

Semiannual Report | April 30, 2023

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, 2023

	Beginning Account Value 10/31/2022	Ending Account Value 4/30/2023	Expenses Paid During Period
Based on Actual Fund Return			
Total International Bond Index Fund			
Investor Shares	\$1,000.00	\$1,032.00	\$0.65
ETF Shares	1,000.00	1,032.90	0.35
Admiral™ Shares	1,000.00	1,032.60	0.55
Institutional Shares	1,000.00	1,032.70	0.35
Based on Hypothetical 5% Yearly Return			
Total International Bond Index Fund			
Investor Shares	\$1,000.00	\$1,024.15	\$0.65
ETF Shares	1,000.00	1,024.45	0.35
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, 0.07% 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, 2023

Japan	15.2%
France	12.0
Germany	10.7
Italy	7.5
United Kingdom	6.7
Canada	6.6
Spain	5.5
Supranational	4.2
Australia	3.6
United States	3.1
Netherlands	2.9
South Korea	2.8
Belgium	2.2
Switzerland	1.5
Austria	1.4
Sweden	1.3
Indonesia	1.2
China	1.1
Other	10.5

The table reflects the fund's investments, except for 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, 2023

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 \$1,262)	5.625%	6/7/32	GBP	716	970
Asset-Backed/Commercial Mortgage-Backed Securities (0.0%)					
United Kingdom (0.0%)					
¹ Canary Wharf Finance II plc (Cost \$902)	5.952%	10/22/37	GBP	570	733
Corporate Bonds (20.7%)					
Australia (0.5%)					
AGI Finance Pty Ltd.	2.119%	6/24/27	AUD	5,000	2,955
Amcor UK Finance plc	1.125%	6/23/27	EUR	2,543	2,498
Ampol Ltd.	4.000%	4/17/25	AUD	7,180	4,687
APA Infrastructure Ltd.	2.000%	7/15/30	EUR	5,000	4,689
APA Infrastructure Ltd.	3.125%	7/18/31	GBP	1,000	1,037
APT Pipelines Ltd.	4.250%	11/26/24	GBP	448	551
APT Pipelines Ltd.	2.000%	3/22/27	EUR	4,309	4,389
APT Pipelines Ltd.	0.750%	3/15/29	EUR	5,600	5,054
APT Pipelines Ltd.	1.250%	3/15/33	EUR	4,608	3,738
APT Pipelines Ltd.	2.500%	3/15/36	GBP	5,176	4,443
Aurizon Network Pty Ltd.	4.000%	6/21/24	AUD	950	625
Aurizon Network Pty Ltd.	3.125%	6/1/26	EUR	1,701	1,823
Ausgrid Finance Pty Ltd.	3.750%	10/30/24	AUD	7,280	4,776
Ausgrid Finance Pty Ltd.	1.250%	7/30/25	EUR	1,710	1,784
Ausgrid Finance Pty Ltd.	1.814%	2/5/27	AUD	1,010	598
AusNet Services Holdings Pty Ltd.	1.500%	2/26/27	EUR	2,269	2,303
AusNet Services Holdings Pty Ltd.	4.400%	8/16/27	AUD	650	423
AusNet Services Holdings Pty Ltd.	4.200%	8/21/28	AUD	1,410	894
AusNet Services Holdings Pty Ltd.	2.600%	7/31/29	AUD	3,160	1,784
AusNet Services Holdings Pty Ltd.	1.625%	3/11/81	EUR	1,500	1,377
Australia & New Zealand Banking Group Ltd.	5.000%	8/16/23	AUD	2,750	1,825
Australia & New Zealand Banking Group Ltd.	0.669%	5/5/31	EUR	5,600	5,344
Australia & New Zealand Banking Group Ltd.	5.906%	8/12/32	AUD	9,135	6,119
Australia & New Zealand Banking Group Ltd.	6.405%	9/20/34	AUD	7,532	5,113
Australia Pacific Airports Melbourne Pty Ltd.	1.750%	10/15/24	EUR	5,182	5,494
BHP Billiton Finance Ltd.	3.250%	9/24/27	EUR	4,653	5,085
BHP Billiton Finance Ltd.	1.500%	4/29/30	EUR	7,299	6,948
BHP Billiton Finance Ltd.	3.125%	4/29/33	EUR	1,545	1,594
BHP Billiton Finance Ltd.	4.300%	9/25/42	GBP	2,859	3,196
Brambles Finance Ltd.	2.375%	6/12/24	EUR	200	217
Brisbane Airport Corp. Pty Ltd.	3.900%	4/24/25	AUD	1,930	1,262
CIMIC Finance Ltd.	1.500%	5/28/29	EUR	2,800	2,412
Coles Group Treasury Pty Ltd.	2.650%	11/6/29	AUD	2,610	1,491
Coles Group Treasury Pty Ltd.	2.100%	8/27/30	AUD	1,860	989
Commonwealth Bank of Australia	0.500%	7/27/26	EUR	3,269	3,280
Commonwealth Bank of Australia	3.000%	9/4/26	GBP	3,376	4,021
Commonwealth Bank of Australia	4.400%	8/18/27	AUD	10,000	6,652
Commonwealth Bank of Australia	0.875%	2/19/29	EUR	5,087	4,871
Commonwealth Bank of Australia	1.936%	10/3/29	EUR	10,432	10,965
Commonwealth Bank of Australia	1.625%	2/10/31	EUR	100	97
Commonwealth Bank of Australia	4.946%	4/14/32	AUD	1,310	847
Commonwealth Bank of Australia	6.860%	11/9/32	AUD	15,000	10,410
Computershare US Inc.	3.147%	11/30/27	AUD	3,000	1,826
CPIF Finance Pty Ltd.	2.485%	10/28/30	AUD	2,700	1,398
DBNGP Finance Co. Pty Ltd.	4.225%	5/28/25	AUD	1,460	954
DEXUS Finance Pty Ltd.	3.000%	2/3/32	AUD	3,720	1,977
ETSA Utilities Finance Pty Ltd.	3.500%	8/29/24	AUD	580	379
GAIF Bond Issuer Pty Ltd.	2.584%	11/18/27	AUD	1,800	1,086
GAIF Bond Issuer Pty Ltd.	1.900%	12/14/28	AUD	2,490	1,383

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Glencore Capital Finance DAC	1.125%	3/10/28	EUR	8,070	7,659
Glencore Capital Finance DAC	1.250%	3/1/33	EUR	4,429	3,541
Glencore Finance Europe Ltd.	1.875%	9/13/23	EUR	100	109
Glencore Finance Europe Ltd.	3.125%	3/26/26	GBP	3,524	4,166
Glencore Finance Europe Ltd.	3.750%	4/1/26	EUR	100	100
Glencore Finance Europe Ltd.	1.500%	10/15/26	EUR	200	203
Goodman Australia Finance Pty Ltd.	1.375%	9/27/25	EUR	2,094	2,122
GTA Finance Co Pty Ltd.	2.200%	8/26/27	AUD	2,810	1,645
ING Bank Australia Ltd.	4.500%	5/26/29	AUD	3,000	1,951
Lendlease Finance Ltd.	3.400%	10/27/27	AUD	930	559
Lendlease Finance Ltd.	3.700%	3/31/31	AUD	2,980	1,597
Lonsdale Finance Pty Ltd.	3.900%	10/15/25	AUD	2,550	1,664
Lonsdale Finance Pty Ltd.	2.100%	10/15/27	AUD	1,490	882
Macquarie Group Ltd.	0.350%	3/3/28	EUR	11,316	10,394
Macquarie Group Ltd.	4.080%	5/31/29	GBP	3,700	4,236
Macquarie Group Ltd.	2.723%	8/21/29	CAD	1,495	964
Macquarie Group Ltd.	0.950%	5/21/31	EUR	2,214	1,861
National Australia Bank Ltd.	0.250%	5/20/24	EUR	5,087	5,407
National Australia Bank Ltd.	0.300%	10/31/25	CHF	5,045	5,343
National Australia Bank Ltd.	3.000%	9/4/26	GBP	400	473
National Australia Bank Ltd.	0.875%	2/19/27	EUR	6,087	6,097
National Australia Bank Ltd.	2.900%	2/25/27	AUD	9,086	5,723
National Australia Bank Ltd.	0.010%	1/6/29	EUR	20,000	18,245
National Australia Bank Ltd.	3.515%	6/12/30	CAD	4,098	2,870
National Australia Bank Ltd.	1.699%	9/15/31	GBP	2,214	2,347
National Australia Bank Ltd.	6.322%	8/3/32	AUD	5,000	3,401
National Australia Bank Ltd.	6.163%	3/9/33	AUD	5,640	3,818
NBN Co. Ltd.	2.150%	6/2/28	AUD	4,650	2,715
NBN Co. Ltd.	2.200%	12/16/30	AUD	3,730	2,004
NSW Electricity Networks Finance Pty Ltd.	2.732%	4/23/29	AUD	2,240	1,291
Origin Energy Finance Ltd.	1.000%	9/17/29	EUR	2,599	2,640
Pacific National Finance Pty Ltd.	5.000%	9/19/23	GBP	300	374
Pacific National Finance Pty Ltd.	3.800%	9/8/31	AUD	5,000	2,583
Qantas Airways Ltd.	3.150%	9/27/28	AUD	12,280	7,225
Qantas Airways Ltd.	2.950%	11/27/29	AUD	740	411
Qantas Airways Ltd.	5.250%	9/9/30	AUD	2,530	1,619
Scentre Group Trust 1	2.250%	7/16/24	EUR	2,039	2,182
Scentre Group Trust 1	3.875%	7/16/26	GBP	2,591	3,092
Scentre Group Trust 1 / Scentre Group Trust 2	1.750%	4/11/28	EUR	4,539	4,347
Scentre Group Trust 1 / Scentre Group Trust 2	1.450%	3/28/29	EUR	1,958	1,789
Stockland Trust	1.625%	4/27/26	EUR	4,785	4,802
Suncorp-Metway Ltd.	3.000%	9/13/23	AUD	1,000	659
Suncorp-Metway Ltd.	3.250%	8/24/26	AUD	400	256
Telstra Corp. Ltd.	1.125%	4/14/26	EUR	5,910	6,074
Telstra Corp. Ltd.	4.000%	4/19/27	AUD	890	583
Telstra Corp. Ltd.	1.375%	3/26/29	EUR	1,263	1,230
Telstra Corp. Ltd.	1.000%	4/23/30	EUR	2,543	2,364
Toyota Finance Australia Ltd.	2.280%	10/21/27	EUR	7,631	7,991
Transurban Finance Co. Pty Ltd.	1.875%	9/16/24	EUR	1,545	1,659
Transurban Finance Co. Pty Ltd.	4.555%	11/14/28	CAD	1,213	883
Transurban Finance Co. Pty Ltd.	3.000%	4/8/30	EUR	4,539	4,705
Transurban Queensland Finance Pty Ltd.	3.250%	8/5/31	AUD	2,160	1,202
United Energy Distribution Pty Ltd.	3.850%	10/23/24	AUD	1,540	1,012
University of Technology Sydney	3.750%	7/20/27	AUD	220	143
Vicinity Centres Trust	3.375%	4/7/26	GBP	590	701
Vicinity Centres Trust	1.125%	11/7/29	EUR	3,012	2,654
Wesfarmers Ltd.	0.954%	10/21/33	EUR	8,836	7,392
WestConnex Finance Co. Pty Ltd.	3.150%	3/31/31	AUD	3,360	1,859
Westpac Banking Corp.	0.500%	5/17/24	EUR	1,272	1,355
Westpac Banking Corp.	0.625%	11/22/24	EUR	2,543	2,664
Westpac Banking Corp.	4.125%	6/4/26	AUD	700	462
Westpac Banking Corp.	1.079%	4/5/27	EUR	6,921	6,959
Westpac Banking Corp.	0.875%	4/17/27	EUR	100	99
Westpac Banking Corp.	1.125%	9/5/27	EUR	5,690	5,637
Westpac Banking Corp.	5.300%	11/11/27	AUD	15,000	10,351
Westpac Banking Corp.	1.450%	7/17/28	EUR	418	414
Westpac Banking Corp.	0.010%	9/22/28	EUR	19,280	17,635

