.	1.750%	3/9/27	EUR	2,423	3,163
Moody's Corp.	0.950%	2/25/30	EUR	4,830	5,975
Morgan Stanley	1.000%	12/2/22	EUR	23,576	28,897
Morgan Stanley	1.875%	3/30/23	EUR	2,415	3,019
Morgan Stanley	3.000%	2/7/24	CAD	8,042	6,888
Morgan Stanley	1.750%	3/11/24	EUR	8,975	11,347
Morgan Stanley	0.637%	7/26/24	EUR	16,260	19,860
Morgan Stanley	1.750%	1/30/25	EUR	9,901	12,641
Morgan Stanley	1.342%	10/23/26	EUR	10,867	13,721
Morgan Stanley	1.375%	10/27/26	EUR	4,025	5,130
Morgan Stanley	2.625%	3/9/27	GBP	7,034	10,377
Morgan Stanley	1.875%	4/27/27	EUR	4,793	6,269
Morgan Stanley	0.406%	10/29/27	EUR	7,500	9,024
Morgan Stanley	0.495%	10/26/29	EUR	16,099	19,168
Morgan Stanley	0.497%	2/7/31	EUR	15,412	18,100
Nasdaq Inc.	1.750%	3/28/29	EUR	7,647	9,979
Nasdaq Inc.	0.875%	2/13/30	EUR	8,016	9,753
National Grid North America Inc.	0.750%	8/8/23	EUR	500	613
National Grid North America Inc.	1.000%	7/12/24	EUR	500	620
New York Life Global Funding	0.250%	1/23/27	EUR	8,050	9,736
NextEra Energy Capital Holdings Inc.	2.200%	12/2/26	AUD	3,620	2,791
Omnicom Finance Holdings plc	0.800%	7/8/27	EUR	3,059	3,782
Omnicom Finance Holdings plc	1.400%	7/8/31	EUR	3,623	4,646
Oracle Corp.	3.125%	7/10/25	EUR	805	1,094
Parker-Hannifin Corp.	1.125%	3/1/25	EUR	4,500	5,631
Parker-Hannifin Corp.	1.125%	3/1/25	EUR	8,050	10,072
PepsiCo Inc.	2.500%	11/1/22	GBP	500	712
PepsiCo Inc.	0.250%	5/6/24	EUR	5,071	6,177
PepsiCo Inc.	2.150%	5/6/24	CAD	2,576	2,168
PepsiCo Inc.	0.750%	3/18/27	EUR	1,610	2,008
PepsiCo Inc.	0.500%	5/6/28	EUR	9,498	11,642
PepsiCo Inc.	0.875%	7/18/28	EUR	2,898	3,656
PepsiCo Inc.	1.125%	3/18/31	EUR	1,530	1,962
PepsiCo Inc.	0.400%	10/9/32	EUR	9,576	11,271
PepsiCo Inc.	0.875%	10/16/39	EUR	7,969	9,448
PepsiCo Inc.	1.050%	10/9/50	EUR	1,771	1,990
PerkinElmer Inc.	1.875%	7/19/26	EUR	3,703	4,788
Peugeot SA	2.000%	3/20/25	EUR	2,900	3,705

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Pfizer Inc.	0.250%	3/6/22	EUR	10,223	12,348
Pfizer Inc.	1.000%	3/6/27	EUR	2,737	3,458
Pfizer Inc.	2.735%	6/15/43	GBP	1,482	2,295
Philip Morris International Inc.	0.625%	11/8/24	EUR	1,127	1,380
Philip Morris International Inc.	2.875%	5/14/29	EUR	2,013	2,852
Philip Morris International Inc.	0.800%	8/1/31	EUR	7,245	8,528
Philip Morris International Inc.	3.125%	6/3/33	EUR	805	1,160
Philip Morris International Inc.	2.000%	5/9/36	EUR	6,440	8,232
Philip Morris International Inc.	1.875%	11/6/37	EUR	4,347	5,383
Philip Morris International Inc.	1.450%	8/1/39	EUR	4,991	5,697
PPG Industries Inc.	0.875%	11/3/25	EUR	2,093	2,609
PPG Industries Inc.	1.400%	3/13/27	EUR	300	385
Praxair Inc.	1.200%	2/12/24	EUR	6,440	8,050
Praxair Inc.	1.625%	12/1/25	EUR	16,541	21,464
Procter & Gamble Co.	2.000%	8/16/22	EUR	1,393	1,725
Procter & Gamble Co.	1.125%	11/2/23	EUR	9,354	11,647
Procter & Gamble Co.	0.500%	10/25/24	EUR	2,415	2,975
Procter & Gamble Co.	0.625%	10/30/24	EUR	3,301	4,081
Procter & Gamble Co.	1.375%	5/3/25	GBP	7,889	11,237
Procter & Gamble Co.	1.200%	10/30/28	EUR	3,784	4,891
Procter & Gamble Co.	1.800%	5/3/29	GBP	10,162	14,723
Procter & Gamble Co.	1.250%	10/25/29	EUR	5,635	7,345
Procter & Gamble Co.	1.875%	10/30/38	EUR	1,932	2,740
Prologis Euro Finance LLC	0.250%	9/10/27	EUR	13,684	16,448
Prologis Euro Finance LLC	0.375%	2/6/28	EUR	5,635	6,819
Prologis Euro Finance LLC	1.875%	1/5/29	EUR	854	1,137
Prologis Euro Finance LLC	0.625%	9/10/31	EUR	4,870	5,801
Prologis Euro Finance LLC	0.500%	2/16/32	EUR	10,300	12,029
Prologis Euro Finance LLC	1.000%	2/6/35	EUR	2,657	3,164
Prologis Euro Finance LLC	1.000%	2/16/41	EUR	4,600	5,186
Prologis Euro Finance LLC	1.500%	9/10/49	EUR	3,703	4,352
Prologis LP	3.000%	6/2/26	EUR	1,288	1,771
Prologis LP	2.250%	6/30/29	GBP	3,476	5,073
Public Storage	0.875%	1/24/32	EUR	5,393	6,449
Raytheon Technologies Corp.	2.150%	5/18/30	EUR	10,000	13,401
Schlumberger Finance BV	0.250%	10/15/27	EUR	8,050	9,681
Schlumberger Finance BV	0.500%	10/15/31	EUR	8,050	9,503
Schlumberger Finance France SAS	1.000%	2/18/26	EUR	2,737	3,438
Southern Power Co.	1.000%	6/20/22	EUR	9,176	11,182
Southern Power Co.	1.850%	6/20/26	EUR	8,613	11,242
Stellantis NV	3.875%	1/5/26	EUR	13,684	18,938
Stryker Corp.	1.125%	11/30/23	EUR	1,852	2,297
Stryker Corp.	0.250%	12/3/24	EUR	3,059	3,709
Stryker Corp.	2.125%	11/30/27	EUR	1,530	2,042
Stryker Corp.	2.625%	11/30/30	EUR	1,691	2,391
Stryker Corp.	1.000%	12/3/31	EUR	8,854	10,882
Sysco Canada Inc.	3.650%	4/25/25	CAD	2,061	1,799
Thermo Fisher Scientific Inc.	0.750%	9/12/24	EUR	3,767	4,640
Thermo Fisher Scientific Inc.	0.125%	3/1/25	EUR	5,152	6,211
Thermo Fisher Scientific Inc.	2.000%	4/15/25	EUR	4,830	6,231
Thermo Fisher Scientific Inc.	1.400%	1/23/26	EUR	13,243	16,850
Thermo Fisher Scientific Inc.	1.750%	4/15/27	EUR	2,415	3,150
Thermo Fisher Scientific Inc.	0.500%	3/1/28	EUR	2,496	3,021
Thermo Fisher Scientific Inc.	1.375%	9/12/28	EUR	805	1,031
Thermo Fisher Scientific Inc.	2.875%	7/24/37	EUR	5,331	7,856

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Thermo Fisher Scientific Inc.	1.500%	10/1/39	EUR	3,220	3,885
Thermo Fisher Scientific Inc.	1.875%	10/1/49	EUR	8,774	10,838
Time Warner Cable LLC	5.750%	6/2/31	GBP	200	349
Time Warner Cable LLC	5.250%	7/15/42	GBP	4,749	8,595
Toyota Motor Credit Corp.	0.750%	7/21/22	EUR	1,288	1,568
Toyota Motor Credit Corp.	1.000%	9/27/22	GBP	5,554	7,727
Toyota Motor Credit Corp.	0.625%	11/21/24	EUR	200	247
Trillium Windpower LP	5.803%	2/15/33	CAD	1,138	1,090
Trinity Acquisition plc	2.125%	5/26/22	EUR	4,851	5,938
TWDC Enterprises 18 Corp.	2.758%	10/7/24	CAD	8,311	7,127
U.S. Bancorp	0.850%	6/7/24	EUR	11,948	14,765
United Parcel Service Inc.	0.375%	11/15/23	EUR	5,957	7,264
United Parcel Service Inc.	2.125%	5/21/24	CAD	5,635	4,738
United Parcel Service Inc.	1.625%	11/15/25	EUR	9,579	12,368
United Parcel Service Inc.	1.500%	11/15/32	EUR	2,657	3,528
United Parcel Service Inc.	5.125%	2/12/50	GBP	1,350	3,076
Upjohn Finance BV	1.362%	6/23/27	EUR	6,440	8,047
Upjohn Finance BV	1.908%	6/23/32	EUR	6,440	8,121
Utah Acquisition Sub Inc.	3.125%	11/22/28	EUR	950	1,322
Ventas Canada Finance Ltd.	2.550%	3/15/23	CAD	1,932	1,614
Ventas Canada Finance Ltd.	2.800%	4/12/24	CAD	2,657	2,254
Ventas Canada Finance Ltd.	4.125%	9/30/24	CAD	966	852
Verizon Communications Inc.	3.500%	2/17/23	AUD	5,130	4,150
Verizon Communications Inc.	4.073%	6/18/24	GBP	2,415	3,680
Verizon Communications Inc.	4.050%	2/17/25	AUD	1,240	1,056
Verizon Communications Inc.	0.875%	4/2/25	EUR	3,945	4,904
Verizon Communications Inc.	3.250%	2/17/26	EUR	2,093	2,900
Verizon Communications Inc.	1.375%	10/27/26	EUR	5,635	7,220
Verizon Communications Inc.	0.875%	4/8/27	EUR	22,457	28,004
Verizon Communications Inc.	4.500%	8/17/27	AUD	10,140	8,915
Verizon Communications Inc.	1.375%	11/2/28	EUR	7,889	10,203
Verizon Communications Inc.	1.125%	11/3/28	GBP	23,226	30,927
Verizon Communications Inc.	0.375%	3/22/29	EUR	24,300	28,986
Verizon Communications Inc.	1.875%	10/26/29	EUR	4,669	6,244
Verizon Communications Inc.	1.250%	4/8/30	EUR	8,050	10,226
Verizon Communications Inc.	2.500%	5/16/30	CAD	4,482	3,641
Verizon Communications Inc.	1.875%	9/19/30	GBP	1,288	1,781
Verizon Communications Inc.	2.500%	4/8/31	GBP	653	945
Verizon Communications Inc.	0.750%	3/22/32	EUR	10,000	11,852
Verizon Communications Inc.	1.300%	5/18/33	EUR	17,728	22,001
Verizon Communications Inc.	1.125%	9/19/35	EUR	4,100	4,841
Verizon Communications Inc.	3.125%	11/2/35	GBP	5,393	8,290
Verizon Communications Inc.	3.375%	10/27/36	GBP	8,551	13,592
Verizon Communications Inc.	2.875%	1/15/38	EUR	6,198	9,022
Verizon Communications Inc.	1.875%	11/3/38	GBP	4,830	6,293
Verizon Communications Inc.	1.500%	9/19/39	EUR	1,842	2,220
Verizon Communications Inc.	1.850%	5/18/40	EUR	6,179	7,786
Verizon Communications Inc.	3.625%	5/16/50	CAD	8,353	6,347
Verizon Communications Inc.	4.050%	3/22/51	CAD	1,250	1,026
VF Corp.	0.625%	9/20/23	EUR	4,347	5,315
VF Corp.	0.250%	2/25/28	EUR	1,208	1,440
Walgreens Boots Alliance Inc.	3.600%	11/20/25	GBP	1,067	1,605
Walmart Inc.	1.900%	4/8/22	EUR	6,842	8,355
Walmart Inc.	2.550%	4/8/26	EUR	1,530	2,069
Walmart Inc.	4.875%	9/21/29	EUR	8,653	14,325

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Walmart Inc.	5.625%	3/27/34	GBP	11,941	24,243
Walmart Inc.	5.250%	9/28/35	GBP	805	1,625
Walt Disney Co.	3.057%	3/30/27	CAD	4,669	4,022
Waste Management of Canada Corp.	2.600%	9/23/26	CAD	3,004	2,554
Wells Fargo & Co.	1.375%	6/30/22	GBP	2,174	3,028
Wells Fargo & Co.	2.625%	8/16/22	EUR	16,582	20,684
Wells Fargo & Co.	1.500%	9/12/22	EUR	2,657	3,271
Wells Fargo & Co.	2.250%	5/2/23	EUR	13,120	16,535
Wells Fargo & Co.	2.509%	10/27/23	CAD	8,863	7,486
Wells Fargo & Co.	0.500%	11/2/23	CHF	16,095	17,901
Wells Fargo & Co.	2.125%	12/20/23	GBP	644	918
Wells Fargo & Co.	3.184%	2/8/24	CAD	4,025	3,457
Wells Fargo & Co.	0.500%	4/26/24	EUR	8,291	10,113
Wells Fargo & Co.	3.874%	5/21/25	CAD	350	308
Wells Fargo & Co.	1.625%	6/2/25	EUR	4,025	5,123
Wells Fargo & Co.	2.000%	7/28/25	GBP	22,055	31,431
Wells Fargo & Co.	2.000%	4/27/26	EUR	16,099	20,971
Wells Fargo & Co.	2.975%	5/19/26	CAD	8,130	6,961
Wells Fargo & Co.	1.375%	10/26/26	EUR	10,706	13,593
Wells Fargo & Co.	1.000%	2/2/27	EUR	11,936	14,808
Wells Fargo & Co.	2.493%	2/18/27	CAD	4,423	3,685
Wells Fargo & Co.	1.500%	5/24/27	EUR	16,099	20,533
Wells Fargo & Co.	3.500%	9/12/29	GBP	3,486	5,411
Wells Fargo & Co.	1.741%	5/4/30	EUR	8,050	10,415
Wells Fargo & Co.	0.625%	8/14/30	EUR	6,440	7,619
Wells Fargo & Co.	4.625%	11/2/35	GBP	2,000	3,563
Wells Fargo Bank NA	5.250%	8/1/23	GBP	7,500	11,343
Wells Fargo Canada Corp.	3.460%	1/24/23	CAD	13,281	11,310
Welltower Inc.	4.800%	11/20/28	GBP	5,876	9,573
Welltower Inc.	4.500%	12/1/34	GBP	3,864	6,406
Whirlpool Finance Luxembourg Sarl	1.250%	11/2/26	EUR	8,613	10,849
Whirlpool Finance Luxembourg Sarl	1.100%	11/9/27	EUR	2,898	3,596
WPC Eurobond BV	2.250%	7/19/24	EUR	5,071	6,502
WPC Eurobond BV	2.250%	4/9/26	EUR	3,301	4,320
WPC Eurobond BV	2.125%	4/15/27	EUR	15,724	20,494
WPC Eurobond BV	1.350%	4/15/28	EUR	7,245	9,021
WPC Eurobond BV	0.950%	6/1/30	EUR	2,900	3,429
Xylem Inc.	2.250%	3/11/23	EUR	3,059	3,816
Zimmer Biomet Holdings Inc.	1.414%	12/13/22	EUR	4,749	5,849

4,311,034

Total Corporate Bonds (Cost \$25,464,538)

27,531,049

Sovereign Bonds (76.7%)

Australia (2.8%)

Australian Capital Territory	4.000%	5/22/24	AUD	4,020	3,438
Australian Capital Territory	1.250%	5/22/25	AUD	1,000	792
Australian Capital Territory	2.500%	5/21/26	AUD	1,610	1,339
Australian Capital Territory	3.000%	4/18/28	AUD	400	341
Australian Capital Territory	2.250%	5/22/29	AUD	7,360	5,938
Australian Capital Territory	1.750%	10/23/31	AUD	600	451
Australian Government	4.250%	4/21/26	AUD	123,082	111,243
Australian Government	2.750%	11/21/29	AUD	160,257	136,271
Australian Government	1.000%	11/21/31	AUD	114,136	81,587
Australian Government	4.500%	4/21/33	AUD	45,800	45,448
Commonwealth of Australia	5.750%	7/15/22	AUD	71,941	59,192

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Commonwealth of Australia	2.250%	11/21/22	AUD	42,264	33,648
Commonwealth of Australia	5.500%	4/21/23	AUD	81,006	69,040
Commonwealth of Australia	2.750%	4/21/24	AUD	32,197	26,743
Commonwealth of Australia	0.250%	11/21/24	AUD	195,465	150,290
Commonwealth of Australia	3.250%	4/21/25	AUD	146,324	125,045
Commonwealth of Australia	0.250%	11/21/25	AUD	66,808	50,617
Commonwealth of Australia	0.500%	9/21/26	AUD	64,400	48,738
Commonwealth of Australia	4.750%	4/21/27	AUD	128,263	120,614
Commonwealth of Australia	2.750%	11/21/27	AUD	70,027	59,616
Commonwealth of Australia	2.250%	5/21/28	AUD	108,582	89,638
Commonwealth of Australia	2.750%	11/21/28	AUD	235,609	200,643
Commonwealth of Australia	3.250%	4/21/29	AUD	255,323	224,789
Commonwealth of Australia	2.500%	5/21/30	AUD	212,657	177,039
Commonwealth of Australia	1.000%	12/21/30	AUD	254,924	185,163
Commonwealth of Australia	1.500%	6/21/31	AUD	162,592	122,969
Commonwealth of Australia	1.250%	5/21/32	AUD	95,346	69,521
Commonwealth of Australia	2.750%	6/21/35	AUD	75,151	62,825
Commonwealth of Australia	3.750%	4/21/37	AUD	57,229	53,282
Commonwealth of Australia	3.250%	6/21/39	AUD	47,047	41,064
Commonwealth of Australia	2.750%	5/21/41	AUD	56,906	45,803
Commonwealth of Australia	3.000%	3/21/47	AUD	103,357	85,376
Commonwealth of Australia	1.750%	6/21/51	AUD	66,808	41,680
National Housing Finance and Investment Corp.	2.380%	3/28/29	AUD	2,350	1,925
New South Wales Treasury Corp.	4.000%	4/20/23	AUD	27,045	22,387
New South Wales Treasury Corp.	1.000%	2/8/24	AUD	24,953	19,585
New South Wales Treasury Corp.	5.000%	8/20/24	AUD	26,723	23,707
New South Wales Treasury Corp.	1.250%	3/20/25	AUD	32,197	25,506
New South Wales Treasury Corp.	4.000%	5/20/26	AUD	7,728	6,886
New South Wales Treasury Corp.	3.000%	5/20/27	AUD	105,423	90,332
New South Wales Treasury Corp.	3.000%	3/20/28	AUD	101,062	86,691
New South Wales Treasury Corp.	3.000%	11/15/28	AUD	16,099	13,845
New South Wales Treasury Corp.	3.000%	4/20/29	AUD	18,513	15,871
New South Wales Treasury Corp.	3.000%	2/20/30	AUD	45,043	38,552
New South Wales Treasury Corp.	2.000%	3/20/31	AUD	10,000	7,826
New South Wales Treasury Corp.	2.000%	3/8/33	AUD	10,000	7,604
New South Wales Treasury Corp.	3.500%	3/20/34	AUD	564	496
New South Wales Treasury Corp.	2.250%	11/20/40	AUD	12,074	8,622
New South Wales Treasury Corp.	2.450%	8/24/50	AUD	350	242
Northern Territory Treasury Corp.	2.500%	11/21/22	AUD	500	398
Northern Territory Treasury Corp.	2.750%	10/21/24	AUD	4,500	3,724
Northern Territory Treasury Corp.	2.750%	4/21/27	AUD	8,300	6,945
Northern Territory Treasury Corp.	3.500%	4/21/28	AUD	1,500	1,315
Northern Territory Treasury Corp.	3.500%	5/21/30	AUD	2,300	2,010
Northern Territory Treasury Corp.	2.000%	4/21/31	AUD	1,000	759
Queensland Treasury Corp.	6.000%	7/21/22	AUD	54,412	44,913
Queensland Treasury Corp.	4.250%	7/21/23	AUD	40,809	34,231
Queensland Treasury Corp.	3.000%	3/22/24	AUD	10,867	9,015
Queensland Treasury Corp.	5.750%	7/22/24	AUD	37,187	33,576
Queensland Treasury Corp.	4.750%	7/21/25	AUD	39,843	35,934
Queensland Treasury Corp.	3.250%	7/21/26	AUD	50,307	43,435
Queensland Treasury Corp.	2.750%	8/20/27	AUD	42,661	36,041
Queensland Treasury Corp.	3.250%	7/21/28	AUD	34,370	29,968
Queensland Treasury Corp.	3.250%	8/21/29	AUD	17,306	15,110
Queensland Treasury Corp.	3.500%	8/21/30	AUD	64,380	57,221

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³ Queensland Treasury Corp.	1.750%	8/21/31	AUD	28,111	21,362
Queensland Treasury Corp.	6.500%	3/14/33	AUD	6,681	7,518
³ Queensland Treasury Corp.	1.750%	7/20/34	AUD	2,013	1,451
³ Queensland Treasury Corp.	2.250%	4/16/40	AUD	12,074	8,683
³ Queensland Treasury Corp.	2.250%	11/20/41	AUD	11,913	8,408
³ Queensland Treasury Corp.	4.200%	2/20/47	AUD	6,327	6,029
South Australian Government Financing Authority	1.500%	9/22/22	AUD	27,770	21,763
South Australian Government Financing Authority	4.250%	11/20/23	AUD	4,025	3,417
South Australian Government Financing Authority	2.250%	8/15/24	AUD	14,086	11,496
South Australian Government Financing Authority	2.750%	4/16/25	AUD	8,854	7,396
South Australian Government Financing Authority	3.000%	7/20/26	AUD	6,641	5,668
South Australian Government Financing Authority	3.000%	9/20/27	AUD	1,007	863
South Australian Government Financing Authority	3.000%	5/24/28	AUD	4,741	4,059
South Australian Government Financing Authority	2.750%	5/24/30	AUD	23,745	19,801
South Australian Government Financing Authority	1.750%	5/24/32	AUD	10,805	8,064
Tasmanian Public Finance Corp.	3.250%	2/19/26	AUD	7,730	6,599
Tasmanian Public Finance Corp.	3.250%	1/24/28	AUD	1,208	1,039
Tasmanian Public Finance Corp.	2.000%	1/24/30	AUD	350	274
Treasury Corp. of Victoria	6.000%	10/17/22	AUD	42,017	35,099
Treasury Corp. of Victoria	5.500%	12/17/24	AUD	11,269	10,252
Treasury Corp. of Victoria	5.500%	11/17/26	AUD	41,856	40,179
Treasury Corp. of Victoria	1.250%	11/19/27	AUD	20,000	15,428
Treasury Corp. of Victoria	3.000%	10/20/28	AUD	23,842	20,355
Treasury Corp. of Victoria	2.500%	10/22/29	AUD	52,158	43,006
Treasury Corp. of Victoria	1.500%	11/20/30	AUD	48,172	36,155
Treasury Corp. of Victoria	1.500%	9/10/31	AUD	16,099	11,929
Treasury Corp. of Victoria	4.250%	12/20/32	AUD	22,135	21,016
Treasury Corp. of Victoria	2.250%	11/20/34	AUD	12,074	9,216
Treasury Corp. of Victoria	2.250%	11/20/41	AUD	24,107	17,044
Western Australian Treasury Corp.	2.750%	10/20/22	AUD	43,063	34,457
Western Australian Treasury Corp.	6.000%	10/16/23	AUD	8,050	7,078
Western Australian Treasury Corp.	2.500%	7/23/24	AUD	38,636	31,800
Western Australian Treasury Corp.	5.000%	7/23/25	AUD	12,477	11,359
Western Australian Treasury Corp.	3.000%	10/21/26	AUD	19,991	17,041
Western Australian Treasury Corp.	3.000%	10/21/27	AUD	8,050	6,904
Western Australian Treasury Corp.	3.250%	7/20/28	AUD	23,101	20,163
Western Australian Treasury Corp.	2.750%	7/24/29	AUD	8,854	7,471
Western Australian Treasury Corp.	1.750%	10/22/31	AUD	24,872	18,872
Western Australian Treasury Corp.	2.000%	10/24/34	AUD	450	333

3,813,902

Austria (1.2%)

Autobahnen- und Schnellstrassen-Finanzierungs AG	0.250%	10/18/24	EUR	27,367	33,666
Autobahnen- und Schnellstrassen-Finanzierungs AG	3.375%	9/22/25	EUR	1,610	2,252
Autobahnen- und Schnellstrassen-Finanzierungs AG	0.100%	7/9/29	EUR	7,245	8,772

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Autobahnen- und Schnellstrassen-Finanzierungs AG	2.750%	6/11/32	EUR	500	765
Autobahnen- und Schnellstrassen-Finanzierungs AG	2.750%	6/20/33	EUR	966	1,500
² Oesterreichische Kontrollbank AG	2.625%	11/22/24	CHF	24,635	30,021
² Oesterreichische Kontrollbank AG	3.200%	8/25/25	AUD	1,208	1,017
² Oesterreichische Kontrollbank AG	0.000%	10/8/26	EUR	4,025	4,895
² Oesterreichische Kontrollbank AG	2.875%	2/25/30	CHF	3,620	5,005
³ Republic of Austria	0.000%	9/20/22	EUR	81,497	98,882
³ Republic of Austria	3.400%	11/22/22	EUR	24,389	31,151
³ Republic of Austria	0.000%	4/20/23	EUR	82,342	100,224
³ Republic of Austria	0.000%	7/15/23	EUR	20,988	25,571
³ Republic of Austria	1.750%	10/20/23	EUR	40,994	52,176
³ Republic of Austria	0.000%	7/15/24	EUR	56,344	68,995
³ Republic of Austria	1.650%	10/21/24	EUR	5,466	7,085
³ Republic of Austria	0.000%	4/20/25	EUR	148,462	182,084
³ Republic of Austria	1.200%	10/20/25	EUR	64,953	84,062
³ Republic of Austria	4.850%	3/15/26	EUR	20,324	30,862
³ Republic of Austria	0.750%	10/20/26	EUR	62,139	79,530
³ Republic of Austria	0.500%	4/20/27	EUR	33,002	41,732
Republic of Austria	6.250%	7/15/27	EUR	1,675	2,848
³ Republic of Austria	0.750%	2/20/28	EUR	20,123	25,889
³ Republic of Austria	0.500%	2/20/29	EUR	123,051	155,691
³ Republic of Austria	0.000%	2/20/30	EUR	21,477	25,941
³ Republic of Austria	0.000%	2/20/31	EUR	85,246	102,099
³ Republic of Austria	2.400%	5/23/34	EUR	18,195	28,100
³ Republic of Austria	5.375%	12/1/34	CAD	1,308	1,362
³ Republic of Austria	4.150%	3/15/37	EUR	72,897	139,927
³ Republic of Austria	3.150%	6/20/44	EUR	40,443	76,632
³ Republic of Austria	1.500%	2/20/47	EUR	49,744	72,584
³ Republic of Austria	0.750%	3/20/51	EUR	20,123	24,727
³ Republic of Austria	3.800%	1/26/62	EUR	8,935	22,160
³ Republic of Austria	1.500%	11/2/86	EUR	19,663	30,436
³ Republic of Austria	2.100%	9/20/17	EUR	13,382	26,177
³ Republic of Austria	0.850%	6/30/20	EUR	29,245	31,671

1,656,491

Belgium (1.8%)

District Financing Authority	1.000%	10/13/36	EUR	8,300	10,509
³ Kingdom of Belgium	4.250%	9/28/22	EUR	66,526	85,537
Kingdom of Belgium	2.250%	6/22/23	EUR	56,336	71,942
³ Kingdom of Belgium	2.600%	6/22/24	EUR	104,944	138,921
³ Kingdom of Belgium	0.500%	10/22/24	EUR	41,856	52,206
³ Kingdom of Belgium	0.800%	6/22/25	EUR	110,683	140,415
³ Kingdom of Belgium	4.500%	3/28/26	EUR	5,957	8,925
³ Kingdom of Belgium	1.000%	6/22/26	EUR	119,017	153,638
³ Kingdom of Belgium	0.800%	6/22/27	EUR	102,465	131,715
³ Kingdom of Belgium	0.000%	10/22/27	EUR	128,770	157,636
Kingdom of Belgium	5.500%	3/28/28	EUR	809	1,365
³ Kingdom of Belgium	0.900%	6/22/29	EUR	130,581	169,863
Kingdom of Belgium	0.100%	6/22/30	EUR	152,933	185,493
³ Kingdom of Belgium	1.000%	6/22/31	EUR	21,894	28,721
Kingdom of Belgium	0.000%	10/22/31	EUR	72,442	85,696
Kingdom of Belgium	4.000%	3/28/32	EUR	32,454	55,362
Kingdom of Belgium	1.250%	4/22/33	EUR	28,172	37,978
³ Kingdom of Belgium	3.000%	6/22/34	EUR	102,039	165,132

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³ Kingdom of Belgium	5.000%	3/28/35	EUR	3,566	6,994
³ Kingdom of Belgium	1.450%	6/22/37	EUR	13,861	19,076
³ Kingdom of Belgium	1.900%	6/22/38	EUR	101,935	149,471
³ Kingdom of Belgium	0.400%	6/22/40	EUR	12,074	13,843
³ Kingdom of Belgium	4.250%	3/28/41	EUR	61,520	123,453
Kingdom of Belgium	3.750%	6/22/45	EUR	45,433	89,971
³ Kingdom of Belgium	1.600%	6/22/47	EUR	71,232	99,986
^{3,9} Kingdom of Belgium	1.700%	6/22/50	EUR	42,438	61,032
³ Kingdom of Belgium	2.250%	6/22/57	EUR	12,557	20,804
³ Kingdom of Belgium	2.150%	6/22/66	EUR	8,739	14,501
³ Kingdom of Belgium	0.650%	6/22/71	EUR	60,390	59,059
Ministeries Van de Vlaamse Gemeenschap	0.375%	10/13/26	EUR	4,000	4,950
Ministeries Van de Vlaamse Gemeenschap	1.500%	7/12/38	EUR	2,400	3,236
Ministeries Van de Vlaamse Gemeenschap	1.875%	6/2/42	EUR	2,800	4,020
Ministeries Van de Vlaamse Gemeenschap	1.500%	4/11/44	EUR	2,600	3,481
Ministeries Van de Vlaamse Gemeenschap	1.000%	1/23/51	EUR	13,200	15,692
Region Wallonne Belgium	0.500%	4/8/30	EUR	8,000	9,820
Region Wallonne Belgium	1.250%	5/3/34	EUR	8,000	10,397
					2,390,840
Bulgaria (0.0%)					
Republic of Bulgaria	1.875%	3/21/23	EUR	4,830	6,031
Republic of Bulgaria	2.950%	9/3/24	EUR	644	853
Republic of Bulgaria	2.625%	3/26/27	EUR	2,415	3,329
Republic of Bulgaria	3.000%	3/21/28	EUR	20,120	28,748
Republic of Bulgaria	3.125%	3/26/35	EUR	4,025	6,140
Republic of Bulgaria	1.375%	9/23/50	EUR	5,635	6,446
					51,547
Canada (4.2%)					
British Columbia Municipal Finance Authority	2.600%	4/23/23	CAD	1,488	1,261
British Columbia Municipal Finance Authority	2.800%	12/3/23	CAD	4,931	4,238
British Columbia Municipal Finance Authority	2.150%	6/3/24	CAD	4,339	3,677
British Columbia Municipal Finance Authority	2.950%	10/14/24	CAD	4,818	4,196
British Columbia Municipal Finance Authority	1.100%	6/1/25	CAD	4,830	3,944
British Columbia Municipal Finance Authority	2.650%	10/2/25	CAD	11,100	9,637
British Columbia Municipal Finance Authority	2.500%	4/19/26	CAD	1,490	1,279
British Columbia Municipal Finance Authority	3.050%	10/23/28	CAD	6,134	5,402
British Columbia Municipal Finance Authority	2.550%	10/9/29	CAD	962	816
Canada	1.750%	3/1/23	CAD	22,131	18,486
Canada	0.250%	5/1/23	CAD	4,225	3,433
Canada	2.500%	6/1/24	CAD	24,271	20,966
Canada	5.000%	6/1/37	CAD	60,231	70,579
³ Canada Housing Trust No. 1	1.750%	6/15/22	CAD	39,040	32,336
³ Canada Housing Trust No. 1	2.400%	12/15/22	CAD	72,545	61,002
³ Canada Housing Trust No. 1	2.350%	6/15/23	CAD	48,505	41,103
³ Canada Housing Trust No. 1	2.350%	9/15/23	CAD	53,645	45,696
³ Canada Housing Trust No. 1	3.150%	9/15/23	CAD	17,120	14,845
³ Canada Housing Trust No. 1	2.550%	12/15/23	CAD	44,910	38,414
³ Canada Housing Trust No. 1	2.900%	6/15/24	CAD	72,820	62,983
³ Canada Housing Trust No. 1	1.800%	12/15/24	CAD	45,145	38,558
³ Canada Housing Trust No. 1	2.550%	3/15/25	CAD	37,270	32,367
³ Canada Housing Trust No. 1	0.950%	6/15/25	CAD	67,460	55,381
³ Canada Housing Trust No. 1	1.950%	12/15/25	CAD	51,550	44,019
³ Canada Housing Trust No. 1	2.250%	12/15/25	CAD	17,485	15,123
³ Canada Housing Trust No. 1	1.250%	6/15/26	CAD	23,235	18,976
³ Canada Housing Trust No. 1	1.900%	9/15/26	CAD	25,655	21,567