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Westpac Banking Corp.	1.375%	5/17/32	EUR	5,087	4,700
Woolworths Group Ltd.	1.850%	11/15/27	AUD	2,980	1,765
Woolworths Group Ltd.	0.375%	11/15/28	EUR	9,300	8,498
Woolworths Group Ltd.	2.800%	5/20/30	AUD	7,340	4,169
WSO Finance Pty Ltd.	4.500%	3/31/27	AUD	2,180	1,437
					389,636
Austria (0.3%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.125%	7/31/28	EUR	23,300	23,087
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	0.010%	10/2/29	EUR	5,700	5,112
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.750%	3/8/30	EUR	15,000	15,014
Borealis AG	1.750%	12/10/25	EUR	225	241
Erste Group Bank AG	0.750%	2/5/25	EUR	1,200	1,259
Erste Group Bank AG	1.500%	4/7/26	EUR	5,000	5,212
Erste Group Bank AG	0.625%	4/17/26	EUR	7,600	7,733
Erste Group Bank AG	0.750%	1/17/28	EUR	8,100	7,960
Erste Group Bank AG	0.010%	9/11/29	EUR	9,500	8,568
Erste Group Bank AG	0.250%	9/14/29	EUR	2,200	1,952
Erste Group Bank AG	0.875%	11/15/32	EUR	6,000	5,385
Erste Group Bank AG	0.875%	5/15/34	EUR	7,600	6,476
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	0.375%	6/25/24	EUR	3,700	3,890
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	0.500%	9/4/25	EUR	2,500	2,574
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	1.625%	5/11/29	EUR	18,200	18,302
Hypo Vorarlberg Bank AG	3.250%	2/19/27	EUR	5,000	5,484
² OeBB-Infrastruktur AG	1.000%	11/18/24	EUR	6,148	6,524
² OeBB-Infrastruktur AG	3.875%	6/30/25	EUR	5,124	5,704
² OeBB-Infrastruktur AG	3.500%	10/19/26	EUR	922	1,029
² OeBB-Infrastruktur AG	2.250%	5/28/29	EUR	1,536	1,622
² OeBB-Infrastruktur AG	3.375%	5/18/32	EUR	5,362	6,059
² OeBB-Infrastruktur AG	3.000%	10/24/33	EUR	112	123
OMV AG	0.750%	12/4/23	EUR	1,281	1,389
OMV AG	1.000%	12/14/26	EUR	1,767	1,799
OMV AG	3.500%	9/27/27	EUR	1,400	1,550
OMV AG	1.875%	12/4/28	EUR	2,327	2,389
OMV AG	2.375%	4/9/32	EUR	7,683	7,755
OMV AG	2.875%	Perpetual	EUR	3,300	2,981
OMV AG	6.250%	Perpetual	EUR	1,690	1,913
Raiffeisen Bank International AG	0.250%	1/22/25	EUR	2,800	2,850
Raiffeisen Bank International AG	4.125%	9/8/25	EUR	5,500	5,989
Raiffeisen Bank International AG	0.050%	9/1/27	EUR	400	357
Raiffeisen Bank International AG	5.750%	1/27/28	EUR	5,000	5,691
Raiffeisen Bank International AG	2.875%	6/18/32	EUR	2,500	2,202
Raiffeisen Bank International AG	7.375%	12/20/32	EUR	5,800	6,329
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.625%	3/3/25	EUR	200	209
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.625%	8/28/26	EUR	2,500	2,519
Raiffeisenlandesbank Niederoesterreich-Wien AG	1.250%	4/21/27	EUR	37,400	38,042
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.875%	1/24/28	EUR	1,500	1,479
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.875%	1/30/29	EUR	6,000	5,783
Raiffeisen-Landesbank Steiermark AG	2.375%	6/14/28	EUR	200	211
Raiffeisen-Landesbank Steiermark AG	1.375%	5/11/33	EUR	2,500	2,301
Raiffeisenlandesbank Vorarlberg Waren-und Revisionsverband registrierte GmbH	0.500%	9/17/25	EUR	2,500	2,569
UniCredit Bank Austria AG	0.750%	2/25/25	EUR	300	314
UniCredit Bank Austria AG	0.250%	6/4/27	EUR	5,000	4,879
UNIQA Insurance Group AG	6.000%	7/27/46	EUR	700	758
					241,568
Belgium (0.3%)					
AG Insurance SA	3.500%	6/30/47	EUR	3,400	3,435
Ageas SA NV	3.250%	7/2/49	EUR	5,100	4,796
Anheuser-Busch InBev Finance Inc.	4.320%	5/15/47	CAD	4,571	3,059
Anheuser-Busch InBev SA NV	9.750%	7/30/24	GBP	968	1,281
Anheuser-Busch InBev SA NV	2.875%	9/25/24	EUR	2,306	2,538
Anheuser-Busch InBev SA NV	4.000%	9/24/25	GBP	5,745	7,094
Anheuser-Busch InBev SA NV	2.700%	3/31/26	EUR	100	108
Anheuser-Busch InBev SA NV	1.150%	1/22/27	EUR	8,911	9,092
Anheuser-Busch InBev SA NV	1.125%	7/1/27	EUR	10,638	10,762
Anheuser-Busch InBev SA NV	2.125%	12/2/27	EUR	5,087	5,345
Anheuser-Busch InBev SA NV	2.000%	3/17/28	EUR	11,734	12,208

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Anheuser-Busch InBev SA NV	1.500%	4/18/30	EUR	461	451
Anheuser-Busch InBev SA NV	1.650%	3/28/31	EUR	10,558	10,175
Anheuser-Busch InBev SA NV	2.875%	4/2/32	EUR	3,687	3,843
Anheuser-Busch InBev SA NV	3.250%	1/24/33	EUR	2,599	2,778
Anheuser-Busch InBev SA NV	2.000%	1/23/35	EUR	3,541	3,227
Anheuser-Busch InBev SA NV	2.750%	3/17/36	EUR	3,495	3,394
Anheuser-Busch InBev SA NV	3.700%	4/2/40	EUR	9,527	9,928
Anheuser-Busch InBev Worldwide Inc.	4.100%	9/6/27	AUD	1,210	789
Argenta Spaarbank NV	1.000%	10/13/26	EUR	7,100	7,124
Barry Callebaut Services NV	2.375%	5/24/24	EUR	1,875	2,031
Belfius Bank SA	1.750%	6/24/24	EUR	300	324
Belfius Bank SA	1.000%	10/26/24	EUR	5,000	5,278
Belfius Bank SA	0.750%	2/10/25	EUR	100	105
Belfius Bank SA	0.375%	9/2/25	EUR	5,000	5,080
Belfius Bank SA	0.375%	2/13/26	EUR	3,000	3,000
Belfius Bank SA	3.125%	5/11/26	EUR	6,000	6,304
Belfius Bank SA	0.125%	9/14/26	EUR	5,000	4,966
Belfius Bank SA	0.125%	2/8/28	EUR	6,300	5,854
Belgium ING SA	1.500%	5/19/29	EUR	5,800	5,808
BNP Paribas Fortis SA	0.625%	10/4/25	EUR	300	310
BNP Paribas Fortis SA	0.875%	3/22/28	EUR	5,000	4,944
Brussels Airport Co. NV SA	1.000%	5/3/24	EUR	4,700	5,034
Cofinimmo SA	1.000%	1/24/28	EUR	1,800	1,613
Cofinimmo SA	0.875%	12/2/30	EUR	1,500	1,185
Elia Group SA NV	1.500%	9/5/28	EUR	1,200	1,177
Elia Transmission Belgium SA	1.375%	5/27/24	EUR	100	108
Elia Transmission Belgium SA	1.375%	1/14/26	EUR	9,300	9,710
Elia Transmission Belgium SA	3.250%	4/4/28	EUR	200	220
Elia Transmission Belgium SA	3.000%	4/7/29	EUR	300	325
Elia Transmission Belgium SA	0.875%	4/28/30	EUR	9,200	8,508
Ethias SA	5.000%	1/14/26	EUR	4,400	4,825
Euroclear Bank SA	1.250%	9/30/24	GBP	124	147
Euroclear Bank SA	0.125%	7/7/25	EUR	4,600	4,720
Euroclear Investments SA	1.125%	12/7/26	EUR	3,000	3,036
FLUVIUS System Operator CVBA	1.750%	12/4/26	EUR	3,000	3,062
FLUVIUS System Operator CVBA	0.250%	6/14/28	EUR	3,900	3,633
FLUVIUS System Operator CVBA	2.875%	5/7/29	EUR	100	106
FLUVIUS System Operator CVBA	0.250%	12/2/30	EUR	5,200	4,489
FLUVIUS System Operator CVBA	0.625%	11/24/31	EUR	4,500	3,890
FLUVIUS System Operator CVBA	4.000%	7/6/32	EUR	3,000	3,397
Groupe Bruxelles Lambert NV	1.875%	6/19/25	EUR	3,000	3,188
Groupe Bruxelles Lambert SA	1.375%	5/23/24	EUR	800	862
ING Belgium SA	0.625%	5/30/25	EUR	6,700	6,965
KBC Bank NV	0.750%	10/24/27	EUR	3,600	3,572
KBC Group NV	1.500%	3/29/26	EUR	4,600	4,824
KBC Group NV	0.750%	1/21/28	EUR	21,400	20,756
KBC Group NV	5.500%	9/20/28	GBP	3,000	3,731
KBC Group NV	0.125%	1/14/29	EUR	15,100	13,852
KBC Group NV	0.625%	12/7/31	EUR	1,000	943
Solvay SA	2.750%	12/2/27	EUR	4,100	4,415
VGP NV	1.625%	1/17/27	EUR	1,900	1,638
VGP NV	1.500%	4/8/29	EUR	3,300	2,477
VGP NV	2.250%	1/17/30	EUR	800	608
					272,447
Canada (1.7%)					
407 International Inc.	3.350%	5/16/24	CAD	1,100	800
³ 407 International Inc.	1.800%	5/22/25	CAD	1,377	967
407 International Inc.	2.430%	5/4/27	CAD	1,096	765
407 International Inc.	3.140%	3/6/30	CAD	2,791	1,961
³ 407 International Inc.	2.590%	5/25/32	CAD	1,529	1,000
407 International Inc.	5.750%	2/14/36	CAD	1,017	817
407 International Inc.	4.450%	11/15/41	CAD	2,550	1,850
407 International Inc.	4.190%	4/25/42	CAD	2,805	1,976
407 International Inc.	3.650%	9/8/44	CAD	5,102	3,309
407 International Inc.	3.830%	5/11/46	CAD	5,102	3,365
407 International Inc.	3.600%	5/21/47	CAD	3,507	2,235
407 International Inc.	3.720%	5/11/48	CAD	26	17