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³ Canada Housing Trust No. 1	2.350%	6/15/27	CAD	20,200	17,362
³ Canada Housing Trust No. 1	2.350%	3/15/28	CAD	16,845	14,440
³ Canada Housing Trust No. 1	2.650%	3/15/28	CAD	46,620	41,050
³ Canada Housing Trust No. 1	2.650%	12/15/28	CAD	8,770	7,658
³ Canada Housing Trust No. 1	2.100%	9/15/29	CAD	30,465	25,501
³ Canada Housing Trust No. 1	1.750%	6/15/30	CAD	34,485	27,814
³ Canada Housing Trust No. 1	1.100%	3/15/31	CAD	15,475	11,653
³ Canada Housing Trust No. 1	1.400%	3/15/31	CAD	22,900	17,756
Canada Post Corp.	4.080%	7/16/25	CAD	7,170	6,548
Canada Post Corp.	4.360%	7/16/40	CAD	2,938	3,030
Canadian Government Bond	1.500%	5/1/22	CAD	2,231	1,839
Canadian Government Bond	2.750%	6/1/22	CAD	6,574	5,496
Canadian Government Bond	0.250%	8/1/22	CAD	50,015	40,711
Canadian Government Bond	1.000%	9/1/22	CAD	121,246	99,680
Canadian Government Bond	0.250%	11/1/22	CAD	191,119	155,514
Canadian Government Bond	0.250%	2/1/23	CAD	143,455	116,679
Canadian Government Bond	1.500%	6/1/23	CAD	16,013	13,353
Canadian Government Bond	8.000%	6/1/23	CAD	886	836
Canadian Government Bond	2.250%	3/1/24	CAD	42,895	36,685
Canadian Government Bond	1.500%	9/1/24	CAD	178,969	150,195
Canadian Government Bond	2.250%	6/1/25	CAD	2,925	2,527
Canadian Government Bond	9.000%	6/1/25	CAD	9,659	10,468
Canadian Government Bond	0.500%	9/1/25	CAD	42,929	34,446
Canadian Government Bond	0.250%	3/1/26	CAD	214,204	168,605
Canadian Government Bond	8.000%	6/1/27	CAD	4,106	4,689
Canadian Government Bond	2.250%	6/1/29	CAD	42,446	36,936
Canadian Government Bond	5.750%	6/1/29	CAD	32,506	35,314
Canadian Government Bond	1.250%	6/1/30	CAD	106,149	84,617
Canadian Government Bond	0.500%	12/1/30	CAD	116,061	85,626
Canadian Government Bond	5.750%	6/1/33	CAD	90,496	105,663
Canadian Government Bond	4.000%	6/1/41	CAD	34,817	38,003
Canadian Government Bond	3.500%	12/1/45	CAD	28,708	30,003
Canadian Government Bond	2.750%	12/1/48	CAD	35,978	33,546
Canadian Government Bond	2.000%	12/1/51	CAD	115,325	92,053
Canadian Government Bond	2.750%	12/1/64	CAD	30,743	29,430
CPPIB Capital Inc.	0.375%	7/25/23	GBP	2,979	4,117
CPPIB Capital Inc.	0.375%	6/20/24	EUR	27,370	33,727
CPPIB Capital Inc.	0.250%	4/6/27	EUR	12,396	15,245
CPPIB Capital Inc.	3.000%	6/15/28	CAD	6,416	5,686
CPPIB Capital Inc.	0.875%	2/6/29	EUR	7,164	9,174
CPPIB Capital Inc.	1.950%	9/30/29	CAD	4,910	4,021
CPPIB Capital Inc.	1.500%	3/4/33	EUR	12,275	16,678
CPPIB Capital Inc.	0.750%	7/15/49	EUR	3,703	4,371
Edmonton Regional Airports Authority	7.214%	11/1/30	CAD	887	891
Export Development Canada	1.800%	9/1/22	CAD	195	161
Export Development Canada	2.700%	10/24/22	AUD	4,669	3,731
Export Development Canada	2.800%	5/31/23	AUD	5,630	4,561
Export Development Canada	1.375%	12/8/23	GBP	8,050	11,416
Export Development Canada	1.650%	7/31/24	CAD	3,355	2,811
Financement-Quebec	5.250%	6/1/34	CAD	6,826	7,232
First Nations Finance Authority	3.050%	6/1/28	CAD	834	733
First Nations Finance Authority	1.710%	6/16/30	CAD	2,693	2,109
Government of the Northwest Territories	2.200%	9/29/51	CAD	805	544
Greater Sudbury Canada	2.416%	3/12/50	CAD	701	498
Hydro-Quebec	9.625%	7/15/22	CAD	9,659	8,736

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)	
	Hydro-Quebec	6.000%	8/15/31	CAD	7,478	8,320
	Hydro-Quebec	6.500%	1/16/35	CAD	3,345	3,934
	Hydro-Quebec	6.500%	2/15/35	CAD	18,111	21,537
	Hydro-Quebec	6.000%	2/15/40	CAD	17,640	21,275
	Hydro-Quebec	5.000%	2/15/45	CAD	22,675	25,370
	Hydro-Quebec	5.000%	2/15/50	CAD	33,988	39,462
	Hydro-Quebec	4.000%	2/15/55	CAD	30,503	31,020
	Hydro-Quebec	2.100%	2/15/60	CAD	14,917	9,944
3	Labrador-Island Link Funding Trust	3.760%	6/1/33	CAD	6,800	6,427
3	Labrador-Island Link Funding Trust	3.860%	12/1/45	CAD	3,051	2,976
3	Labrador-Island Link Funding Trust	3.850%	12/1/53	CAD	3,817	3,877
	Maritime Link Financing Trust	3.500%	12/1/52	CAD	5,898	5,223
	Montreal	3.500%	9/1/23	CAD	5,997	5,197
	Montreal	3.500%	9/1/24	CAD	150	133
	Montreal	3.000%	9/1/25	CAD	5,635	4,924
	Montreal	3.000%	9/1/27	CAD	4,025	3,533
	Montreal	3.150%	9/1/28	CAD	2,455	2,168
	Montreal	2.300%	9/1/29	CAD	1,845	1,529
	Montreal	1.750%	9/1/30	CAD	2,174	1,698
	Montreal	4.100%	12/1/34	CAD	2,572	2,424
	Montreal	3.150%	12/1/36	CAD	4,818	4,083
	Montreal	3.500%	12/1/38	CAD	4,830	4,264
	Montreal	2.400%	12/1/41	CAD	1,900	1,409
	Montreal	6.000%	6/1/43	CAD	3,266	3,915
3	Muskrat Falls / Labrador Transmission Assets Funding Trust	3.630%	6/1/29	CAD	4,267	3,937
3	Muskrat Falls / Labrador Transmission Assets Funding Trust	3.830%	6/1/37	CAD	1,848	1,782
3	Muskrat Falls / Labrador Transmission Assets Funding Trust	3.860%	12/1/48	CAD	5,853	5,781
	New Brunswick F-M Project Co. Inc.	6.470%	11/30/27	CAD	835	796
	Newfoundland & Labrador Hydro	6.650%	8/27/31	CAD	1,610	1,782
	Newfoundland & Labrador Hydro	3.600%	12/1/45	CAD	2,415	2,097
	OMERS Finance Trust	0.450%	5/13/25	EUR	10,867	13,339
	OMERS Finance Trust	1.550%	4/21/27	CAD	4,910	4,001
	OMERS Finance Trust	2.600%	5/14/29	CAD	2,415	2,043
3	OMERS Finance Trust	2.600%	5/14/29	CAD	2,165	1,832
	Ontario Electricity Financial Corp.	8.900%	8/18/22	CAD	8,251	7,449
	Ontario Electricity Financial Corp.	8.250%	6/22/26	CAD	11,296	12,269
	Ontario Infrastructure & Lands Corp.	4.700%	6/1/37	CAD	1,444	1,434
	Ontario School Boards Financing Corp.	5.483%	11/26/29	CAD	174	166
	Ontario Teachers Finance Trust	0.500%	5/6/25	EUR	31,593	39,109
	OPB Finance Trust	2.950%	2/2/26	CAD	23,343	20,392
	OPB Finance Trust	2.980%	1/25/27	CAD	4,013	3,499
	Ottawa Ontario	4.600%	7/14/42	CAD	1,530	1,547
	Ottawa Ontario	3.250%	11/10/47	CAD	1,433	1,210
	Ottawa Ontario	3.100%	7/27/48	CAD	2,533	2,051
	Ottawa Ontario	2.500%	5/11/51	CAD	1,385	993
	Ottawa Ontario	4.200%	7/30/53	CAD	1,160	1,149
	Province of Alberta	1.600%	9/1/22	CAD	7,245	5,996
	Province of Alberta	2.550%	12/15/22	CAD	5,550	4,674
	Province of Alberta	2.650%	9/1/23	CAD	8,854	7,563
	Province of Alberta	3.400%	12/1/23	CAD	2,415	2,108
	Province of Alberta	3.100%	6/1/24	CAD	9,257	8,071
	Province of Alberta	0.625%	4/18/25	EUR	8,533	10,614
	Province of Alberta	2.350%	6/1/25	CAD	20,848	17,822

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Alberta	0.625%	1/16/26	EUR	4,106	5,114
Province of Alberta	2.200%	6/1/26	CAD	16,099	13,639
Province of Alberta	3.100%	12/14/26	AUD	1,691	1,429
Province of Alberta	2.550%	6/1/27	CAD	21,331	18,299
Province of Alberta	3.600%	4/11/28	AUD	435	374
Province of Alberta	2.900%	12/1/28	CAD	19,854	17,322
Province of Alberta	2.900%	9/20/29	CAD	10,062	8,741
Province of Alberta	2.050%	6/1/30	CAD	36,685	29,593
Province of Alberta	1.650%	6/1/31	CAD	10,800	8,284
Province of Alberta	3.500%	6/1/31	CAD	3,703	3,339
Province of Alberta	3.900%	12/1/33	CAD	5,695	5,344
Province of Alberta	4.500%	12/1/40	CAD	4,025	4,086
Province of Alberta	3.450%	12/1/43	CAD	15,354	13,527
Province of Alberta	3.300%	12/1/46	CAD	24,683	21,186
Province of Alberta	3.050%	12/1/48	CAD	31,090	25,549
Province of Alberta	3.100%	6/1/50	CAD	42,957	35,804
Province of British Columbia	2.700%	12/18/22	CAD	6,763	5,716
Province of British Columbia	3.300%	12/18/23	CAD	11,249	9,804
Province of British Columbia	4.250%	11/27/24	AUD	2,810	2,436
Province of British Columbia	2.850%	6/18/25	CAD	17,374	15,186
Province of British Columbia	2.300%	6/18/26	CAD	12,074	10,331
Province of British Columbia	2.550%	6/18/27	CAD	18,654	16,122
Province of British Columbia	2.950%	12/18/28	CAD	13,972	12,316
Province of British Columbia	5.700%	6/18/29	CAD	10,927	11,440
Province of British Columbia	2.200%	6/18/30	CAD	23,234	19,208
Province of British Columbia	6.350%	6/18/31	CAD	12,074	13,849
Province of British Columbia	4.700%	6/18/37	CAD	5,603	5,868
Province of British Columbia	4.950%	6/18/40	CAD	10,062	10,878
Province of British Columbia	4.300%	6/18/42	CAD	18,356	18,764
Province of British Columbia	3.200%	6/18/44	CAD	19,749	17,298
Province of British Columbia	2.800%	6/18/48	CAD	23,718	19,358
Province of British Columbia	4.900%	6/18/48	CAD	2,415	2,750
Province of British Columbia	2.950%	6/18/50	CAD	36,203	30,643
Province of Manitoba	2.550%	6/2/23	CAD	12,078	10,245
Province of Manitoba	3.300%	6/2/24	CAD	2,415	2,117
Province of Manitoba	4.250%	3/3/25	AUD	805	698
Province of Manitoba	2.450%	6/2/25	CAD	14,356	12,325
Province of Manitoba	4.400%	9/5/25	CAD	5,474	5,065
Province of Manitoba	2.550%	6/2/26	CAD	15,294	13,339
Province of Manitoba	2.600%	6/2/27	CAD	12,235	10,546
Province of Manitoba	3.000%	6/2/28	CAD	45	40
Province of Manitoba	2.750%	6/2/29	CAD	5,162	4,461
Province of Manitoba	3.250%	9/5/29	CAD	1,828	1,636
Province of Manitoba	2.050%	6/2/30	CAD	4,605	3,686
Province of Manitoba	6.300%	3/5/31	CAD	769	851
Province of Manitoba	2.050%	6/2/31	CAD	5,200	4,017
Province of Manitoba	5.700%	3/5/37	CAD	2,415	2,739
Province of Manitoba	4.600%	3/5/38	CAD	4,568	4,673
Province of Manitoba	4.650%	3/5/40	CAD	3,220	3,341
Province of Manitoba	4.100%	3/5/41	CAD	4,025	3,922
Province of Manitoba	4.400%	3/5/42	CAD	5,232	5,314
Province of Manitoba	3.350%	3/5/43	CAD	1,610	1,415
Province of Manitoba	4.050%	9/5/45	CAD	5,631	5,506
Province of Manitoba	2.850%	9/5/46	CAD	8,307	6,700
Province of Manitoba	3.400%	9/5/48	CAD	12,114	10,783

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Manitoba	3.200%	3/5/50	CAD	13,414	11,608
Province of Manitoba	4.700%	3/5/50	CAD	1,317	1,439
Province of Manitoba	2.050%	9/5/52	CAD	4,654	3,150
Province of Manitoba	3.150%	9/5/52	CAD	4,914	4,195
Province of Manitoba	3.450%	3/5/63	CAD	2,896	2,687
Province of New Brunswick	1.550%	5/4/22	CAD	98	81
Province of New Brunswick	2.850%	6/2/23	CAD	8,050	6,866
Province of New Brunswick	3.650%	6/3/24	CAD	8,854	7,834
Province of New Brunswick	2.600%	8/14/26	CAD	8,050	6,954
Province of New Brunswick	2.350%	8/14/27	CAD	6,359	5,403
Province of New Brunswick	3.100%	8/14/28	CAD	6,645	5,884
Province of New Brunswick	5.500%	1/27/34	CAD	3,220	3,510
Province of New Brunswick	4.550%	3/26/37	CAD	5,635	5,687
Province of New Brunswick	4.800%	9/26/39	CAD	1,948	2,044
Province of New Brunswick	4.800%	6/3/41	CAD	2,407	2,543
Province of New Brunswick	3.550%	6/3/43	CAD	4,669	4,202
Province of New Brunswick	3.800%	8/14/45	CAD	4,311	4,030
Province of New Brunswick	3.100%	8/14/48	CAD	13,265	11,102
Province of New Brunswick	3.050%	8/14/50	CAD	9,040	7,529
Province of Newfoundland and Labrador	1.950%	6/2/22	CAD	6,037	5,002
Province of Newfoundland and Labrador	2.300%	6/2/25	CAD	4,025	3,424
Province of Newfoundland and Labrador	3.000%	6/2/26	CAD	8,050	7,059
Province of Newfoundland and Labrador	6.150%	4/17/28	CAD	805	834
Province of Newfoundland and Labrador	2.850%	6/2/28	CAD	12,074	10,442
Province of Newfoundland and Labrador	2.850%	6/2/29	CAD	3,542	3,006
Province of Newfoundland and Labrador	1.750%	6/2/30	CAD	3,381	2,636
Province of Newfoundland and Labrador	5.700%	10/17/35	CAD	805	876
Province of Newfoundland and Labrador	4.650%	10/17/40	CAD	2,874	2,889
Province of Newfoundland and Labrador	3.300%	10/17/46	CAD	12,239	10,175
Province of Newfoundland and Labrador	3.700%	10/17/48	CAD	8,777	7,759
Province of Newfoundland and Labrador	2.650%	10/17/50	CAD	9,076	6,573
Province of Nova Scotia	1.600%	6/1/22	CAD	8,211	6,781
Province of Nova Scotia	2.100%	6/1/27	CAD	16	13
Province of Nova Scotia	2.000%	9/1/30	CAD	10,706	8,631
Province of Nova Scotia	6.600%	12/1/31	CAD	45	52
Province of Nova Scotia	5.800%	6/1/33	CAD	1,610	1,777
Province of Nova Scotia	4.500%	6/1/37	CAD	4,025	4,067
Province of Nova Scotia	4.700%	6/1/41	CAD	4,025	4,233
Province of Nova Scotia	4.400%	6/1/42	CAD	4,830	4,917
Province of Nova Scotia	3.450%	6/1/45	CAD	2,415	2,157
Province of Nova Scotia	3.150%	12/1/51	CAD	9,459	8,094
Province of Nova Scotia	3.500%	6/2/62	CAD	6,778	6,396
Province of Ontario	3.150%	6/2/22	CAD	70,832	59,418
Province of Ontario	1.950%	1/27/23	CAD	6,762	5,652
Province of Ontario	2.850%	6/2/23	CAD	62,099	52,992
Province of Ontario	2.600%	9/8/23	CAD	22,519	19,221
Province of Ontario	7.500%	2/7/24	CAD	2,069	1,992
Province of Ontario	1.875%	5/21/24	EUR	4,025	5,178
Province of Ontario	3.500%	6/2/24	CAD	51,342	45,269
Province of Ontario	0.375%	6/14/24	EUR	19,480	23,992
Province of Ontario	4.250%	8/22/24	AUD	805	691
Province of Ontario	2.300%	9/8/24	CAD	16,582	14,181
Province of Ontario	0.875%	1/21/25	EUR	4,025	5,063
Province of Ontario	2.650%	2/5/25	CAD	26,643	23,064
Province of Ontario	2.600%	6/2/25	CAD	62,353	53,828

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Ontario	3.100%	8/26/25	AUD	1,610	1,350
Province of Ontario	1.750%	9/8/25	CAD	42,500	35,541
Province of Ontario	2.400%	6/2/26	CAD	35,642	30,539
Province of Ontario	3.500%	1/27/27	AUD	805	684
Province of Ontario	1.850%	2/1/27	CAD	14,791	12,291
Province of Ontario	0.375%	4/8/27	EUR	1,530	1,890
Province of Ontario	2.600%	6/2/27	CAD	59,966	51,762
Province of Ontario	7.600%	6/2/27	CAD	12,074	13,255
Province of Ontario	2.900%	6/2/28	CAD	53,875	47,253
Province of Ontario	6.500%	3/8/29	CAD	13,330	14,470
Province of Ontario	2.700%	6/2/29	CAD	44,347	38,230
Province of Ontario	2.050%	6/2/30	CAD	65,845	53,507
Province of Ontario	1.350%	12/2/30	CAD	37,344	28,479
Province of Ontario	6.200%	6/2/31	CAD	10,464	11,635
Province of Ontario	5.850%	3/8/33	CAD	21,693	24,425
Province of Ontario	5.600%	6/2/35	CAD	31,392	34,842
Province of Ontario	4.700%	6/2/37	CAD	41,212	42,692
Province of Ontario	4.600%	6/2/39	CAD	60,417	62,498
Province of Ontario	4.650%	6/2/41	CAD	58,095	60,992
Province of Ontario	3.500%	6/2/43	CAD	50,991	46,182
Province of Ontario	3.450%	6/2/45	CAD	73,839	66,338
Province of Ontario	2.900%	12/2/46	CAD	74,577	61,067
Province of Ontario	2.800%	6/2/48	CAD	62,156	49,993
Province of Ontario	2.900%	6/2/49	CAD	64,112	52,549
Province of Ontario	2.650%	12/2/50	CAD	64,753	50,753
Province of Ontario	1.900%	12/2/51	CAD	34,647	22,852
Province of Prince Edward Island	3.650%	6/27/42	CAD	1,288	1,163
Province of Prince Edward Island	2.650%	12/1/51	CAD	1,578	1,187
Province of Prince Edward Island	3.600%	1/17/53	CAD	2,410	2,176
Province of Quebec	0.875%	5/24/22	GBP	1,208	1,678
Province of Quebec	3.500%	12/1/22	CAD	30,845	26,382
Province of Quebec	9.375%	1/16/23	CAD	2,415	2,265
Province of Quebec	2.450%	3/1/23	CAD	6,510	5,495
Province of Quebec	2.250%	7/17/23	EUR	10,867	13,851
Province of Quebec	3.000%	9/1/23	CAD	28,140	24,249
Province of Quebec	1.500%	12/15/23	GBP	6,440	9,151
Province of Quebec	2.375%	1/22/24	EUR	805	1,042
Province of Quebec	2.250%	2/22/24	CAD	4,186	3,570
Province of Quebec	3.750%	9/1/24	CAD	31,110	27,845
Province of Quebec	0.875%	1/15/25	EUR	9,096	11,440
Province of Quebec	4.200%	3/10/25	AUD	1,213	1,051
Province of Quebec	5.350%	6/1/25	CAD	4,025	3,835
Province of Quebec	2.600%	7/6/25	CAD	4,858	4,211
Province of Quebec	2.750%	9/1/25	CAD	33,022	28,917
Province of Quebec	8.500%	4/1/26	CAD	8,050	8,772
Province of Quebec	3.700%	5/20/26	AUD	564	486
Province of Quebec	2.500%	9/1/26	CAD	30,184	26,027
Province of Quebec	1.850%	2/13/27	CAD	745	621
Province of Quebec	0.875%	5/4/27	EUR	28,092	35,801
Province of Quebec	2.750%	9/1/27	CAD	33,950	29,628
Province of Quebec	0.875%	7/5/28	EUR	33,380	42,595
Province of Quebec	2.750%	9/1/28	CAD	36,736	31,996
Province of Quebec	2.300%	9/1/29	CAD	25,271	21,225
Province of Quebec	6.000%	10/1/29	CAD	12,074	12,908
Province of Quebec	1.900%	9/1/30	CAD	53,847	43,243

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Quebec	0.000%	10/29/30	EUR	26,562	31,256
Province of Quebec	1.500%	9/1/31	CAD	19,125	14,617
Province of Quebec	6.250%	6/1/32	CAD	17,362	19,605
Province of Quebec	5.750%	12/1/36	CAD	15,980	18,313
Province of Quebec	5.000%	12/1/38	CAD	27,828	30,099
Province of Quebec	5.000%	12/1/41	CAD	41,365	45,594
Province of Quebec	4.250%	12/1/43	CAD	35,758	36,207
Province of Quebec	3.500%	12/1/45	CAD	50,649	46,139
Province of Quebec	3.500%	12/1/48	CAD	52,880	48,529
Province of Quebec	3.100%	12/1/51	CAD	63,116	54,625
Province of Saskatchewan	3.200%	6/3/24	CAD	7,647	6,684
Province of Saskatchewan	0.800%	9/2/25	CAD	6,037	4,851
Province of Saskatchewan	2.550%	6/2/26	CAD	5,534	4,771
Province of Saskatchewan	2.650%	6/2/27	CAD	8,050	6,962
Province of Saskatchewan	3.050%	12/2/28	CAD	2,818	2,490
Province of Saskatchewan	5.750%	3/5/29	CAD	4,830	5,015
Province of Saskatchewan	2.200%	6/2/30	CAD	7,132	5,884
Province of Saskatchewan	5.000%	3/5/37	CAD	240	256
Province of Saskatchewan	4.750%	6/1/40	CAD	5,957	6,291
Province of Saskatchewan	3.400%	2/3/42	CAD	4,025	3,600
Province of Saskatchewan	3.900%	6/2/45	CAD	6,601	6,336
Province of Saskatchewan	2.750%	12/2/46	CAD	9,624	7,661
Province of Saskatchewan	3.300%	6/2/48	CAD	13,620	11,971
Province of Saskatchewan	3.100%	6/2/50	CAD	13,965	11,921
Province of Saskatchewan	3.750%	3/5/54	CAD	3,055	2,956
Province of Saskatchewan	2.950%	6/2/58	CAD	2,254	1,873
PSP Capital Inc.	1.730%	6/21/22	CAD	1,610	1,331
PSP Capital Inc.	2.090%	11/22/23	CAD	3,220	2,723
PSP Capital Inc.	3.290%	4/4/24	CAD	15,958	13,943
PSP Capital Inc.	3.000%	11/5/25	CAD	4,970	4,393
PSP Capital Inc.	2.050%	1/15/30	CAD	11,108	9,191
Regional Municipality of Peel Ontario	5.100%	6/29/40	CAD	5,619	6,007
Regional Municipality of York	2.600%	12/15/25	CAD	4,025	3,499
Regional Municipality of York	2.500%	6/2/26	CAD	2,415	2,081
Regional Municipality of York	2.350%	6/9/27	CAD	3	3
Regional Municipality of York	1.700%	5/27/30	CAD	2,387	1,900
Regional Municipality of York	4.000%	5/31/32	CAD	1,208	1,154
Regional Municipality of York	3.650%	5/13/33	CAD	2,496	2,284
Regional Municipality of York	4.050%	5/1/34	CAD	1,932	1,801
Royal Office Finance LP	5.209%	11/12/37	CAD	5,672	5,664
South Coast British Columbia Transportation Authority	3.150%	11/16/48	CAD	7,562	6,246
South Coast British Columbia Transportation Authority	2.650%	10/29/50	CAD	797	605
TCHC Issuer Trust	5.395%	2/22/40	CAD	1,673	1,819
Toronto Canada	3.900%	9/29/23	CAD	3,809	3,337
Toronto Canada	2.450%	2/6/25	CAD	3,803	3,248
Toronto Canada	2.400%	6/7/27	CAD	4,082	3,459
Toronto Canada	2.950%	4/28/35	CAD	5,031	4,217
Toronto Canada	5.200%	6/1/40	CAD	982	1,045
Toronto Canada	2.150%	8/25/40	CAD	769	554
Toronto Canada	4.700%	6/10/41	CAD	1,610	1,648
Toronto Canada	3.800%	12/13/42	CAD	483	444
Toronto Canada	4.150%	3/10/44	CAD	3,969	3,786
Toronto Canada	3.250%	6/24/46	CAD	3,220	2,683
Toronto Canada	3.200%	8/1/48	CAD	1,465	1,214

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Toronto Canada	2.800%	11/22/49	CAD	4,420	3,377
Vancouver	3.700%	10/18/52	CAD	1,031	927
Winnipeg Canada	4.100%	6/1/45	CAD	805	756
Winnipeg Canada	4.300%	11/15/51	CAD	3,347	3,357
					5,726,779
Chile (0.0%)					
Republic of Chile	1.625%	1/30/25	EUR	4,524	5,763
Republic of Chile	1.750%	1/20/26	EUR	100	129
Republic of Chile	1.440%	2/1/29	EUR	3,623	4,700
Republic of Chile	0.830%	7/2/31	EUR	8,889	10,876
Republic of Chile	1.250%	1/29/40	EUR	7,728	9,088
Republic of Chile	1.250%	1/22/51	EUR	9,444	9,935
					40,491
China (0.9%)					
Agricultural Development Bank of China	3.060%	8/5/23	CNY	100,000	15,466
Agricultural Development Bank of China	4.000%	11/12/25	CNY	339,900	54,014
Agricultural Development Bank of China	3.630%	7/19/26	CNY	50,000	7,826
Agricultural Development Bank of China	3.750%	1/25/29	CNY	375,200	58,832
China Development Bank	3.030%	1/18/22	CNY	865,800	134,414
China Development Bank	0.625%	12/12/22	EUR	2,737	3,324
China Development Bank	1.860%	4/9/23	CNY	50,000	7,575
China Development Bank	0.875%	1/24/24	EUR	1,288	1,582
China Development Bank	3.300%	2/1/24	CNY	299,900	46,610
China Development Bank	3.340%	7/14/25	CNY	30,000	4,645
China Development Bank	3.680%	2/26/26	CNY	681,800	107,017
China Development Bank	3.500%	8/13/26	CNY	555,300	86,391
China Development Bank	3.430%	1/14/27	CNY	250,000	38,686
China Development Bank	3.390%	7/10/27	CNY	100,000	15,419
China Development Bank	3.450%	9/20/29	CNY	50,000	7,661
China Development Bank	4.010%	1/9/37	CNY	174,900	27,882
China Government Bond	2.240%	3/5/23	CNY	50,000	7,676
China Government Bond	2.360%	7/2/23	CNY	50,000	7,676
China Government Bond	3.290%	10/18/23	CNY	429,800	67,316
China Government Bond	2.880%	11/5/23	CNY	50,000	7,757
China Government Bond	3.220%	12/6/25	CNY	328,600	51,420
China Government Bond	3.250%	6/6/26	CNY	742,800	116,281
China Government Bond	3.120%	12/5/26	CNY	100,000	15,526
China Government Bond	2.850%	6/4/27	CNY	150,000	22,894
China Government Bond	2.680%	5/21/30	CNY	20,000	2,975
China Government Bond	0.500%	11/12/31	EUR	9,003	10,817
China Government Bond	0.625%	11/25/35	EUR	8,050	9,525
China Government Bond	1.000%	11/12/39	EUR	7,808	9,260
China Government Bond	3.970%	7/23/48	CNY	250,000	40,605
China Government Bond	4.080%	10/22/48	CNY	40,000	6,615
China Government Bond	3.860%	7/22/49	CNY	385,200	61,474
China Government Bond	3.390%	3/16/50	CNY	100,000	14,678
Export-Import Bank of China	0.750%	6/8/22	EUR	2,286	2,772
Export-Import Bank of China	0.750%	5/28/23	EUR	2,576	3,132
Export-Import Bank of China	3.280%	2/11/24	CNY	414,800	64,367
Export-Import Bank of China	3.260%	2/24/27	CNY	40,000	6,122
Export-Import Bank of China	3.860%	5/20/29	CNY	50,000	7,886
Export-Import Bank of China	3.230%	3/23/30	CNY	55,000	8,263
					1,162,381

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Colombia (0.2%)					
Colombian TES	7.000%	5/4/22	COP	59,520,000	16,607
Colombian TES	10.000%	7/24/24	COP	122,170,000	37,932
Colombian TES	6.250%	11/26/25	COP	113,070,000	31,387
Colombian TES	7.500%	8/26/26	COP	159,275,000	45,955
Colombian TES	5.750%	11/3/27	COP	65,310,000	16,997
Colombian TES	6.000%	4/28/28	COP	172,605,000	45,069
Colombian TES	7.750%	9/18/30	COP	104,110,000	29,229
Colombian TES	7.000%	6/30/32	COP	167,300,000	43,772
Colombian TES	7.250%	10/18/34	COP	133,945,000	35,153
Colombian TES	7.250%	10/26/50	COP	30,000,000	7,238
Republic of Colombia	3.875%	3/22/26	EUR	4,025	5,452
					314,791
Croatia (0.1%)					
Republic of Croatia	3.000%	3/11/25	EUR	1,610	2,151
Republic of Croatia	3.000%	3/20/27	EUR	5,635	7,794
Republic of Croatia	2.700%	6/15/28	EUR	4,669	6,446
Republic of Croatia	1.125%	6/19/29	EUR	5,635	6,936
Republic of Croatia	2.750%	1/27/30	EUR	5,635	7,843
Republic of Croatia	1.500%	6/17/31	EUR	35,148	44,141
Republic of Croatia	1.750%	3/4/41	EUR	8,000	9,703
					85,014
Cyprus (0.0%)					
Republic of Cyprus	2.750%	2/26/34	EUR	6,440	9,571
Czech Republic (0.3%)					
Czech Republic	3.875%	5/24/22	EUR	8,009	10,061
Czech Republic	4.700%	9/12/22	CZK	104,630	5,133
Czech Republic	0.450%	10/25/23	CZK	1,182,910	54,267
Czech Republic	5.700%	5/25/24	CZK	177,080	9,400
Czech Republic	0.000%	12/12/24	CZK	850,000	37,786
Czech Republic	2.400%	9/17/25	CZK	201,220	9,798
Czech Republic	1.000%	6/26/26	CZK	1,492,940	67,877
Czech Republic	0.250%	2/10/27	CZK	396,790	17,155
Czech Republic	2.500%	8/25/28	CZK	297,810	14,680
Czech Republic	2.750%	7/23/29	CZK	554,050	27,890
Czech Republic	0.950%	5/15/30	CZK	1,280,610	55,619
Czech Republic	1.200%	3/13/31	CZK	865,240	38,107
Czech Republic	2.000%	10/13/33	CZK	299,820	14,069
Czech Republic	4.200%	12/4/36	CZK	460,830	27,501
Czech Republic	1.500%	4/24/40	CZK	160,810	6,644
Czech Republic	4.850%	11/26/57	CZK	73,240	5,039
					401,026
Denmark (0.4%)					
Kingdom of Denmark	3.000%	11/15/21	DKK	144,409	23,786
Kingdom of Denmark	1.500%	11/15/23	DKK	195,227	33,218
Kingdom of Denmark	7.000%	11/10/24	DKK	59,793	12,244
Kingdom of Denmark	1.750%	11/15/25	DKK	545,164	96,898
Kingdom of Denmark	0.500%	11/15/27	DKK	612,534	103,924
3 Kingdom of Denmark	0.500%	11/15/29	DKK	668,073	113,299
Kingdom of Denmark	4.500%	11/15/39	DKK	601,934	170,871
3 Kingdom of Denmark	0.250%	11/15/52	DKK	20,123	2,990
Kommunekredit	0.250%	3/29/23	EUR	805	982
Kommunekredit	0.250%	5/15/23	EUR	483	590
Kommunekredit	0.250%	2/16/24	EUR	1,610	1,975

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Kommunekredit	0.625%	5/11/26	EUR	3,542	4,456
Kommunekredit	2.900%	11/27/26	AUD	3,363	2,818
Kommunekredit	0.750%	5/18/27	EUR	20,588	26,188
					594,239
Finland (0.5%)					
Finnvera Oyj	0.500%	4/13/26	EUR	5,232	6,543
Finnvera Oyj	0.375%	4/9/29	EUR	12,074	14,971
Municipality Finance plc	5.000%	3/20/24	AUD	3,301	2,864
Municipality Finance plc	0.625%	11/26/26	EUR	4,025	5,086
Municipality Finance plc	1.250%	2/23/33	EUR	8,050	10,864
³ Republic of Finland	1.625%	9/15/22	EUR	5,699	7,067
³ Republic of Finland	1.500%	4/15/23	EUR	28,285	35,450
³ Republic of Finland	0.000%	9/15/23	EUR	27,166	33,170
³ Republic of Finland	2.000%	4/15/24	EUR	23,343	30,264
³ Republic of Finland	0.000%	9/15/24	EUR	40,246	49,396
³ Republic of Finland	4.000%	7/4/25	EUR	35,145	50,379
³ Republic of Finland	0.875%	9/15/25	EUR	8,452	10,791
³ Republic of Finland	0.500%	9/15/27	EUR	41,051	52,040
³ Republic of Finland	2.750%	7/4/28	EUR	9,139	13,395
³ Republic of Finland	0.500%	9/15/29	EUR	55,931	70,721
³ Republic of Finland	0.000%	9/15/30	EUR	87,197	105,012
³ Republic of Finland	0.750%	4/15/31	EUR	51,911	66,915
³ Republic of Finland	1.125%	4/15/34	EUR	25,758	34,582
³ Republic of Finland	2.625%	7/4/42	EUR	27,540	47,770
³ Republic of Finland	1.375%	4/15/47	EUR	16,904	24,582
					671,862
France (8.7%)					
Agence Francaise de Developpement EPIC	0.125%	11/15/23	EUR	6,400	7,802
Agence Francaise de Developpement EPIC	0.375%	4/30/24	EUR	34,100	41,923
Agence Francaise de Developpement EPIC	1.375%	9/17/24	EUR	16,500	21,003
Agence Francaise de Developpement EPIC	2.250%	5/27/25	EUR	8,000	10,619
Agence Francaise de Developpement EPIC	0.500%	10/31/25	EUR	8,000	9,944
Agence Francaise de Developpement EPIC	0.250%	7/21/26	EUR	9,700	11,942
Agence Francaise de Developpement EPIC	3.750%	2/15/27	EUR	2,800	4,131
Agence Francaise de Developpement EPIC	1.000%	1/31/28	EUR	4,000	5,150
Agence Francaise de Developpement EPIC	0.250%	6/29/29	EUR	30,900	37,605
Agence Francaise de Developpement EPIC	0.500%	5/25/30	EUR	26,200	32,442
Agence Francaise de Developpement EPIC	1.375%	7/5/32	EUR	12,000	16,014
Agence Francaise de Developpement EPIC	0.500%	5/31/35	EUR	8,000	9,571
Agence France Locale	0.500%	6/20/24	EUR	7,800	9,608
Agence France Locale	0.125%	6/20/26	EUR	13,600	16,536
Agence France Locale	1.125%	6/20/28	EUR	7,200	9,298
Bpifrance SACA	0.250%	2/14/23	EUR	16,000	19,473
Bpifrance SACA	0.125%	11/25/23	EUR	2,000	2,439
Bpifrance SACA	2.500%	5/25/24	EUR	8,000	10,477
Bpifrance SACA	0.750%	11/25/24	EUR	12,900	16,130
Bpifrance SACA	0.125%	3/25/25	EUR	25,900	31,683
Bpifrance SACA	0.500%	5/25/25	EUR	4,400	5,457
Bpifrance SACA	2.750%	10/25/25	EUR	22,500	30,741
Bpifrance SACA	0.050%	9/26/29	EUR	8,000	9,551
Bpifrance SACA	1.875%	5/25/30	EUR	8,000	11,094
Caisse d'Amortissement de la Dette Sociale	2.500%	10/25/22	EUR	2,415	3,032
Caisse d'Amortissement de la Dette Sociale	0.125%	11/25/22	EUR	88,500	107,435
Caisse d'Amortissement de la Dette Sociale	4.125%	4/25/23	EUR	4,025	5,284
Caisse d'Amortissement de la Dette Sociale	0.500%	5/25/23	EUR	71,600	87,826

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Caisse d'Amortissement de la Dette Sociale	1.375%	11/25/24	EUR	56,344	72,103
Caisse d'Amortissement de la Dette Sociale	4.000%	12/15/25	EUR	8,050	11,633
Caisse Francaise de Financement Local	0.625%	1/26/23	EUR	15,200	18,619
Caisse Francaise de Financement Local	0.200%	4/27/23	EUR	12,500	15,222
Caisse Francaise de Financement Local	2.375%	1/17/24	EUR	9,600	12,418
Caisse Francaise de Financement Local	0.375%	5/11/24	EUR	16,000	19,690
Caisse Francaise de Financement Local	5.375%	7/8/24	EUR	3,220	4,585
Caisse Francaise de Financement Local	0.375%	6/23/25	EUR	18,500	22,891
Caisse Francaise de Financement Local	1.125%	9/9/25	EUR	2,700	3,450
Caisse Francaise de Financement Local	0.500%	1/19/26	EUR	1,500	1,871
Caisse Francaise de Financement Local	0.625%	4/13/26	EUR	4,800	6,026
Caisse Francaise de Financement Local	0.750%	1/11/27	EUR	3,200	4,056
Caisse Francaise de Financement Local	0.750%	9/27/27	EUR	8,000	10,171
Caisse Francaise de Financement Local	1.000%	4/25/28	EUR	200	259
Caisse Francaise de Financement Local	3.000%	10/2/28	EUR	7,600	11,217
Caisse Francaise de Financement Local	0.010%	6/24/30	EUR	40,200	47,981
Caisse Francaise de Financement Local	1.500%	1/13/31	EUR	8,000	10,912
Caisse Francaise de Financement Local	1.250%	5/11/32	EUR	15,200	20,345
Caisse Francaise de Financement Local	1.450%	1/16/34	EUR	4,000	5,492
Caisse Francaise de Financement Local	1.250%	1/22/35	EUR	500	672
Caisse Francaise de Financement Local	1.500%	6/28/38	EUR	5,600	7,861
Caisse Francaise de Financement Local	0.375%	2/13/40	EUR	15,000	17,526
10 France	0.000%	5/25/22	EUR	129,993	157,322
10 France	2.250%	10/25/22	EUR	170,512	213,787
France	0.000%	2/25/23	EUR	65,736	79,956
France	8.500%	4/25/23	EUR	400	568
10 France	1.750%	5/25/23	EUR	435,604	549,464
France	4.250%	10/25/23	EUR	89,160	120,251
10 France	0.000%	2/25/24	EUR	640,000	781,800
10 France	0.000%	3/25/24	EUR	188,454	230,430
10 France	1.750%	11/25/24	EUR	123,827	161,125
10 France	0.000%	3/25/25	EUR	398,429	488,433
10 France	0.500%	5/25/25	EUR	115,054	143,976
10 France	1.000%	11/25/25	EUR	148,900	191,016
10 France	0.000%	2/25/26	EUR	300,491	368,413
10 France	3.500%	4/25/26	EUR	90,150	129,822
10 France	0.500%	5/25/26	EUR	280,108	352,247
France	0.250%	11/25/26	EUR	160,982	200,023
10 France	1.000%	5/25/27	EUR	510,478	662,623
10 France	0.750%	5/25/28	EUR	340,476	436,593
France	0.750%	11/25/28	EUR	246,373	316,110
10 France	5.500%	4/25/29	EUR	53,688	93,669
10 France	0.000%	11/25/29	EUR	258,203	310,924
10 France	2.500%	5/25/30	EUR	122,065	179,903
10 France	0.000%	11/25/30	EUR	487,774	581,955
10 France	1.500%	5/25/31	EUR	194,251	266,177
11 France	5.750%	10/25/32	EUR	88,387	173,702
10 France	1.250%	5/25/34	EUR	366,206	491,474
France	4.750%	4/25/35	EUR	49,888	96,131
3 France	1.250%	5/25/36	EUR	127,300	170,782
10 France	4.000%	10/25/38	EUR	127,031	241,677
3,10 France	1.750%	6/25/39	EUR	60,409	87,636
3 France	0.500%	5/25/40	EUR	97,274	113,923
10 France	4.500%	4/25/41	EUR	206,874	430,357
10 France	3.250%	5/25/45	EUR	153,565	286,034

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
3	France	2.000%	5/25/48	EUR	107,598	165,243
3,10	France	1.500%	5/25/50	EUR	203,264	281,458
3	France	0.750%	5/25/52	EUR	127,033	144,410
3	France	4.000%	4/25/55	EUR	59,314	134,229
	France	4.000%	4/25/60	EUR	78,278	184,977
3	France	1.750%	5/25/66	EUR	7,375	11,077
3	France	0.500%	5/25/72	EUR	132,217	121,600
	Regie Autonome des Transports Parisiens	0.875%	5/25/27	EUR	2,400	3,042
	Region of Ile de France	2.250%	6/10/23	EUR	900	1,144
	Region of Ile de France	3.625%	3/27/24	EUR	10,700	14,341
	Region of Ile de France	0.500%	6/14/25	EUR	12,000	14,886
	Region of Ile de France	0.625%	4/23/27	EUR	4,000	5,008
	Region of Ile de France	1.375%	3/14/29	EUR	100	132
	Region of Ile de France	1.375%	6/20/33	EUR	4,800	6,363
	SA de Gestion de Stocks de Securite	0.625%	5/25/23	EUR	9,600	11,763
	SNCF Reseau	4.375%	6/2/22	EUR	12,050	15,250
	SNCF Reseau	2.625%	12/29/25	EUR	3,800	5,167
	SNCF Reseau	4.250%	10/7/26	EUR	1,500	2,233
	SNCF Reseau	3.125%	10/25/28	EUR	5,600	8,253
	SNCF Reseau	5.250%	12/7/28	GBP	13,680	24,453
	SNCF Reseau	0.875%	1/22/29	EUR	4,800	6,088
	SNCF Reseau	1.125%	5/25/30	EUR	22,600	29,166
	SNCF Reseau	1.000%	11/9/31	EUR	12,000	15,308
	SNCF Reseau	5.000%	10/10/33	EUR	12,396	22,897
	SNCF Reseau	5.250%	1/31/35	GBP	1,127	2,233
	SNCF Reseau	0.750%	5/25/36	EUR	29,800	36,259
	SNCF Reseau	1.500%	5/29/37	EUR	14,400	19,293
	SNCF Reseau	2.250%	12/20/47	EUR	10,000	14,938
	SNCF Reseau	2.000%	2/5/48	EUR	4,000	5,640
	SNCF Reseau	5.000%	3/11/52	GBP	4,045	9,375
	SNCF Reseau	4.830%	3/25/60	GBP	1,127	2,732
	Societe Du Grand Paris EPIC	1.125%	10/22/28	EUR	8,300	10,775
	Societe Du Grand Paris EPIC	0.000%	11/25/30	EUR	12,000	14,039
	Societe Du Grand Paris EPIC	1.125%	5/25/34	EUR	18,900	24,407
	Societe Du Grand Paris EPIC	1.700%	5/25/50	EUR	28,100	38,959
	Societe Du Grand Paris EPIC	0.700%	10/15/60	EUR	4,000	4,043
	Societe Du Grand Paris EPIC	1.000%	2/18/70	EUR	14,700	15,905
	Societe Nationale SNCF SA	4.875%	6/12/23	EUR	4,550	6,073
	Societe Nationale SNCF SA	4.125%	2/19/25	EUR	700	977
	Societe Nationale SNCF SA	5.375%	3/18/27	GBP	6,495	11,076
	Societe Nationale SNCF SA	1.500%	2/2/29	EUR	11,200	14,697
	Societe Nationale SNCF SA	1.000%	5/25/40	EUR	23,500	27,747
	UNEDIC ASSEO	0.125%	5/25/22	EUR	8,000	9,683
	UNEDIC ASSEO	0.875%	10/25/22	EUR	17,800	21,847
	UNEDIC ASSEO	2.250%	4/5/23	EUR	5,600	7,094
	UNEDIC ASSEO	2.375%	5/25/24	EUR	2,400	3,135
	UNEDIC ASSEO	0.125%	11/25/24	EUR	44,200	54,065
	UNEDIC ASSEO	0.625%	2/17/25	EUR	20,100	25,115
	UNEDIC ASSEO	0.625%	3/3/26	EUR	11,500	14,431
	UNEDIC ASSEO	0.100%	11/25/26	EUR	32,000	39,131
	UNEDIC ASSEO	1.250%	10/21/27	EUR	17,300	22,678
	UNEDIC ASSEO	0.500%	3/20/29	EUR	19,300	24,114
	UNEDIC ASSEO	0.250%	11/25/29	EUR	24,100	29,410
	UNEDIC ASSEO	0.000%	11/19/30	EUR	15,000	17,752
	UNEDIC ASSEO	1.500%	4/20/32	EUR	1,200	1,638

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
UNEDIC ASSEO	1.250%	5/25/33	EUR	1,600	2,131
UNEDIC ASSEO	0.100%	5/25/34	EUR	40,000	46,158
					11,823,551
Germany (7.6%)					
Bundesobligation	0.000%	10/7/22	EUR	78,479	95,263
Bundesobligation	0.000%	4/14/23	EUR	6,128	7,468
Bundesobligation	0.000%	10/13/23	EUR	28,266	34,568
Bundesobligation	0.000%	10/18/24	EUR	398,492	490,140
Bundesobligation	0.000%	4/11/25	EUR	342,869	422,665
Bundesobligation	0.000%	10/10/25	EUR	402,454	497,076
¹⁰ Bundesrepublik Deutschland Bundesanleihe	0.000%	8/15/30	EUR	69,522	85,392
Bundesschatzanweisungen	0.000%	9/16/22	EUR	241,472	292,914
Federal Republic of Germany	2.000%	1/4/22	EUR	480	587
¹⁰ Federal Republic of Germany	1.750%	7/4/22	EUR	177,701	219,707
¹⁰ Federal Republic of Germany	1.500%	9/4/22	EUR	8,050	9,961
¹⁰ Federal Republic of Germany	1.500%	2/15/23	EUR	52,746	65,914
¹⁰ Federal Republic of Germany	1.500%	5/15/23	EUR	63,186	79,380
¹⁰ Federal Republic of Germany	2.000%	8/15/23	EUR	65,600	83,784
¹⁰ Federal Republic of Germany	1.500%	5/15/24	EUR	68,551	87,929
¹⁰ Federal Republic of Germany	1.000%	8/15/24	EUR	80,491	102,163
¹⁰ Federal Republic of Germany	0.500%	2/15/26	EUR	210,886	267,064
Federal Republic of Germany	0.000%	8/15/26	EUR	35,416	43,865
Federal Republic of Germany	0.250%	2/15/27	EUR	180,861	227,317
¹⁰ Federal Republic of Germany	0.500%	8/15/27	EUR	21,792	27,853
¹⁰ Federal Republic of Germany	0.000%	11/15/27	EUR	384,226	475,788
¹⁰ Federal Republic of Germany	0.500%	2/15/28	EUR	375,860	481,444
¹⁰ Federal Republic of Germany	0.250%	8/15/28	EUR	162,856	205,327
¹⁰ Federal Republic of Germany	0.250%	2/15/29	EUR	78,199	98,593
¹⁰ Federal Republic of Germany	0.000%	8/15/29	EUR	154,660	190,922
¹⁰ Federal Republic of Germany	0.000%	2/15/31	EUR	133,718	163,773
¹⁰ Federal Republic of Germany	0.000%	5/15/35	EUR	373,566	446,976
¹⁰ Federal Republic of Germany	0.000%	5/15/36	EUR	220,959	261,603
¹⁰ Federal Republic of Germany	4.000%	1/4/37	EUR	113,708	221,613
¹⁰ Federal Republic of Germany	4.250%	7/4/39	EUR	31,714	66,749
Federal Republic of Germany	4.750%	7/4/40	EUR	36,853	83,337
¹⁰ Federal Republic of Germany	3.250%	7/4/42	EUR	10,411	20,545
¹⁰ Federal Republic of Germany	2.500%	7/4/44	EUR	178,690	325,567
¹⁰ Federal Republic of Germany	2.500%	8/15/46	EUR	180,129	334,348
¹⁰ Federal Republic of Germany	1.250%	8/15/48	EUR	153,925	229,561
¹⁰ Federal Republic of Germany	0.000%	8/15/50	EUR	72,538	78,449
FMS Wertmanagement	0.625%	6/15/22	GBP	11,700	16,236
FMS Wertmanagement	1.000%	9/7/22	GBP	4,000	5,582
FMS Wertmanagement	1.125%	3/20/23	GBP	14,100	19,795
FMS Wertmanagement	1.375%	3/7/25	GBP	16,000	22,834
FMS Wertmanagement	0.375%	4/29/30	EUR	8,800	10,877
Free and Hanseatic City of Hamburg	1.000%	6/18/21	EUR	7,647	9,210
Free and Hanseatic City of Hamburg	1.875%	9/26/22	EUR	7,245	9,011
Free and Hanseatic City of Hamburg	0.250%	1/20/25	EUR	18,513	22,820
Free and Hanseatic City of Hamburg	0.375%	4/1/25	EUR	5,083	6,297
Free and Hanseatic City of Hamburg	0.800%	4/11/34	EUR	1,610	2,046
Free and Hanseatic City of Hamburg	1.450%	11/5/38	EUR	12,074	16,776
Free State of Bavaria	0.150%	4/3/30	EUR	7,913	9,621
Free State of Bavaria	0.010%	1/18/35	EUR	25,000	28,680
Free State of Saxony	0.010%	11/5/29	EUR	18,000	21,635
Gemeinsame Deutsche Bundeslaender	1.750%	6/13/22	EUR	11,269	13,895

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Gemeinsame Deutsche Bundeslaender	1.750%	1/31/23	EUR	6,440	8,052
Gemeinsame Deutsche Bundeslaender	0.125%	4/14/23	EUR	8,050	9,804
Gemeinsame Deutsche Bundeslaender	2.250%	10/23/23	EUR	175	225
Gemeinsame Deutsche Bundeslaender	0.250%	3/18/24	EUR	20,123	24,706
Gemeinsame Deutsche Bundeslaender	1.125%	9/30/24	EUR	4,427	5,607
Gemeinsame Deutsche Bundeslaender	0.500%	2/5/25	EUR	13,523	16,818
Gemeinsame Deutsche Bundeslaender	0.375%	4/17/25	EUR	16,099	19,944
Gemeinsame Deutsche Bundeslaender	0.625%	2/13/29	EUR	3,220	4,082
Gemeinsame Deutsche Bundeslaender	0.010%	8/26/30	EUR	28,980	34,664
12 German Postal Pensions Securitisation 2 plc	4.375%	1/18/22	EUR	2,400	2,984
12 Kreditanstalt fuer Wiederaufbau	0.000%	6/30/21	EUR	41,292	49,681
12 Kreditanstalt fuer Wiederaufbau	2.900%	6/6/22	AUD	20,345	16,142
12 Kreditanstalt fuer Wiederaufbau	0.000%	6/30/22	EUR	13,925	16,865
12 Kreditanstalt fuer Wiederaufbau	0.625%	7/4/22	EUR	16,099	19,641
12 Kreditanstalt fuer Wiederaufbau	0.000%	12/15/22	EUR	20,123	24,440
12 Kreditanstalt fuer Wiederaufbau	2.800%	3/7/23	AUD	20,606	16,616
12 Kreditanstalt fuer Wiederaufbau	0.375%	3/15/23	EUR	20,123	24,646
12 Kreditanstalt fuer Wiederaufbau	2.125%	8/15/23	EUR	16,099	20,569
12 Kreditanstalt fuer Wiederaufbau	0.000%	9/15/23	EUR	25,758	31,405
12 Kreditanstalt fuer Wiederaufbau	0.125%	11/7/23	EUR	8,712	10,662
12 Kreditanstalt fuer Wiederaufbau	1.250%	12/29/23	GBP	16,541	23,427
12 Kreditanstalt fuer Wiederaufbau	0.125%	1/15/24	EUR	16,099	19,723
12 Kreditanstalt fuer Wiederaufbau	5.000%	3/19/24	AUD	1,610	1,402
12 Kreditanstalt fuer Wiederaufbau	0.000%	4/2/24	EUR	13,442	16,428
12 Kreditanstalt fuer Wiederaufbau	0.050%	5/30/24	EUR	2,415	2,957
12 Kreditanstalt fuer Wiederaufbau	1.500%	6/11/24	EUR	18,079	23,125
12 Kreditanstalt fuer Wiederaufbau	0.875%	7/18/24	GBP	564	790
12 Kreditanstalt fuer Wiederaufbau	1.500%	7/24/24	AUD	1,248	993
12 Kreditanstalt fuer Wiederaufbau	0.125%	10/4/24	EUR	65,207	80,147
12 Kreditanstalt fuer Wiederaufbau	1.375%	12/9/24	GBP	10,464	14,931
12 Kreditanstalt fuer Wiederaufbau	0.625%	1/15/25	EUR	63,327	79,315
12 Kreditanstalt fuer Wiederaufbau	4.000%	2/27/25	AUD	6,198	5,380
12 Kreditanstalt fuer Wiederaufbau	0.375%	4/23/25	EUR	23,343	29,021
12 Kreditanstalt fuer Wiederaufbau	5.500%	6/18/25	GBP	16,099	26,725
12 Kreditanstalt fuer Wiederaufbau	2.500%	8/25/25	CHF	17,305	21,504
12 Kreditanstalt fuer Wiederaufbau	0.250%	9/15/25	EUR	20,123	24,936
12 Kreditanstalt fuer Wiederaufbau	0.750%	2/19/26	CAD	5,200	4,155
12 Kreditanstalt fuer Wiederaufbau	0.375%	3/9/26	EUR	35,819	44,736
12 Kreditanstalt fuer Wiederaufbau	3.200%	9/11/26	AUD	6,810	5,833
12 Kreditanstalt fuer Wiederaufbau	0.000%	9/30/26	EUR	37,105	45,467
12 Kreditanstalt fuer Wiederaufbau	0.625%	2/22/27	EUR	30,587	38,795
12 Kreditanstalt fuer Wiederaufbau	0.000%	3/31/27	EUR	9,300	11,379
12 Kreditanstalt fuer Wiederaufbau	0.500%	9/15/27	EUR	52,319	65,981
12 Kreditanstalt fuer Wiederaufbau	0.000%	12/15/27	EUR	11,900	14,537
12 Kreditanstalt fuer Wiederaufbau	0.625%	1/7/28	EUR	32,197	40,960
12 Kreditanstalt fuer Wiederaufbau	3.200%	3/15/28	AUD	1,168	1,003
12 Kreditanstalt fuer Wiederaufbau	0.750%	6/28/28	EUR	16,099	20,668
12 Kreditanstalt fuer Wiederaufbau	0.000%	9/15/28	EUR	8,050	9,809
12 Kreditanstalt fuer Wiederaufbau	6.000%	12/7/28	GBP	8,050	15,247
12 Kreditanstalt fuer Wiederaufbau	0.750%	1/15/29	EUR	45,749	58,821
12 Kreditanstalt fuer Wiederaufbau	0.375%	4/23/30	EUR	12,074	15,090
12 Kreditanstalt fuer Wiederaufbau	5.750%	6/7/32	GBP	8,452	17,172
12 Kreditanstalt fuer Wiederaufbau	1.125%	5/9/33	EUR	31,392	42,036
12 Kreditanstalt fuer Wiederaufbau	0.050%	9/29/34	EUR	20,425	23,923
12 Kreditanstalt fuer Wiederaufbau	1.375%	7/31/35	EUR	11,269	15,569

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
12	Kreditanstalt fuer Wiederaufbau	1.250%	7/4/36	EUR	18,513	25,192
12	Kreditanstalt fuer Wiederaufbau	4.875%	3/15/37	GBP	1,599	3,312
12	Kreditanstalt fuer Wiederaufbau	4.700%	6/2/37	CAD	1,892	1,937
12	Kreditanstalt fuer Wiederaufbau	1.125%	6/15/37	EUR	8,050	10,800
12	Kreditanstalt fuer Wiederaufbau	2.600%	6/20/37	JPY	30,000	387
12	Kreditanstalt fuer Wiederaufbau	0.875%	7/4/39	EUR	4,025	5,208
	Land Baden-Wuerttemberg	1.000%	7/18/22	EUR	4,025	4,931
	Land Baden-Wuerttemberg	2.000%	11/13/23	EUR	6,440	8,236
	Land Baden-Wuerttemberg	0.625%	2/9/27	EUR	8,050	10,168
	Land Baden-Wuerttemberg	0.800%	4/5/28	EUR	8,050	10,312
	Land Baden-Wuerttemberg	0.010%	7/9/32	EUR	25,758	30,293
	Land Berlin	0.000%	9/15/22	EUR	7,245	8,778
	Land Berlin	0.750%	11/11/22	EUR	8,050	9,873
	Land Berlin	1.875%	6/12/23	EUR	1,449	1,831
	Land Berlin	0.500%	2/10/25	EUR	16,904	21,032
	Land Berlin	0.250%	4/22/25	EUR	8,050	9,931
	Land Berlin	0.625%	3/20/26	EUR	32,197	40,527
	Land Berlin	0.625%	2/8/27	EUR	4,508	5,697
	Land Berlin	0.010%	5/18/27	EUR	16,099	19,642
	Land Berlin	0.010%	10/26/28	EUR	21,733	26,324
	Land Berlin	0.010%	7/2/30	EUR	20,928	25,081
	Land Berlin	1.000%	5/19/32	EUR	12,074	15,771
	Land Berlin	1.300%	6/13/33	EUR	1,610	2,170
	Land Berlin	0.750%	4/3/34	EUR	16,493	20,863
	Land Berlin	0.125%	6/4/35	EUR	8,050	9,335
	Land Berlin	0.625%	8/25/36	EUR	2,013	2,481
	Land Berlin	1.375%	6/5/37	EUR	4,025	5,520
	Land Berlin	1.375%	8/27/38	EUR	4,025	5,533
	Land Berlin	0.050%	8/6/40	EUR	12,074	13,237
	Land Thueringen	0.500%	5/12/25	EUR	3,623	4,515
	Land Thueringen	0.200%	10/26/26	EUR	12,074	14,888
	Land Thueringen	0.250%	3/5/40	EUR	6,601	7,537
	Landeskreditbank Baden-Wuerttemberg Foerderbank	4.250%	8/7/25	AUD	9,498	8,351
	Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	4/13/26	EUR	12,074	14,985
12	Landwirtschaftliche Rentenbank	1.250%	5/20/22	EUR	4,025	4,932
12	Landwirtschaftliche Rentenbank	2.700%	9/5/22	AUD	10,460	8,331
12	Landwirtschaftliche Rentenbank	0.250%	11/24/22	EUR	8,050	9,804
12	Landwirtschaftliche Rentenbank	0.625%	12/15/22	GBP	3,220	4,476
12	Landwirtschaftliche Rentenbank	4.250%	1/24/23	AUD	43,140	35,524
12	Landwirtschaftliche Rentenbank	0.050%	6/12/23	EUR	12,074	14,704
12	Landwirtschaftliche Rentenbank	1.125%	12/15/23	GBP	4,752	6,708
12	Landwirtschaftliche Rentenbank	0.375%	1/22/24	EUR	23,331	28,784
12	Landwirtschaftliche Rentenbank	4.750%	4/8/24	AUD	3,220	2,793
12	Landwirtschaftliche Rentenbank	4.250%	1/9/25	AUD	13,280	11,584
12	Landwirtschaftliche Rentenbank	0.500%	3/6/25	EUR	18,513	23,073
12	Landwirtschaftliche Rentenbank	0.375%	3/16/26	EUR	1,331	1,660
12	Landwirtschaftliche Rentenbank	2.600%	3/23/27	AUD	3,780	3,135
12	Landwirtschaftliche Rentenbank	0.625%	5/18/27	EUR	25,999	32,976
12	Landwirtschaftliche Rentenbank	0.375%	2/14/28	EUR	8,050	10,063
12	Landwirtschaftliche Rentenbank	3.250%	4/12/28	AUD	3,500	3,003
12	Landwirtschaftliche Rentenbank	0.500%	2/28/29	EUR	17,148	21,653
12	Landwirtschaftliche Rentenbank	0.000%	11/27/29	EUR	8,050	9,732
12	Landwirtschaftliche Rentenbank NRW Bank	0.625%	2/20/30	EUR	16,099	20,489
		1.000%	6/15/22	GBP	3,200	4,458

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
NRW Bank	0.100%	1/10/23	EUR	20,123	24,450
NRW Bank	0.125%	3/10/23	EUR	4,000	4,865
NRW Bank	0.250%	3/10/25	EUR	12,074	14,867
NRW Bank	0.625%	2/11/26	EUR	12,074	15,158
NRW Bank	0.500%	5/11/26	EUR	9,659	12,063
NRW Bank	0.250%	9/28/26	EUR	4,790	5,917
NRW Bank	0.625%	2/23/27	EUR	12,074	15,225
NRW Bank	0.125%	4/12/27	EUR	13,120	16,068
NRW Bank	0.500%	9/13/27	EUR	12,074	15,110
NRW Bank	0.625%	1/4/28	EUR	5,635	7,119
NRW Bank	0.375%	5/16/29	EUR	5,836	7,226
NRW Bank	0.100%	7/9/35	EUR	5,809	6,692
NRW Bank	1.250%	5/13/49	EUR	8,050	11,103
State of Brandenburg	3.500%	6/15/21	EUR	12,074	14,584
State of Brandenburg	0.750%	8/8/36	EUR	8,050	10,114
State of Brandenburg	1.450%	11/26/38	EUR	11,350	15,746
State of Brandenburg	0.300%	10/4/49	EUR	805	882
State of Bremen	0.500%	3/3/25	EUR	10,464	13,023
State of Bremen	1.200%	1/30/34	EUR	400	531
State of Bremen	1.500%	11/12/38	EUR	3,969	5,534
State of Bremen	1.000%	5/27/39	EUR	10,060	13,015
State of Bremen	0.550%	2/4/50	EUR	10,000	11,721
State of Hesse	3.000%	8/23/21	EUR	9,659	11,739
State of Hesse	0.375%	7/4/22	EUR	8,050	9,785
State of Hesse	1.750%	1/20/23	EUR	2,415	3,019
State of Hesse	0.375%	3/10/23	EUR	30,587	37,390
State of Hesse	0.125%	1/25/24	EUR	1,606	1,963
State of Hesse	1.375%	6/10/24	EUR	3,220	4,096
State of Hesse	0.500%	2/17/25	EUR	8,452	10,516
State of Hesse	0.250%	6/10/25	EUR	20,123	24,842
State of Hesse	0.000%	4/14/26	EUR	1,449	1,770
State of Hesse	0.375%	7/6/26	EUR	48,214	60,032
State of Hesse	0.625%	8/2/28	EUR	8,050	10,202
State of Hesse	0.000%	11/8/30	EUR	20,123	24,016
State of Hesse	1.300%	10/10/33	EUR	6,440	8,687
State of Hesse	0.750%	8/4/36	EUR	9,659	12,124
State of Lower Saxony	1.000%	8/18/22	EUR	8,854	10,860
State of Lower Saxony	0.050%	11/10/22	EUR	8,050	9,769
State of Lower Saxony	0.375%	1/19/23	EUR	12,074	14,745
State of Lower Saxony	0.125%	3/7/23	EUR	16,099	19,590
State of Lower Saxony	2.125%	10/11/23	EUR	805	1,031
State of Lower Saxony	2.125%	1/16/24	EUR	310	399
State of Lower Saxony	0.000%	8/2/24	EUR	19,331	23,591
State of Lower Saxony	0.625%	1/20/25	EUR	8,050	10,056
State of Lower Saxony	0.125%	3/7/25	EUR	3,220	3,950
State of Lower Saxony	0.500%	6/13/25	EUR	8,050	10,035
State of Lower Saxony	0.375%	1/9/26	EUR	16,652	20,698
State of Lower Saxony	0.500%	6/8/26	EUR	2,013	2,521
State of Lower Saxony	0.010%	9/8/26	EUR	20,000	24,438
State of Lower Saxony	0.000%	2/11/27	EUR	10,585	12,908
State of Lower Saxony	0.125%	4/8/27	EUR	1,610	1,977
State of Lower Saxony	0.625%	7/6/27	EUR	16,099	20,361
State of Lower Saxony	0.750%	2/15/28	EUR	12,074	15,422
State of Lower Saxony	0.010%	2/19/29	EUR	15,712	19,003
State of Lower Saxony	0.375%	5/14/29	EUR	4,830	6,004