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
407 International Inc.	3.670%	3/8/49	CAD	1,019	655
407 International Inc.	2.840%	3/7/50	CAD	2,092	1,144
55 Ontario School Board Trust	5.900%	6/2/33	CAD	2,623	2,220
Aeroports de Montreal	5.170%	9/17/35	CAD	1,848	1,441
Aeroports de Montreal	5.670%	10/16/37	CAD	946	779
Aeroports de Montreal	3.030%	4/21/50	CAD	1,962	1,120
Aeroports de Montreal	3.441%	4/26/51	CAD	2,000	1,232
AIMCo Realty Investors LP	2.266%	6/26/24	CAD	2,537	1,819
AIMCo Realty Investors LP	3.367%	6/1/27	CAD	961	685
AIMCo Realty Investors LP	3.043%	6/1/28	CAD	1,019	708
AIMCo Realty Investors LP	2.712%	6/1/29	CAD	5,714	3,841
Alberta Powerline LP	4.065%	12/1/53	CAD	2,443	1,604
Alberta Powerline LP	4.065%	3/1/54	CAD	528	347
Alectra Inc.	2.488%	5/17/27	CAD	5,585	3,884
Alectra Inc.	1.751%	2/11/31	CAD	500	312
Alectra Inc.	3.958%	7/30/42	CAD	800	549
Alectra Inc.	3.458%	4/12/49	CAD	1,118	698
Alectra Inc.	5.225%	11/14/52	CAD	700	577
Algonquin Power Co.	4.090%	2/17/27	CAD	1,100	792
Algonquin Power Co.	4.600%	1/29/29	CAD	1,155	851
Algonquin Power Co.	2.850%	7/15/31	CAD	1,196	766
Alimentation Couche-Tard Inc.	3.056%	7/26/24	CAD	2,209	1,594
Alimentation Couche-Tard Inc.	3.600%	6/2/25	CAD	3,484	2,517
Alimentation Couche-Tard Inc.	1.875%	5/6/26	EUR	100	104
Allied Properties REIT	3.636%	4/21/25	CAD	2,550	1,810
Allied Properties REIT	1.726%	2/12/26	CAD	1,496	993
Allied Properties REIT	3.113%	4/8/27	CAD	2,550	1,710
Allied Properties REIT	3.394%	8/15/29	CAD	1,267	811
Allied Properties REIT	3.117%	2/21/30	CAD	1,465	907
Allied Properties REIT	3.095%	2/6/32	CAD	1,496	868
AltaGas Canada Inc.	3.150%	4/6/26	CAD	925	654
AltaGas Canada Inc.	4.260%	12/5/28	CAD	1,062	769
AltaGas Ltd.	3.840%	1/15/25	CAD	2,676	1,945
AltaGas Ltd.	3.980%	10/4/27	CAD	1,525	1,094
AltaGas Ltd.	2.075%	5/30/28	CAD	1,520	992
AltaGas Ltd.	4.500%	8/15/44	CAD	1,074	687
AltaGas Ltd.	4.990%	10/4/47	CAD	863	588
AltaLink LP	3.399%	6/6/24	CAD	5,075	3,691
AltaLink LP	4.872%	11/15/40	CAD	2,604	2,010
AltaLink LP	4.462%	11/8/41	CAD	1,223	900
AltaLink LP	3.990%	6/30/42	CAD	1,491	1,031
AltaLink LP	4.922%	9/17/43	CAD	1,529	1,194
AltaLink LP	4.054%	11/21/44	CAD	911	634
AltaLink LP	4.090%	6/30/45	CAD	813	569
AltaLink LP	3.717%	12/3/46	CAD	1,648	1,085
AltaLink LP	4.446%	7/11/53	CAD	500	367
ARC Resources Ltd.	2.354%	3/10/26	CAD	1,300	896
ARC Resources Ltd.	3.465%	3/10/31	CAD	2,153	1,432
Artis REIT	5.600%	4/29/25	CAD	700	501
Atco Ltd.	5.500%	11/1/78	CAD	520	370
Bank of Montreal	2.280%	7/29/24	CAD	8,713	6,223
Bank of Montreal	2.700%	9/11/24	CAD	7,124	5,120
Bank of Montreal	2.370%	2/3/25	CAD	6,123	4,335
Bank of Montreal	4.609%	9/10/25	CAD	2,550	1,889
Bank of Montreal	1.758%	3/10/26	CAD	3,485	2,383
Bank of Montreal	1.000%	4/5/26	EUR	13,440	13,796
Bank of Montreal	1.551%	5/28/26	CAD	3,742	2,530
Bank of Montreal	1.000%	9/9/26	GBP	2,800	3,072
Bank of Montreal	2.700%	12/9/26	CAD	5,102	3,571
Bank of Montreal	3.650%	4/1/27	CAD	6,236	4,463
Bank of Montreal	4.309%	6/1/27	CAD	7,533	5,520
Bank of Montreal	4.709%	12/7/27	CAD	6,500	4,836
Bank of Montreal	3.190%	3/1/28	CAD	8,939	6,323
Bank of Montreal	0.050%	6/8/29	EUR	14,781	13,382
Bank of Montreal	2.880%	9/17/29	CAD	950	678
Bank of Montreal	2.077%	6/17/30	CAD	4,184	2,896
Bank of Montreal	1.928%	7/22/31	CAD	4,513	3,006

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bank of Montreal	6.534%	10/27/32	CAD	2,800	2,184
Bank of Nova Scotia	2.290%	6/28/24	CAD	7,492	5,378
Bank of Nova Scotia	2.490%	9/23/24	CAD	8,933	6,379
Bank of Nova Scotia	1.950%	1/10/25	CAD	4,464	3,142
Bank of Nova Scotia	2.160%	2/3/25	CAD	5,612	3,958
Bank of Nova Scotia	0.010%	3/18/25	EUR	6,539	6,740
Bank of Nova Scotia	0.125%	9/4/26	EUR	5,938	5,813
Bank of Nova Scotia	1.850%	11/2/26	CAD	9,206	6,221
Bank of Nova Scotia	2.620%	12/2/26	CAD	7,654	5,348
Bank of Nova Scotia	0.010%	1/14/27	EUR	5,087	4,948
Bank of Nova Scotia	2.950%	3/8/27	CAD	13,397	9,348
Bank of Nova Scotia	1.400%	11/1/27	CAD	6,029	3,915
Bank of Nova Scotia	0.010%	12/15/27	EUR	28,903	27,343
Bank of Nova Scotia	3.250%	1/18/28	EUR	20,000	21,955
Bank of Nova Scotia	3.100%	2/2/28	CAD	7,109	5,010
Bank of Nova Scotia	2.836%	7/3/29	CAD	4,816	3,449
Bank of Nova Scotia	3.934%	5/3/32	CAD	6,130	4,325
BCI QuadReal Realty	1.680%	3/3/25	CAD	1,019	713
BCI QuadReal Realty	1.747%	7/24/30	CAD	2,274	1,402
bclMC Realty Corp.	2.840%	6/3/25	CAD	3,573	2,546
bclMC Realty Corp.	3.000%	3/31/27	CAD	1,701	1,194
Bell Telephone Co. of Canada or Bell Canada	2.750%	1/29/25	CAD	5,487	3,914
Bell Telephone Co. of Canada or Bell Canada	3.350%	3/12/25	CAD	6,735	4,864
Bell Telephone Co. of Canada or Bell Canada	3.550%	3/2/26	CAD	1,529	1,104
Bell Telephone Co. of Canada or Bell Canada	2.900%	8/12/26	CAD	1,529	1,076
Bell Telephone Co. of Canada or Bell Canada	3.800%	8/21/28	CAD	1,529	1,097
Bell Telephone Co. of Canada or Bell Canada	2.900%	9/10/29	CAD	2,550	1,722
Bell Telephone Co. of Canada or Bell Canada	4.550%	2/9/30	CAD	10,300	7,611
Bell Telephone Co. of Canada or Bell Canada	2.500%	5/14/30	CAD	7,484	4,854
Bell Telephone Co. of Canada or Bell Canada	3.000%	3/17/31	CAD	3,800	2,510
Bell Telephone Co. of Canada or Bell Canada	7.850%	4/2/31	CAD	2,550	2,241
Bell Telephone Co. of Canada or Bell Canada	4.750%	9/29/44	CAD	2,086	1,456
Bell Telephone Co. of Canada or Bell Canada	4.350%	12/18/45	CAD	2,434	1,600
Bell Telephone Co. of Canada or Bell Canada	4.450%	2/27/47	CAD	4,132	2,752
Bell Telephone Co. of Canada or Bell Canada	3.500%	9/30/50	CAD	6,357	3,579
Bell Telephone Co. of Canada or Bell Canada	4.050%	3/17/51	CAD	3,106	1,930
Bridging North America GP	4.341%	8/31/53	CAD	1,045	653
British Columbia Ferry Services Inc.	4.702%	10/23/43	CAD	1,159	881
British Columbia Ferry Services Inc.	2.794%	10/15/49	CAD	2,550	1,401
Brookfield Asset Management Inc.	4.820%	1/28/26	CAD	6,855	5,054
Brookfield Asset Management Inc.	3.800%	3/16/27	CAD	2,160	1,541
Brookfield Asset Management Inc.	5.950%	6/14/35	CAD	600	464
Brookfield Finance II Inc.	5.431%	12/14/32	CAD	3,700	2,784
Brookfield Infrastructure Finance ULC	4.193%	9/11/28	CAD	2,166	1,554
Brookfield Infrastructure Finance ULC	3.410%	10/9/29	CAD	2,499	1,699
Brookfield Infrastructure Finance ULC	2.855%	9/1/32	CAD	1,819	1,123
Brookfield Infrastructure Finance ULC	5.980%	2/14/33	CAD	1,100	864
Brookfield Infrastructure Finance ULC	5.439%	4/25/34	CAD	1,402	1,052
Brookfield Infrastructure Finance ULC	5.789%	4/25/52	CAD	930	707
Brookfield Renewable Partners ULC	3.752%	6/2/25	CAD	2,704	1,953
Brookfield Renewable Partners ULC	3.630%	1/15/27	CAD	1,990	1,416
Brookfield Renewable Partners ULC	4.250%	1/15/29	CAD	500	362
Brookfield Renewable Partners ULC	3.380%	1/15/30	CAD	2,805	1,919
Brookfield Renewable Partners ULC	5.880%	11/9/32	CAD	1,100	870
Brookfield Renewable Partners ULC	5.292%	10/28/33	CAD	1,300	982
Brookfield Renewable Partners ULC	4.290%	11/5/49	CAD	1,990	1,269
Brookfield Renewable Partners ULC	3.330%	8/13/50	CAD	896	479
Bruce Power LP	3.000%	6/21/24	CAD	1,013	732
Bruce Power LP	3.969%	6/23/26	CAD	2,550	1,854
Bruce Power LP	2.680%	12/21/28	CAD	1,200	809
Bruce Power LP	4.010%	6/21/29	CAD	1,403	1,011
Bruce Power LP	4.000%	6/21/30	CAD	2,021	1,441
Bruce Power LP	4.990%	12/21/32	CAD	900	677
Bruce Power LP	4.132%	6/21/33	CAD	2,245	1,568
Bruce Power LP	4.746%	6/21/49	CAD	2,005	1,401
Calgary Airport Authority	3.199%	10/7/36	CAD	6,901	4,416
Calgary Airport Authority	3.341%	10/7/38	CAD	2,452	1,567