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
State of Lower Saxony	0.125%	1/10/30	EUR	8,050	9,780
State of Lower Saxony	0.010%	8/13/30	EUR	20,904	25,037
State of Lower Saxony	0.050%	3/9/35	EUR	20,464	23,516
State of North Rhine-Westphalia Germany	1.375%	5/16/22	EUR	4,065	4,982
State of North Rhine-Westphalia Germany	0.375%	2/16/23	EUR	3,462	4,230
State of North Rhine-Westphalia Germany	0.200%	4/17/23	EUR	17,708	21,599
State of North Rhine-Westphalia Germany	0.200%	2/16/24	EUR	24,040	29,456
State of North Rhine-Westphalia Germany	1.875%	3/15/24	EUR	1,570	2,015
State of North Rhine-Westphalia Germany	1.000%	1/16/25	EUR	220	278
State of North Rhine-Westphalia Germany	0.500%	3/11/25	EUR	2,415	3,004
State of North Rhine-Westphalia Germany	2.000%	10/15/25	EUR	2,415	3,212
State of North Rhine-Westphalia Germany	0.750%	1/16/26	EUR	12,074	15,265
State of North Rhine-Westphalia Germany	0.250%	3/13/26	EUR	13,941	17,232
State of North Rhine-Westphalia Germany	0.500%	4/16/26	EUR	8,050	10,073
State of North Rhine-Westphalia Germany	0.500%	2/16/27	EUR	16,421	20,606
State of North Rhine-Westphalia Germany	0.950%	3/13/28	EUR	22,538	29,152
State of North Rhine-Westphalia Germany	0.000%	1/15/29	EUR	4,900	5,930
State of North Rhine-Westphalia Germany	0.200%	4/9/30	EUR	6,339	7,760
State of North Rhine-Westphalia Germany	1.625%	10/24/30	EUR	8,050	11,095
State of North Rhine-Westphalia Germany	0.625%	7/21/31	EUR	12,074	15,236
State of North Rhine-Westphalia Germany	2.375%	5/13/33	EUR	29,299	43,983
State of North Rhine-Westphalia Germany	1.100%	3/13/34	EUR	21,730	28,643
State of North Rhine-Westphalia Germany	0.000%	10/12/35	EUR	29,099	32,927
State of North Rhine-Westphalia Germany	1.250%	5/12/36	EUR	11,269	15,170
State of North Rhine-Westphalia Germany	1.650%	2/22/38	EUR	8,050	11,491
State of North Rhine-Westphalia Germany	1.500%	6/12/40	EUR	8,050	11,345
State of North Rhine-Westphalia Germany	0.750%	8/16/41	EUR	1,610	1,996
State of North Rhine-Westphalia Germany	1.450%	2/16/43	EUR	4,025	5,664
State of North Rhine-Westphalia Germany	1.650%	5/16/47	EUR	8,050	11,940
State of North Rhine-Westphalia Germany	1.550%	6/16/48	EUR	8,050	11,777
State of North Rhine-Westphalia Germany	0.800%	7/30/49	EUR	8,512	10,664
State of North Rhine-Westphalia Germany	0.200%	1/27/51	EUR	20,830	22,069
State of North Rhine-Westphalia Germany	1.750%	10/26/57	EUR	12,879	20,221
State of North Rhine-Westphalia Germany	1.750%	7/11/68	EUR	4,025	6,269
State of North Rhine-Westphalia Germany	1.950%	9/26/78	EUR	15,052	24,958
State of North Rhine-Westphalia Germany	2.150%	3/21/19	EUR	16,123	29,045
State of North Rhine-Westphalia Germany	1.375%	1/15/20	EUR	20,180	26,291
State of Rhineland-Palatinate	0.500%	1/21/25	EUR	4,830	6,009
State of Rhineland-Palatinate	0.100%	8/18/26	EUR	8,050	9,882
State of Rhineland-Palatinate	0.375%	1/26/27	EUR	8,050	10,034
State of Rhineland-Palatinate	0.700%	1/26/28	EUR	8,050	10,242
State of Rhineland-Palatinate	0.010%	1/21/31	EUR	20,000	23,853
State of Saxony-Anhalt	1.625%	4/25/23	EUR	3,220	4,037
State of Saxony-Anhalt	1.875%	4/10/24	EUR	7,245	9,316
State of Saxony-Anhalt	0.500%	6/25/27	EUR	2,013	2,526
State of Schleswig-Holstein Germany	0.500%	5/19/26	EUR	32,921	41,212
State of Schleswig-Holstein Germany	0.250%	4/18/28	EUR	1,610	1,989
State of Schleswig-Holstein Germany	0.625%	8/31/28	EUR	5,514	6,992
Wirtschafts- und Infrastrukturbank Hessen	1.750%	12/6/22	EUR	2,013	2,509

10,314,082

Hong Kong (0.0%)

Hong Kong Special Administrative Region	1.100%	1/17/23	HKD	20,100	2,632
Hong Kong Special Administrative Region	0.510%	10/23/23	HKD	50,000	6,486
Hong Kong Special Administrative Region	2.220%	8/7/24	HKD	24,100	3,292
Hong Kong Special Administrative Region	1.680%	1/21/26	HKD	8,050	1,086

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Hong Kong Special Administrative Region	1.250%	6/29/27	HKD	4,800	632
Hong Kong Special Administrative Region	1.970%	1/17/29	HKD	96,550	13,259
Hong Kong Special Administrative Region	2.130%	7/16/30	HKD	1,000	139
Hong Kong Special Administrative Region	1.890%	3/2/32	HKD	5,150	699
Hong Kong Special Administrative Region	2.020%	3/7/34	HKD	22,200	3,044
					31,269
Hungary (0.3%)					
Republic of Hungary	7.000%	6/24/22	HUF	429,820	1,541
Republic of Hungary	1.750%	10/26/22	HUF	321,960	1,095
Republic of Hungary	1.500%	8/23/23	HUF	2,729,430	9,236
Republic of Hungary	6.000%	11/24/23	HUF	2,342,270	8,799
Republic of Hungary	2.500%	10/24/24	HUF	10,037,000	34,891
Republic of Hungary	5.500%	6/24/25	HUF	4,859,560	18,818
Republic of Hungary	1.250%	10/22/25	EUR	10,867	13,794
Republic of Hungary	1.000%	11/26/25	HUF	3,028,050	9,858
Republic of Hungary	1.500%	4/22/26	HUF	8,774,770	28,981
Republic of Hungary	2.750%	12/22/26	HUF	5,594,100	19,628
Republic of Hungary	1.750%	10/10/27	EUR	3,542	4,646
Republic of Hungary	3.000%	10/27/27	HUF	16,035,740	57,180
Republic of Hungary	6.750%	10/22/28	HUF	643,920	2,858
Republic of Hungary	2.000%	5/23/29	HUF	3,246,020	10,749
Republic of Hungary	3.000%	8/21/30	HUF	8,773,480	30,954
Republic of Hungary	3.250%	10/22/31	HUF	764,660	2,732
Republic of Hungary	1.625%	4/28/32	EUR	37,047	47,473
Republic of Hungary	2.250%	4/20/33	HUF	3,900,000	12,376
Republic of Hungary	1.750%	6/5/35	EUR	3,110	3,961
Republic of Hungary	3.000%	10/27/38	HUF	2,414,720	7,840
Republic of Hungary	3.000%	4/25/41	HUF	3,000,000	9,574
Republic of Hungary	1.500%	11/17/50	EUR	6,000	6,759
					343,743
Iceland (0.0%)					
Republic Of Iceland	0.625%	6/3/26	EUR	3,683	4,530
Indonesia (0.9%)					
Indonesia Treasury Bond	5.625%	5/15/23	IDR	735,366,000	51,702
Indonesia Treasury Bond	8.375%	3/15/24	IDR	1,240,188,000	93,095
Indonesia Treasury Bond	8.125%	5/15/24	IDR	442,699,000	33,145
Indonesia Treasury Bond	6.500%	6/15/25	IDR	1,176,965,000	84,300
Indonesia Treasury Bond	7.250%	2/15/26	IDR	226,983,000	16,602
Indonesia Treasury Bond	5.500%	4/15/26	IDR	563,500,000	38,752
Indonesia Treasury Bond	8.375%	9/15/26	IDR	543,312,000	42,027
Indonesia Treasury Bond	7.000%	5/15/27	IDR	1,200,318,000	87,303
Indonesia Treasury Bond	6.125%	5/15/28	IDR	1,161,480,000	79,854
Indonesia Treasury Bond	9.000%	3/15/29	IDR	40,245,000	3,223
Indonesia Treasury Bond	8.250%	5/15/29	IDR	963,046,000	74,215
Indonesia Treasury Bond	7.000%	9/15/30	IDR	1,160,225,000	83,117
Indonesia Treasury Bond	6.500%	2/15/31	IDR	629,766,000	43,657
Indonesia Treasury Bond	8.750%	5/15/31	IDR	162,672,000	12,911
Indonesia Treasury Bond	7.500%	8/15/32	IDR	280,981,000	20,349
Indonesia Treasury Bond	6.625%	5/15/33	IDR	1,464,643,000	100,694
Indonesia Treasury Bond	8.375%	3/15/34	IDR	451,189,000	34,568
Indonesia Treasury Bond	7.500%	6/15/35	IDR	667,245,000	47,704
Indonesia Treasury Bond	8.250%	5/15/36	IDR	456,535,000	34,479
Indonesia Treasury Bond	9.750%	5/15/37	IDR	104,903,000	9,158
Indonesia Treasury Bond	7.500%	5/15/38	IDR	613,010,000	43,292

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Indonesia Treasury Bond	8.375%	4/15/39	IDR	251,800,000	19,256
Indonesia Treasury Bond	7.500%	4/15/40	IDR	587,582,000	41,691
Indonesia Treasury Bond	7.375%	5/15/48	IDR	233,092,000	16,277
Indonesia Treasury Bond	6.875%	8/15/51	IDR	60,000,000	4,094
Republic of Indonesia	2.625%	6/14/23	EUR	200	252
Republic of Indonesia	1.750%	4/24/25	EUR	10,786	13,587
Republic of Indonesia	1.450%	9/18/26	EUR	3,558	4,449
Republic of Indonesia	0.900%	2/14/27	EUR	5,128	6,227
Republic of Indonesia	3.750%	6/14/28	EUR	15,052	21,535
Republic of Indonesia	1.100%	3/12/33	EUR	7,615	8,936
					1,170,451
Ireland (0.7%)					
Republic of Ireland	0.000%	10/18/22	EUR	24,550	29,774
Republic of Ireland	3.900%	3/20/23	EUR	18,485	24,111
Republic of Ireland	3.400%	3/18/24	EUR	83,067	111,270
Republic of Ireland	1.000%	5/15/26	EUR	74,012	95,252
Republic of Ireland	0.200%	5/15/27	EUR	96,527	119,240
Republic of Ireland	0.900%	5/15/28	EUR	18,420	23,821
Republic of Ireland	1.100%	5/15/29	EUR	40,246	52,838
Republic of Ireland	2.400%	5/15/30	EUR	39,513	57,656
Republic of Ireland	0.200%	10/18/30	EUR	20,123	24,411
Republic of Ireland	1.350%	3/18/31	EUR	32,197	43,299
Republic of Ireland	0.000%	10/18/31	EUR	85,000	100,154
Republic of Ireland	1.300%	5/15/33	EUR	16,421	22,092
Republic of Ireland	0.400%	5/15/35	EUR	18,002	21,600
Republic of Ireland	1.700%	5/15/37	EUR	4,163	5,926
Republic of Ireland	0.550%	4/22/41	EUR	111,973	131,376
Republic of Ireland	2.000%	2/18/45	EUR	7,005	10,721
Republic of Ireland	1.500%	5/15/50	EUR	42,279	58,589
					932,130
Israel (0.4%)					
State of Israel	1.250%	11/30/22	ILS	76,603	24,006
State of Israel	4.250%	3/31/23	ILS	58,759	19,505
State of Israel	1.500%	11/30/23	ILS	44,109	14,024
State of Israel	2.875%	1/29/24	EUR	18,310	23,864
State of Israel	3.750%	3/31/24	ILS	29,782	10,093
State of Israel	0.500%	4/30/25	ILS	193,178	59,706
State of Israel	1.750%	8/31/25	ILS	184,727	60,064
State of Israel	6.250%	10/30/26	ILS	45,365	18,240
State of Israel	1.500%	1/18/27	EUR	20,612	26,748
State of Israel	2.000%	3/31/27	ILS	130,395	43,243
State of Israel	2.250%	9/28/28	ILS	184,083	62,190
State of Israel	1.500%	1/16/29	EUR	4,025	5,278
State of Israel	1.000%	3/31/30	ILS	189,479	57,702
State of Israel	1.500%	5/31/37	ILS	58,557	17,226
State of Israel	5.500%	1/31/42	ILS	53,124	26,188
State of Israel	3.750%	3/31/47	ILS	89,447	35,621
State of Israel	2.500%	1/16/49	EUR	2,013	3,008
					506,706
Italy (7.1%)					
Cassa Depositi e Prestiti SPA	2.125%	9/27/23	EUR	4,000	5,062
Cassa Depositi e Prestiti SPA	1.500%	6/21/24	EUR	4,000	5,031
Cassa Depositi e Prestiti SPA	1.500%	4/9/25	EUR	6,100	7,702
Cassa Depositi e Prestiti SPA	1.875%	2/7/26	EUR	4,000	5,160

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Cassa Depositi e Prestiti SPA	2.000%	4/20/27	EUR	12,000	15,668
Cassa Depositi e Prestiti SPA	1.000%	2/11/30	EUR	13,600	16,463
Italy Buoni Poliennali Del Tesoro	1.000%	7/15/22	EUR	85,480	104,467
Italy Buoni Poliennali Del Tesoro	5.500%	9/1/22	EUR	50,307	65,159
Italy Buoni Poliennali Del Tesoro	5.500%	11/1/22	EUR	56,344	73,609
Italy Buoni Poliennali Del Tesoro	0.000%	11/29/22	EUR	56,274	67,971
Italy Buoni Poliennali Del Tesoro	0.950%	3/1/23	EUR	144,750	178,037
Italy Buoni Poliennali Del Tesoro	0.600%	6/15/23	EUR	174,993	214,270
3 Italy Buoni Poliennali Del Tesoro	0.300%	8/15/23	EUR	449,678	547,204
Italy Buoni Poliennali Del Tesoro	2.450%	10/1/23	EUR	233,890	299,389
Italy Buoni Poliennali Del Tesoro	0.000%	1/15/24	EUR	461,227	557,314
Italy Buoni Poliennali Del Tesoro	0.000%	4/15/24	EUR	18,850	22,745
Italy Buoni Poliennali Del Tesoro	1.750%	7/1/24	EUR	310,802	395,700
Italy Buoni Poliennali Del Tesoro	3.750%	9/1/24	EUR	47,409	64,273
3 Italy Buoni Poliennali Del Tesoro	1.850%	7/1/25	EUR	675,283	871,806
Italy Buoni Poliennali Del Tesoro	2.500%	11/15/25	EUR	7,122	9,491
Italy Buoni Poliennali Del Tesoro	0.500%	2/1/26	EUR	196,997	240,886
Italy Buoni Poliennali Del Tesoro	2.100%	7/15/26	EUR	373,512	492,659
Italy Buoni Poliennali Del Tesoro	2.200%	6/1/27	EUR	86,689	115,776
Italy Buoni Poliennali Del Tesoro	2.050%	8/1/27	EUR	238,756	316,417
3 Italy Buoni Poliennali Del Tesoro	0.950%	9/15/27	EUR	84,000	104,372
Italy Buoni Poliennali Del Tesoro	6.500%	11/1/27	EUR	400	667
Italy Buoni Poliennali Del Tesoro	2.000%	2/1/28	EUR	55,045	72,875
3 Italy Buoni Poliennali Del Tesoro	0.250%	3/15/28	EUR	621,335	734,391
Italy Buoni Poliennali Del Tesoro	3.000%	8/1/29	EUR	393,767	561,732
3 Italy Buoni Poliennali Del Tesoro	3.500%	3/1/30	EUR	82,027	121,793
Italy Buoni Poliennali Del Tesoro	1.350%	4/1/30	EUR	108,663	137,171
3 Italy Buoni Poliennali Del Tesoro	1.650%	12/1/30	EUR	395,210	510,226
Italy Buoni Poliennali Del Tesoro	0.900%	4/1/31	EUR	124,687	150,267
3 Italy Buoni Poliennali Del Tesoro	0.600%	8/1/31	EUR	90,000	104,704
Italy Buoni Poliennali Del Tesoro	5.750%	2/1/33	EUR	78,237	143,012
3 Italy Buoni Poliennali Del Tesoro	2.450%	9/1/33	EUR	116,413	161,576
3 Italy Buoni Poliennali Del Tesoro	3.350%	3/1/35	EUR	160,713	245,072
3 Italy Buoni Poliennali Del Tesoro	4.000%	2/1/37	EUR	35,273	58,102
3 Italy Buoni Poliennali Del Tesoro	0.950%	3/1/37	EUR	323,780	365,845
3 Italy Buoni Poliennali Del Tesoro	2.950%	9/1/38	EUR	96,742	142,931
3 Italy Buoni Poliennali Del Tesoro	3.100%	3/1/40	EUR	79,047	119,235
3 Italy Buoni Poliennali Del Tesoro	5.000%	9/1/40	EUR	13,997	26,506
3 Italy Buoni Poliennali Del Tesoro	1.800%	3/1/41	EUR	261,055	324,146
3 Italy Buoni Poliennali Del Tesoro	4.750%	9/1/44	EUR	82,890	157,856
3 Italy Buoni Poliennali Del Tesoro	1.500%	4/30/45	EUR	146,635	168,807
3 Italy Buoni Poliennali Del Tesoro	3.250%	9/1/46	EUR	48,295	75,315
3 Italy Buoni Poliennali Del Tesoro	3.850%	9/1/49	EUR	72,676	125,672
3 Italy Buoni Poliennali Del Tesoro	2.450%	9/1/50	EUR	118,804	160,577
3 Italy Buoni Poliennali Del Tesoro	1.700%	9/1/51	EUR	34,815	39,855
3 Italy Buoni Poliennali Del Tesoro	2.800%	3/1/67	EUR	11,478	16,103
3 Italy Buoni Poliennali Del Tesoro	2.150%	3/1/72	EUR	31,509	36,446
Italy Certificati di Credito del Tesoro	0.000%	9/28/22	EUR	80,491	97,175
Republic of Italy	6.000%	8/4/28	GBP	9,579	17,036

9,671,724
Japan (16.1%)

Deposit Insurance Corp. of Japan	0.100%	10/14/22	JPY	2,300,000	21,073
Deposit Insurance Corp. of Japan	0.100%	8/6/24	JPY	4,900,000	45,004
Development Bank of Japan Inc.	0.819%	9/20/22	JPY	230,200	2,130
Development Bank of Japan Inc.	1.700%	9/20/22	JPY	611,000	5,719

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Development Bank of Japan Inc.	0.645%	3/18/24	JPY	403,200	3,759
Development Bank of Japan Inc.	0.466%	12/12/24	JPY	482,900	4,493
Development Bank of Japan Inc.	0.450%	3/13/25	JPY	321,900	2,997
Development Bank of Japan Inc.	0.425%	9/11/25	JPY	609,300	5,679
Development Bank of Japan Inc.	0.020%	3/16/26	JPY	36,600	335
Fukuoka Prefecture	0.432%	6/18/49	JPY	280,000	2,394
Japan	0.100%	5/1/22	JPY	9,658,850	88,556
Japan	0.100%	6/1/22	JPY	9,658,850	88,572
Japan	0.100%	6/20/22	JPY	36,953,250	338,900
Japan	0.800%	6/20/22	JPY	9,755,450	90,169
Japan	0.900%	6/20/22	JPY	6,082,650	56,284
Japan	0.100%	9/1/22	JPY	8,371,000	76,802
Japan	0.100%	9/20/22	JPY	16,098,100	147,712
Japan	0.800%	9/20/22	JPY	3,356,450	31,092
Japan	1.900%	9/20/22	JPY	53,900	507
Japan	0.100%	11/1/22	JPY	12,073,600	110,812
Japan	0.100%	12/20/22	JPY	19,398,250	178,090
Japan	0.700%	12/20/22	JPY	3,239,750	30,032
Japan	0.800%	12/20/22	JPY	2,096,750	19,468
Japan	1.400%	12/20/22	JPY	5,231,850	49,042
Japan	1.700%	12/20/22	JPY	2,817,150	26,533
Japan	0.100%	1/1/23	JPY	16,098,100	147,803
Japan	0.100%	2/1/23	JPY	7,500,000	68,872
Japan	0.100%	3/1/23	JPY	20,000,000	183,686
Japan	0.100%	3/20/23	JPY	21,923,350	201,377
Japan	0.600%	3/20/23	JPY	9,674,950	89,698
Japan	1.000%	3/20/23	JPY	426,600	3,984
Japan	0.005%	4/1/23	JPY	5,000,000	45,846
Japan	0.100%	6/20/23	JPY	27,608,250	253,739
Japan	0.800%	6/20/23	JPY	11,038,050	102,950
Japan	0.800%	6/20/23	JPY	482,900	4,504
Japan	1.800%	6/20/23	JPY	2,012,250	19,159
Japan	0.100%	9/20/23	JPY	14,126,100	129,904
Japan	0.600%	9/20/23	JPY	804,900	7,489
Japan	0.800%	9/20/23	JPY	1,010,950	9,450
Japan	1.900%	9/20/23	JPY	2,458,950	23,573
Japan	0.100%	12/20/23	JPY	18,201,950	167,485
Japan	0.600%	12/20/23	JPY	12,604,800	117,498
Japan	1.900%	12/20/23	JPY	1,449,000	13,960
Japan	0.100%	3/20/24	JPY	33,218,450	305,841
Japan	0.600%	3/20/24	JPY	15,204,650	141,989
Japan	1.900%	3/20/24	JPY	402,450	3,896
Japan	0.100%	6/20/24	JPY	24,026,450	221,341
Japan	0.600%	6/20/24	JPY	571,450	5,346
Japan	0.100%	9/20/24	JPY	22,658,100	208,833
Japan	0.500%	9/20/24	JPY	10,222,300	95,476
Japan	2.100%	9/20/24	JPY	1,050,400	10,330
Japan	0.100%	12/20/24	JPY	13,088,550	120,691
Japan	0.300%	12/20/24	JPY	8,097,350	75,201
Japan	0.500%	12/20/24	JPY	6,221,900	58,197
Japan	0.100%	3/20/25	JPY	12,878,500	118,808
Japan	0.400%	3/20/25	JPY	7,940,400	74,097
Japan	2.000%	3/20/25	JPY	60,350	597
Japan	0.100%	6/20/25	JPY	17,305,450	159,696
Japan	0.400%	6/20/25	JPY	6,680,700	62,410

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	1.900%	6/20/25	JPY	925,600	9,172
Japan	2.100%	6/20/25	JPY	2,414,700	24,110
Japan	0.100%	9/20/25	JPY	43,062,500	397,447
Japan	0.400%	9/20/25	JPY	2,571,650	24,045
Japan	2.100%	9/20/25	JPY	160,950	1,614
Japan	0.100%	12/20/25	JPY	32,349,050	298,607
Japan	0.300%	12/20/25	JPY	18,271,350	170,211
Japan	2.000%	12/20/25	JPY	2,688,350	26,981
Japan	0.100%	3/20/26	JPY	4,105,000	37,895
Japan	2.100%	3/20/26	JPY	692,200	7,008
Japan	2.200%	3/20/26	JPY	643,900	6,548
Japan	0.100%	6/20/26	JPY	4,373,300	40,377
Japan	0.100%	9/20/26	JPY	5,590,000	51,617
Japan	2.200%	9/20/26	JPY	48,250	495
Japan	2.300%	9/20/26	JPY	28,150	290
Japan	0.100%	12/20/26	JPY	10,427,550	96,301
Japan	2.100%	12/20/26	JPY	4,024,500	41,316
Japan	0.100%	3/20/27	JPY	9,043,100	83,523
Japan	2.000%	3/20/27	JPY	804,900	8,257
Japan	2.100%	3/20/27	JPY	281,700	2,905
Japan	0.100%	6/20/27	JPY	6,829,600	63,084
Japan	2.300%	6/20/27	JPY	16,050	168
Japan	0.100%	9/20/27	JPY	7,976,600	73,678
Japan	2.200%	9/20/27	JPY	12,050	126
Japan	0.100%	12/20/27	JPY	6,217,900	57,433
Japan	2.100%	12/20/27	JPY	1,803,750	18,850
Japan	0.100%	3/20/28	JPY	6,616,300	61,111
Japan	2.200%	3/20/28	JPY	3,179,350	33,568
Japan	2.400%	3/20/28	JPY	4,708,700	50,307
Japan	0.100%	6/20/28	JPY	7,042,900	65,038
Japan	2.400%	6/20/28	JPY	829,050	8,900
Japan	0.100%	9/20/28	JPY	11,043,500	101,933
Japan	2.100%	9/20/28	JPY	4,930,850	52,164
Japan	2.200%	9/20/28	JPY	965,850	10,283
Japan	0.100%	12/20/28	JPY	3,029,700	27,949
Japan	1.900%	12/20/28	JPY	5,827,500	61,079
Japan	2.100%	12/20/28	JPY	482,900	5,129
Japan	0.100%	3/20/29	JPY	34,777,100	320,642
Japan	1.900%	3/20/29	JPY	3,340,350	35,126
Japan	2.100%	3/20/29	JPY	3,632,500	38,721
Japan	0.100%	6/20/29	JPY	32,543,500	299,859
Japan	2.100%	6/20/29	JPY	4,451,100	47,624
Japan	0.100%	9/20/29	JPY	34,483,000	317,498
Japan	2.100%	9/20/29	JPY	6,906,050	74,150
Japan	2.800%	9/20/29	JPY	2,173,200	24,497
Japan	0.100%	12/20/29	JPY	32,397,450	298,064
Japan	2.100%	12/20/29	JPY	6,036,800	65,049
Japan	2.200%	12/20/29	JPY	4,620,150	50,148
Japan	0.100%	3/20/30	JPY	32,892,500	302,370
Japan	2.100%	3/20/30	JPY	64,350	696
Japan	2.200%	3/20/30	JPY	5,070,900	55,239
Japan	2.300%	5/20/30	JPY	136,800	1,505
Japan	0.100%	6/20/30	JPY	26,944,200	247,469
Japan	1.600%	6/20/30	JPY	458,750	4,786
Japan	1.800%	6/20/30	JPY	32,150	341

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	2.000%	6/20/30	JPY	4,024,500	43,328
Japan	0.100%	9/20/30	JPY	31,840,000	292,151
Japan	1.800%	9/20/30	JPY	1,126,850	11,976
Japan	1.900%	9/20/30	JPY	3,517,400	37,683
Japan	0.100%	12/20/30	JPY	46,820,050	429,134
Japan	2.000%	12/20/30	JPY	2,414,700	26,157
Japan	2.100%	12/20/30	JPY	6,576,050	71,811
Japan	1.900%	3/20/31	JPY	4,829,400	52,034
Japan	2.000%	3/20/31	JPY	9,803,750	106,511
Japan	2.200%	3/20/31	JPY	402,450	4,445
Japan	1.800%	6/20/31	JPY	3,746,800	40,140
Japan	1.900%	6/20/31	JPY	4,789,150	51,748
Japan	1.700%	9/20/31	JPY	20,122,650	214,240
Japan	1.800%	9/20/31	JPY	6,097,150	65,489
Japan	1.700%	12/20/31	JPY	5,392,850	57,558
Japan	1.800%	12/20/31	JPY	20,333,550	218,983
Japan	1.600%	3/20/32	JPY	7,203,900	76,354
Japan	1.700%	3/20/32	JPY	2,575,700	27,554
Japan	1.800%	3/20/32	JPY	909,500	9,819
Japan	1.500%	6/20/32	JPY	5,070,900	53,351
Japan	1.600%	6/20/32	JPY	2,501,650	26,572
Japan	1.700%	9/20/32	JPY	11,903,750	127,925
Japan	1.700%	12/20/32	JPY	9,039,100	97,359
Japan	1.800%	12/20/32	JPY	4,829,400	52,525
Japan	1.500%	3/20/33	JPY	10,031,600	106,123
Japan	1.600%	3/20/33	JPY	8,503,000	90,866
Japan	1.700%	6/20/33	JPY	1,247,600	13,495
Japan	1.700%	6/20/33	JPY	6,511,650	70,436
Japan	1.700%	9/20/33	JPY	5,715,600	61,949
Japan	1.600%	12/20/33	JPY	8,773,450	94,286
Japan	2.000%	12/20/33	JPY	402,450	4,509
Japan	1.500%	3/20/34	JPY	10,854,350	115,589
Japan	2.400%	3/20/34	JPY	2,978,150	34,828
Japan	1.500%	6/20/34	JPY	7,791,450	83,102
Japan	2.500%	6/20/34	JPY	1,620,250	19,198
Japan	1.400%	9/20/34	JPY	14,649,300	154,708
Japan	2.500%	9/20/34	JPY	321,950	3,826
Japan	1.200%	12/20/34	JPY	9,505,900	98,189
Japan	2.400%	12/20/34	JPY	1,851,250	21,845
Japan	1.200%	3/20/35	JPY	13,504,700	139,606
Japan	2.300%	3/20/35	JPY	2,012,250	23,561
Japan	1.300%	6/20/35	JPY	10,431,550	109,246
Japan	2.300%	6/20/35	JPY	2,881,550	33,832
Japan	1.200%	9/20/35	JPY	9,336,900	96,663
Japan	2.500%	9/20/35	JPY	804,900	9,682
Japan	1.000%	12/20/35	JPY	5,513,600	55,677
Japan	2.300%	12/20/35	JPY	2,020,300	23,843
Japan	0.400%	3/20/36	JPY	8,928,700	83,052
Japan	2.500%	3/20/36	JPY	1,777,200	21,499
Japan	0.200%	6/20/36	JPY	10,463,750	94,392
Japan	2.500%	6/20/36	JPY	1,167,100	14,158
Japan	0.500%	9/20/36	JPY	11,856,250	111,665
Japan	2.500%	9/20/36	JPY	482,900	5,874
Japan	0.600%	12/20/36	JPY	13,602,900	129,897
Japan	2.300%	12/20/36	JPY	650,350	7,751

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.700%	3/20/37	JPY	32,200,250	311,820
Japan	2.400%	3/20/37	JPY	2,908,900	35,163
Japan	0.600%	6/20/37	JPY	9,674,950	92,252
Japan	0.600%	9/20/37	JPY	9,477,750	90,298
Japan	2.500%	9/20/37	JPY	13,650	168
Japan	0.600%	12/20/37	JPY	14,814,700	141,028
Japan	0.500%	3/20/38	JPY	35,987,350	336,899
Japan	2.500%	3/20/38	JPY	2,347,900	29,007
Japan	0.500%	6/20/38	JPY	22,159,050	207,203
Japan	0.700%	9/20/38	JPY	14,504,400	139,930
Japan	2.400%	9/20/38	JPY	2,038,000	24,986
Japan	0.500%	12/20/38	JPY	16,163,800	150,785
Japan	0.400%	3/20/39	JPY	20,443,900	187,248
Japan	2.300%	3/20/39	JPY	3,628,500	44,107
Japan	0.300%	6/20/39	JPY	17,579,150	157,938
Japan	0.300%	9/20/39	JPY	18,917,100	169,642
Japan	2.200%	9/20/39	JPY	7,186,200	86,526
Japan	0.300%	12/20/39	JPY	13,257,350	118,663
Japan	0.400%	3/20/40	JPY	15,832,500	144,062
Japan	2.300%	3/20/40	JPY	3,686,450	45,148
Japan	0.400%	6/20/40	JPY	19,881,150	180,601
Japan	0.400%	9/20/40	JPY	20,146,800	182,689
Japan	2.000%	9/20/40	JPY	14,462,000	170,373
Japan	0.500%	12/20/40	JPY	26,327,200	242,804
Japan	2.200%	3/20/41	JPY	10,679,500	129,828
Japan	2.000%	9/20/41	JPY	10,380,850	123,007
Japan	2.000%	3/20/42	JPY	12,256,150	145,761
Japan	1.900%	9/20/42	JPY	15,238,450	179,048
Japan	1.800%	3/20/43	JPY	6,628,400	76,876
Japan	1.900%	6/20/43	JPY	5,960,850	70,372
Japan	1.800%	9/20/43	JPY	6,306,500	73,345
Japan	1.700%	12/20/43	JPY	4,211,000	48,220
Japan	1.700%	3/20/44	JPY	7,676,150	88,001
Japan	1.700%	6/20/44	JPY	5,155,700	59,176
Japan	1.700%	9/20/44	JPY	5,497,500	63,168
Japan	1.500%	12/20/44	JPY	8,383,100	93,036
Japan	1.500%	3/20/45	JPY	8,133,550	90,336
Japan	1.600%	6/20/45	JPY	3,380,600	38,274
Japan	1.400%	9/20/45	JPY	2,302,000	25,126
Japan	1.400%	12/20/45	JPY	4,354,500	47,556
Japan	0.800%	3/20/46	JPY	4,523,550	43,672
Japan	0.300%	6/20/46	JPY	4,668,450	40,048
Japan	0.500%	9/20/46	JPY	9,940,000	89,399
Japan	0.600%	12/20/46	JPY	8,572,250	78,855
Japan	0.800%	3/20/47	JPY	1,940,600	18,682
Japan	0.800%	6/20/47	JPY	5,268,100	50,673
Japan	0.800%	9/20/47	JPY	9,731,300	93,526
Japan	0.800%	12/20/47	JPY	11,675,150	112,117
Japan	0.800%	3/20/48	JPY	16,271,150	156,119
Japan	2.400%	3/20/48	JPY	643,900	8,513
Japan	0.700%	6/20/48	JPY	12,677,250	118,633
Japan	0.900%	9/20/48	JPY	10,781,250	105,740
Japan	0.700%	12/20/48	JPY	11,267,450	105,203
Japan	0.500%	3/20/49	JPY	11,900,500	105,426
Japan	2.200%	3/20/49	JPY	1,307,950	16,783