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Cameco Corp.	4.190%	6/24/24	CAD	1,396	1,017
Cameco Corp.	2.950%	10/21/27	CAD	1,622	1,109
Canadian Imperial Bank of Commerce	0.375%	5/3/24	EUR	9,726	10,353
Canadian Imperial Bank of Commerce	2.350%	8/28/24	CAD	4,314	3,078
Canadian Imperial Bank of Commerce	2.750%	3/7/25	CAD	13,299	9,464
Canadian Imperial Bank of Commerce	2.000%	4/17/25	CAD	5,102	3,572
Canadian Imperial Bank of Commerce	3.300%	5/26/25	CAD	13,217	9,544
Canadian Imperial Bank of Commerce	1.100%	1/19/26	CAD	3,742	2,519
Canadian Imperial Bank of Commerce	1.700%	7/15/26	CAD	5,301	3,586
Canadian Imperial Bank of Commerce	2.250%	1/7/27	CAD	6,603	4,499
Canadian Imperial Bank of Commerce	4.950%	6/29/27	CAD	4,900	3,647
Canadian Imperial Bank of Commerce	5.050%	10/7/27	CAD	5,300	3,986
Canadian Imperial Bank of Commerce	0.010%	4/30/29	EUR	27,476	24,899
Canadian Imperial Bank of Commerce	2.010%	7/21/30	CAD	7,845	5,407
Canadian Imperial Bank of Commerce	1.960%	4/21/31	CAD	3,546	2,380
Canadian Imperial Bank of Commerce	4.200%	4/7/32	CAD	3,348	2,386
Canadian Imperial Bank of Commerce	5.330%	1/20/33	CAD	3,505	2,604
Canadian National Railway Co.	2.800%	9/22/25	CAD	2,549	1,817
Canadian National Railway Co.	3.200%	7/31/28	CAD	1,403	1,000
Canadian National Railway Co.	3.600%	8/1/47	CAD	5,098	3,248
Canadian National Railway Co.	3.600%	7/31/48	CAD	800	508
Canadian National Railway Co.	3.600%	2/8/49	CAD	1,432	910
Canadian National Railway Co.	3.050%	2/8/50	CAD	1,195	682
Canadian Natural Resources Ltd.	3.550%	6/3/24	CAD	5,075	3,693
Canadian Natural Resources Ltd.	2.500%	1/17/28	CAD	2,471	1,674
Canadian Natural Resources Ltd.	4.850%	5/30/47	CAD	1,166	783
Canadian Pacific Railway Co.	2.540%	2/28/28	CAD	6,865	4,687
Canadian Pacific Railway Co.	3.150%	3/13/29	CAD	2,618	1,814
Canadian Pacific Railway Co.	6.450%	11/17/39	CAD	892	783
Canadian Pacific Railway Co.	3.050%	3/9/50	CAD	887	487
Canadian Tire Corp. Ltd.	6.570%	2/24/34	CAD	441	353
Canadian Tire Corp. Ltd.	5.610%	9/4/35	CAD	1,016	750
Canadian Utilities Ltd.	4.851%	6/3/52	CAD	1,380	1,031
Canadian Western Bank	2.597%	9/6/24	CAD	2,029	1,443
Canadian Western Bank	2.606%	1/30/25	CAD	3,367	2,369
Canadian Western Bank	3.859%	4/21/25	CAD	2,200	1,580
Canadian Western Bank	1.926%	4/16/26	CAD	1,860	1,253
Canadian Western Bank	5.146%	9/2/27	CAD	1,500	1,111
Canadian Western Bank	1.818%	12/16/27	CAD	1,496	958
Capital City Link General Partnership	4.386%	3/31/46	CAD	324	225
Capital Power Corp.	4.284%	9/18/24	CAD	1,269	924
Capital Power Corp.	4.986%	1/23/26	CAD	854	628
Capital Power Corp.	4.424%	2/8/30	CAD	1,069	769
Capital Power Corp.	3.147%	10/1/32	CAD	1,224	773
CCL Industries Inc.	3.864%	4/13/28	CAD	825	584
Cenovus Energy Inc.	3.600%	3/10/27	CAD	3,125	2,241
Cenovus Energy Inc.	3.500%	2/7/28	CAD	4,349	3,074
Central 1 Credit Union	4.648%	2/7/28	CAD	1,200	864
Central 1 Credit Union	2.391%	6/30/31	CAD	1,496	986
CGI Inc.	2.100%	9/18/28	CAD	4,361	2,863
Chartwell Retirement Residences	4.211%	4/28/25	CAD	509	363
Choice Properties REIT	3.556%	9/9/24	CAD	2,046	1,478
Choice Properties REIT	3.546%	1/10/25	CAD	4,082	2,933
Choice Properties REIT	2.848%	5/21/27	CAD	3,551	2,431
Choice Properties REIT	4.178%	3/8/28	CAD	2,550	1,823
Choice Properties REIT	3.532%	6/11/29	CAD	3,623	2,486
Choice Properties REIT	2.981%	3/4/30	CAD	1,496	979
Choice Properties REIT	6.003%	6/24/32	CAD	900	705
Choice Properties REIT	5.400%	3/1/33	CAD	1,700	1,273
CI Financial Corp.	3.215%	7/22/24	CAD	1,488	1,067
CI Financial Corp.	3.759%	5/26/25	CAD	1,529	1,086
CI Financial Corp.	3.904%	9/27/27	CAD	839	574
Clover LP	4.216%	3/31/34	CAD	873	625
Clover LP	4.216%	6/30/34	CAD	838	605
Cogeco Communications Inc.	2.991%	9/22/31	CAD	1,796	1,149
Cogeco Communications Inc.	5.299%	2/16/33	CAD	1,000	751
Concordia University	6.550%	9/2/42	CAD	1,529	1,406

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Co-operators Financial Services Ltd.	3.327%	5/13/30	CAD	835	536
¹ Cordelio Amalco GP I	4.087%	6/30/34	CAD	2,066	1,463
Crombie REIT	3.677%	8/26/26	CAD	1,529	1,075
Crombie REIT	3.917%	6/21/27	CAD	917	645
Crombie REIT	2.686%	3/31/28	CAD	892	587
Crombie REIT	3.211%	10/9/30	CAD	481	307
Crosslinx Transit Solutions GP	4.651%	9/30/46	CAD	1,533	1,041
CSS FSCC Partnership	6.915%	7/31/42	CAD	19	16
CT REIT	3.527%	6/9/25	CAD	2,346	1,673
CT REIT	3.469%	6/16/27	CAD	678	471
CT REIT	3.029%	2/5/29	CAD	700	463
CT REIT	2.371%	1/6/31	CAD	1,019	614
CU Inc.	4.543%	10/24/41	CAD	1,019	748
CU Inc.	3.805%	9/10/42	CAD	3,591	2,388
CU Inc.	4.722%	9/9/43	CAD	3,529	2,651
CU Inc.	4.085%	9/2/44	CAD	4,055	2,793
CU Inc.	3.964%	7/27/45	CAD	1,529	1,033
CU Inc.	3.763%	11/19/46	CAD	765	499
CU Inc.	3.548%	11/22/47	CAD	1,267	795
CU Inc.	3.950%	11/23/48	CAD	493	330
CU Inc.	2.963%	9/7/49	CAD	2,296	1,286
CU Inc.	3.174%	9/5/51	CAD	823	475
CU Inc.	4.558%	11/7/53	CAD	300	220
CU Inc.	4.211%	10/29/55	CAD	5,654	3,890
CU Inc.	4.593%	10/24/61	CAD	330	241
Dollarama Inc.	1.871%	7/8/26	CAD	1,496	1,020
Dollarama Inc.	1.505%	9/20/27	CAD	1,019	666
Dollarama Inc.	2.443%	7/9/29	CAD	2,189	1,442
Dollarama Inc.	5.165%	4/26/30	CAD	1,300	994
Dream Industrial REIT	1.662%	12/22/25	CAD	1,496	1,007
Dream Industrial REIT	2.539%	12/7/26	CAD	900	605
Dream Industrial REIT	2.057%	6/17/27	CAD	2,095	1,366
Dream Summit Industrial LP	2.150%	9/17/25	CAD	663	455
Dream Summit Industrial LP	1.820%	4/1/26	CAD	1,571	1,055
Dream Summit Industrial LP	2.440%	7/14/28	CAD	1,496	966
Enbridge Gas Inc.	3.150%	8/22/24	CAD	3,288	2,376
Enbridge Gas Inc.	3.310%	9/11/25	CAD	1,652	1,188
Enbridge Gas Inc.	2.810%	6/1/26	CAD	1,047	741
Enbridge Gas Inc.	2.500%	8/5/26	CAD	1,016	710
Enbridge Gas Inc.	2.900%	4/1/30	CAD	2,550	1,749
Enbridge Gas Inc.	2.350%	9/15/31	CAD	3,000	1,929
Enbridge Gas Inc.	4.150%	8/17/32	CAD	2,200	1,611
Enbridge Gas Inc.	4.880%	6/21/41	CAD	1,759	1,332
Enbridge Gas Inc.	4.200%	6/2/44	CAD	2,153	1,493
Enbridge Gas Inc.	4.000%	8/22/44	CAD	1,916	1,292
Enbridge Gas Inc.	3.800%	6/1/46	CAD	1,529	994
Enbridge Gas Inc.	3.590%	11/22/47	CAD	917	574
Enbridge Gas Inc.	3.510%	11/29/47	CAD	2,391	1,474
Enbridge Gas Inc.	3.010%	8/9/49	CAD	1,529	854
Enbridge Gas Inc.	3.650%	4/1/50	CAD	2,172	1,366
Enbridge Gas Inc.	4.950%	11/22/50	CAD	1,377	1,068
Enbridge Gas Inc.	3.200%	9/15/51	CAD	1,871	1,074
Enbridge Gas Inc.	4.550%	8/17/52	CAD	1,200	877
Enbridge Inc.	3.950%	11/19/24	CAD	1,521	1,107
Enbridge Inc.	2.440%	6/2/25	CAD	1,496	1,056
Enbridge Inc.	3.200%	6/8/27	CAD	7,547	5,306
Enbridge Inc.	5.700%	11/9/27	CAD	2,100	1,622
Enbridge Inc.	2.990%	10/3/29	CAD	3,666	2,471
Enbridge Inc.	3.100%	9/21/33	CAD	4,490	2,821
Enbridge Inc.	4.240%	8/27/42	CAD	2,322	1,469
Enbridge Inc.	4.570%	3/11/44	CAD	3,107	2,044
Enbridge Inc.	4.870%	11/21/44	CAD	2,142	1,465
Enbridge Inc.	4.100%	9/21/51	CAD	1,497	894
Enbridge Inc.	6.510%	11/9/52	CAD	2,800	2,384
Enbridge Pipelines Inc.	3.450%	9/29/25	CAD	2,669	1,917
Enbridge Pipelines Inc.	3.000%	8/10/26	CAD	1,800	1,272
Enbridge Pipelines Inc.	3.520%	2/22/29	CAD	2,369	1,669

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Enbridge Pipelines Inc.	2.820%	5/12/31	CAD	2,093	1,359
Enbridge Pipelines Inc.	4.550%	8/17/43	CAD	508	337
Enbridge Pipelines Inc.	4.550%	9/29/45	CAD	2,856	1,883
Enbridge Pipelines Inc.	4.130%	8/9/46	CAD	2,548	1,572
Enbridge Pipelines Inc.	4.330%	2/22/49	CAD	2,079	1,314
Enbridge Pipelines Inc.	4.200%	5/12/51	CAD	1,651	1,014
Energir Inc.	2.100%	4/16/27	CAD	737	505
Energir Inc.	3.530%	5/16/47	CAD	1,085	682
Energir LP	3.040%	2/9/32	CAD	2,516	1,700
ENMAX Corp.	3.836%	6/5/28	CAD	946	665
ENMAX Corp.	3.876%	10/18/29	CAD	2,443	1,709
EPCOR Utilities Inc.	4.550%	2/28/42	CAD	1,522	1,121
EPCOR Utilities Inc.	3.554%	11/27/47	CAD	3,571	2,250
EPCOR Utilities Inc.	3.949%	11/26/48	CAD	465	312
EPCOR Utilities Inc.	3.106%	7/8/49	CAD	1,272	733
EPCOR Utilities Inc.	2.899%	5/19/50	CAD	961	530
EPCOR Utilities Inc.	3.287%	6/28/51	CAD	747	443
EPCOR Utilities Inc.	4.725%	9/2/52	CAD	2,000	1,523
Equitable Bank	1.983%	5/9/24	CAD	1,400	991
Equitable Bank	1.939%	3/10/25	CAD	1,496	1,030
Equitable Bank	1.876%	11/26/25	CAD	1,019	684
Fair Hydro Trust	3.357%	5/15/35	CAD	3,609	2,537
Fairfax Financial Holdings Ltd.	4.950%	3/3/25	CAD	2,071	1,519
Fairfax Financial Holdings Ltd.	4.700%	12/16/26	CAD	2,550	1,855
Fairfax Financial Holdings Ltd.	4.250%	12/6/27	CAD	2,157	1,540
Fairfax Financial Holdings Ltd.	4.230%	6/14/29	CAD	1,195	838
Fairfax Financial Holdings Ltd.	3.950%	3/3/31	CAD	3,172	2,093
Federated Co-Operatives Ltd.	3.917%	6/17/25	CAD	908	652
Federation des Caisses Desjardins du Quebec	2.417%	10/4/24	CAD	6,580	4,690
Federation des Caisses Desjardins du Quebec	0.010%	9/24/25	EUR	21,713	22,029
Federation des Caisses Desjardins du Quebec	1.093%	1/21/26	CAD	2,325	1,563
Federation des Caisses Desjardins du Quebec	1.587%	9/10/26	CAD	1,100	741
Federation des Caisses Desjardins du Quebec	4.407%	5/19/27	CAD	3,900	2,864
Federation des Caisses Desjardins du Quebec	2.856%	5/26/30	CAD	2,805	1,973
Federation des Caisses Desjardins du Quebec	1.992%	5/28/31	CAD	3,506	2,347
Federation des Caisses Desjardins du Quebec	5.035%	8/23/32	CAD	3,900	2,862
First Capital REIT	4.790%	8/30/24	CAD	2,529	1,839
First Capital REIT	4.323%	7/31/25	CAD	5,102	3,653
First Capital REIT	3.753%	7/12/27	CAD	1,553	1,059
First National Financial Corp.	2.961%	11/17/25	CAD	509	348
Fortis Inc.	2.180%	5/15/28	CAD	3,068	2,053
Fortis Inc.	4.431%	5/31/29	CAD	3,100	2,296
FortisAlberta Inc.	6.220%	10/31/34	CAD	52	44
FortisAlberta Inc.	3.672%	9/9/47	CAD	2,136	1,369
FortisAlberta Inc.	3.734%	9/18/48	CAD	100	65
FortisAlberta Inc.	2.632%	6/8/51	CAD	748	386
FortisBC Energy Inc.	6.500%	5/1/34	CAD	5,102	4,433
FortisBC Energy Inc.	6.050%	2/15/38	CAD	5,102	4,347
FortisBC Inc.	4.000%	10/28/44	CAD	1,071	701
Gibson Energy Inc.	2.450%	7/14/25	CAD	917	642
Gibson Energy Inc.	2.850%	7/14/27	CAD	1,321	904
Gibson Energy Inc.	3.600%	9/17/29	CAD	1,892	1,301
Granite REIT Holdings LP	3.062%	6/4/27	CAD	1,949	1,341
Granite REIT Holdings LP	2.194%	8/30/28	CAD	1,496	964
Granite REIT Holdings LP	2.378%	12/18/30	CAD	2,028	1,241
Greater Toronto Airports Authority	1.540%	5/3/28	CAD	3,156	2,085
Greater Toronto Airports Authority	2.730%	4/3/29	CAD	4,609	3,201
Greater Toronto Airports Authority	3.260%	6/1/37	CAD	976	628
Greater Toronto Airports Authority	2.750%	10/17/39	CAD	3,889	2,295
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	1,581	1,282
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	2,550	1,893
Greater Toronto Airports Authority	3.150%	10/5/51	CAD	1,100	648
Great-West Lifeco Inc.	1.750%	12/7/26	EUR	400	404
Great-West Lifeco Inc.	2.379%	5/14/30	CAD	4,864	3,166
Great-West Lifeco Inc.	6.670%	3/21/33	CAD	1,015	869
Great-West Lifeco Inc.	5.998%	11/16/39	CAD	5,612	4,683
H&R REIT	4.071%	6/16/25	CAD	1,100	786

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
H&R REIT	2.906%	6/2/26	CAD	2,550	1,742
H&R REIT	2.633%	2/19/27	CAD	148	99
Halifax International Airport Authority	5.503%	7/19/41	CAD	152	119
Honda Canada Finance Inc.	2.500%	6/4/24	CAD	1,484	1,067
Honda Canada Finance Inc.	3.444%	5/23/25	CAD	2,189	1,579
Honda Canada Finance Inc.	1.337%	3/17/26	CAD	1,885	1,278
Honda Canada Finance Inc.	1.711%	9/28/26	CAD	1,494	1,007
Honda Canada Finance Inc.	1.646%	2/25/28	CAD	2,328	1,513
Hospital for Sick Children	5.217%	12/16/49	CAD	550	459
Hospital for Sick Children	3.416%	12/7/57	CAD	1,346	825
Hospital Infrastructure Partners NOH Partnership	5.439%	1/31/45	CAD	2,864	2,198
HSBC Bank Canada	3.403%	3/24/25	CAD	4,092	2,948
HSBC Bank Canada	1.782%	5/20/26	CAD	5,791	3,944
HSBC Bank Canada	0.010%	9/14/26	EUR	18,700	18,427
HSBC Bank Canada	1.500%	9/15/27	EUR	10,300	10,501
Hydro One Inc.	2.970%	6/26/25	CAD	183	131
Hydro One Inc.	2.770%	2/24/26	CAD	5,000	3,568
Hydro One Inc.	4.910%	1/27/28	CAD	2,200	1,684
Hydro One Inc.	3.020%	4/5/29	CAD	1,939	1,364
Hydro One Inc.	7.350%	6/3/30	CAD	1,019	890
Hydro One Inc.	1.690%	1/16/31	CAD	3,000	1,876
Hydro One Inc.	2.230%	9/17/31	CAD	3,246	2,089
Hydro One Inc.	6.930%	6/1/32	CAD	578	507
Hydro One Inc.	5.360%	5/20/36	CAD	509	407
Hydro One Inc.	4.890%	3/13/37	CAD	2,550	1,955
Hydro One Inc.	5.490%	7/16/40	CAD	1,798	1,482
Hydro One Inc.	4.390%	9/26/41	CAD	2,610	1,896
Hydro One Inc.	4.590%	10/9/43	CAD	2,805	2,091
Hydro One Inc.	3.910%	2/23/46	CAD	1,633	1,104
Hydro One Inc.	5.000%	10/19/46	CAD	1,019	802
Hydro One Inc.	3.720%	11/18/47	CAD	1,734	1,135
Hydro One Inc.	3.630%	6/25/49	CAD	4,653	2,995
Hydro One Inc.	2.710%	2/28/50	CAD	1,713	919
Hydro One Inc.	3.640%	4/5/50	CAD	498	319
Hydro One Inc.	3.100%	9/15/51	CAD	2,170	1,252
Hydro One Inc.	4.000%	12/22/51	CAD	1,023	697
Hydro One Inc.	3.790%	7/31/62	CAD	1,019	645
Hydro One Ltd.	1.410%	10/15/27	CAD	5,859	3,851
Hydro Ottawa Holding Inc.	3.991%	5/14/43	CAD	1,071	707
Hyundai Capital Canada Inc.	2.008%	5/12/26	CAD	1,996	1,350
Hyundai Capital Canada Inc.	3.196%	2/16/27	CAD	1,674	1,158
Hyundai Capital Canada Inc.	5.565%	3/8/28	CAD	1,700	1,281
iA Financial Corp Inc.	3.187%	2/25/32	CAD	1,700	1,171
iA Financial Corp. Inc.	3.072%	9/24/31	CAD	1,529	1,056
IGM Financial Inc.	3.440%	1/26/27	CAD	1,986	1,401
IGM Financial Inc.	4.560%	1/25/47	CAD	459	317
IGM Financial Inc.	4.115%	12/9/47	CAD	3,104	1,996
IGM Financial Inc.	4.174%	7/13/48	CAD	500	324
IGM Financial Inc.	4.206%	3/21/50	CAD	713	463
Independent Order of Foresters	2.885%	10/15/35	CAD	483	299
InPower BC General Partnership	4.471%	3/31/33	CAD	2,090	1,501
Intact Financial Corp.	1.207%	5/21/24	CAD	1,041	738
Intact Financial Corp.	3.770%	3/2/26	CAD	1,211	876
Intact Financial Corp.	2.850%	6/7/27	CAD	1,179	822
Intact Financial Corp.	2.179%	5/18/28	CAD	1,800	1,198
Intact Financial Corp.	1.928%	12/16/30	CAD	3,776	2,338
Intact Financial Corp.	6.400%	11/23/39	CAD	70	60
Intact Financial Corp.	5.160%	6/16/42	CAD	1,520	1,164
Intact Financial Corp.	2.954%	12/16/50	CAD	1,254	674
Integrated Team Solutions SJHC Partnership	5.946%	11/30/42	CAD	67	54
Inter Pipeline Ltd.	3.173%	3/24/25	CAD	844	602
Inter Pipeline Ltd.	3.484%	12/16/26	CAD	1,675	1,178
Inter Pipeline Ltd.	4.232%	6/1/27	CAD	2,696	1,943
Inter Pipeline Ltd.	5.760%	2/17/28	CAD	1,700	1,293
Inter Pipeline Ltd.	3.983%	11/25/31	CAD	2,818	1,885
Inter Pipeline Ltd.	5.849%	5/18/32	CAD	2,060	1,565
Inter Pipeline Ltd.	6.380%	2/17/33	CAD	1,700	1,336