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.400%	6/20/49	JPY	13,400,550	115,364
Japan	0.400%	9/20/49	JPY	12,588,700	108,159
Japan	0.400%	12/20/49	JPY	10,714,900	91,883
Japan	0.400%	3/20/50	JPY	10,343,050	88,525
Japan	2.200%	3/20/50	JPY	1,802,950	23,242
9 Japan	0.600%	6/20/50	JPY	14,025,450	126,615
Japan	0.600%	9/20/50	JPY	14,731,350	132,786
Japan	0.700%	12/20/50	JPY	20,441,700	188,980
9 Japan	2.200%	3/20/51	JPY	2,461,400	31,864
Japan	2.000%	3/20/52	JPY	3,911,800	49,036
Japan	1.900%	3/20/53	JPY	2,561,200	31,672
Japan	1.700%	3/20/54	JPY	5,775,200	68,794
Japan	1.400%	3/20/55	JPY	6,185,700	68,980
Japan	0.400%	3/20/56	JPY	10,119,550	84,611
Japan	0.900%	3/20/57	JPY	10,336,000	101,193
Japan	0.800%	3/20/58	JPY	10,054,850	95,549
Japan	0.500%	3/20/59	JPY	13,284,200	114,127
Japan	0.500%	3/20/60	JPY	15,413,150	132,111
Japan Expressway Holding and Debt Repayment Agency	0.895%	6/30/22	JPY	965,800	8,926
Japan Expressway Holding and Debt Repayment Agency	0.839%	7/29/22	JPY	402,400	3,719
Japan Expressway Holding and Debt Repayment Agency	0.801%	8/31/22	JPY	643,900	5,954
Japan Expressway Holding and Debt Repayment Agency	0.765%	9/20/22	JPY	160,000	1,479
Japan Expressway Holding and Debt Repayment Agency	0.796%	9/20/22	JPY	240,000	2,219
Japan Expressway Holding and Debt Repayment Agency	0.819%	9/30/22	JPY	1,207,300	11,174
Japan Expressway Holding and Debt Repayment Agency	0.791%	10/31/22	JPY	69,700	645
Japan Expressway Holding and Debt Repayment Agency	0.805%	11/30/22	JPY	1,262,600	11,700
Japan Expressway Holding and Debt Repayment Agency	0.834%	1/31/23	JPY	724,400	6,725
Japan Expressway Holding and Debt Repayment Agency	0.815%	2/28/23	JPY	448,800	4,167
Japan Expressway Holding and Debt Repayment Agency	0.668%	3/17/23	JPY	643,900	5,965
Japan Expressway Holding and Debt Repayment Agency	0.541%	4/28/23	JPY	643,900	5,956
Japan Expressway Holding and Debt Repayment Agency	0.882%	6/30/23	JPY	657,600	6,131
Japan Expressway Holding and Debt Repayment Agency	0.911%	7/31/23	JPY	1,046,300	9,771
Japan Expressway Holding and Debt Repayment Agency	0.801%	9/29/23	JPY	100,000	934
Japan Expressway Holding and Debt Repayment Agency	0.669%	11/30/23	JPY	804,900	7,501
Japan Expressway Holding and Debt Repayment Agency	0.693%	12/28/23	JPY	402,400	3,754
Japan Expressway Holding and Debt Repayment Agency	0.660%	2/29/24	JPY	1,609,800	15,024
Japan Expressway Holding and Debt Repayment Agency	0.645%	3/29/24	JPY	804,900	7,513
Japan Expressway Holding and Debt Repayment Agency	0.669%	4/30/24	JPY	804,900	7,515

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan Expressway Holding and Debt Repayment Agency	0.660%	5/31/24	JPY	904,900	8,458
Japan Expressway Holding and Debt Repayment Agency	0.601%	7/31/24	JPY	1,609,800	15,037
Japan Expressway Holding and Debt Repayment Agency	0.544%	9/30/24	JPY	20,100	188
Japan Expressway Holding and Debt Repayment Agency	0.539%	10/31/24	JPY	804,900	7,512
Japan Expressway Holding and Debt Repayment Agency	0.495%	11/29/24	JPY	1,223,400	11,406
Japan Expressway Holding and Debt Repayment Agency	0.466%	12/27/24	JPY	1,609,800	14,982
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/31/25	JPY	321,900	2,981
Japan Expressway Holding and Debt Repayment Agency	0.414%	2/28/25	JPY	329,200	3,061
Japan Expressway Holding and Debt Repayment Agency	0.450%	3/31/25	JPY	402,400	3,750
Japan Expressway Holding and Debt Repayment Agency	0.509%	5/30/25	JPY	466,800	4,360
Japan Expressway Holding and Debt Repayment Agency	0.557%	7/31/25	JPY	11,200	105
Japan Expressway Holding and Debt Repayment Agency	0.440%	8/29/25	JPY	51,500	480
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/30/26	JPY	604,400	5,612
Japan Expressway Holding and Debt Repayment Agency	2.450%	3/19/26	JPY	150,000	1,532
Japan Expressway Holding and Debt Repayment Agency	2.280%	4/20/27	JPY	70,000	724
Japan Expressway Holding and Debt Repayment Agency	0.140%	4/30/27	JPY	1,911,200	17,600
Japan Expressway Holding and Debt Repayment Agency	0.110%	5/31/27	JPY	8,800	81
Japan Expressway Holding and Debt Repayment Agency	0.130%	6/30/27	JPY	241,400	2,221
Japan Expressway Holding and Debt Repayment Agency	0.155%	8/31/27	JPY	482,900	4,460
Japan Expressway Holding and Debt Repayment Agency	0.090%	9/30/27	JPY	2,389,700	21,932
Japan Expressway Holding and Debt Repayment Agency	2.340%	10/20/27	JPY	560,000	5,858
Japan Expressway Holding and Debt Repayment Agency	0.170%	10/29/27	JPY	965,800	8,909
Japan Expressway Holding and Debt Repayment Agency	0.160%	11/30/27	JPY	482,900	4,452
Japan Expressway Holding and Debt Repayment Agency	2.250%	12/20/27	JPY	80,000	835
Japan Expressway Holding and Debt Repayment Agency	0.185%	1/31/28	JPY	486,900	4,497
Japan Expressway Holding and Debt Repayment Agency	2.420%	6/20/28	JPY	710,000	7,551
Japan Expressway Holding and Debt Repayment Agency	2.370%	9/20/28	JPY	110,000	1,171
Japan Expressway Holding and Debt Repayment Agency	2.410%	4/20/29	JPY	280,000	3,018
Japan Expressway Holding and Debt Repayment Agency	2.100%	12/28/29	JPY	400,000	4,287

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan Expressway Holding and Debt Repayment Agency	1.427%	7/31/34	JPY	500,000	5,252
Japan Expressway Holding and Debt Repayment Agency	1.338%	10/31/34	JPY	100,000	1,041
Japan Expressway Holding and Debt Repayment Agency	0.970%	1/31/35	JPY	1,600,000	15,952
Japan Expressway Holding and Debt Repayment Agency	1.240%	7/31/35	JPY	500,000	5,162
Japan Expressway Holding and Debt Repayment Agency	0.934%	1/31/36	JPY	2,900,000	28,815
Japan Expressway Holding and Debt Repayment Agency	0.306%	4/30/36	JPY	200,000	1,819
Japan Expressway Holding and Debt Repayment Agency	0.149%	7/31/36	JPY	1,700,000	15,075
Japan Expressway Holding and Debt Repayment Agency	0.397%	10/31/36	JPY	200,000	1,838
Japan Expressway Holding and Debt Repayment Agency	0.591%	1/29/38	JPY	1,600,000	15,090
Japan Expressway Holding and Debt Repayment Agency	0.538%	5/31/38	JPY	300,000	2,802
Japan Expressway Holding and Debt Repayment Agency	0.543%	6/30/38	JPY	100,000	934
Japan Expressway Holding and Debt Repayment Agency	0.500%	9/17/38	JPY	200,000	1,828
Japan Expressway Holding and Debt Repayment Agency	0.625%	9/30/38	JPY	300,000	2,837
Japan Expressway Holding and Debt Repayment Agency	0.500%	3/18/39	JPY	200,000	1,821
Japan Expressway Holding and Debt Repayment Agency	2.300%	2/29/40	JPY	200,000	2,433
Japan Expressway Holding and Debt Repayment Agency	2.960%	3/19/46	JPY	280,000	3,865
Japan Expressway Holding and Debt Repayment Agency	2.870%	12/20/46	JPY	70,000	960
Japan Expressway Holding and Debt Repayment Agency	2.700%	3/20/48	JPY	1,650,000	22,302
Japan Expressway Holding and Debt Repayment Agency	0.686%	7/31/48	JPY	200,000	1,866
Japan Expressway Holding and Debt Repayment Agency	0.542%	5/31/49	JPY	700,000	6,190
Japan Expressway Holding and Debt Repayment Agency	0.306%	3/31/50	JPY	200,000	1,649
Japan Expressway Holding and Debt Repayment Agency	1.861%	3/19/55	JPY	1,930,000	22,503
Japan Finance Corp.	0.001%	6/30/22	JPY	2,420,000	22,132
Japan Finance Corp.	0.001%	7/31/24	JPY	1,650,000	15,097
Japan Finance Organization for Municipalities	0.819%	9/16/22	JPY	804,900	7,448
Japan Finance Organization for Municipalities	0.801%	10/28/22	JPY	680,000	6,294
Japan Finance Organization for Municipalities	0.815%	2/17/23	JPY	1,207,300	11,206
Japan Finance Organization for Municipalities	0.668%	3/17/23	JPY	297,800	2,759
Japan Finance Organization for Municipalities	0.678%	3/28/23	JPY	400,000	3,706
Japan Finance Organization for Municipalities	0.576%	4/28/23	JPY	640,000	5,920
Japan Finance Organization for Municipalities	0.882%	6/16/23	JPY	804,900	7,504
Japan Finance Organization for Municipalities	0.311%	7/28/23	JPY	1,470,000	13,547
Japan Finance Organization for Municipalities	0.922%	7/28/23	JPY	240,000	2,240
Japan Finance Organization for Municipalities	0.835%	8/14/23	JPY	43,400	405
Japan Finance Organization for Municipalities	0.801%	9/15/23	JPY	40,200	375
Japan Finance Organization for Municipalities	0.669%	11/17/23	JPY	1,270,900	11,830

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan Finance Organization for Municipalities	0.660%	2/16/24	JPY	804,900	7,500
Japan Finance Organization for Municipalities	0.669%	4/12/24	JPY	1,247,600	11,644
Japan Finance Organization for Municipalities	0.660%	5/21/24	JPY	2,461,400	22,982
Japan Finance Organization for Municipalities	0.391%	4/25/25	JPY	181,100	1,683
Japan Finance Organization for Municipalities	0.484%	6/13/25	JPY	162,500	1,517
Japan Finance Organization for Municipalities	0.320%	1/19/26	JPY	804,900	7,474
Japan Finance Organization for Municipalities	0.145%	2/16/26	JPY	72,400	667
Japan Finance Organization for Municipalities	0.020%	3/13/26	JPY	120,400	1,102
Japan Finance Organization for Municipalities	0.140%	4/16/27	JPY	201,200	1,853
Japan Finance Organization for Municipalities	0.110%	5/21/27	JPY	1,207,300	11,099
Japan Finance Organization for Municipalities	0.160%	7/16/27	JPY	804,900	7,421
Japan Finance Organization for Municipalities	0.170%	10/15/27	JPY	804,900	7,425
Japan Finance Organization for Municipalities	0.160%	11/15/27	JPY	1,609,800	14,841
Japan Finance Organization for Municipalities	0.185%	1/21/28	JPY	1,609,800	14,868
Japan Finance Organization for Municipalities	2.290%	4/27/29	JPY	70,000	749
Japan Finance Organization for Municipalities	2.220%	1/28/30	JPY	1,800,000	19,404
Japan Highway Public Corp.	2.700%	6/20/22	JPY	310,000	2,923
Japan Highway Public Corp.	1.540%	12/20/22	JPY	400,000	3,750
Japan Housing Finance Agency	0.075%	10/20/26	JPY	3,410,000	31,179
Major Joint Local Government Bond	1.010%	2/25/22	JPY	60,300	556
Major Joint Local Government Bond	0.890%	6/24/22	JPY	643,900	5,951
Major Joint Local Government Bond	0.820%	9/22/22	JPY	72,400	670
Major Joint Local Government Bond	0.800%	11/25/22	JPY	201,200	1,864
Major Joint Local Government Bond	0.720%	12/22/22	JPY	321,900	2,980
Major Joint Local Government Bond	0.840%	1/25/23	JPY	112,600	1,045
Major Joint Local Government Bond	0.680%	3/24/23	JPY	563,400	5,220
Major Joint Local Government Bond	0.910%	7/25/23	JPY	402,400	3,756
Major Joint Local Government Bond	0.820%	8/25/23	JPY	72,400	675
Major Joint Local Government Bond	0.680%	10/25/23	JPY	160,900	1,497
Major Joint Local Government Bond	0.660%	11/24/23	JPY	1,159,000	10,782
Major Joint Local Government Bond	0.710%	12/25/23	JPY	2,978,100	27,758
Major Joint Local Government Bond	0.760%	1/25/24	JPY	1,207,300	11,274
Major Joint Local Government Bond	0.689%	4/25/24	JPY	201,200	1,878
Major Joint Local Government Bond	0.674%	5/24/24	JPY	321,900	3,005
Major Joint Local Government Bond	0.659%	6/25/24	JPY	644,000	6,013
Major Joint Local Government Bond	0.611%	7/25/24	JPY	563,400	5,255
Major Joint Local Government Bond	0.566%	8/23/24	JPY	402,400	3,750
Major Joint Local Government Bond	0.554%	9/25/24	JPY	1,207,300	11,249
Major Joint Local Government Bond	0.456%	12/25/24	JPY	1,931,700	17,973
Major Joint Local Government Bond	0.448%	2/25/25	JPY	1,851,200	17,221
Major Joint Local Government Bond	0.470%	3/25/25	JPY	1,408,500	13,118
Major Joint Local Government Bond	0.406%	4/25/25	JPY	2,937,900	27,305
Major Joint Local Government Bond	0.553%	5/23/25	JPY	4,105,000	38,386
Major Joint Local Government Bond	0.548%	6/25/25	JPY	2,092,700	19,572
Major Joint Local Government Bond	0.553%	7/25/25	JPY	1,001,000	9,369
Major Joint Local Government Bond	0.500%	8/25/25	JPY	1,287,800	12,030
Major Joint Local Government Bond	0.510%	9/25/25	JPY	1,747,100	16,334
Major Joint Local Government Bond	0.496%	11/25/25	JPY	804,900	7,527
Major Joint Local Government Bond	0.469%	12/25/25	JPY	4,105,000	38,352
Major Joint Local Government Bond	0.145%	12/25/26	JPY	2,656,100	24,454
Major Joint Local Government Bond	0.180%	1/25/27	JPY	2,487,100	22,946
Major Joint Local Government Bond	0.245%	2/25/27	JPY	1,368,300	12,670
Major Joint Local Government Bond	0.210%	3/25/27	JPY	1,567,900	14,490
Major Joint Local Government Bond	0.215%	10/25/27	JPY	637,800	5,902
Major Joint Local Government Bond	0.240%	2/25/28	JPY	385,500	3,570

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Major Joint Local Government Bond	0.180%	4/25/28	JPY	4,587,900	42,309
Major Joint Local Government Bond	0.200%	5/25/28	JPY	716,300	6,614
Major Joint Local Government Bond	0.205%	6/23/28	JPY	841,900	7,776
Major Joint Local Government Bond	0.175%	7/25/28	JPY	24,100	222
Major Joint Local Government Bond	0.245%	8/25/28	JPY	273,600	2,534
Major Joint Local Government Bond	0.250%	9/25/28	JPY	1,096,600	10,159
Major Joint Local Government Bond	0.160%	1/25/29	JPY	1,295,900	11,919
Major Joint Local Government Bond	0.140%	2/22/29	JPY	1,288,000	11,826
Major Joint Local Government Bond	0.050%	9/25/29	JPY	40,200	366
Major Joint Local Government Bond	0.095%	2/25/30	JPY	24,100	220
Major Joint Local Government Bond	0.150%	6/25/30	JPY	804,900	7,375
Major Joint Local Government Bond	0.125%	10/25/30	JPY	2,390,300	21,829
Major Joint Local Government Bond	0.120%	11/25/30	JPY	52,300	477
Major Joint Local Government Bond	0.145%	2/25/31	JPY	2,150,000	19,652
Osaka Prefecture	1.453%	9/26/34	JPY	220,000	2,315
Tokyo Metropolitan Government	0.770%	9/20/22	JPY	241,400	2,232
Tokyo Metropolitan Government	0.760%	12/20/22	JPY	148,900	1,379
Tokyo Metropolitan Government	0.860%	3/20/23	JPY	643,900	5,987
Tokyo Metropolitan Government	0.700%	9/20/23	JPY	362,200	3,370
Tokyo Metropolitan Government	0.720%	12/20/23	JPY	24,100	225
Tokyo Metropolitan Government	0.730%	12/20/23	JPY	1,609,800	15,010
Tokyo Metropolitan Government	0.635%	3/19/24	JPY	563,400	5,249
Tokyo Metropolitan Government	0.690%	3/19/24	JPY	152,900	1,427
Tokyo Metropolitan Government	0.505%	9/20/24	JPY	563,400	5,241
Tokyo Metropolitan Government	0.426%	12/20/24	JPY	112,600	1,046
Tokyo Metropolitan Government	0.386%	3/19/25	JPY	804,900	7,473
Tokyo Metropolitan Government	0.435%	3/19/25	JPY	1,995,000	18,558
Tokyo Metropolitan Government	0.499%	6/20/25	JPY	603,600	5,635
Tokyo Metropolitan Government	0.533%	6/20/25	JPY	402,400	3,762
Tokyo Metropolitan Government	0.456%	9/19/25	JPY	402,400	3,754
Tokyo Metropolitan Government	0.475%	9/19/25	JPY	885,300	8,265
Tokyo Metropolitan Government	0.444%	12/19/25	JPY	539,200	5,033
Tokyo Metropolitan Government	0.075%	9/18/26	JPY	142,700	1,309
Tokyo Metropolitan Government	0.210%	3/19/27	JPY	1,609,800	14,881
Tokyo Metropolitan Government	0.040%	6/20/29	JPY	1,287,800	11,726
Tokyo Metropolitan Government	0.095%	9/20/30	JPY	445,000	4,054
Tokyo Metropolitan Government	1.980%	6/20/31	JPY	80,000	866
Tokyo Metropolitan Government	1.293%	6/20/35	JPY	80,000	830
					21,864,439
Jersey (0.0%)					
Bailiwick of Jersey	3.750%	6/9/54	GBP	1,216	2,385
Kazakhstan (0.0%)					
³ Republic of Kazakhstan	1.550%	11/9/23	EUR	2,536	3,143
Republic of Kazakhstan	1.550%	11/9/23	EUR	1,610	1,995
Republic of Kazakhstan	0.600%	9/30/26	EUR	2,013	2,414
³ Republic of Kazakhstan	0.600%	9/30/26	EUR	5,071	6,081
Republic of Kazakhstan	2.375%	11/9/28	EUR	8,050	10,775
³ Republic of Kazakhstan	1.500%	9/30/34	EUR	3,864	4,671
					29,079
Latvia (0.0%)					
Republic of Latvia	2.875%	4/30/24	EUR	805	1,065
Lithuania (0.0%)					
Republic of Lithuania	2.125%	10/29/26	EUR	11,108	15,198

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Luxembourg (0.0%)					
Grand Duchy of Luxembourg	2.250%	3/19/28	EUR	2,415	3,401
Malaysia (0.7%)					
Federation of Malaysia	3.418%	8/15/22	MYR	12,074	3,002
Federation of Malaysia	3.795%	9/30/22	MYR	128,786	32,220
Federation of Malaysia	3.480%	3/15/23	MYR	169,433	42,384
Federation of Malaysia	3.757%	4/20/23	MYR	80,491	20,251
Federation of Malaysia	3.800%	8/17/23	MYR	132,810	33,557
Federation of Malaysia	3.478%	6/14/24	MYR	209,276	52,785
Federation of Malaysia	4.181%	7/15/24	MYR	114,297	29,404
Federation of Malaysia	4.059%	9/30/24	MYR	43,465	11,160
Federation of Malaysia	3.882%	3/14/25	MYR	118,418	30,312
Federation of Malaysia	3.955%	9/15/25	MYR	375,892	97,014
Federation of Malaysia	4.392%	4/15/26	MYR	56,344	14,832
Federation of Malaysia	3.906%	7/15/26	MYR	187,128	48,391
Federation of Malaysia	3.900%	11/30/26	MYR	105,846	27,476
Federation of Malaysia	3.892%	3/15/27	MYR	500	129
Federation of Malaysia	3.899%	11/16/27	MYR	78,076	20,121
Federation of Malaysia	3.733%	6/15/28	MYR	206,379	52,808
Federation of Malaysia	3.885%	8/15/29	MYR	193,005	49,491
Federation of Malaysia	4.498%	4/15/30	MYR	113,090	30,176
Federation of Malaysia	2.632%	4/15/31	MYR	50,528	11,810
Federation of Malaysia	4.232%	6/30/31	MYR	16,662	4,338
Federation of Malaysia	4.127%	4/15/32	MYR	20,123	5,157
Federation of Malaysia	3.844%	4/15/33	MYR	244,330	59,674
Federation of Malaysia	4.642%	11/7/33	MYR	91,518	24,039
Federation of Malaysia	3.828%	7/5/34	MYR	170,794	41,729
Federation of Malaysia	4.254%	5/31/35	MYR	86,126	21,643
Federation of Malaysia	4.762%	4/7/37	MYR	37,509	9,857
Federation of Malaysia	4.893%	6/8/38	MYR	158,970	41,800
Federation of Malaysia	3.757%	5/22/40	MYR	112,687	26,151
Federation of Malaysia	4.417%	9/30/41	MYR	20,000	5,005
Federation of Malaysia	4.935%	9/30/43	MYR	7,485	1,988
Federation of Malaysia	4.736%	3/15/46	MYR	28,172	7,247
Federation of Malaysia	4.921%	7/6/48	MYR	91,760	24,254
Federation of Malaysia	4.065%	6/15/50	MYR	39,055	9,099
Malaysia Government Investment Issue	4.444%	5/22/24	MYR	20,000	5,180
Malaysia Government Investment Issue	3.726%	3/31/26	MYR	40,000	10,257
Malaysia Government Investment Issue	4.130%	7/9/29	MYR	50,000	12,981
Malaysia Government Investment Issue	3.465%	10/15/30	MYR	80,000	19,816
Malaysia Government Investment Issue	4.119%	11/30/34	MYR	15,000	3,730
Malaysia Government Investment Issue	4.467%	9/15/39	MYR	40,000	9,982
Malaysia Government Investment Issue	4.638%	11/15/49	MYR	10,000	2,496
					953,746
Mexico (0.6%)					
Mexican Bonos	6.500%	6/9/22	MXN	1,819,100	91,473
Mexican Bonos	6.750%	3/9/23	MXN	644,000	32,738
Mexican Bonos	8.000%	12/7/23	MXN	998,450	52,611
Mexican Bonos	8.000%	9/5/24	MXN	1,062,900	56,311
Mexican Bonos	10.000%	12/5/24	MXN	1,170,000	65,983
Mexican Bonos	5.750%	3/5/26	MXN	1,201,050	58,756
Mexican Bonos	7.500%	6/3/27	MXN	1,348,300	70,675
Mexican Bonos	8.500%	5/31/29	MXN	1,416,700	77,860
Mexican Bonos	7.750%	5/29/31	MXN	776,800	40,678
Mexican Bonos	7.750%	11/23/34	MXN	410,600	21,196

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Mexican Bonos	10.000%	11/20/36	MXN	399,900	24,964
Mexican Bonos	8.500%	11/18/38	MXN	1,002,200	53,439
Mexican Bonos	7.750%	11/13/42	MXN	916,000	44,992
Mexican Bonos	8.000%	11/7/47	MXN	825,500	40,815
United Mexican States	1.625%	3/6/24	EUR	2,415	3,028
United Mexican States	1.375%	1/15/25	EUR	8,669	10,882
United Mexican States	1.625%	4/8/26	EUR	3,305	4,184
United Mexican States	1.350%	9/18/27	EUR	4,886	6,032
United Mexican States	1.750%	4/17/28	EUR	13,281	16,539
United Mexican States	3.625%	4/9/29	EUR	7,406	10,206
United Mexican States	1.125%	1/17/30	EUR	6,142	7,106
United Mexican States	3.375%	2/23/31	EUR	14,489	19,866
United Mexican States	1.450%	10/25/33	EUR	6,214	6,981
United Mexican States	2.875%	4/8/39	EUR	7,957	9,736
United Mexican States	3.000%	3/6/45	EUR	4,508	5,536
United Mexican States	2.125%	10/25/51	EUR	10,095	9,937
United Mexican States	5.625%	3/19/14	GBP	4,835	7,111
United Mexican States	4.000%	3/15/15	EUR	2,737	3,443

853,078

Netherlands (1.7%)

BNG Bank NV	0.375%	1/14/22	EUR	12,074	14,624
BNG Bank NV	0.500%	8/26/22	EUR	29,782	36,299
BNG Bank NV	2.250%	8/30/22	EUR	4,025	5,018
BNG Bank NV	4.750%	3/6/23	AUD	15,052	12,533
BNG Bank NV	3.875%	5/26/23	EUR	22,538	29,558
BNG Bank NV	5.250%	5/20/24	AUD	6,440	5,672
BNG Bank NV	0.250%	6/7/24	EUR	4,830	5,931
BNG Bank NV	0.050%	7/13/24	EUR	20,123	24,579
BNG Bank NV	1.125%	9/4/24	EUR	1,127	1,427
BNG Bank NV	0.200%	11/9/24	EUR	16,099	19,785
BNG Bank NV	0.500%	4/16/25	EUR	15,696	19,551
BNG Bank NV	0.250%	5/7/25	EUR	22,981	28,358
BNG Bank NV	3.250%	7/15/25	AUD	8,170	6,930
BNG Bank NV	1.625%	8/26/25	GBP	500	722
BNG Bank NV	1.000%	1/12/26	EUR	12,074	15,439
BNG Bank NV	0.125%	4/11/26	EUR	5,876	7,223
BNG Bank NV	3.250%	8/24/26	AUD	500	426
BNG Bank NV	0.625%	6/19/27	EUR	11,913	15,074
BNG Bank NV	3.500%	7/19/27	AUD	6,279	5,444
BNG Bank NV	0.750%	1/11/28	EUR	18,594	23,746
BNG Bank NV	3.300%	7/17/28	AUD	15,938	13,649
BNG Bank NV	5.200%	12/7/28	GBP	2,550	4,575
BNG Bank NV	0.750%	1/24/29	EUR	4,025	5,157
BNG Bank NV	0.100%	1/15/30	EUR	12,074	14,682
BNG Bank NV	1.375%	10/21/30	EUR	4,830	6,531
BNG Bank NV	0.125%	7/9/35	EUR	12,074	14,038
BNG Bank NV	0.875%	10/17/35	EUR	4,025	5,169
BNG Bank NV	1.500%	3/29/38	EUR	2,415	3,379
BNG Bank NV	1.500%	7/15/39	EUR	3,220	4,530
³ Kingdom of Netherlands	2.250%	7/15/22	EUR	46,564	57,951
³ Kingdom of Netherlands	3.750%	1/15/23	EUR	8,275	10,708
³ Kingdom of Netherlands	1.750%	7/15/23	EUR	118,845	150,612
³ Kingdom of Netherlands	0.000%	1/15/24	EUR	96,331	117,929
³ Kingdom of Netherlands	2.000%	7/15/24	EUR	58,356	76,167
³ Kingdom of Netherlands	0.250%	7/15/25	EUR	86,320	107,398

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³ Kingdom of Netherlands	0.750%	7/15/27	EUR	57,592	74,213
³ Kingdom of Netherlands	5.500%	1/15/28	EUR	36,849	61,895
³ Kingdom of Netherlands	0.750%	7/15/28	EUR	80,960	104,753
³ Kingdom of Netherlands	0.250%	7/15/29	EUR	127,578	159,240
³ Kingdom of Netherlands	0.000%	7/15/30	EUR	173,055	210,516
³ Kingdom of Netherlands	2.500%	1/15/33	EUR	32,599	50,653
³ Kingdom of Netherlands	4.000%	1/15/37	EUR	61,503	118,195
³ Kingdom of Netherlands	0.500%	1/15/40	EUR	77,071	96,724
³ Kingdom of Netherlands	3.750%	1/15/42	EUR	87,631	179,368
³ Kingdom of Netherlands	2.750%	1/15/47	EUR	73,620	140,924
³ Kingdom of Netherlands	0.000%	1/15/52	EUR	56,221	59,120
Nederlandse Waterschapsbank NV	0.500%	10/27/22	EUR	9,337	11,403
Nederlandse Waterschapsbank NV	2.375%	1/27/23	CHF	2,415	2,785
Nederlandse Waterschapsbank NV	0.125%	1/17/24	EUR	20,123	24,627
Nederlandse Waterschapsbank NV	5.250%	4/18/24	AUD	6,840	6,004
Nederlandse Waterschapsbank NV	5.200%	3/31/25	CAD	1,400	1,314
Nederlandse Waterschapsbank NV	3.400%	7/22/25	AUD	2,810	2,397
Nederlandse Waterschapsbank NV	0.250%	12/15/25	GBP	13,200	17,971
Nederlandse Waterschapsbank NV	3.150%	9/2/26	AUD	7,220	6,128
Nederlandse Waterschapsbank NV	3.250%	3/9/27	EUR	8,050	11,665
Nederlandse Waterschapsbank NV	1.000%	3/1/28	EUR	4,830	6,265
Nederlandse Waterschapsbank NV	3.450%	7/17/28	AUD	3,220	2,791
Nederlandse Waterschapsbank NV	3.300%	5/2/29	AUD	3,620	3,102
Nederlandse Waterschapsbank NV	0.500%	4/29/30	EUR	4,400	5,512
Nederlandse Waterschapsbank NV	3.000%	9/11/31	EUR	4,800	7,473
Nederlandse Waterschapsbank NV	5.375%	6/7/32	GBP	8,050	15,831
Nederlandse Waterschapsbank NV	1.250%	5/27/36	EUR	14,650	19,623
Nederlandse Waterschapsbank NV	1.500%	6/15/39	EUR	4,025	5,641
Nederlandse Waterschapsbank NV	0.750%	10/4/41	EUR	34,048	41,904

2,318,851

New Zealand (0.4%)

Auckland Council	0.625%	11/13/24	EUR	8,050	10,002
Auckland Council	3.500%	3/9/26	AUD	500	425
Auckland Council	0.125%	9/26/29	EUR	2,496	2,957
Housing New Zealand Ltd.	3.360%	6/12/25	NZD	8,570	6,689
Housing New Zealand Ltd.	2.247%	10/5/26	NZD	21,370	15,949
New Zealand	5.500%	4/15/23	NZD	36,221	28,557
New Zealand	0.500%	5/15/24	NZD	56,344	40,403
New Zealand	2.750%	4/15/25	NZD	89,625	69,434
New Zealand	0.500%	5/15/26	NZD	45,000	31,607
New Zealand	4.500%	4/15/27	NZD	57,075	49,039
New Zealand	0.250%	5/15/28	NZD	28,513	19,005
New Zealand	3.000%	4/20/29	NZD	59,966	48,139
New Zealand	1.500%	5/15/31	NZD	45,880	32,357
New Zealand	3.500%	4/14/33	NZD	32,197	26,970
New Zealand	2.750%	4/15/37	NZD	49,289	37,716
New Zealand	1.750%	5/15/41	NZD	24,150	15,235
New Zealand Local Government Funding Agency Bond	5.500%	4/15/23	NZD	4,025	3,157
New Zealand Local Government Funding Agency Bond	2.250%	4/15/24	NZD	9,015	6,734
New Zealand Local Government Funding Agency Bond	2.750%	4/15/25	NZD	7,245	5,536
New Zealand Local Government Funding Agency Bond	1.500%	4/15/26	NZD	8,050	5,822