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Inter Pipeline Ltd.	4.637%	5/30/44	CAD	1,792	1,116
Inter Pipeline Ltd.	5.091%	11/27/51	CAD	847	553
Ivanhoe Cambridge II Inc.	2.296%	12/12/24	CAD	1,488	1,056
Keyera Corp.	3.934%	6/21/28	CAD	1,123	800
Keyera Corp.	3.959%	5/29/30	CAD	1,622	1,133
Keyera Corp.	5.022%	3/28/32	CAD	1,488	1,094
Kingston Solar LP	3.571%	7/31/35	CAD	21	14
Laurentian Bank of Canada	1.950%	3/17/25	CAD	3,800	2,636
Loblaw Cos. Ltd.	4.488%	12/11/28	CAD	3,782	2,816
Loblaw Cos. Ltd.	2.284%	5/7/30	CAD	2,833	1,829
Loblaw Cos. Ltd.	5.008%	9/13/32	CAD	600	458
Loblaw Cos. Ltd.	5.900%	1/18/36	CAD	1,272	999
Loblaw Cos. Ltd.	5.336%	9/13/52	CAD	2,000	1,562
Lower Mattagami Energy LP	3.416%	6/20/24	CAD	946	688
Lower Mattagami Energy LP	2.433%	5/14/31	CAD	1,459	960
Lower Mattagami Energy LP	5.139%	5/18/41	CAD	2,443	1,945
Lower Mattagami Energy LP	4.944%	9/21/43	CAD	420	328
Lower Mattagami Energy LP	4.175%	4/23/52	CAD	900	633
Magna International Inc.	4.950%	1/31/31	CAD	1,200	912
Manulife Bank of Canada	2.378%	11/19/24	CAD	1,471	1,045
Manulife Bank of Canada	1.504%	6/25/25	CAD	1,900	1,310
Manulife Bank of Canada	1.337%	2/26/26	CAD	2,471	1,667
Manulife Bank of Canada	1.536%	9/14/26	CAD	1,496	1,001
Manulife Bank of Canada	2.864%	2/16/27	CAD	2,418	1,677
Manulife Finance Delaware LP	5.059%	12/15/41	CAD	1,933	1,383
Manulife Financial Corp.	3.049%	8/20/29	CAD	2,550	1,829
Manulife Financial Corp.	2.237%	5/12/30	CAD	6,853	4,788
Manulife Financial Corp.	5.409%	3/10/33	CAD	1,600	1,205
Manulife Financial Corp.	2.818%	5/13/35	CAD	5,204	3,352
McGill University	6.150%	9/22/42	CAD	44	39
McGill University	3.975%	1/29/56	CAD	217	146
McGill University Health Centre	5.360%	12/31/43	CAD	288	237
Metro Inc.	3.390%	12/6/27	CAD	5,414	3,846
Metro Inc.	5.970%	10/15/35	CAD	2,575	2,073
Metro Inc.	4.270%	12/4/47	CAD	1,334	887
Metro Inc.	3.413%	2/28/50	CAD	1,224	698
Mountain View Partners GP	3.974%	3/31/51	CAD	85	54
National Bank of Canada	2.545%	7/12/24	CAD	4,669	3,348
National Bank of Canada	2.580%	2/3/25	CAD	3,418	2,428
National Bank of Canada	0.750%	3/13/25	EUR	4,539	4,751
National Bank of Canada	5.296%	11/3/25	CAD	2,000	1,498
National Bank of Canada	1.534%	6/15/26	CAD	2,971	2,004
National Bank of Canada	2.237%	11/4/26	CAD	3,367	2,303
National Bank of Canada	5.426%	8/16/32	CAD	2,600	1,936
NAV Canada	2.063%	5/29/30	CAD	2,994	1,961
NAV Canada	3.534%	2/23/46	CAD	509	329
NAV Canada	3.293%	3/30/48	CAD	3,572	2,189
NAV Canada	2.924%	9/29/51	CAD	577	327
Nissan Canada Inc.	2.103%	9/22/25	CAD	4,379	2,956
North Battleford Power LP	4.958%	12/31/32	CAD	1,643	1,218
North West Redwater Partnership / NWR Financing Co. Ltd.	3.200%	7/22/24	CAD	946	684
North West Redwater Partnership / NWR Financing Co. Ltd.	3.200%	4/24/26	CAD	2,618	1,869
North West Redwater Partnership / NWR Financing Co. Ltd.	2.000%	12/1/26	CAD	2,095	1,427
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/27	CAD	3,870	2,700
North West Redwater Partnership / NWR Financing Co. Ltd.	4.250%	6/1/29	CAD	2,524	1,860
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/31	CAD	4,201	2,756
North West Redwater Partnership / NWR Financing Co. Ltd.	4.150%	6/1/33	CAD	2,805	1,995
North West Redwater Partnership / NWR Financing Co. Ltd.	3.650%	6/1/35	CAD	2,593	1,733
North West Redwater Partnership / NWR Financing Co. Ltd.	4.750%	6/1/37	CAD	1,529	1,124
North West Redwater Partnership / NWR Financing Co. Ltd.	4.350%	1/10/39	CAD	1,144	798
North West Redwater Partnership / NWR Financing Co. Ltd.	3.700%	2/23/43	CAD	1,950	1,224
North West Redwater Partnership / NWR Financing Co. Ltd.	4.050%	7/22/44	CAD	2,522	1,657
North West Redwater Partnership / NWR Financing Co. Ltd.	3.750%	6/1/51	CAD	2,244	1,380
Northern Courier Pipeline LP	3.365%	6/30/42	CAD	735	487
Northern Courier Pipeline LP	3.365%	6/30/42	CAD	1,719	1,140
Northwestern Hydro Acquisition Co. II LP	3.877%	12/31/36	CAD	730	471
Northwestern Hydro Acquisition Co. III LP	3.940%	12/31/38	CAD	1,174	763

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Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Nouvelle Autoroute 30 Financement Inc.	4.114%	3/31/42	CAD	2,832	1,871
Nouvelle Autoroute 30 Financement Inc.	4.115%	6/30/42	CAD	299	197
Nova Scotia Power Inc.	4.951%	11/15/32	CAD	1,000	753
Nova Scotia Power Inc.	5.610%	6/15/40	CAD	1,053	821
Nova Scotia Power Inc.	4.150%	3/6/42	CAD	900	591
Nova Scotia Power Inc.	4.500%	7/20/43	CAD	1,052	721
Nova Scotia Power Inc.	3.612%	5/1/45	CAD	600	359
Nova Scotia Power Inc.	3.571%	4/5/49	CAD	1,401	817
Nova Scotia Power Inc.	3.307%	4/25/50	CAD	946	522
OMERS Realty Corp.	3.328%	11/12/24	CAD	854	616
OMERS Realty Corp.	3.331%	6/5/25	CAD	1,627	1,171
OMERS Realty Corp.	3.244%	10/4/27	CAD	2,188	1,540
OMERS Realty Corp.	5.381%	11/14/28	CAD	3,400	2,636
OMERS Realty Corp.	3.628%	6/5/30	CAD	2,296	1,612
Ontario Power Generation Inc.	1.170%	4/22/26	CAD	1,200	807
Ontario Power Generation Inc.	3.315%	10/4/27	CAD	3,195	2,276
Ontario Power Generation Inc.	2.977%	9/13/29	CAD	4,082	2,816
Ontario Power Generation Inc.	3.215%	4/8/30	CAD	3,061	2,122
Ontario Power Generation Inc.	3.838%	6/22/48	CAD	3,061	1,962
Ontario Power Generation Inc.	4.248%	1/18/49	CAD	800	548
Ontario Power Generation Inc.	3.651%	9/13/50	CAD	923	569
Ontario Power Generation Inc.	2.947%	2/21/51	CAD	1,457	780
Ottawa MacDonald-Cartier International Airport Authority	3.933%	6/9/45	CAD	844	551
Pembina Pipeline Corp.	3.710%	8/11/26	CAD	2,470	1,771
Pembina Pipeline Corp.	4.240%	6/15/27	CAD	1,525	1,107
Pembina Pipeline Corp.	4.020%	3/27/28	CAD	1,046	750
Pembina Pipeline Corp.	3.620%	4/3/29	CAD	1,529	1,065
Pembina Pipeline Corp.	3.310%	2/1/30	CAD	3,776	2,560
Pembina Pipeline Corp.	3.530%	12/10/31	CAD	2,600	1,732
Pembina Pipeline Corp.	4.750%	4/30/43	CAD	1,525	1,015
Pembina Pipeline Corp.	4.810%	3/25/44	CAD	1,730	1,158
Pembina Pipeline Corp.	4.740%	1/21/47	CAD	1,723	1,134
Pembina Pipeline Corp.	4.750%	3/26/48	CAD	2,314	1,522
Pembina Pipeline Corp.	4.540%	4/3/49	CAD	2,856	1,814
Pembina Pipeline Corp.	4.670%	5/28/50	CAD	1,523	982
Pembina Pipeline Corp.	4.490%	12/10/51	CAD	1,994	1,248
Plenary Health Care Partnerships Humber LP	4.895%	5/31/39	CAD	1,116	826
Plenary Properties LTAP LP	6.288%	1/31/44	CAD	3,301	2,748
Power Corp. of Canada	4.455%	7/27/48	CAD	1,496	1,018
Power Financial Corp.	6.900%	3/11/33	CAD	639	544
Primaris REIT	4.727%	3/30/27	CAD	900	639
Reliance LP	3.750%	3/15/26	CAD	949	677
Reliance LP	2.680%	12/1/27	CAD	1,543	1,030
Reliance LP	2.670%	8/1/28	CAD	1,496	984
RioCan REIT	2.576%	2/12/25	CAD	2,193	1,538
RioCan REIT	1.974%	6/15/26	CAD	1,529	1,023
RioCan REIT	2.361%	3/10/27	CAD	917	606
RioCan REIT	2.829%	11/8/28	CAD	2,424	1,568
RioCan REIT	4.628%	5/1/29	CAD	500	353
Rogers Communications Inc.	3.100%	4/15/25	CAD	2,139	1,527
Rogers Communications Inc.	3.650%	3/31/27	CAD	4,783	3,408
Rogers Communications Inc.	4.400%	11/2/28	CAD	1,066	773
Rogers Communications Inc.	3.750%	4/15/29	CAD	3,162	2,214
Rogers Communications Inc.	3.250%	5/1/29	CAD	4,024	2,740
Rogers Communications Inc.	3.300%	12/10/29	CAD	2,200	1,484
Rogers Communications Inc.	2.900%	12/9/30	CAD	2,637	1,698
Rogers Communications Inc.	4.250%	4/15/32	CAD	4,262	2,967
Rogers Communications Inc.	6.680%	11/4/39	CAD	1,553	1,275
Rogers Communications Inc.	6.750%	11/9/39	CAD	4,661	3,839
Rogers Communications Inc.	6.110%	8/25/40	CAD	3,150	2,448
Rogers Communications Inc.	6.560%	3/22/41	CAD	1,652	1,346
Rogers Communications Inc.	4.250%	12/9/49	CAD	1,786	1,073
Rogers Communications Inc.	5.250%	4/15/52	CAD	3,720	2,619
Royal Bank of Canada	2.352%	7/2/24	CAD	7,004	5,016
Royal Bank of Canada	0.125%	7/23/24	EUR	1,545	1,631
Royal Bank of Canada	2.609%	11/1/24	CAD	7,727	5,516
Royal Bank of Canada	1.375%	12/9/24	GBP	1,445	1,708