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
New Zealand Local Government Funding Agency Bond	4.500%	4/15/27	NZD	1,610	1,349
New Zealand Local Government Funding Agency Bond	1.500%	4/20/29	NZD	16,099	11,184
New Zealand Local Government Funding Agency Bond	3.500%	4/14/33	NZD	11,649	9,253
					477,519
Norway (0.3%)					
³ Kingdom of Norway	3.750%	5/25/21	NOK	186,155	22,402
³ Kingdom of Norway	2.000%	5/24/23	NOK	316,260	39,174
³ Kingdom of Norway	3.000%	3/14/24	NOK	456,865	58,495
³ Kingdom of Norway	1.750%	3/13/25	NOK	140,859	17,492
³ Kingdom of Norway	1.500%	2/19/26	NOK	104,638	12,862
³ Kingdom of Norway	1.750%	2/17/27	NOK	123,151	15,311
³ Kingdom of Norway	2.000%	4/26/28	NOK	160,982	20,330
³ Kingdom of Norway	1.750%	9/6/29	NOK	287,275	35,562
³ Kingdom of Norway	1.375%	8/19/30	NOK	480,738	57,488
³ Kingdom of Norway	1.250%	9/17/31	NOK	350,000	41,074
Kommunalbanken AS	4.500%	7/18/22	AUD	2,979	2,414
Kommunalbanken AS	4.500%	4/17/23	AUD	6,398	5,328
Kommunalbanken AS	2.700%	9/5/23	AUD	644	522
Kommunalbanken AS	1.500%	12/15/23	GBP	12,074	17,176
Kommunalbanken AS	5.250%	7/15/24	AUD	5,046	4,467
Kommunalbanken AS	4.250%	7/16/25	AUD	1,000	880
Kommunalbanken AS	0.625%	4/20/26	EUR	6,440	8,055
Kommunalbanken AS	3.000%	12/9/26	AUD	7,244	6,105
Kommunalbanken AS	0.875%	5/24/27	EUR	23,101	29,437
Kommunalbanken AS	3.400%	7/24/28	AUD	6,440	5,558
Kommunalbanken AS	0.050%	10/24/29	EUR	7,567	9,049
					409,181
Peru (0.1%)					
Republic of Peru	5.200%	9/12/23	PEN	4,325	1,251
Republic of Peru	5.700%	8/12/24	PEN	25,355	7,516
Republic of Peru	2.750%	1/30/26	EUR	11,269	14,807
Republic of Peru	8.200%	8/12/26	PEN	63,040	21,158
Republic of Peru	6.350%	8/12/28	PEN	66,780	19,692
Republic of Peru	5.940%	2/12/29	PEN	73,046	20,797
Republic of Peru	3.750%	3/1/30	EUR	1,610	2,294
Republic of Peru	6.950%	8/12/31	PEN	72,125	21,298
Republic of Peru	6.150%	8/12/32	PEN	65,073	17,987
Republic of Peru	1.250%	3/11/33	EUR	7,480	8,568
Republic of Peru	5.400%	8/12/34	PEN	58,960	14,899
Republic of Peru	6.900%	8/12/37	PEN	77,230	21,982
Republic of Peru	5.350%	8/12/40	PEN	39,843	9,311
Republic of Peru	6.850%	2/12/42	PEN	17,630	4,896
Republic of Peru	6.714%	2/12/55	PEN	10,725	2,904
					189,360
Philippines (0.0%)					
Republic of Philippines	0.250%	4/28/25	EUR	4,231	5,062
Republic of Philippines	0.875%	5/17/27	EUR	6,327	7,708
Republic of Philippines	0.700%	2/3/29	EUR	4,106	4,909
Republic of Philippines	1.200%	4/28/33	EUR	5,740	6,838
					24,517

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Poland (0.5%)					
Bank Gospodarstwa Krajowego	1.375%	6/1/25	EUR	4,174	5,305
Bank Gospodarstwa Krajowego	1.750%	5/6/26	EUR	3,220	4,201
Bank Gospodarstwa Krajowego	1.625%	4/30/28	EUR	4,130	5,426
Bank Gospodarstwa Krajowego	2.000%	6/1/30	EUR	725	987
Republic of Poland	4.500%	1/18/22	EUR	5,230	6,505
Republic of Poland	5.750%	9/23/22	PLN	34,209	9,735
Republic of Poland	3.750%	1/19/23	EUR	3,703	4,770
Republic of Poland	2.500%	1/25/23	PLN	115,907	31,817
Republic of Poland	4.000%	10/25/23	PLN	168,528	48,659
Republic of Poland	3.000%	1/15/24	EUR	400	524
Republic of Poland	2.500%	4/25/24	PLN	88,492	24,823
Republic of Poland	3.375%	7/9/24	EUR	4,830	6,484
Republic of Poland	2.250%	10/25/24	PLN	40,246	11,254
Republic of Poland	5.250%	1/20/25	EUR	5,957	8,625
Republic of Poland	0.000%	2/10/25	EUR	12,074	14,626
Republic of Poland	0.750%	4/25/25	PLN	233,614	61,924
Republic of Poland	3.250%	7/25/25	PLN	105,443	30,721
Republic of Poland	1.500%	9/9/25	EUR	4,025	5,194
Republic of Poland	1.500%	1/19/26	EUR	38,475	49,941
Republic of Poland	2.500%	7/25/26	PLN	206,861	58,901
Republic of Poland	1.125%	8/7/26	EUR	2,818	3,613
Republic of Poland	0.250%	10/25/26	PLN	86,110	21,738
Republic of Poland	0.875%	5/10/27	EUR	26,401	33,530
Republic of Poland	2.500%	7/25/27	PLN	124,761	35,515
Republic of Poland	1.375%	10/22/27	EUR	3,260	4,281
Republic of Poland	2.750%	4/25/28	PLN	211,924	61,161
Republic of Poland	1.000%	10/25/28	EUR	2,335	2,988
Republic of Poland	5.750%	4/25/29	PLN	20,807	7,264
Republic of Poland	2.750%	10/25/29	PLN	103,020	29,665
Republic of Poland	1.250%	10/25/30	PLN	185,129	46,848
Republic of Poland	2.375%	1/18/36	EUR	10,716	15,700
Republic of Poland	2.000%	10/25/46	EUR	300	451
Republic of Poland	4.000%	4/25/47	PLN	51,477	18,440
					671,616
Portugal (0.6%)					
³ Portugal Obrigacoes do Tesouro OT	4.950%	10/25/23	EUR	25,752	35,194
³ Portugal Obrigacoes do Tesouro OT	5.650%	2/15/24	EUR	64,393	90,770
³ Portugal Obrigacoes do Tesouro OT	2.875%	10/15/25	EUR	65,267	89,626
³ Portugal Obrigacoes do Tesouro OT	4.125%	4/14/27	EUR	26,570	40,032
³ Portugal Obrigacoes do Tesouro OT	0.700%	10/15/27	EUR	35,194	44,277
³ Portugal Obrigacoes do Tesouro OT	1.950%	6/15/29	EUR	91,864	125,905
³ Portugal Obrigacoes do Tesouro OT	3.875%	2/15/30	EUR	32,197	50,701
³ Portugal Obrigacoes do Tesouro OT	0.475%	10/18/30	EUR	60,368	73,229
³ Portugal Obrigacoes do Tesouro OT	2.250%	4/18/34	EUR	56,344	80,804
³ Portugal Obrigacoes do Tesouro OT	0.900%	10/12/35	EUR	50,858	61,823
³ Portugal Obrigacoes do Tesouro OT	4.100%	4/15/37	EUR	13,442	23,953
³ Portugal Obrigacoes do Tesouro OT	4.100%	2/15/45	EUR	35,416	67,958
³ Portugal Obrigacoes do Tesouro OT	1.000%	4/12/52	EUR	86,384	92,929
					877,201
Romania (0.1%)					
Romania	3.625%	4/24/24	EUR	4,186	5,561
Romania	2.750%	10/29/25	EUR	13,591	18,081
³ Romania	2.750%	2/26/26	EUR	2,995	3,965
³ Romania	2.000%	12/8/26	EUR	2,938	3,782

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Romania	2.375%	4/19/27	EUR	18,111	23,616
Romania	2.875%	5/26/28	EUR	26,985	35,902
³ Romania	1.375%	12/2/29	EUR	2,600	3,112
Romania	2.500%	2/8/30	EUR	5,635	7,214
³ Romania	3.624%	5/26/30	EUR	2,512	3,482
Romania	3.624%	5/26/30	EUR	11,500	15,939
Romania	2.124%	7/16/31	EUR	2,455	3,025
³ Romania	2.124%	7/16/31	EUR	3,470	4,275
³ Romania	2.000%	1/28/32	EUR	3,623	4,375
³ Romania	2.000%	4/14/33	EUR	5,330	6,321
Romania	3.875%	10/29/35	EUR	6,440	8,977
Romania	4.125%	3/11/39	EUR	2,415	3,397
³ Romania	2.625%	12/2/40	EUR	1,610	1,894
³ Romania	2.750%	4/14/41	EUR	7,500	8,858
³ Romania	4.625%	4/3/49	EUR	6,830	10,116
Romania	4.625%	4/3/49	EUR	8,050	11,923
³ Romania	3.375%	1/28/50	EUR	8,050	10,108

193,923

Russia (0.4%)

Russian Federation	7.600%	7/20/22	RUB	2,092,758	28,506
Russian Federation	7.400%	12/7/22	RUB	599,656	8,180
Russian Federation	7.000%	1/25/23	RUB	1,227,483	16,668
Russian Federation	7.000%	8/16/23	RUB	2,471,064	33,650
Russian Federation	6.500%	2/28/24	RUB	2,078,269	27,942
Russian Federation	7.400%	7/17/24	RUB	3,912,689	53,787
Russian Federation	7.100%	10/16/24	RUB	241,472	3,294
Russian Federation	7.150%	11/12/25	RUB	1,931,776	26,422
³ Russian Federation	2.875%	12/4/25	EUR	9,900	12,994
Russian Federation	2.875%	12/4/25	EUR	100	131
Russian Federation	7.950%	10/7/26	RUB	1,891,531	26,708
Russian Federation	8.150%	2/3/27	RUB	3,585,457	51,155
Russian Federation	6.000%	10/6/27	RUB	1,368,342	17,542
Russian Federation	7.050%	1/19/28	RUB	2,133,003	28,831
Russian Federation	6.900%	5/23/29	RUB	2,333,425	31,046
Russian Federation	7.650%	4/10/30	RUB	3,164,720	44,120
Russian Federation	1.850%	11/20/32	EUR	8,000	9,450
Russian Federation	7.700%	3/23/33	RUB	1,481,029	20,677
Russian Federation	7.250%	5/10/34	RUB	2,845,748	38,353
Russian Federation	6.100%	7/18/35	RUB	2,500,000	30,245
Russian Federation	7.700%	3/16/39	RUB	684,000	9,635

519,336

Saudi Arabia (0.1%)

³ Kingdom of Saudi Arabia	0.000%	3/3/24	EUR	28,120	33,718
³ Kingdom of Saudi Arabia	0.750%	7/9/27	EUR	8,050	9,904
³ Kingdom of Saudi Arabia	0.625%	3/3/30	EUR	12,150	14,634
Kingdom of Saudi Arabia	2.000%	7/9/39	EUR	11,752	14,838

73,094

Singapore (0.4%)

Housing & Development Board	2.505%	6/27/24	SGD	1,500	1,185
Housing & Development Board	3.100%	7/24/24	SGD	7,250	5,833
Housing & Development Board	2.495%	3/11/26	SGD	1,500	1,195
Housing & Development Board	2.035%	9/16/26	SGD	7,750	6,041
Housing & Development Board	2.675%	1/22/29	SGD	4,000	3,227
Housing & Development Board	2.598%	10/30/29	SGD	4,750	3,800

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Housing & Development Board	3.080%	5/31/30	SGD	12,000	9,959
Housing & Development Board	2.545%	7/4/31	SGD	2,000	1,586
Republic of Singapore	1.750%	4/1/22	SGD	16,099	12,251
Republic of Singapore	3.125%	9/1/22	SGD	55,539	43,244
Republic of Singapore	1.750%	2/1/23	SGD	80,491	61,867
Republic of Singapore	2.750%	7/1/23	SGD	28,170	22,201
Republic of Singapore	2.000%	2/1/24	SGD	74,270	58,013
Republic of Singapore	3.000%	9/1/24	SGD	13,281	10,767
Republic of Singapore	2.375%	6/1/25	SGD	40,246	32,311
Republic of Singapore	2.125%	6/1/26	SGD	25,146	19,997
Republic of Singapore	3.500%	3/1/27	SGD	44,592	37,972
Republic of Singapore	2.625%	5/1/28	SGD	39,727	32,444
Republic of Singapore	2.875%	7/1/29	SGD	20,814	17,330
Republic of Singapore	2.875%	9/1/30	SGD	41,875	34,885
Republic of Singapore	3.375%	9/1/33	SGD	25,758	22,612
Republic of Singapore	2.250%	8/1/36	SGD	48,715	38,003
Republic of Singapore	2.375%	7/1/39	SGD	31,875	25,371
Republic of Singapore	2.750%	4/1/42	SGD	17,294	14,630
Republic of Singapore	2.750%	3/1/46	SGD	43,032	36,735
Republic of Singapore	1.875%	3/1/50	SGD	31,760	23,451
					576,910
Slovakia (0.2%)					
Slovak Republic	3.000%	2/28/23	EUR	4,025	5,154
Slovak Republic	0.000%	11/13/23	EUR	50,549	61,475
Slovak Republic	0.000%	6/17/24	EUR	7,800	9,528
Slovak Republic	3.375%	11/15/24	EUR	16,099	22,034
Slovak Republic	0.250%	5/14/25	EUR	8,050	9,940
Slovak Republic	0.625%	5/22/26	EUR	10,464	13,242
Slovak Republic	1.375%	1/21/27	EUR	17,065	22,500
Slovak Republic	1.000%	6/12/28	EUR	27,182	35,495
Slovak Republic	3.625%	1/16/29	EUR	2,415	3,751
Slovak Republic	0.750%	4/9/30	EUR	12,738	16,370
Slovak Republic	1.000%	10/9/30	EUR	2,182	2,864
Slovak Republic	1.625%	1/21/31	EUR	11,672	16,319
Slovak Republic	1.000%	5/14/32	EUR	33,863	44,653
Slovak Republic	1.875%	3/9/37	EUR	8,170	11,981
Slovak Republic	2.000%	10/17/47	EUR	11,931	18,209
Slovak Republic	2.250%	6/12/68	EUR	2,013	3,509
					297,024
Slovenia (0.1%)					
Republic of Slovenia	4.625%	9/9/24	EUR	3,220	4,549
Republic of Slovenia	2.125%	7/28/25	EUR	4,025	5,372
Republic of Slovenia	5.125%	3/30/26	EUR	6,440	9,853
Republic of Slovenia	1.250%	3/22/27	EUR	11,269	14,768
Republic of Slovenia	1.000%	3/6/28	EUR	28,172	36,536
Republic of Slovenia	1.188%	3/14/29	EUR	8,050	10,615
Republic of Slovenia	0.275%	1/14/30	EUR	12,074	14,811
Republic of Slovenia	0.000%	2/12/31	EUR	35,000	41,492
Republic of Slovenia	1.500%	3/25/35	EUR	9,659	13,115
Republic of Slovenia	1.750%	11/3/40	EUR	8,050	11,441
Republic of Slovenia	3.125%	8/7/45	EUR	8,050	14,343
Republic of Slovenia	0.488%	10/20/50	EUR	13,050	13,826
					190,721

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)	
South Korea (2.5%)						
	Export-Import Bank of Korea	0.500%	5/30/22	EUR	3,994	4,838
	Export-Import Bank of Korea	0.625%	7/11/23	EUR	805	986
	Export-Import Bank of Korea	0.375%	3/26/24	EUR	8,050	9,843
	Export-Import Bank of Korea	4.000%	6/7/27	AUD	850	737
	Korea Development Bank	0.625%	7/17/23	EUR	10,847	13,266
	Korea Gas Corp.	0.000%	11/28/23	CHF	3,220	3,565
3	Korea Housing Finance Corp.	0.750%	10/30/23	EUR	3,864	4,766
3	Korea Housing Finance Corp.	0.010%	2/5/25	EUR	4,025	4,875
	Korea Housing Finance Corp.	0.010%	2/5/25	EUR	39,280	47,579
3	Korea Housing Finance Corp.	0.010%	7/7/25	EUR	11,672	14,128
	Korea Monetary Stabilization Bond	0.710%	8/2/22	KRW	30,000,000	26,925
	Korea National Housing Bond I	1.250%	7/31/21	KRW	20,000,000	18,014
	Korea National Housing Bond I	1.250%	8/31/21	KRW	17,000,000	15,322
	Korea National Housing Bond I	1.250%	11/30/21	KRW	10,000,000	9,028
	Korea National Housing Bond I	1.500%	11/30/21	KRW	40,000,000	36,167
	Korea National Housing Bond I	1.500%	12/31/21	KRW	40,000,000	36,191
	Korea National Housing Bond I	1.750%	4/30/24	KRW	8,800,000	8,029
	Republic of Korea	1.625%	6/10/22	KRW	70,000,000	63,555
	Republic of Korea	2.000%	9/10/22	KRW	40,000,000	36,543
	Republic of Korea	1.250%	12/10/22	KRW	50,000,000	45,225
	Republic of Korea	2.375%	3/10/23	KRW	160,000,000	147,631
	Republic of Korea	3.000%	3/10/23	KRW	84,000,000	78,371
	Republic of Korea	1.000%	6/10/23	KRW	138,000,000	124,039
	Republic of Korea	2.250%	9/10/23	KRW	115,000,000	106,183
	Republic of Korea	3.375%	9/10/23	KRW	40,000,000	37,870
	Republic of Korea	0.875%	12/10/23	KRW	20,000,000	17,852
	Republic of Korea	1.875%	3/10/24	KRW	155,000,000	141,876
	Republic of Korea	1.375%	9/10/24	KRW	50,000,000	44,966
	Republic of Korea	3.000%	9/10/24	KRW	95,000,000	89,966
	Republic of Korea	1.500%	3/10/25	KRW	80,000,000	71,923
	Republic of Korea	2.250%	6/10/25	KRW	79,000,000	72,973
	Republic of Korea	1.125%	9/10/25	KRW	55,000,000	48,477
	Republic of Korea	0.000%	9/16/25	EUR	9,973	12,051
	Republic of Korea	2.250%	12/10/25	KRW	30,000,000	27,709
	Republic of Korea	5.750%	3/10/26	KRW	14,000,000	14,974
	Republic of Korea	1.875%	6/10/26	KRW	132,000,000	119,688
	Republic of Korea	1.500%	12/10/26	KRW	130,000,000	115,193
	Republic of Korea	5.250%	3/10/27	KRW	15,500,000	16,577
	Republic of Korea	2.125%	6/10/27	KRW	75,000,000	68,554
	Republic of Korea	2.375%	12/10/27	KRW	95,000,000	88,212
	Republic of Korea	5.500%	3/10/28	KRW	20,000,000	22,191
	Republic of Korea	2.625%	6/10/28	KRW	100,260,000	94,722
	Republic of Korea	2.375%	12/10/28	KRW	50,000,000	46,458
	Republic of Korea	1.875%	6/10/29	KRW	98,000,000	87,553
	Republic of Korea	1.375%	12/10/29	KRW	35,000,000	29,820
	Republic of Korea	5.500%	12/10/29	KRW	52,137,000	59,609
	Republic of Korea	1.375%	6/10/30	KRW	110,000,000	92,925
	Republic of Korea	4.750%	12/10/30	KRW	28,000,000	30,930
	Republic of Korea	4.000%	12/10/31	KRW	41,000,000	43,387
	Republic of Korea	3.750%	12/10/33	KRW	96,500,000	101,623
	Republic of Korea	2.625%	9/10/35	KRW	49,000,000	46,121
	Republic of Korea	1.500%	9/10/36	KRW	100,000,000	81,083
	Republic of Korea	2.250%	9/10/37	KRW	78,000,000	70,058
	Republic of Korea	2.375%	9/10/38	KRW	36,600,000	33,473

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Korea	1.125%	9/10/39	KRW	56,800,000	42,455
Republic of Korea	1.500%	9/10/40	KRW	40,000,000	31,754
Republic of Korea	3.000%	12/10/42	KRW	59,500,000	60,386
Republic of Korea	2.750%	12/10/44	KRW	57,990,000	56,985
Republic of Korea	2.000%	3/10/46	KRW	69,000,000	59,227
Republic of Korea	2.125%	3/10/47	KRW	102,955,000	90,494
Republic of Korea	2.625%	3/10/48	KRW	113,695,000	110,116
Republic of Korea	2.000%	3/10/49	KRW	120,360,000	102,806
Republic of Korea	1.500%	3/10/50	KRW	188,730,000	142,986
Republic of Korea	2.000%	9/10/68	KRW	35,697,000	29,545
Republic of Korea	1.625%	9/10/70	KRW	11,050,000	8,026
					3,419,400
Spain (4.3%)					
Adif Alta Velocidad	3.500%	5/27/24	EUR	9,600	12,863
Adif Alta Velocidad	1.875%	1/28/25	EUR	12,100	15,677
Autonomous Community of Madrid Spain	2.875%	7/17/23	EUR	7,204	9,265
Autonomous Community of Madrid Spain	4.125%	5/21/24	EUR	17,306	23,600
Autonomous Community of Madrid Spain	0.997%	9/30/24	EUR	1,385	1,734
Autonomous Community of Madrid Spain	1.826%	4/30/25	EUR	11,269	14,622
Autonomous Community of Madrid Spain	4.300%	9/15/26	EUR	17,124	25,286
Autonomous Community of Madrid Spain	2.146%	4/30/27	EUR	13,684	18,461
Autonomous Community of Madrid Spain	1.773%	4/30/28	EUR	10,967	14,573
Autonomous Community of Madrid Spain	1.571%	4/30/29	EUR	16,099	21,163
Autonomous Community of Madrid Spain	2.080%	3/12/30	EUR	4,025	5,505
Autonomous Community of Madrid Spain	0.419%	4/30/30	EUR	3,175	3,806
Basque Government	0.850%	4/30/30	EUR	16,099	20,103
Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA	0.500%	3/17/23	EUR	24,100	29,447
Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA	0.850%	12/17/23	EUR	4,000	4,961
Instituto de Credito Oficial	0.750%	10/31/23	EUR	2,415	2,988
³ Kingdom of Spain	5.400%	1/31/23	EUR	113,154	150,090
Kingdom of Spain	0.000%	4/30/23	EUR	171,635	208,362
Kingdom of Spain	0.350%	7/30/23	EUR	46,963	57,523
³ Kingdom of Spain	4.400%	10/31/23	EUR	64,791	87,468
³ Kingdom of Spain	4.800%	1/31/24	EUR	41,320	56,879
³ Kingdom of Spain	3.800%	4/30/24	EUR	66,663	90,334
Kingdom of Spain	0.000%	5/31/24	EUR	135,000	164,236
³ Kingdom of Spain	0.250%	7/30/24	EUR	165,571	203,225
³ Kingdom of Spain	2.750%	10/31/24	EUR	155,186	206,989
³ Kingdom of Spain	1.600%	4/30/25	EUR	154,748	200,305
³ Kingdom of Spain	4.650%	7/30/25	EUR	15,101	21,978
³ Kingdom of Spain	2.150%	10/31/25	EUR	57,229	76,258
Kingdom of Spain	0.000%	1/31/26	EUR	80,491	97,623
³ Kingdom of Spain	1.950%	4/30/26	EUR	179,793	239,269
³ Kingdom of Spain	5.900%	7/30/26	EUR	126,694	200,749
Kingdom of Spain	1.500%	4/30/27	EUR	109,861	144,347
³ Kingdom of Spain	0.800%	7/30/27	EUR	201,227	253,707
³ Kingdom of Spain	1.450%	10/31/27	EUR	31,714	41,605
Kingdom of Spain	0.000%	1/31/28	EUR	60,000	71,716
³ Kingdom of Spain	1.400%	4/30/28	EUR	98,280	128,808
³ Kingdom of Spain	1.400%	7/30/28	EUR	190,412	249,875
³ Kingdom of Spain	5.150%	10/31/28	EUR	167,494	276,200
Kingdom of Spain	6.000%	1/31/29	EUR	9,722	16,907
³ Kingdom of Spain	1.450%	4/30/29	EUR	104,779	138,051

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³	Kingdom of Spain	0.600%	10/31/29	EUR	30,059	37,049
³	Kingdom of Spain	1.950%	7/30/30	EUR	47,307	64,964
³	Kingdom of Spain	1.250%	10/31/30	EUR	516,297	668,029
	Kingdom of Spain	5.750%	7/30/32	EUR	9,107	17,146
³	Kingdom of Spain	2.350%	7/30/33	EUR	57,089	82,100
³	Kingdom of Spain	1.850%	7/30/35	EUR	10,614	14,491
³	Kingdom of Spain	4.200%	1/31/37	EUR	116,374	207,805
³	Kingdom of Spain	0.850%	7/30/37	EUR	114,812	135,098
³	Kingdom of Spain	4.900%	7/30/40	EUR	30,571	61,233
³	Kingdom of Spain	1.200%	10/31/40	EUR	120,614	146,340
³	Kingdom of Spain	4.700%	7/30/41	EUR	146,815	290,170
³	Kingdom of Spain	5.150%	10/31/44	EUR	65,355	141,019
³	Kingdom of Spain	2.900%	10/31/46	EUR	83,891	135,174
³	Kingdom of Spain	2.700%	10/31/48	EUR	39,503	61,820
³	Kingdom of Spain	3.450%	7/30/66	EUR	58,759	107,722
³	Kingdom of Spain	1.450%	10/31/71	EUR	35,000	36,572

5,813,290

Supranational (3.5%)

	African Development Bank	0.250%	1/24/24	EUR	6,520	7,991
	African Development Bank	4.750%	3/6/24	AUD	5,313	4,591
	African Development Bank	0.250%	11/21/24	EUR	18,191	22,384
	African Development Bank	4.000%	1/10/25	AUD	11,535	9,926
	African Development Bank	4.500%	6/2/26	AUD	5,015	4,522
	African Development Bank	0.125%	10/7/26	EUR	3,220	3,941
	African Development Bank	3.300%	7/27/27	AUD	805	689
	African Development Bank	3.350%	8/8/28	AUD	500	428
	African Development Bank	0.500%	3/21/29	EUR	17,051	21,249
	Asian Development Bank	1.000%	12/15/22	GBP	1,932	2,702
	Asian Development Bank	2.650%	1/11/23	AUD	1,500	1,202
	Asian Development Bank	3.000%	1/17/23	NZD	8,050	6,007
	Asian Development Bank	0.200%	5/25/23	EUR	11,390	13,892
	Asian Development Bank	4.500%	9/5/23	AUD	1,250	1,057
	Asian Development Bank	2.450%	1/17/24	AUD	1,445	1,175
	Asian Development Bank	3.500%	5/30/24	NZD	16,099	12,466
	Asian Development Bank	3.750%	3/12/25	AUD	9,040	7,758
	Asian Development Bank	0.625%	9/15/26	GBP	5,957	8,206
	Asian Development Bank	3.000%	10/14/26	AUD	1,465	1,242
	Asian Development Bank	0.125%	12/15/26	GBP	12,879	17,222
	Asian Development Bank	4.650%	2/16/27	CAD	2,248	2,157
	Asian Development Bank	3.400%	9/10/27	AUD	2,170	1,884
	Asian Development Bank	0.250%	10/28/27	GBP	10,867	14,495
	Asian Development Bank	0.750%	12/7/27	GBP	10,000	13,735
	Asian Development Bank	3.300%	8/8/28	AUD	2,090	1,807
	Asian Development Bank	0.000%	10/24/29	EUR	12,235	14,663
	Asian Development Bank	0.025%	1/31/30	EUR	19,640	23,552
	Corp. Andina de Fomento	0.750%	6/13/23	EUR	4,025	4,928
	Corp. Andina de Fomento	1.125%	2/13/25	EUR	12,074	15,052
	Corp. Andina de Fomento	0.500%	2/26/26	CHF	7,000	7,838
	Corp. Andina de Fomento	4.500%	9/14/27	AUD	1,288	1,071
	Council Of Europe Development Bank	0.125%	5/25/23	EUR	12,658	15,437
	Council Of Europe Development Bank	0.375%	6/8/26	EUR	55,386	69,123
	Council Of Europe Development Bank	0.000%	4/9/27	EUR	7,478	9,153
	EUROFIMA	3.000%	5/22/24	CHF	4,025	4,881
	EUROFIMA	3.900%	12/19/25	AUD	805	701
	EUROFIMA	3.000%	5/15/26	CHF	5,230	6,708

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
EUROFIMA	2.600%	1/13/27	AUD	19,975	16,310
EUROFIMA	4.550%	3/30/27	CAD	2,172	2,006
EUROFIMA	3.350%	5/21/29	AUD	3,470	2,959
European Bank for Reconstruction & Development	1.250%	12/15/22	GBP	8,050	11,300
European Bank for Reconstruction & Development	0.000%	10/17/24	EUR	8,050	9,811
European Bank for Reconstruction & Development	5.625%	12/7/28	GBP	805	1,487
⁵ European Financial Stability Facility	2.250%	9/5/22	EUR	38,837	48,512
⁵ European Financial Stability Facility	0.000%	11/17/22	EUR	52,319	63,496
⁵ European Financial Stability Facility	0.500%	1/20/23	EUR	30,587	37,487
⁵ European Financial Stability Facility	0.000%	4/24/23	EUR	19,721	23,990
⁵ European Financial Stability Facility	1.875%	5/23/23	EUR	28,977	36,633
⁵ European Financial Stability Facility	0.000%	7/17/23	EUR	10,464	12,734
⁵ European Financial Stability Facility	0.125%	10/17/23	EUR	12,316	15,050
⁵ European Financial Stability Facility	0.200%	1/17/24	EUR	1,530	1,876
⁵ European Financial Stability Facility	2.125%	2/19/24	EUR	15,696	20,291
⁵ European Financial Stability Facility	0.000%	4/19/24	EUR	32,197	39,293
⁵ European Financial Stability Facility	1.750%	6/27/24	EUR	13,684	17,637
⁵ European Financial Stability Facility	0.400%	2/17/25	EUR	12,235	15,189
⁵ European Financial Stability Facility	0.200%	4/28/25	EUR	12,879	15,888
⁵ European Financial Stability Facility	0.500%	7/11/25	EUR	24,148	30,163
⁵ European Financial Stability Facility	0.400%	5/31/26	EUR	64,393	80,461
⁵ European Financial Stability Facility	0.750%	5/3/27	EUR	44,633	56,961
⁵ European Financial Stability Facility	0.875%	7/26/27	EUR	20,123	25,906
⁵ European Financial Stability Facility	0.950%	2/14/28	EUR	16,099	20,889
⁵ European Financial Stability Facility	0.050%	10/17/29	EUR	4,709	5,720
⁵ European Financial Stability Facility	2.750%	12/3/29	EUR	4,427	6,618
⁵ European Financial Stability Facility	3.875%	3/30/32	EUR	16,099	27,408
⁵ European Financial Stability Facility	3.000%	9/4/34	EUR	4,186	6,864
⁵ European Financial Stability Facility	0.875%	4/10/35	EUR	34,225	44,386
⁵ European Financial Stability Facility	3.375%	4/3/37	EUR	25,597	45,133
⁵ European Financial Stability Facility	1.450%	9/5/40	EUR	4,025	5,662
⁵ European Financial Stability Facility	1.700%	2/13/43	EUR	13,611	20,092
⁵ European Financial Stability Facility	2.350%	7/29/44	EUR	10,947	18,327
⁵ European Financial Stability Facility	1.200%	2/17/45	EUR	29,380	39,849
⁵ European Financial Stability Facility	1.375%	5/31/47	EUR	14,783	21,091
⁵ European Financial Stability Facility	1.800%	7/10/48	EUR	36,584	57,137
⁵ European Financial Stability Facility	0.700%	1/20/50	EUR	47,977	58,930
⁵ European Financial Stability Facility	0.050%	1/18/52	EUR	10,000	10,123
⁵ European Financial Stability Facility	1.750%	7/17/53	EUR	11,672	18,474
⁵ European Financial Stability Facility	2.000%	2/28/56	EUR	24,776	42,194
European Investment Bank	2.250%	5/25/21	PLN	8,050	2,125
European Investment Bank	0.375%	3/15/22	EUR	20,123	24,399
European Investment Bank	5.000%	8/22/22	AUD	4,267	3,494
European Investment Bank	3.000%	9/28/22	EUR	3,904	4,934
European Investment Bank	2.250%	10/14/22	EUR	21,733	27,222
European Investment Bank	2.700%	1/12/23	AUD	2,496	2,002
³ European Investment Bank	2.375%	1/18/23	CAD	2,254	1,894
European Investment Bank	1.625%	3/15/23	EUR	45,196	56,610
European Investment Bank	2.375%	7/6/23	CAD	6,680	5,654
European Investment Bank	0.000%	10/16/23	EUR	24,148	29,448
European Investment Bank	0.500%	11/15/23	EUR	16,099	19,911
European Investment Bank	0.050%	12/15/23	EUR	44,270	54,128
European Investment Bank	0.875%	12/15/23	GBP	8,895	12,477

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Investment Bank	2.125%	1/15/24	EUR	13,684	17,671
European Investment Bank	0.000%	3/15/24	EUR	109,468	133,788
European Investment Bank	0.050%	5/24/24	EUR	16,099	19,718
European Investment Bank	0.200%	7/15/24	EUR	32,197	39,636
European Investment Bank	1.750%	7/30/24	CAD	11,269	9,470
European Investment Bank	4.750%	8/7/24	AUD	2,616	2,293
European Investment Bank	0.875%	9/13/24	EUR	26,562	33,455
European Investment Bank	0.750%	11/15/24	GBP	805	1,124
European Investment Bank	1.625%	2/4/25	CHF	2,010	2,384
European Investment Bank	0.000%	3/25/25	EUR	2,415	2,959
European Investment Bank	0.125%	4/15/25	EUR	24,148	29,725
European Investment Bank	5.500%	4/15/25	GBP	8,050	13,293
European Investment Bank	0.375%	7/16/25	EUR	18,594	23,151
European Investment Bank	2.750%	9/15/25	EUR	32,197	44,185
European Investment Bank	4.500%	10/15/25	EUR	12,074	17,756
European Investment Bank	2.900%	10/17/25	AUD	2,415	2,031
European Investment Bank	0.000%	3/13/26	EUR	8,050	9,880
European Investment Bank	0.375%	4/14/26	EUR	22,540	28,170
European Investment Bank	3.100%	8/17/26	AUD	28,344	24,078
European Investment Bank	2.750%	8/25/26	PLN	8,050	2,285
European Investment Bank	1.000%	9/21/26	GBP	2,576	3,620
European Investment Bank	0.100%	10/15/26	EUR	12,477	15,393
European Investment Bank	1.250%	11/13/26	EUR	4,830	6,335
European Investment Bank	0.500%	1/15/27	EUR	43,224	54,514
European Investment Bank	3.500%	4/15/27	EUR	4,025	5,962
European Investment Bank	3.750%	12/7/27	GBP	3,059	5,020
European Investment Bank	0.875%	1/14/28	EUR	37,429	48,449
European Investment Bank	3.300%	2/3/28	AUD	1,812	1,567
European Investment Bank	0.000%	3/28/28	EUR	30,000	36,631
European Investment Bank	1.375%	5/12/28	SEK	60,360	7,492
European Investment Bank	0.000%	5/15/28	EUR	8,050	9,835
European Investment Bank	0.000%	12/7/28	GBP	2,093	2,685
European Investment Bank	6.000%	12/7/28	GBP	12,879	24,370
European Investment Bank	0.625%	1/22/29	EUR	24,148	30,784
European Investment Bank	0.125%	6/20/29	EUR	9,260	11,354
European Investment Bank	0.050%	1/16/30	EUR	64,393	78,204
European Investment Bank	4.000%	4/15/30	EUR	5,735	9,431
European Investment Bank	0.000%	9/9/30	EUR	20,000	24,122
European Investment Bank	2.750%	9/13/30	EUR	24,150	36,589
European Investment Bank	0.000%	1/14/31	EUR	20,000	24,096
European Investment Bank	1.000%	3/14/31	EUR	54,976	72,662
European Investment Bank	1.000%	4/14/32	EUR	25,758	34,084
European Investment Bank	1.125%	11/15/32	EUR	16,099	21,564
European Investment Bank	1.125%	4/13/33	EUR	24,148	32,282
European Investment Bank	3.000%	10/14/33	EUR	8,050	12,983
European Investment Bank	0.050%	10/13/34	EUR	5,506	6,431
European Investment Bank	2.625%	3/15/35	EUR	5,715	9,027
European Investment Bank	3.125%	6/30/36	CHF	805	1,281
European Investment Bank	1.125%	9/15/36	EUR	38,636	51,705
European Investment Bank	3.875%	6/8/37	GBP	4,347	8,171
European Investment Bank	0.500%	11/13/37	EUR	12,074	14,877
European Investment Bank	5.000%	4/15/39	GBP	5,630	12,245
European Investment Bank	2.750%	3/15/40	EUR	14,932	25,366
European Investment Bank	0.250%	6/15/40	EUR	18,147	20,987
European Investment Bank	3.625%	3/14/42	EUR	4,508	8,779

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Investment Bank	1.000%	11/14/42	EUR	8,050	10,738
European Investment Bank	4.500%	3/7/44	GBP	6,842	14,998
European Investment Bank	1.750%	9/15/45	EUR	8,050	12,177
European Investment Bank	0.875%	9/13/47	EUR	8,050	10,325
European Investment Bank	1.500%	11/15/47	EUR	4,025	5,900
European Investment Bank	1.500%	10/16/48	EUR	2,476	3,643
European Investment Bank	0.050%	1/27/51	EUR	16,184	16,496
European Investment Bank	4.625%	10/12/54	GBP	6,198	15,463
European Stability Mechanism	0.000%	1/17/22	EUR	1,369	1,653
European Stability Mechanism	0.000%	10/18/22	EUR	44,270	53,689
European Stability Mechanism	0.100%	7/31/23	EUR	41,051	50,098
European Stability Mechanism	2.125%	11/20/23	EUR	2,592	3,331
European Stability Mechanism	0.125%	4/22/24	EUR	51,515	63,151
European Stability Mechanism	0.000%	12/16/24	EUR	12,799	15,659
European Stability Mechanism	0.000%	3/14/25	EUR	44,953	54,992
European Stability Mechanism	1.000%	9/23/25	EUR	32,197	41,151
European Stability Mechanism	0.500%	3/2/26	EUR	37,590	47,154
European Stability Mechanism	0.750%	3/15/27	EUR	20,123	25,702
European Stability Mechanism	0.750%	9/5/28	EUR	14,854	19,086
European Stability Mechanism	0.500%	3/5/29	EUR	33,807	42,693
European Stability Mechanism	0.010%	3/4/30	EUR	15,897	19,220
European Stability Mechanism	1.125%	5/3/32	EUR	4,210	5,617
European Stability Mechanism	1.200%	5/23/33	EUR	9,659	13,005
European Stability Mechanism	1.625%	11/17/36	EUR	32,157	45,876
European Stability Mechanism	1.750%	10/20/45	EUR	8,050	12,258
European Stability Mechanism	1.800%	11/2/46	EUR	20,405	31,693
European Stability Mechanism	1.850%	12/1/55	EUR	12,074	19,963
¹³ European Union	0.625%	11/4/23	EUR	21,733	26,935
¹³ European Union	0.500%	4/4/25	EUR	48,295	60,350
European Union	0.000%	11/4/25	EUR	14,666	17,987
¹³ European Union	3.000%	9/4/26	EUR	5,735	8,155
¹³ European Union	2.500%	11/4/27	EUR	15,294	21,749
¹³ European Union	2.875%	4/4/28	EUR	4,025	5,899
¹³ European Union	1.375%	10/4/29	EUR	12,879	17,494
¹³ European Union	0.750%	4/4/31	EUR	26,361	34,096
¹³ European Union	1.250%	4/4/33	EUR	20,123	27,409
European Union	0.000%	7/4/35	EUR	87,544	100,819
¹³ European Union	1.125%	4/4/36	EUR	16,099	21,638
European Union	0.250%	4/22/36	EUR	22,820	27,112
European Union	0.200%	6/4/36	EUR	46,025	54,097
¹³ European Union	3.375%	4/4/38	EUR	6,516	11,666
European Union	0.100%	10/4/40	EUR	28,105	31,453
¹³ European Union	3.750%	4/4/42	EUR	8,050	15,861
European Union	0.450%	5/2/46	EUR	30,200	35,310
European Union	0.300%	11/4/50	EUR	52,887	58,384
Inter-American Development Bank	3.750%	7/25/22	AUD	19,157	15,408
Inter-American Development Bank	1.950%	4/23/24	AUD	2,576	2,073
Inter-American Development Bank	4.750%	8/27/24	AUD	17,242	15,128
Inter-American Development Bank	1.700%	10/10/24	CAD	9,965	8,347
Inter-American Development Bank	1.375%	12/15/24	GBP	22,135	31,601
Inter-American Development Bank	0.750%	10/15/25	CAD	3,804	3,049
Inter-American Development Bank	2.750%	10/30/25	AUD	8,774	7,329
Inter-American Development Bank	1.250%	12/15/25	GBP	19,721	28,062
Inter-American Development Bank	4.400%	1/26/26	CAD	50	47
Inter-American Development Bank	4.250%	6/11/26	AUD	1,047	937

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Inter-American Development Bank	0.500%	9/15/26	GBP	8,050	11,011
Inter-American Development Bank	0.875%	8/27/27	CAD	5,079	3,964
International Bank for Reconstruction & Development	2.250%	1/17/23	CAD	4,347	3,649
International Bank for Reconstruction & Development	3.000%	2/2/23	NZD	8,050	6,013
International Bank for Reconstruction & Development	0.500%	7/24/23	GBP	16,743	23,251
International Bank for Reconstruction & Development	2.500%	8/3/23	CAD	854	725
International Bank for Reconstruction & Development	0.500%	10/10/23	SEK	160,980	19,233
International Bank for Reconstruction & Development	2.200%	2/27/24	AUD	18,030	14,590
International Bank for Reconstruction & Development	1.800%	7/26/24	CAD	9,321	7,851
International Bank for Reconstruction & Development	0.875%	12/13/24	GBP	9,922	13,910
International Bank for Reconstruction & Development	1.900%	1/16/25	CAD	6,178	5,208
International Bank for Reconstruction & Development	4.250%	6/24/25	AUD	10,142	8,914
International Bank for Reconstruction & Development	0.750%	7/2/25	CAD	4,749	3,827
International Bank for Reconstruction & Development	2.900%	11/26/25	AUD	8,372	7,032
International Bank for Reconstruction & Development	0.625%	1/14/26	CAD	5,015	3,979
International Bank for Reconstruction & Development	0.250%	7/22/26	GBP	4,025	5,437
International Bank for Reconstruction & Development	3.000%	10/19/26	AUD	13,280	11,267
International Bank for Reconstruction & Development	0.750%	12/15/26	GBP	11,165	15,471
International Bank for Reconstruction & Development	0.000%	1/15/27	EUR	37,167	45,335
International Bank for Reconstruction & Development	0.250%	9/23/27	GBP	16,099	21,472
International Bank for Reconstruction & Development	0.875%	9/28/27	CAD	4,355	3,398
International Bank for Reconstruction & Development	0.625%	11/22/27	EUR	8,854	11,205
International Bank for Reconstruction & Development	0.010%	4/24/28	EUR	12,074	14,669
International Bank for Reconstruction & Development	3.300%	8/14/28	AUD	2,657	2,298
International Bank for Reconstruction & Development	4.875%	12/7/28	GBP	400	710
International Bank for Reconstruction & Development	1.950%	9/20/29	CAD	1,453	1,190
International Bank for Reconstruction & Development	1.000%	12/21/29	GBP	18,050	24,889
International Bank for Reconstruction & Development	0.000%	2/21/30	EUR	9,197	11,031
International Bank for Reconstruction & Development	0.500%	4/16/30	EUR	4,347	5,444
International Bank for Reconstruction & Development	5.750%	6/7/32	GBP	4,830	9,787

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
International Bank for Reconstruction & Development	0.625%	1/12/33	EUR	15,294	19,187
International Bank for Reconstruction & Development	1.200%	8/8/34	EUR	7,765	10,385
International Bank for Reconstruction & Development	0.500%	6/21/35	EUR	16,099	19,692
International Bank for Reconstruction & Development	0.125%	1/3/51	EUR	24,901	25,514
International Bank for Reconstruction & Development	0.200%	1/21/61	EUR	4,347	4,281
International Finance Corp.	2.800%	8/15/22	AUD	17,950	14,298
International Finance Corp.	2.375%	7/19/23	CAD	1,546	1,310
International Finance Corp.	4.250%	8/21/23	AUD	1,610	1,352
International Finance Corp.	1.250%	12/15/23	GBP	11,108	15,735
International Finance Corp.	1.450%	7/22/24	AUD	2,777	2,205
International Finance Corp.	1.375%	9/13/24	CAD	2,709	2,250
International Finance Corp.	1.375%	3/7/25	GBP	7,905	11,286
International Finance Corp.	4.000%	4/3/25	AUD	3,623	3,142
International Finance Corp.	0.250%	12/15/25	GBP	8,211	11,177
International Finance Corp.	0.750%	7/22/27	GBP	8,050	11,072
International Finance Corp.	3.200%	10/18/27	AUD	966	830
International Finance Corp.	3.150%	6/26/29	AUD	1,771	1,515
Nordic Investment Bank	0.375%	9/19/22	EUR	4,193	5,106
Nordic Investment Bank	1.125%	12/15/23	GBP	15,414	21,743
Nordic Investment Bank	4.750%	2/28/24	AUD	4,218	3,645
Nordic Investment Bank	0.125%	6/10/24	EUR	19,882	24,371
Nordic Investment Bank	0.500%	11/3/25	EUR	15,777	19,740
Nordic Investment Bank	0.125%	12/15/26	GBP	21,000	28,096

4,779,237
Sweden (0.4%)

Kingdom of Sweden	0.125%	4/24/23	EUR	24,148	29,420
³ Kingdom of Sweden	1.500%	11/13/23	SEK	743,895	91,843
Kingdom of Sweden	2.500%	5/12/25	SEK	104,075	13,611
Kingdom of Sweden	1.000%	11/12/26	SEK	278,255	34,643
Kingdom of Sweden	0.750%	5/12/28	SEK	5,635	692
³ Kingdom of Sweden	0.750%	11/12/29	SEK	313,105	38,356
³ Kingdom of Sweden	0.125%	5/12/31	SEK	681,960	78,338
Kingdom of Sweden	2.250%	6/1/32	SEK	140,855	19,809
Kingdom of Sweden	3.500%	3/30/39	SEK	186,295	32,140
Kommuninvest I Sverige AB	1.000%	11/13/23	SEK	458,790	55,492
Kommuninvest I Sverige AB	1.000%	10/2/24	SEK	160,980	19,544
Kommuninvest I Sverige AB	1.000%	5/12/25	SEK	317,170	38,620
Kommuninvest I Sverige AB	0.750%	2/4/26	SEK	241,470	29,114
Kommuninvest I Sverige AB	1.000%	11/12/26	SEK	482,940	58,549
Region Stockholm	0.750%	2/26/25	EUR	4,025	5,023

545,194
Switzerland (0.4%)

Canton of Basel-Landschaft	1.375%	9/29/34	CHF	13,360	17,100
Canton of Geneva Switzerland	1.625%	7/30/29	CHF	2,855	3,572
Canton of Geneva Switzerland	1.500%	3/5/32	CHF	1,285	1,629
Canton of Geneva Switzerland	0.400%	4/28/36	CHF	4,025	4,551
Canton of Geneva Switzerland	0.600%	7/4/46	CHF	2,405	2,855
Canton of Vaud	2.000%	10/24/33	CHF	7,165	9,749
Canton of Zurich	1.250%	7/29/22	CHF	5,880	6,593
Canton of Zurich	0.000%	6/27/25	CHF	8,050	8,983

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Canton of Zurich	1.250%	12/3/32	CHF	2,415	3,020
Canton of Zurich	2.000%	7/29/38	CHF	8,050	11,553
Canton of Zurich	0.250%	7/12/39	CHF	10,060	11,183
Swiss Confederation	4.000%	2/11/23	CHF	1,936	2,300
Swiss Confederation	1.250%	6/11/24	CHF	17,065	19,837
Swiss Confederation	1.500%	7/24/25	CHF	14,046	16,772
Swiss Confederation	1.250%	5/28/26	CHF	24,792	29,632
Swiss Confederation	3.250%	6/27/27	CHF	7,245	9,774
Swiss Confederation	4.000%	4/8/28	CHF	400	575
Swiss Confederation	0.000%	6/22/29	CHF	20,928	23,540
Swiss Confederation	0.500%	5/27/30	CHF	13,684	16,039
Swiss Confederation	2.250%	6/22/31	CHF	14,086	19,318
Swiss Confederation	0.500%	6/27/32	CHF	11,430	13,431
Swiss Confederation	3.500%	4/8/33	CHF	16,582	26,036
Swiss Confederation	0.000%	6/26/34	CHF	30,000	33,184
Swiss Confederation	2.500%	3/8/36	CHF	4,951	7,450
Swiss Confederation	1.250%	6/27/37	CHF	24,349	31,995
Swiss Confederation	0.000%	7/24/39	CHF	14,489	15,830
Swiss Confederation	1.500%	4/30/42	CHF	33,082	47,506
Swiss Confederation	0.500%	6/28/45	CHF	20,123	24,586
Swiss Confederation	4.000%	1/6/49	CHF	6,842	15,677
Swiss Confederation	0.500%	5/24/55	CHF	5,031	6,439
Swiss Confederation	0.500%	5/30/58	CHF	17,845	23,170
Swiss Confederation	2.000%	6/25/64	CHF	3,864	7,873
					471,752

Thailand (0.7%)

Bank of Thailand Bond	1.440%	9/16/22	THB	241,472	7,854
Bank of Thailand Bond	0.920%	3/23/23	THB	241,472	7,811
Kingdom of Thailand	2.000%	12/17/22	THB	80,491	2,649
Kingdom of Thailand	5.500%	3/13/23	THB	104,638	3,671
Kingdom of Thailand	3.625%	6/16/23	THB	499,043	17,072
Kingdom of Thailand	2.400%	12/17/23	THB	1,530,933	51,449
Kingdom of Thailand	0.750%	6/17/24	THB	1,609,814	51,782
Kingdom of Thailand	1.450%	12/17/24	THB	1,576,870	51,807
Kingdom of Thailand	0.950%	6/17/25	THB	1,742,944	56,088
Kingdom of Thailand	3.850%	12/12/25	THB	1,006,134	36,486
Kingdom of Thailand	2.125%	12/17/26	THB	782,944	26,410
Kingdom of Thailand	3.580%	12/17/27	THB	794,443	29,030
Kingdom of Thailand	5.670%	3/13/28	THB	96,589	3,960
Kingdom of Thailand	2.875%	12/17/28	THB	1,229,133	43,253
Kingdom of Thailand	4.875%	6/22/29	THB	1,400,538	56,114
Kingdom of Thailand	1.600%	12/17/29	THB	969,135	31,001
Kingdom of Thailand	3.650%	6/20/31	THB	990,036	37,184
Kingdom of Thailand	2.000%	12/17/31	THB	180,000	5,850
Kingdom of Thailand	3.775%	6/25/32	THB	1,213,800	46,295
Kingdom of Thailand	1.600%	6/17/35	THB	241,472	7,242
Kingdom of Thailand	1.585%	12/17/35	THB	410,982	12,209
Kingdom of Thailand	3.400%	6/17/36	THB	2,383,490	87,680
Kingdom of Thailand	4.260%	12/12/37	THB	222,960	8,581
Kingdom of Thailand	3.300%	6/17/38	THB	1,311,385	47,518
Kingdom of Thailand	3.800%	6/14/41	THB	120,736	4,694
Kingdom of Thailand	2.000%	6/17/42	THB	241,472	7,099
Kingdom of Thailand	4.675%	6/29/44	THB	604,485	25,985
Kingdom of Thailand	2.875%	6/17/46	THB	909,163	30,250
Kingdom of Thailand	1.875%	6/17/49	THB	234,400	6,227

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Kingdom of Thailand	4.000%	6/17/66	THB	289,546	11,732
Kingdom of Thailand	3.600%	6/17/67	THB	1,885,494	70,249
					885,232
United Kingdom (4.5%)					
¹ Community Finance Co. 1 plc	5.017%	7/31/34	GBP	564	1,022
⁷ LCR Finance plc	4.500%	12/7/28	GBP	6,037	10,464
⁷ LCR Finance plc	4.500%	12/7/38	GBP	1,288	2,621
⁷ LCR Finance plc	5.100%	3/7/51	GBP	5,393	13,643
Transport for London	2.250%	8/9/22	GBP	725	1,023
Transport for London	2.125%	4/24/25	GBP	4,025	5,846
Transport for London	3.875%	7/23/42	GBP	644	1,157
Transport for London	3.625%	5/15/45	GBP	3,945	6,961
Transport for London	4.000%	4/7/64	GBP	3,663	7,707
United Kingdom Gilt	0.500%	7/22/22	GBP	185,225	257,212
United Kingdom Gilt	1.750%	9/7/22	GBP	86,303	121,887
United Kingdom Gilt	0.750%	7/22/23	GBP	178,811	250,525
United Kingdom Gilt	0.125%	1/31/24	GBP	326,174	449,533
United Kingdom Gilt	5.000%	3/7/25	GBP	101,183	165,057
United Kingdom Gilt	0.625%	6/7/25	GBP	23,571	33,001
United Kingdom Gilt	0.125%	1/30/26	GBP	232,525	317,031
United Kingdom Gilt	0.375%	10/22/26	GBP	38,671	53,030
United Kingdom Gilt	1.250%	7/22/27	GBP	74,918	107,925
United Kingdom Gilt	0.125%	1/31/28	GBP	202,975	270,953
United Kingdom Gilt	1.625%	10/22/28	GBP	79	117
United Kingdom Gilt	0.875%	10/22/29	GBP	90,993	126,604
United Kingdom Gilt	4.750%	12/7/30	GBP	80,511	151,081
United Kingdom Gilt	0.250%	7/31/31	GBP	48,295	62,076
United Kingdom Gilt	4.250%	6/7/32	GBP	91,390	169,577
United Kingdom Gilt	4.500%	9/7/34	GBP	83,892	164,914
United Kingdom Gilt	0.625%	7/31/35	GBP	43,377	55,458
United Kingdom Gilt	4.250%	3/7/36	GBP	86,126	169,214
United Kingdom Gilt	1.750%	9/7/37	GBP	212,737	316,529
United Kingdom Gilt	4.750%	12/7/38	GBP	13,449	29,024
United Kingdom Gilt	4.250%	9/7/39	GBP	54,570	112,733
United Kingdom Gilt	4.250%	12/7/40	GBP	63,705	133,549
United Kingdom Gilt	1.250%	10/22/41	GBP	53,929	73,593
United Kingdom Gilt	4.500%	12/7/42	GBP	76,547	169,301
United Kingdom Gilt	3.250%	1/22/44	GBP	195,029	370,983
United Kingdom Gilt	3.500%	1/22/45	GBP	73,988	147,314
United Kingdom Gilt	4.250%	12/7/46	GBP	84,999	191,300
United Kingdom Gilt	1.500%	7/22/47	GBP	95,221	136,043
United Kingdom Gilt	1.750%	1/22/49	GBP	26,683	40,344
United Kingdom Gilt	4.250%	12/7/49	GBP	58,437	136,694
United Kingdom Gilt	0.625%	10/22/50	GBP	130,837	149,137
United Kingdom Gilt	1.250%	7/31/51	GBP	71,833	96,367
United Kingdom Gilt	3.750%	7/22/52	GBP	74,937	167,627
United Kingdom Gilt	1.625%	10/22/54	GBP	82,537	123,226
United Kingdom Gilt	4.250%	12/7/55	GBP	28,688	72,365
United Kingdom Gilt	1.750%	7/22/57	GBP	82,492	129,629
United Kingdom Gilt	4.000%	1/22/60	GBP	86,528	220,763
United Kingdom Gilt	0.500%	10/22/61	GBP	12,074	12,823
United Kingdom Gilt	2.500%	7/22/65	GBP	74,213	147,469
United Kingdom Gilt	3.500%	7/22/68	GBP	45,127	114,284

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Kingdom Gilt	1.625%	10/22/71	GBP	56,784	93,207
					<u>6,159,943</u>
Total Sovereign Bonds (Cost \$98,463,108)					<u>104,332,812</u>

Total International Bond Index Fund

	Coupon	Currency	Shares	Market Value* (\$'000)
Temporary Cash Investments (0.6%)				
Money Market Fund (0.6%)				
¹⁴ Vanguard Market Liquidity Fund (Cost \$874,695)	0.068%	USD	8,747,154	874,715
Total Investments (97.6%) (Cost \$124,804,716)				132,741,100
Other Assets and Liabilities—Net (2.4%)				3,243,378
Net Assets (100.0%)				135,984,478

Cost is in \$'000.

• See Note A in Notes to Financial Statements.

1 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

2 Guaranteed by the Republic of Austria.

3 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At April 30, 2021, the aggregate value was \$19,996,677,000, representing 14.7% of net assets.

4 Guaranteed by the Republic of France.

5 Guaranteed by multiple countries.

6 Guaranteed by the Government of Japan.

7 Guaranteed by the Government of the United Kingdom.

8 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of April 30, 2021.

9 Securities with a value of \$219,510,000 have been pledged as collateral for open forward currency contracts.

10 Securities with a value of \$3,391,601,000 have been segregated as collateral for open forward currency contracts.

11 Securities with a value of \$7,319,000 have been segregated as initial margin for open futures contracts.

12 Guaranteed by the Federal Republic of Germany.

13 Guaranteed by the European Union.

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

REIT—Real Estate Investment Trust.

AUD—Australian dollar.

CAD—Canadian dollar.

CHF—Swiss franc.

CNY—Chinese renminbi.

COP—Colombia Peso.

CZK—Czech koruna.

DKK—Danish krone.

EUR—euro.

GBP—British pound.

HKD—Hong Kong dollar.

HUF—Hungarian forint.

IDR—Indonesian rupiah.

ILS—Israeli shekel.

JPY—Japanese yen.

KRW—Korean won.

MXN—Mexican peso.

MYR—Malaysian ringgit.

NOK—Norwegian krone.

NZD—New Zealand dollar.

PEN—Peruvian sol.

PLN—Polish zloty.

RUB—Russian ruble.

SEK—Swedish krona.

SGD—Singapore dollar.

THB—Thai baht.

USD—U.S. dollar.

Total International Bond Index Fund

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
				(\$000)
Long Futures Contracts				
10-Year U.S. Treasury Note	June 2021	262	34,592	(293)
5-Year U.S. Treasury Note	June 2021	170	21,069	(169)
KRW 10-Year Treasury Bond	June 2021	1,275	143,794	(727)
KRW 3-Year Treasury Bond	June 2021	2,727	271,634	(71)
Long U.S. Treasury Bond	June 2021	65	10,221	(219)
Ultra 10-Year U.S. Treasury Note	June 2021	215	31,293	(713)
Ultra Long U.S. Treasury Bond	June 2021	147	27,328	(572)
				(2,764)