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Royal Bank of Canada	1.936%	5/1/25	CAD	6,276	4,391
Royal Bank of Canada	4.930%	7/16/25	CAD	2,900	2,164
Royal Bank of Canada	3.369%	9/29/25	CAD	13,950	10,001
Royal Bank of Canada	1.589%	5/4/26	CAD	4,490	3,043
Royal Bank of Canada	0.050%	6/19/26	EUR	8,728	8,670
Royal Bank of Canada	5.235%	11/2/26	CAD	6,400	4,836
Royal Bank of Canada	0.010%	1/21/27	EUR	7,631	7,433
Royal Bank of Canada	2.328%	1/28/27	CAD	9,062	6,188
Royal Bank of Canada	0.125%	4/26/27	EUR	15,000	14,567
Royal Bank of Canada	3.625%	6/14/27	GBP	5,000	5,924
Royal Bank of Canada	4.612%	7/26/27	CAD	8,600	6,377
Royal Bank of Canada	4.642%	1/17/28	CAD	11,000	8,180
Royal Bank of Canada	1.833%	7/31/28	CAD	4,658	3,032
Royal Bank of Canada	2.125%	4/26/29	EUR	9,600	9,496
Royal Bank of Canada	2.740%	7/25/29	CAD	5,102	3,644
Royal Bank of Canada	2.880%	12/23/29	CAD	4,918	3,488
Royal Bank of Canada	2.088%	6/30/30	CAD	3,572	2,471
Royal Bank of Canada	2.140%	11/3/31	CAD	4,415	2,946
Royal Bank of Canada	2.940%	5/3/32	CAD	3,860	2,626
Royal Bank of Canada	1.670%	1/28/33	CAD	3,367	2,132
Sagen MI Canada Inc.	2.955%	3/1/27	CAD	943	631
Saputo Inc.	2.876%	11/19/24	CAD	1,942	1,391
Saputo Inc.	3.603%	8/14/25	CAD	3,627	2,612
Saputo Inc.	1.415%	6/19/26	CAD	1,019	684
Saputo Inc.	2.242%	6/16/27	CAD	1,990	1,346
Saputo Inc.	2.297%	6/22/28	CAD	600	398
Scotiabank Capital Trust SEC LP and Arci Ltd.	5.650%	12/31/56	CAD	2,013	1,505
Simon Fraser University	5.188%	8/29/33	CAD	2,282	1,658
SmartCentres REIT	5.613%	6/10/43	CAD	130	109
SmartCentres REIT	3.444%	8/28/26	CAD	318	222
SmartCentres REIT	3.834%	12/21/27	CAD	2,550	1,775
SmartCentres REIT	2.307%	12/18/28	CAD	1,326	835
SmartCentres REIT	3.526%	12/20/29	CAD	3,316	2,185
SmartCentres REIT	3.648%	12/11/30	CAD	1,019	663
SSL Finance Inc.	4.099%	10/31/45	CAD	1,459	997
Stantec Inc.	2.048%	10/8/27	CAD	1,100	727
Sun Life Financial Inc.	2.380%	8/13/29	CAD	2,245	1,597
Sun Life Financial Inc.	2.460%	11/18/31	CAD	2,000	1,359
Sun Life Financial Inc.	2.580%	5/10/32	CAD	2,805	1,905
Sun Life Financial Inc.	2.800%	11/21/33	CAD	4,019	2,674
Sun Life Financial Inc.	4.780%	8/10/34	CAD	3,300	2,426
Sun Life Financial Inc.	2.060%	10/1/35	CAD	5,023	3,047
Sun Life Financial Inc.	5.400%	5/29/42	CAD	2,473	1,838
Suncor Energy Inc.	5.000%	4/9/30	CAD	2,000	1,498
Suncor Energy Inc.	4.340%	9/13/46	CAD	741	471
Suncor Energy Inc.	3.950%	3/4/51	CAD	1,952	1,142
TELUS Corp.	3.750%	1/17/25	CAD	2,274	1,650
TELUS Corp.	3.750%	3/10/26	CAD	3,518	2,539
TELUS Corp.	2.350%	1/27/28	CAD	3,061	2,058
TELUS Corp.	3.625%	3/1/28	CAD	4,899	3,484
TELUS Corp.	3.300%	5/2/29	CAD	3,863	2,678
TELUS Corp.	5.000%	9/13/29	CAD	2,200	1,667
TELUS Corp.	2.050%	10/7/30	CAD	1,496	928
TELUS Corp.	2.850%	11/13/31	CAD	1,600	1,028
TELUS Corp.	5.250%	11/15/32	CAD	4,000	3,053
TELUS Corp.	4.400%	4/1/43	CAD	1,490	974
TELUS Corp.	4.850%	4/5/44	CAD	4,720	3,271
TELUS Corp.	4.750%	1/17/45	CAD	1,403	958
TELUS Corp.	4.400%	1/29/46	CAD	1,909	1,237
TELUS Corp.	4.700%	3/6/48	CAD	2,307	1,558
TELUS Corp.	3.950%	2/16/50	CAD	3,260	1,933
TELUS Corp.	4.100%	4/5/51	CAD	2,028	1,237
TELUS Corp.	5.650%	9/13/52	CAD	2,400	1,860
Teranet Holdings LP	3.544%	6/11/25	CAD	3,999	2,853
Teranet Holdings LP	5.754%	12/17/40	CAD	1,732	1,258
Teranet Holdings LP	6.100%	6/17/41	CAD	298	225
Thomson Reuters Corp.	2.239%	5/14/25	CAD	8,628	6,074

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
THP Partnership	4.394%	10/31/46	CAD	100	71
Toromont Industries Ltd.	3.842%	10/27/27	CAD	1,119	808
Toronto Hydro Corp.	2.520%	8/25/26	CAD	2,805	1,969
Toronto Hydro Corp.	2.430%	12/11/29	CAD	3,061	2,064
Toronto Hydro Corp.	5.540%	5/21/40	CAD	148	123
Toronto Hydro Corp.	3.550%	7/28/45	CAD	846	546
Toronto Hydro Corp.	3.485%	2/28/48	CAD	2,603	1,648
Toronto Hydro Corp.	2.990%	12/10/49	CAD	340	195
Toronto Hydro Corp.	3.270%	10/18/51	CAD	897	539
Toronto Hydro Corp.	4.950%	10/13/52	CAD	900	719
Toronto-Dominion Bank	2.050%	7/10/24	AUD	1,370	880
Toronto-Dominion Bank	3.226%	7/24/24	CAD	6,377	4,623
Toronto-Dominion Bank	2.496%	12/2/24	CAD	7,872	5,603
Toronto-Dominion Bank	1.943%	3/13/25	CAD	3,980	2,794
Toronto-Dominion Bank	0.625%	6/6/25	EUR	7,182	7,454
Toronto-Dominion Bank	2.667%	9/9/25	CAD	11,731	8,279
Toronto-Dominion Bank	1.128%	12/9/25	CAD	5,307	3,590
Toronto-Dominion Bank	4.344%	1/27/26	CAD	3,800	2,788
Toronto-Dominion Bank	2.260%	1/7/27	CAD	5,580	3,811
Toronto-Dominion Bank	0.500%	1/18/27	EUR	3,700	3,589
Toronto-Dominion Bank	2.875%	4/5/27	GBP	5,800	6,653
Toronto-Dominion Bank	4.210%	6/1/27	CAD	11,904	8,715
Toronto-Dominion Bank	0.100%	7/19/27	EUR	10,219	9,829
Toronto-Dominion Bank	2.551%	8/3/27	EUR	4,000	4,155
Toronto-Dominion Bank	5.376%	10/21/27	CAD	7,000	5,347
Toronto-Dominion Bank	4.477%	1/18/28	CAD	1,500	1,108
Toronto-Dominion Bank	1.888%	3/8/28	CAD	12,143	8,032
Toronto-Dominion Bank	1.896%	9/11/28	CAD	3,999	2,603
Toronto-Dominion Bank	4.680%	1/8/29	CAD	10,000	7,472
Toronto-Dominion Bank	3.224%	7/25/29	CAD	5,370	3,859
Toronto-Dominion Bank	1.952%	4/8/30	EUR	22,600	21,661
Toronto-Dominion Bank	3.105%	4/22/30	CAD	8,456	5,998
Toronto-Dominion Bank	4.859%	3/4/31	CAD	3,140	2,295
Toronto-Dominion Bank	3.060%	1/26/32	CAD	5,500	3,784
Toronto-Dominion Bank	3.129%	8/3/32	EUR	2,000	2,030
Tourmaline Oil Corp.	2.529%	2/12/29	CAD	1,500	991
Toyota Credit Canada Inc.	1.270%	7/22/24	CAD	1,408	995
Toyota Credit Canada Inc.	2.310%	10/23/24	CAD	5,016	3,576
Toyota Credit Canada Inc.	2.110%	2/26/25	CAD	2,542	1,796
Toyota Credit Canada Inc.	2.730%	8/25/25	CAD	2,200	1,560
Toyota Credit Canada Inc.	1.660%	7/20/26	CAD	1,408	955
TransCanada PipeLines Ltd.	3.300%	7/17/25	CAD	2,578	1,848
TransCanada PipeLines Ltd.	3.800%	4/5/27	CAD	7,230	5,221
TransCanada PipeLines Ltd.	3.390%	3/15/28	CAD	3,125	2,188
TransCanada PipeLines Ltd.	6.280%	5/26/28	CAD	2,303	1,798
TransCanada PipeLines Ltd.	5.650%	6/20/29	CAD	400	303
TransCanada PipeLines Ltd.	3.000%	9/18/29	CAD	3,425	2,306
TransCanada PipeLines Ltd.	2.970%	6/9/31	CAD	3,401	2,202
TransCanada PipeLines Ltd.	5.330%	5/12/32	CAD	3,995	3,038
TransCanada PipeLines Ltd.	8.050%	2/17/39	CAD	66	62
TransCanada PipeLines Ltd.	4.550%	11/15/41	CAD	3,571	2,360
TransCanada PipeLines Ltd.	4.350%	6/6/46	CAD	3,059	1,931
TransCanada PipeLines Ltd.	4.330%	9/16/47	CAD	2,996	1,878
TransCanada PipeLines Ltd.	4.180%	7/3/48	CAD	3,896	2,377
TransCanada PipeLines Ltd.	4.340%	10/15/49	CAD	3,585	2,237
TransCanada PipeLines Ltd.	5.920%	5/12/52	CAD	1,300	1,025
Trillium Health Partners Volunteers	3.702%	12/20/58	CAD	315	202
University of Ottawa	6.280%	4/15/43	CAD	500	450
University of Ottawa	2.635%	2/13/60	CAD	1,869	913
University of Toronto	5.841%	12/15/43	CAD	96	83
University of Toronto	4.251%	12/7/51	CAD	1,275	908
University of Western Ontario	4.798%	5/24/47	CAD	137	106
Vancouver Airport Authority	7.425%	12/7/26	CAD	7,654	6,244
Vancouver Airport Authority	3.857%	11/10/45	CAD	279	189
Vancouver Airport Authority	2.874%	10/18/49	CAD	1,074	603
Vancouver Airport Authority	2.800%	9/21/50	CAD	1,222	674
Westcoast Energy Inc.	3.430%	9/12/24	CAD	3,400	2,456