Forward Currency Contracts

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Citibank, N.A.	6/2/21	CAD	150,000	USD 121,938	105	—
Citibank, N.A.	5/4/21	CAD	50,000	USD 39,792	887	—
JPMorgan Chase Bank, N.A.	6/2/21	CAD	10,000	USD 8,129	7	—
State Street Bank & Trust Co.	5/7/21	CNY	7,325,528	USD 1,132,317	—	(848)
Citibank, N.A.	5/4/21	COP	1,282,162,800	USD 343,927	—	(2,382)
Toronto-Dominion Bank	5/4/21	COP	662,000,000	USD 177,937	—	(1,593)
Royal Bank of Canada	5/4/21	COP	656,570,607	USD 176,056	—	(1,158)
BNP Paribas	5/4/21	COP	103,367,807	USD 27,877	—	(342)
BNP Paribas	5/4/21	CZK	8,800,000	USD 410,984	—	(1,890)
Morgan Stanley Capital Services Inc.	5/4/21	EUR	8,000,000	USD 9,672,330	—	(53,602)
Bank of America, N.A.	5/4/21	EUR	8,000,000	USD 9,665,000	—	(46,272)
Deutsche Bank AG	5/4/21	EUR	7,000,000	USD 8,472,519	—	(56,132)
Goldman Sachs & Co.	5/4/21	EUR	3,000,000	USD 3,629,900	—	(22,877)
UBS AG	5/4/21	EUR	2,000,000	USD 2,417,900	—	(13,218)
State Street Bank & Trust Co.	6/2/21	EUR	1,570,000	USD 1,895,828	—	(7,063)
Citibank, N.A.	5/4/21	EUR	1,000,000	USD 1,208,700	—	(6,359)
BNP Paribas	5/4/21	EUR	1,000,000	USD 1,207,100	—	(4,759)
HSBC Bank plc	5/4/21	EUR	1,000,000	USD 1,207,000	—	(4,659)
Goldman Sachs & Co.	5/4/21	EUR	580,000	USD 681,614	15,744	—
Toronto-Dominion Bank	6/2/21	EUR	420,000	USD 507,303	—	(2,029)
Morgan Stanley Capital Services Inc.	5/5/21	GBP	4,694,017	USD 6,499,101	—	(16,364)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement		Contract Amount (000)			Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
	Date		Receive		Deliver		
JPMorgan Chase Bank, N.A.	5/5/21	GBP	3,140,000	USD	4,347,487	—	(10,947)
Morgan Stanley Capital Services Inc.	6/2/21	GBP	250,000	USD	346,158	—	(870)
JPMorgan Chase Bank, N.A.	5/5/21	GBP	10,000	USD	13,798	12	—
State Street Bank & Trust Co.	5/5/21	GBP	10,000	USD	13,788	22	—
Bank of America, N.A.	5/4/21	HUF	83,848,251	USD	281,464	—	(1,442)
Standard Chartered Bank	5/4/21	IDR	15,291,745,000	USD	1,056,425	1,817	—
JPMorgan Chase Bank, N.A.	5/4/21	ILS	30,000	USD	9,000	236	—
Standard Chartered Bank	5/7/21	JPY	850,000,000	USD	7,776,405	1,441	—
BNP Paribas	5/7/21	JPY	530,000,000	USD	4,848,818	898	—
Morgan Stanley Capital Services Inc.	5/7/21	JPY	416,000,000	USD	3,820,022	—	(13,453)
BNP Paribas	5/7/21	JPY	208,000,000	USD	1,909,348	—	(6,063)
HSBC Bank plc	5/7/21	JPY	165,944,738	USD	1,520,476	—	(2,014)
Toronto-Dominion Bank	5/7/21	JPY	120,000,000	USD	1,097,845	203	—
Deutsche Bank AG	5/7/21	JPY	108,000,000	USD	991,462	—	(3,218)
Goldman Sachs & Co.	5/7/21	JPY	108,000,000	USD	991,098	—	(2,854)
HSBC Bank plc	6/2/21	JPY	43,790,000	USD	401,305	—	(529)
State Street Bank & Trust Co.	5/7/21	JPY	4,900,000	USD	44,286	551	—
BNP Paribas	5/4/21	KRW	7,748,267,074	USD	6,987,230	—	(21,449)
BNP Paribas	5/4/21	KRW	207,100,000	USD	183,224	2,965	—
BNP Paribas	6/2/21	KRW	18,000,000	USD	16,216	—	(34)
BNP Paribas	5/4/21	MXN	450,000	USD	21,927	278	—
BNP Paribas	5/4/21	MYR	3,957,818	USD	965,161	834	—
Toronto-Dominion Bank	5/4/21	PEN	710,472	USD	187,353	362	—
Citibank, N.A.	5/4/21	PEN	651,000	USD	171,105	896	—
BNP Paribas	5/5/21	PLN	2,475,503	USD	655,363	—	(2,560)
BNP Paribas	6/2/21	PLN	310,000	USD	81,825	—	(66)
UBS AG	5/4/21	RUB	60,727,000	USD	810,995	—	(3,949)
Citibank, N.A.	5/4/21	RUB	11,238,000	USD	150,000	—	(650)
JPMorgan Chase Bank, N.A.	5/4/21	SGD	20,000	USD	14,883	145	—
BNP Paribas	5/6/21	THB	28,389,736	USD	906,058	5,649	—
JPMorgan Chase Bank, N.A.	5/6/21	THB	1,571,125	USD	50,116	339	—
BNP Paribas	5/6/21	THB	1,320,000	USD	42,413	—	(23)
State Street Bank & Trust Co.	5/6/21	THB	183,020	USD	5,868	10	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement		Contract Amount (000)			Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
	Date		Receive		Deliver		
State Street Bank & Trust Co.	6/2/21	USD	2,560,129	AUD	3,305,211	13,572	—
State Street Bank & Trust Co.	5/4/21	USD	1,375,779	AUD	1,806,055	—	(15,537)
BNP Paribas	5/4/21	USD	1,289,567	AUD	1,691,088	—	(13,181)
Citibank, N.A.	5/4/21	USD	886,136	AUD	1,163,275	—	(10,006)
National Australia Bank Ltd.	6/2/21	USD	710,725	AUD	918,223	3,264	—
Commonwealth Bank of Australia	6/2/21	USD	696,836	AUD	902,000	1,874	—
Citibank, N.A.	6/2/21	USD	489,636	AUD	633,797	1,315	—
UBS AG	5/4/21	USD	377,447	AUD	495,500	—	(4,267)
Commonwealth Bank of Australia	5/4/21	USD	295,020	AUD	387,287	—	(3,331)
Bank of America, N.A.	5/4/21	USD	204,635	AUD	270,000	—	(3,363)
JPMorgan Chase Bank, N.A.	6/2/21	USD	189,510	AUD	245,306	510	—
National Australia Bank Ltd.	5/4/21	USD	107,661	AUD	141,333	—	(1,216)
BNP Paribas	6/2/21	USD	38,628	AUD	50,000	104	—
JPMorgan Chase Bank, N.A.	5/4/21	USD	38,106	AUD	50,000	—	(412)
Toronto-Dominion Bank	6/2/21	USD	5,021,774	CAD	6,177,499	—	(4,373)
Toronto-Dominion Bank	5/4/21	USD	4,614,930	CAD	5,800,000	—	(103,800)
State Street Bank & Trust Co.	5/4/21	USD	2,768,370	CAD	3,479,986	—	(62,857)
Royal Bank of Canada	6/2/21	USD	1,628,938	CAD	2,000,000	1,695	—
Bank of America, N.A.	6/2/21	USD	1,036,698	CAD	1,272,487	1,375	—
Royal Bank of Canada	5/4/21	USD	174,901	CAD	220,000	—	(4,085)
Morgan Stanley Capital Services Inc.	6/2/21	USD	1,630,862	CHF	1,486,329	1,949	—
Morgan Stanley Capital Services Inc.	5/4/21	USD	1,570,261	CHF	1,476,329	—	(46,467)
JPMorgan Chase Bank, N.A.	5/4/21	USD	10,633	CHF	10,000	—	(318)
State Street Bank & Trust Co.	6/2/21	USD	1,130,256	CNY	7,325,528	821	—
State Street Bank & Trust Co.	5/7/21	USD	1,112,119	CNY	7,325,528	—	(19,350)
Citibank, N.A.	5/4/21	USD	345,396	COP	1,282,162,800	3,852	—
Toronto-Dominion Bank	5/4/21	USD	178,657	COP	662,000,000	2,313	—
Royal Bank of Canada	5/4/21	USD	176,624	COP	656,570,607	1,726	—
Citibank, N.A.	6/2/21	USD	171,158	COP	638,000,000	1,471	—
Toronto-Dominion Bank	6/2/21	USD	99,726	COP	370,000,000	1,319	—
Royal Bank of Canada	6/2/21	USD	49,904	COP	185,000,000	700	—
BNP Paribas	6/2/21	USD	27,838	COP	103,367,807	345	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement		Contract Amount (000)			Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
	Date		Receive		Deliver		
BNP Paribas	5/4/21	USD	27,637	COP	103,367,807	102	—
BNP Paribas	6/2/21	USD	410,991	CZK	8,800,000	1,888	—
Deutsche Bank AG	5/4/21	USD	340,226	CZK	7,580,000	—	(12,153)
BNP Paribas	5/4/21	USD	28,819	CZK	630,000	—	(468)
Bank of America, N.A.	5/4/21	USD	27,252	CZK	590,000	—	(176)
Toronto-Dominion Bank	6/2/21	USD	726,697	DKK	4,468,700	3,847	—
Morgan Stanley Capital Services Inc.	5/4/21	USD	704,714	DKK	4,468,700	—	(17,780)
State Street Bank & Trust Co.	5/4/21	USD	12,402,318	EUR	10,555,074	—	(288,479)
Morgan Stanley Capital Services Inc.	6/2/21	USD	12,760,231	EUR	10,550,000	68,211	—
Deutsche Bank AG	6/2/21	USD	12,108,508	EUR	10,000,000	78,158	—
Toronto-Dominion Bank	5/4/21	USD	11,756,413	EUR	10,000,000	—	(266,997)
State Street Bank & Trust Co.	6/2/21	USD	10,880,569	EUR	9,000,000	53,254	—
Morgan Stanley Capital Services Inc.	5/4/21	USD	10,389,474	EUR	8,830,000	—	(227,197)
BNP Paribas	5/4/21	USD	9,638,982	EUR	8,200,000	—	(220,215)
Bank of America, N.A.	6/2/21	USD	9,670,723	EUR	8,000,000	46,443	—
Bank of America, N.A.	5/4/21	USD	9,416,225	EUR	8,000,000	—	(202,503)
Royal Bank of Canada	5/4/21	USD	8,824,088	EUR	7,500,000	—	(193,471)
Toronto-Dominion Bank	6/2/21	USD	6,022,360	EUR	5,000,000	7,185	—
Royal Bank of Canada	6/2/21	USD	5,781,471	EUR	4,800,000	6,903	—
Goldman Sachs & Co.	6/2/21	USD	4,842,179	EUR	4,000,000	30,039	—
Standard Chartered Bank	5/4/21	USD	4,703,887	EUR	4,000,000	—	(105,477)
BNP Paribas	6/2/21	USD	3,726,237	EUR	3,090,622	8,111	—
Standard Chartered Bank	6/2/21	USD	3,613,420	EUR	3,000,000	4,315	—
Deutsche Bank AG	5/4/21	USD	3,520,556	EUR	3,000,000	—	(86,467)
UBS AG	6/2/21	USD	2,419,306	EUR	2,000,000	13,236	—
JPMorgan Chase Bank, N.A.	6/2/21	USD	1,523,667	EUR	1,265,000	1,828	—
UBS AG	5/4/21	USD	1,278,290	EUR	1,087,000	—	(28,654)
Citibank, N.A.	5/4/21	USD	1,245,211	EUR	1,060,000	—	(29,270)
Citibank, N.A.	6/2/21	USD	1,209,413	EUR	1,000,000	6,378	—
HSBC Bank plc	6/2/21	USD	1,207,718	EUR	1,000,000	4,683	—
Goldman Sachs & Co.	5/4/21	USD	1,174,206	EUR	1,000,000	—	(28,135)
Barclays Bank plc	6/2/21	USD	240,894	EUR	200,000	287	—
Royal Bank of Canada	5/4/21	USD	132,315	EUR	110,000	57	—
State Street Bank & Trust Co.	5/4/21	USD	96,315	EUR	80,000	128	—
JPMorgan Chase Bank, N.A.	5/4/21	USD	74,732	EUR	63,548	—	(1,675)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement		Contract Amount (000)			Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
	Date		Receive		Deliver		
Morgan Stanley Capital Services Inc.	5/5/21	USD	8,145,062	GBP	5,903,017	—	(7,380)
Morgan Stanley Capital Services Inc.	6/2/21	USD	6,499,500	GBP	4,694,017	16,358	—
JPMorgan Chase Bank, N.A.	6/2/21	USD	4,403,112	GBP	3,180,000	11,054	—
Toronto-Dominion Bank	5/5/21	USD	2,609,270	GBP	1,891,000	—	(2,322)
Morgan Stanley Capital Services Inc.	5/5/21	USD	346,138	GBP	250,000	872	—
Royal Bank of Canada	5/5/21	USD	41,375	GBP	30,000	—	(57)
State Street Bank & Trust Co.	5/5/21	USD	27,713	GBP	20,000	91	—
Citibank, N.A.	5/5/21	USD	13,742	GBP	10,000	—	(69)
JPMorgan Chase Bank, N.A.	6/2/21	USD	42,687	HKD	331,500	6	—
Toronto-Dominion Bank	5/4/21	USD	42,645	HKD	331,500	—	(32)
Bank of America, N.A.	6/2/21	USD	281,345	HUF	83,848,251	1,443	—
BNP Paribas	5/4/21	USD	256,606	HUF	79,558,251	—	(9,089)
JPMorgan Chase Bank, N.A.	5/4/21	USD	28,458	HUF	8,580,000	—	(196)
Standard Chartered Bank	6/2/21	USD	1,061,856	IDR	15,417,745,000	—	(2,222)
Standard Chartered Bank	5/4/21	USD	1,053,027	IDR	15,291,745,000	—	(5,215)
BNP Paribas	6/2/21	USD	451,217	ILS	1,462,569	828	—
BNP Paribas	5/4/21	USD	438,248	ILS	1,462,569	—	(12,016)
UBS AG	5/4/21	USD	9,113	ILS	30,000	—	(123)
Standard Chartered Bank	6/2/21	USD	7,777,843	JPY	850,000,000	—	(1,550)
Standard Chartered Bank	5/7/21	USD	7,423,265	JPY	820,000,000	—	(80,069)
BNP Paribas	5/7/21	USD	5,732,903	JPY	632,820,000	—	(57,658)
BNP Paribas	6/2/21	USD	4,849,714	JPY	530,000,000	—	(966)
Morgan Stanley Capital Services Inc.	6/2/21	USD	3,820,783	JPY	416,000,000	13,456	—
Morgan Stanley Capital Services Inc.	5/7/21	USD	2,959,899	JPY	327,450,000	—	(36,403)
Toronto-Dominion Bank	5/7/21	USD	2,375,205	JPY	262,424,738	—	(26,086)
Deutsche Bank AG	5/7/21	USD	2,014,533	JPY	222,990,000	—	(25,916)
BNP Paribas	6/2/21	USD	1,909,714	JPY	208,000,000	6,052	—
HSBC Bank plc	6/2/21	USD	1,520,768	JPY	165,944,738	2,005	—
Toronto-Dominion Bank	6/2/21	USD	1,098,047	JPY	120,000,000	—	(220)
Goldman Sachs & Co.	5/7/21	USD	993,265	JPY	110,000,000	—	(13,280)
Deutsche Bank AG	6/2/21	USD	991,654	JPY	108,000,000	3,213	—
Goldman Sachs & Co.	6/2/21	USD	991,290	JPY	108,000,000	2,850	—
Bank of America, N.A.	5/7/21	USD	906,828	JPY	100,000,000	—	(8,213)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
HSBC Bank plc	5/7/21	USD	401,228	JPY 43,790,000	531	—
JPMorgan Chase Bank, N.A.	5/7/21	USD	237,970	JPY 26,300,000	—	(2,686)
BNP Paribas	5/7/21	USD	81,928	JPY 8,860,000	856	—
Royal Bank of Canada	6/2/21	USD	53,299	JPY 5,820,000	33	—
BNP Paribas	5/4/21	USD	3,584,783	KRW 3,977,683,537	8,802	—
BNP Paribas	5/4/21	USD	3,510,459	KRW 3,977,683,537	—	(65,524)
BNP Paribas	6/2/21	USD	3,402,148	KRW 3,770,583,537	12,392	—
State Street Bank & Trust Co.	5/4/21	USD	783,364	MXN 16,074,547	—	(9,815)
State Street Bank & Trust Co.	6/2/21	USD	772,987	MXN 15,624,547	4,480	—
BNP Paribas	5/4/21	USD	954,924	MYR 3,957,818	—	(11,072)
BNP Paribas	6/2/21	USD	961,028	MYR 3,945,818	—	(830)
Toronto-Dominion Bank	6/2/21	USD	240,737	NOK 2,000,000	456	—
Toronto-Dominion Bank	5/4/21	USD	234,297	NOK 2,000,000	—	(5,974)
Barclays Bank plc	6/2/21	USD	93,437	NOK 770,356	886	—
Barclays Bank plc	5/4/21	USD	90,281	NOK 770,356	—	(2,266)
State Street Bank & Trust Co.	6/2/21	USD	507,719	NZD 703,879	4,083	—
BNP Paribas	5/4/21	USD	471,501	NZD 673,879	—	(10,716)
Morgan Stanley Capital Services Inc.	5/4/21	USD	20,967	NZD 30,000	—	(501)
BNP Paribas	6/2/21	USD	7,174	NZD 10,000	19	—
Toronto-Dominion Bank	5/4/21	USD	106,836	PEN 404,736	—	(100)
Toronto-Dominion Bank	6/2/21	USD	106,636	PEN 404,736	—	(363)
Citibank, N.A.	5/4/21	USD	100,080	PEN 375,000	1,001	—
Toronto-Dominion Bank	5/4/21	USD	81,231	PEN 305,736	452	—
Citibank, N.A.	5/4/21	USD	72,854	PEN 276,000	—	(68)
Citibank, N.A.	6/2/21	USD	72,110	PEN 276,000	—	(856)
BNP Paribas	6/2/21	USD	655,441	PLN 2,475,503	2,555	—
Deutsche Bank AG	5/5/21	USD	563,883	PLN 2,235,503	—	(25,630)
BNP Paribas	5/5/21	USD	81,815	PLN 310,000	66	—
BNP Paribas	5/5/21	USD	62,800	PLN 240,000	—	(489)
UBS AG	5/4/21	USD	472,066	RUB 35,982,500	—	(6,131)
UBS AG	5/4/21	USD	330,251	RUB 24,744,500	1,403	—
UBS AG	6/1/21	USD	329,525	RUB 24,744,500	1,877	—
Citibank, N.A.	6/1/21	USD	182,746	RUB 13,738,000	839	—
Citibank, N.A.	5/4/21	USD	149,987	RUB 11,238,000	637	—
Royal Bank of Canada	5/4/21	USD	1,113,140	SEK 9,700,000	—	(32,717)
Royal Bank of Canada	6/2/21	USD	1,123,765	SEK 9,500,000	1,246	—
UBS AG	6/2/21	USD	221,893	SEK 1,864,545	1,579	—
Toronto-Dominion Bank	5/4/21	USD	190,610	SEK 1,664,545	—	(6,022)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
HSBC Bank plc	6/2/21	USD	605,781	SGD 804,641	1,197	—
HSBC Bank plc	5/4/21	USD	575,938	SGD 774,641	—	(6,161)
BNP Paribas	5/4/21	USD	37,220	SGD 50,000	—	(352)
BNP Paribas	6/2/21	USD	827,456	THB 25,960,539	—	(6,101)
BNP Paribas	5/6/21	USD	737,210	THB 23,030,861	—	(2,400)
BNP Paribas	5/6/21	USD	248,394	THB 7,500,000	7,539	—
JPMorgan Chase Bank, N.A.	6/2/21	USD	50,050	THB 1,571,125	—	(396)
Morgan Stanley Capital Services Inc.	5/6/21	USD	23,900	THB 750,000	—	(186)
					517,816	(2,799,786)

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

Statement of Assets and Liabilities

As of April 30, 2021

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$123,930,021)	131,866,385
Affiliated Issuers (Cost \$874,695)	874,715
Total Investments in Securities	132,741,100
Investment in Vanguard	4,930
Cash	17
Foreign Currency, at Value (Cost \$3,305,388)	3,144,852
Receivables for Investment Securities Sold	1,664,646
Receivables for Accrued Income	786,384
Receivables for Capital Shares Issued	120,893
Variation Margin Receivable—Futures Contracts	98
Unrealized Appreciation—Forward Currency Contracts	517,816
Other Assets	26,958
Total Assets	139,007,694
Liabilities	
Payables for Investment Securities Purchased	184,844
Payables for Capital Shares Redeemed	31,305
Payables for Distributions	1,544
Payables to Vanguard	5,737
Unrealized Depreciation—Forward Currency Contracts	2,799,786
Total Liabilities	3,023,216
Net Assets	135,984,478

Total International Bond Index Fund

Statement of Assets and Liabilities (continued)

At April 30, 2021, net assets consisted of:

(\$000s, except shares and per-share amounts)	Amount
Paid-in Capital	128,381,606
Total Distributable Earnings (Loss)	7,602,872
Net Assets	135,984,478

Investor Shares—Net Assets

Applicable to 2,914,697,555 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	33,147,639
Net Asset Value Per Share—Investor Shares	\$11.37

ETF Shares—Net Assets

Applicable to 721,306,665 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	40,980,056
Net Asset Value Per Share—ETF Shares	\$56.81

Admiral Shares—Net Assets

Applicable to 2,209,245,013 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	50,235,851
Net Asset Value Per Share—Admiral Shares	\$22.74

Institutional Shares—Net Assets

Applicable to 340,563,771 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	11,620,932
Net Asset Value Per Share—Institutional Shares	\$34.12

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

Statement of Operations

Six Months Ended
April 30, 2021

	(\$000)
Investment Income	
Income	
Interest ^{1,2}	735,935
Total Income	735,935
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	1,681
Management and Administrative—Investor Shares	19,441
Management and Administrative—ETF Shares	13,240
Management and Administrative—Admiral Shares	24,949
Management and Administrative—Institutional Shares	9,088
Marketing and Distribution—Investor Shares	1,217
Marketing and Distribution—ETF Shares	754
Marketing and Distribution—Admiral Shares	1,115
Marketing and Distribution—Institutional Shares	464
Custodian Fees	2,555
Shareholders' Reports—Investor Shares	39
Shareholders' Reports—ETF Shares	—
Shareholders' Reports—Admiral Shares	85
Shareholders' Reports—Institutional Shares	7
Trustees' Fees and Expenses	14
Total Expenses	74,649
Net Investment Income	661,286
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,3}	4,232,078
Futures Contracts	(10,281)
Forward Currency Contracts	(1,444,562)
Foreign Currencies	52,366
Realized Net Gain (Loss)	2,829,601
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	(3,942,196)
Futures Contracts	(1,866)
Forward Currency Contracts	(2,292,748)
Foreign Currencies	(170,161)
Change in Unrealized Appreciation (Depreciation)	(6,406,971)
Net Increase (Decrease) in Net Assets Resulting from Operations	(2,916,084)

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$588,000, \$137,000, and (\$137,000), respectively. Purchases and sales are for temporary cash investment purposes.

2 Interest is net of foreign withholding taxes of \$14,601,000.

3 Includes \$2,787,947,000 of net gain (loss) resulting from in-kind redemptions.

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

Statement of Changes in Net Assets

	Six Months Ended April 30, 2021	Year Ended October 31, 2020
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	661,286	1,436,037
Realized Net Gain (Loss)	2,829,601	(5,116,161)
Change in Unrealized Appreciation (Depreciation)	(6,406,971)	8,349,859
Net Increase (Decrease) in Net Assets Resulting from Operations	(2,916,084)	4,669,735
Distributions		
Investor Shares	(193,995)	(962,557)
ETF Shares	(229,421)	(823,228)
Admiral Shares	(296,863)	(1,661,774)
Institutional Shares	(189,221)	(1,181,533)
Total Distributions	(909,500)	(4,629,092)
Capital Share Transactions		
Investor Shares	1,961,283	2,019,259
ETF Shares	8,039,589	9,974,916
Admiral Shares	704,683	(1,030,090)
Institutional Shares	(28,257,114)	5,907,531
Net Increase (Decrease) from Capital Share Transactions	(17,551,559)	16,871,616
Total Increase (Decrease)	(21,377,143)	16,912,259
Net Assets		
Beginning of Period	157,361,621	140,449,362
End of Period	135,984,478	157,361,621

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2021	Year Ended October 31,				
		2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.66	\$11.68	\$10.90	\$10.96	\$11.02	\$10.61
Investment Operations						
Net Investment Income	.048 ¹	.109 ¹	.121 ¹	.113 ¹	.114 ¹	.135
Net Realized and Unrealized Gain (Loss) on Investments	(.271)	.240	.988	.068	.011	.432
Total from Investment Operations	(.223)	.349	1.109	.181	.125	.567
Distributions						
Dividends from Net Investment Income	(.049)	(.369)	(.329)	(.241)	(.185)	(.157)
Distributions from Realized Capital Gains	(.018)	—	—	—	—	—
Total Distributions	(.067)	(.369)	(.329)	(.241)	(.185)	(.157)
Net Asset Value, End of Period	\$11.37	\$11.66	\$11.68	\$10.90	\$10.96	\$11.02
Total Return²	-1.92%	3.09%	10.39%	1.68%	1.16%	5.38%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$33,148	\$32,054	\$30,053	\$27,299	\$25,603	\$21,521
Ratio of Total Expenses to Average Net Assets	0.13%	0.13%	0.13%	0.13%	0.13%	0.15%
Ratio of Net Investment Income to Average Net Assets	0.84%	0.95%	1.07%	1.03%	1.05%	1.18%
Portfolio Turnover Rate	13% ³	31% ³	26%	22%	19%	20%

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

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2021	Year Ended October 31,				
		2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$58.27	\$58.34	\$54.47	\$54.75	\$55.09	\$53.04
Investment Operations						
Net Investment Income	.255 ¹	.572 ¹	.630 ¹	.584 ¹	.578 ¹	.697 ¹
Net Realized and Unrealized Gain (Loss) on Investments	(1.356)	1.232	4.913	.356	.038	2.175
Total from Investment Operations	(1.101)	1.804	5.543	.940	.616	2.872
Distributions						
Dividends from Net Investment Income	(.270)	(1.874)	(1.673)	(1.220)	(.956)	(.822)
Distributions from Realized Capital Gains	(.089)	—	—	—	—	—
Total Distributions	(.359)	(1.874)	(1.673)	(1.220)	(.956)	(.822)
Net Asset Value, End of Period	\$56.81	\$58.27	\$58.34	\$54.47	\$54.75	\$55.09
Total Return	-1.90%	3.20%	10.40%	1.74%	1.15%	5.46%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$40,980	\$33,941	\$23,911	\$12,092	\$8,504	\$5,692
Ratio of Total Expenses to Average Net Assets	0.08%	0.08%	0.08%	0.09%	0.11%	0.12%
Ratio of Net Investment Income to Average Net Assets	0.89%	0.99%	1.12%	1.07%	1.07%	1.21%
Portfolio Turnover Rate	13% ²	31% ²	26%	22%	19%	20%

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

1 Calculated based on average shares outstanding.

2 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended	Year Ended October 31,				
	April 30, 2021	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$23.32	\$23.35	\$21.79	\$21.91	\$22.04	\$21.21
Investment Operations						
Net Investment Income	.099 ¹	.223 ¹	.246 ¹	.230 ¹	.231 ¹	.277 ¹
Net Realized and Unrealized Gain (Loss) on Investments	(.542)	.489	1.976	.137	.017	.874
Total from Investment Operations	(.443)	.712	2.222	.367	.248	1.151
Distributions						
Dividends from Net Investment Income	(.101)	(.742)	(.662)	(.487)	(.378)	(.321)
Distributions from Realized Capital Gains	(.036)	—	—	—	—	—
Total Distributions	(.137)	(.742)	(.662)	(.487)	(.378)	(.321)
Net Asset Value, End of Period	\$22.74	\$23.32	\$23.35	\$21.79	\$21.91	\$22.04
Total Return²	-1.91%	3.15%	10.41%	1.70%	1.16%	5.46%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$50,236	\$50,818	\$51,889	\$43,550	\$36,072	\$20,572
Ratio of Total Expenses to Average Net Assets	0.11%	0.11%	0.11%	0.11%	0.11%	0.12%
Ratio of Net Investment Income to Average Net Assets	0.86%	0.97%	1.09%	1.05%	1.07%	1.21%
Portfolio Turnover Rate	13% ³	31% ³	26%	22%	19%	20%

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

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2021	Year Ended October 31,				
		2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$34.99	\$35.03	\$32.70	\$32.88	\$33.07	\$31.83
Investment Operations						
Net Investment Income	.160 ¹	.348 ¹	.382 ¹	.358 ¹	.360 ¹	.431 ¹
Net Realized and Unrealized Gain (Loss) on Investments	(.820)	.739	2.954	.206	.033	1.306
Total from Investment Operations	(.660)	1.087	3.336	.564	.393	1.737
Distributions						
Dividends from Net Investment Income	(.156)	(1.127)	(1.006)	(.744)	(.583)	(.497)
Distributions from Realized Capital Gains	(.054)	—	—	—	—	—
Total Distributions	(.210)	(1.127)	(1.006)	(.744)	(.583)	(.497)
Net Asset Value, End of Period	\$34.12	\$34.99	\$35.03	\$32.70	\$32.88	\$33.07
Total Return	-1.90%	3.21%	10.42%	1.74%	1.22%	5.49%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$11,621	\$40,548	\$34,596	\$28,196	\$24,365	\$16,773
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	0.92%	1.01%	1.13%	1.09%	1.11%	1.26%
Portfolio Turnover Rate	13% ²	31% ²	26%	22%	19%	20%

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

1 Calculated based on average shares outstanding.

2 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Notes to Financial Statements

Vanguard Total International Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Select Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on Nasdaq; they can be purchased and sold through a broker. The fund has not issued Institutional Select Shares through April 30, 2021.

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. The fund invests in securities of foreign issuers, which may subject it to investment risks not normally associated with investing in securities of U.S. corporations. To minimize the currency risk associated with investment in securities denominated in currencies other than the U.S. dollar, the fund attempts to hedge its currency exposure. Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued at their fair values calculated according to procedures adopted by the board of trustees. These procedures include obtaining quotations from an independent pricing service, monitoring news to identify significant market- or security-specific events, and evaluating changes in the values of foreign market proxies (for example, ADRs, futures contracts, or exchange-traded funds), between the time the foreign markets close and the fund's pricing time. When fair-value pricing is employed, the prices of securities used by a fund to calculate its net asset value may differ from quoted or published prices for the same securities.

2. **Foreign Currency:** Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates obtained from an independent third party as of the fund's pricing time on the valuation date. Realized gains (losses) and unrealized appreciation (depreciation) on investment securities include the effects of changes in exchange rates since the securities were purchased, combined with the effects of changes in security prices. Fluctuations in the value of other assets and liabilities resulting from changes in exchange rates are recorded as unrealized foreign currency gains (losses) until the assets or liabilities are settled in cash, at which time they are recorded as realized foreign currency gains (losses).

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

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

During the six months ended April 30, 2021, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

4. **Forward Currency Contracts:** The fund enters into forward currency contracts to protect the value of securities and related receivables and payables against changes in future foreign exchange rates. The fund's risks in using these contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The fund mitigates its counterparty risk by entering into forward currency contracts only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, rehypothecated or (under master netting agreements) resold. The master netting arrangements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate the forward currency contracts, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The forward currency contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the forward currency contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

Forward currency contracts are valued at their quoted daily prices obtained from an independent third party, adjusted for currency risk based on the expiration date of each contract. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset

Total International Bond Index Fund

(liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on forward currency contracts.

During the six months ended April 30, 2021, the fund's average investment in forward currency contracts represented 113% of net assets, based on the average of the notional amounts at each quarter-end during the period.

The following table summarizes the fund's derivative assets and liabilities by counterparty for derivatives subject to arrangements that provide for offsetting assets and liabilities. Exchange traded derivatives are listed separately.

	Assets Reflected in Statement of Assets and Liabilities ¹ (\$000)	Liabilities Reflected in Statement of Assets and Liabilities ¹ (\$000)	Net Amount Receivable (Payable) (\$000)	Amounts Not Offset in the Statement of Assets and Liabilities		Net Exposure ³ (Not Less Than \$0) (\$000)
				Collateral Pledged ² (\$000)	Collateral Received ² (\$000)	
Derivatives Subject to Offsetting Arrangements, by Counterparty						
Bank of America, N.A.	49,261	(261,969)	(212,708)	303,879	—	—
Barclays Bank plc	1,173	(2,266)	(1,093)	2,322	—	—
BNP Paribas	60,283	(448,263)	(387,980)	522,148	—	—
Citibank, N.A.	17,381	(49,660)	(32,279)	57,060	—	—
Commonwealth Bank of Australia	1,874	(3,331)	(1,457)	6,182	—	—
Deutsche Bank AG	81,371	(209,516)	(128,145)	198,208	—	—
Goldman Sachs & Co.	48,633	(67,146)	(18,513)	34,923	—	—
HSBC Bank plc	8,416	(13,363)	(4,947)	8,419	—	—
JPMorgan Chase Bank, N.A.	14,137	(16,630)	(2,493)	7,090	—	—
Morgan Stanley Capital Services Inc.	100,846	(420,203)	(319,357)	527,429	—	—
National Australia Bank Ltd.	3,264	(1,216)	2,048	2,704	—	2,048
Royal Bank of Canada	12,360	(231,488)	(219,128)	319,806	—	—
Standard Chartered Bank	7,573	(194,533)	(186,960)	263,021	—	—
State Street Bank & Trust Co.	77,012	(403,949)	(326,937)	527,084	—	—
Toronto-Dominion Bank	16,137	(419,911)	(403,774)	552,115	—	—
UBS AG	18,095	(56,342)	(38,247)	59,211	—	—
Exchange-Traded Futures Contracts	98	—	98	7,319	—	—
Total	517,914	(2,799,786)	(2,281,872)	3,398,920	—	2,048

1 Absent an event of default or early termination, derivative assets and liabilities are presented gross and not offset in the Statement of Assets and Liabilities.

2 Securities or other assets pledged as collateral are noted in the Schedule of Investments and Statement of Assets and Liabilities. Securities or other assets received as collateral are held in a segregated account and not included in the fund's security holdings in the Schedule of Investments, which may include amounts not subject to offsetting agreements.

3 Net Exposure represents the net amount receivable from the counterparty in the event of default. Counterparties are not required to exchange collateral if amount is below a specified minimum transfer amount.

5. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. The fund'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 fund'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 fund's financial statements.

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

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

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

For the six months ended April 30, 2021, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses) and shareholder reporting. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At April 30, 2021, the fund had contributed to Vanguard capital in the amount of \$4,930,000, representing less than 0.01% of the fund's net assets and 1.97% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. Various inputs may be used to determine the value of the fund's investments and derivatives. 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 fund's own assumptions used to determine the fair value of investments). Any investments and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

Total International Bond Index Fund

The following table summarizes the market value of the fund's investments and derivatives as of April 30, 2021, 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	—	2,190	—	2,190
Asset-Backed/Commercial Mortgage-Backed Securities	—	334	—	334
Corporate Bonds	—	27,531,049	—	27,531,049
Sovereign Bonds	—	104,332,812	—	104,332,812
Temporary Cash Investments	874,715	—	—	874,715
Total	874,715	131,866,385	—	132,741,100
Derivative Financial Instruments				
Assets				
Forward Currency Contracts	—	517,816	—	517,816
Liabilities				
Futures Contracts ¹	2,764	—	—	2,764
Forward Currency Contracts	—	2,799,786	—	2,799,786
Total	2,764	2,799,786	—	2,802,550

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

D. At April 30, 2021, the fair values of derivatives were reflected in the Statement of Assets and Liabilities as follows:

Statement of Assets and Liabilities	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
Unrealized Appreciation—Forward Currency Contracts	—	517,816	517,816
Total Assets	—	517,816	517,816
Unrealized Depreciation—Futures Contracts ¹	2,764	—	2,764
Unrealized Depreciation—Forward Currency Contracts	—	2,799,786	2,799,786
Total Liabilities	2,764	2,799,786	2,802,550

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

Total International Bond Index Fund

Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the six months ended April 30, 2021, were:

	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
Realized Net Gain (Loss) on Derivatives			
Futures Contracts	(10,281)	—	(10,281)
Forward Currency Contracts	—	(1,444,562)	(1,444,562)
Realized Net Gain (Loss) on Derivatives	(10,281)	(1,444,562)	(1,454,843)
Change in Unrealized Appreciation (Depreciation) on Derivatives			
Futures Contracts	(1,866)	—	(1,866)
Forward Currency Contracts	—	(2,292,748)	(2,292,748)
Change in Unrealized Appreciation (Depreciation) on Derivatives	(1,866)	(2,292,748)	(2,294,614)

E. As of April 30, 2021, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	125,555,073
Gross Unrealized Appreciation	8,732,741
Gross Unrealized Depreciation	(3,831,448)
Net Unrealized Appreciation (Depreciation)	4,901,293

F. During the six months ended April 30, 2021, the fund purchased \$22,746,744,000 of investment securities and sold \$48,595,029,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$0 and \$549,000, respectively. Purchases and sales include \$0 and \$29,998,875,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

G. Capital share transactions for each class of shares were:

	Six Months Ended April 30, 2021		Year Ended October 31, 2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	2,658,638	227,669	6,123,482	532,351
Issued in Lieu of Cash Distributions	193,995	16,755	962,557	84,531
Redeemed	(891,350)	(78,013)	(5,066,780)	(442,293)
Net Increase (Decrease)—Investor Shares	1,961,283	166,411	2,019,259	174,589

Total International Bond Index Fund

	Six Months Ended April 30, 2021		Year Ended October 31, 2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
ETF Shares				
Issued	8,188,185	141,421	10,940,085	189,708
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(148,596)	(2,575)	(965,169)	(17,075)
Net Increase (Decrease)—ETF Shares	8,039,589	138,846	9,974,916	172,633
Admiral Shares				
Issued	5,443,906	234,322	10,651,240	463,441
Issued in Lieu of Cash Distributions	285,870	12,348	1,596,357	70,148
Redeemed	(5,025,093)	(216,606)	(13,277,687)	(576,941)
Net Increase (Decrease)—Admiral Shares	704,683	30,064	(1,030,090)	(43,352)
Institutional Shares				
Issued	5,330,166	152,972	13,895,895	402,516
Issued in Lieu of Cash Distributions	187,035	5,353	1,168,846	34,210
Redeemed	(33,774,315)	(976,536)	(9,157,210)	(265,472)
Net Increase (Decrease)—Institutional Shares	(28,257,114)	(818,211)	5,907,531	171,254

At April 30, 2021, several Vanguard funds and trusts managed by Vanguard or its affiliates were each a record or beneficial owner of the fund, and had a combined ownership of 31% of the fund's net assets. If any of these shareholders were to redeem their investment in the fund, the redemption might result in an increase in the fund's expense ratio, cause the fund to incur higher transaction costs, or lead to the realization of taxable capital gains.

H. Management has determined that no events or transactions occurred subsequent to April 30, 2021, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangement

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

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

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

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

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

Nature, extent, and quality of services

The board reviewed the quality of the investment management services provided to the fund since its inception in 2013; it also took into account the organizational depth and stability of the advisor. The board considered that Vanguard has been managing investments for more than four decades. The Fixed Income Group adheres to a sound, disciplined investment management process; the team has considerable experience, stability, and depth.

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

Investment performance

The board considered the short- and long-term performance of the fund, including any periods of outperformance or underperformance compared with its target index and peer group. The board concluded that the performance was such that the advisory arrangement should continue.

Cost

The board concluded that the fund's expense ratio was well below the average expense ratio charged by funds in its peer group and that the fund's advisory expenses were also well below the peer-group average.

The board does not conduct a profitability analysis of Vanguard because of Vanguard's unique structure. Unlike most other mutual fund management companies, Vanguard is owned by the funds it oversees.

The benefit of economies of scale

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

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

Liquidity Risk Management

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 Charlotte Funds approved the appointment of liquidity risk management program administrators responsible for administering Vanguard Total International Bond Index Fund’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 has reviewed the Program Administrator Report covering the period from January 1, 2020, through December 31, 2020 (the “Review Period”). The Program Administrator Report stated that during the Review Period the Program operated and was implemented effectively to manage the fund’s liquidity risk.

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

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U.S. Patent Nos. 6,879,964; 7,337,138; 7,720,749;
7,925,573; 8,090,646; 8,417,623; and 8,626,636.
Vanguard Marketing Corporation, Distributor.

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