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Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Westcoast Energy Inc.	3.770%	12/8/25	CAD	862	622
Westcoast Energy Inc.	6.750%	12/15/27	CAD	700	551
Westcoast Energy Inc.	4.791%	10/28/41	CAD	1,129	778
WSP Global Inc.	2.408%	4/19/28	CAD	1,821	1,216
York University	6.480%	3/7/42	CAD	879	804
					1,458,465
China (0.0%)					
Bank of China Ltd.	0.000%	4/28/24	EUR	2,400	2,539
China Construction Bank Europe SA	0.000%	6/28/24	EUR	269	283
Industrial & Commercial Bank of China Ltd.	0.125%	10/28/24	EUR	1,761	1,830
Prosus NV	1.539%	8/3/28	EUR	704	635
³ Prosus NV	1.288%	7/13/29	EUR	2,616	2,208
³ Prosus NV	2.031%	8/3/32	EUR	4,985	3,922
³ Prosus NV	1.985%	7/13/33	EUR	2,214	1,688
Prosus NV	2.778%	1/19/34	EUR	3,900	3,177
State Grid Europe Development 2014 plc	2.450%	1/26/27	EUR	1,128	1,166
State Grid Overseas Investment BVI Ltd.	1.375%	5/2/25	EUR	3,541	3,696
State Grid Overseas Investment BVI Ltd.	0.797%	8/5/26	EUR	14,145	14,162
State Grid Overseas Investment BVI Ltd.	2.125%	5/2/30	EUR	3,485	3,315
					38,621
Czech Republic (0.0%)					
CEZ A/S	4.875%	4/16/25	EUR	6,409	7,154
CEZ A/S	3.000%	6/5/28	EUR	6,359	6,535
CPI Property Group SA	2.750%	5/12/26	EUR	1,200	1,072
CPI Property Group SA	1.625%	4/23/27	EUR	3,906	3,085
CPI Property Group SA	2.750%	1/22/28	GBP	3,007	2,582
CPI Property Group SA	1.750%	1/14/30	EUR	3,000	1,962
CPI Property Group SA	1.500%	1/27/31	EUR	3,419	2,003
EP Infrastructure A/S	1.698%	7/30/26	EUR	414	392
EP Infrastructure A/S	2.045%	10/9/28	EUR	2,187	1,899
EP Infrastructure A/S	1.816%	3/2/31	EUR	2,060	1,608
					28,292
Denmark (0.4%)					
AP Moller - Maersk A/S	1.750%	3/16/26	EUR	15,275	15,947
AP Moller - Maersk A/S	0.750%	11/25/31	EUR	2,214	1,896
Carlsberg Breweries A/S	2.500%	5/28/24	EUR	8,728	9,503
Carlsberg Breweries A/S	0.625%	3/9/30	EUR	5,895	5,322
Clearstream Banking AG	0.000%	12/1/25	EUR	8,100	8,164
Danfoss Finance I BV	0.125%	4/28/26	EUR	4,831	4,786
Danfoss Finance I BV	0.375%	10/28/28	EUR	2,000	1,853
Danica Pension Livsforsikrings AB	4.375%	9/29/45	EUR	1,765	1,872
Danmarks Skibskredit A/S	0.250%	6/21/28	EUR	9,300	8,727
Danske Bank A/S	0.625%	5/26/25	EUR	2,214	2,285
Danske Bank A/S	0.500%	8/27/25	EUR	6,600	6,900
Danske Bank A/S	0.750%	11/22/27	EUR	7,631	7,547
Danske Bank A/S	2.250%	1/14/28	GBP	6,285	6,836
Danske Bank A/S	0.750%	6/9/29	EUR	10,224	9,361
Danske Bank A/S	1.375%	2/12/30	EUR	4,364	4,446
Danske Bank A/S	1.500%	9/2/30	EUR	9,000	9,003
Danske Bank A/S	4.125%	1/10/31	EUR	13,000	14,340
DSV Panalpina Finance BV	0.875%	9/17/36	EUR	3,724	2,796
Eurogrid GmbH	0.741%	4/21/33	EUR	4,600	3,842
ISS Global A/S	2.125%	12/2/24	EUR	300	322
ISS Global A/S	0.875%	6/18/26	EUR	100	100
ISS Global A/S	1.500%	8/31/27	EUR	10,329	10,339
Jyske Bank A/S	2.250%	4/5/29	EUR	5,690	6,083
Jyske Realkredit A/S	0.375%	4/1/25	EUR	3,541	3,675
Jyske Realkredit A/S	0.500%	10/1/26	EUR	11,370	11,401
Nordea Kredit Realkreditaktieselskab	1.000%	10/1/26	DKK	186,000	25,434
Nordea Kredit Realkreditaktieselskab	3.500%	10/1/44	DKK	162	24
Novo Nordisk Finance Netherlands BV	0.000%	6/4/24	EUR	7,145	7,587
Novo Nordisk Finance Netherlands BV	0.125%	6/4/28	EUR	3,000	2,850
Nykredit Realkredit A/S	2.000%	1/1/25	DKK	172,863	24,930
Nykredit Realkredit A/S	0.500%	7/10/25	EUR	5,053	5,167
Nykredit Realkredit A/S	2.000%	1/1/26	DKK	139,500	19,889
Nykredit Realkredit A/S	1.000%	7/1/26	DKK	119,419	16,407

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Nykredit Realkredit A/S	1.000%	1/1/27	DKK	149,698	20,347
Nykredit Realkredit A/S	0.375%	1/17/28	EUR	11,996	11,044
Nykredit Realkredit A/S	2.000%	10/1/47	DKK	17,637	2,171
Orsted A/S	3.625%	3/1/26	EUR	2,500	2,768
Orsted A/S	2.250%	6/14/28	EUR	5,000	5,208
Orsted A/S	1.500%	11/26/29	EUR	14,971	14,548
Orsted A/S	3.250%	9/13/31	EUR	2,900	3,092
Orsted A/S	4.875%	1/12/32	GBP	6,761	8,347
Orsted A/S	2.500%	5/16/33	GBP	650	649
Orsted A/S	5.125%	9/13/34	GBP	3,500	4,339
Orsted A/S	5.750%	4/9/40	GBP	2,298	2,992
Orsted A/S	2.250%	11/24/17	EUR	2,000	2,088
Orsted A/S	1.750%	12/9/19	EUR	2,000	1,868
Orsted A/S	2.500%	2/18/21	GBP	1,400	1,209
Orsted A/S	5.250%	12/8/22	EUR	2,500	2,731
Vestas Wind Systems Finance BV	2.000%	6/15/34	EUR	1,900	1,711
					344,746
Estonia (0.0%)					
Luminor Bank A/S	0.539%	9/23/26	EUR	9,564	9,272
Finland (0.2%)					
Aktia Bank OYJ	0.375%	3/5/26	EUR	5,000	5,078
Citycon Treasury BV	1.250%	9/8/26	EUR	600	520
Elenia Verkko OYJ	0.375%	2/6/27	EUR	5,087	4,916
Fortum OYJ	1.625%	2/27/26	EUR	600	623
Fortum OYJ	2.125%	2/27/29	EUR	900	904
Kojamo OYJ	1.875%	5/27/27	EUR	2,609	2,398
Kojamo OYJ	0.875%	5/28/29	EUR	3,438	2,694
Nokia OYJ	3.125%	5/15/28	EUR	4,000	4,195
Nordea Bank Abp	1.125%	2/12/25	EUR	100	105
Nordea Bank Abp	0.550%	6/23/25	CHF	6,525	7,060
Nordea Bank Abp	1.125%	2/16/27	EUR	1,300	1,295
Nordea Bank Abp	0.500%	5/14/27	EUR	5,087	4,968
Nordea Bank Abp	0.500%	11/2/28	EUR	7,938	7,287
Nordea Bank Abp	2.500%	5/23/29	EUR	4,600	4,643
Nordea Bank Abp	2.875%	8/24/32	EUR	7,000	6,964
Nordea Bank Abp	1.625%	12/9/32	GBP	1,509	1,536
Nordea Kiinnitysluottopankki OYJ	0.250%	3/18/26	EUR	12,189	12,323
Nordea Kiinnitysluottopankki OYJ	0.625%	3/17/27	EUR	11,820	11,819
Nordea Kiinnitysluottopankki OYJ	3.000%	2/20/30	EUR	15,000	16,392
Oma Saastopankki OYJ	0.010%	11/25/27	EUR	4,700	4,446
OP Corporate Bank plc	0.375%	6/19/24	EUR	4,090	4,327
OP Corporate Bank plc	0.125%	7/1/24	EUR	7,448	7,871
OP Corporate Bank plc	1.000%	5/22/25	EUR	5,087	5,314
OP Corporate Bank plc	0.500%	8/12/25	EUR	1,682	1,726
OP Corporate Bank plc	0.600%	1/18/27	EUR	11,271	10,878
OP Corporate Bank plc	0.100%	11/16/27	EUR	5,359	5,037
OP Corporate Bank plc	1.625%	6/9/30	EUR	12,818	13,031
OP Mortgage Bank	1.000%	11/28/24	EUR	3,541	3,753
OP Mortgage Bank	0.010%	11/19/26	EUR	5,087	5,008
OP Mortgage Bank	0.625%	2/15/29	EUR	5,087	4,869
OP Mortgage Bank	0.010%	11/19/30	EUR	15,362	13,396
Sampo OYJ	3.375%	5/23/49	EUR	9,464	9,310
Sampo OYJ	2.500%	9/3/52	EUR	8,627	7,414
SATO OYJ	1.375%	2/24/28	EUR	2,100	1,744
Stora Enso OYJ	2.500%	6/7/27	EUR	2,269	2,384
Stora Enso OYJ	2.500%	3/21/28	EUR	2,294	2,395
					198,623
France (3.4%)					
Aeroports de Paris	3.125%	6/11/24	EUR	2,500	2,748
Aeroports de Paris	1.500%	4/7/25	EUR	2,000	2,127
Aeroports de Paris	2.125%	10/2/26	EUR	6,100	6,458
Aeroports de Paris	1.000%	1/5/29	EUR	2,600	2,488
Aeroports de Paris	2.750%	4/2/30	EUR	5,700	5,933
Aeroports de Paris	1.500%	7/2/32	EUR	3,400	3,096
Aeroports de Paris	1.125%	6/18/34	EUR	1,500	1,240

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Aeroports de Paris	2.125%	10/11/38	EUR	3,700	3,195
Air Liquide Finance SA	1.000%	4/2/25	EUR	5,000	5,281
Air Liquide Finance SA	1.250%	6/3/25	EUR	2,800	2,982
Air Liquide Finance SA	1.000%	3/8/27	EUR	100	102
Air Liquide Finance SA	1.250%	6/13/28	EUR	500	504
Air Liquide Finance SA	1.375%	4/2/30	EUR	7,300	7,176
Air Liquide SA	2.375%	9/6/23	EUR	1,100	1,207
Airbus Finance BV	2.125%	10/29/29	EUR	353	362
Airbus Finance BV	1.375%	5/13/31	EUR	7,504	7,048
Airbus SE	1.625%	4/7/25	EUR	704	749
Airbus SE	1.375%	6/9/26	EUR	6,706	6,966
Airbus SE	1.625%	6/9/30	EUR	4,200	4,103
Airbus SE	2.375%	4/7/32	EUR	7,014	7,039
Airbus SE	2.375%	6/9/40	EUR	4,513	3,915
ALD SA	1.250%	3/2/26	EUR	2,500	2,542
ALD SA	4.250%	1/18/27	EUR	2,000	2,189
ALD SA	4.000%	7/5/27	EUR	4,600	5,021
Alstom SA	0.250%	10/14/26	EUR	6,900	6,872
Alstom SA	0.000%	1/11/29	EUR	3,900	3,515
Altarea SCA	1.750%	1/16/30	EUR	1,500	1,155
APRR SA	1.875%	1/15/25	EUR	1,100	1,180
APRR SA	1.125%	1/9/26	EUR	5,400	5,612
APRR SA	1.250%	1/6/27	EUR	5,400	5,534
APRR SA	1.250%	1/14/27	EUR	7,700	7,887
APRR SA	1.250%	1/18/28	EUR	700	702
APRR SA	1.500%	1/25/30	EUR	400	392
APRR SA	1.875%	1/6/31	EUR	100	100
APRR SA	1.625%	1/13/32	EUR	4,700	4,460
APRR SA	1.500%	1/17/33	EUR	200	185
Arkea Home Loans SFH SA	0.750%	10/5/27	EUR	75	74
Arkea Home Loans SFH SA	1.500%	6/1/33	EUR	5,000	4,677
Arkema SA	1.500%	1/20/25	EUR	200	213
Arkema SA	1.500%	4/20/27	EUR	8,900	9,157
Arkema SA	1.500%	Perpetual	EUR	1,100	1,050
Arkema SA	2.750%	Perpetual	EUR	1,500	1,582
Arval Service Lease SA	4.125%	4/13/26	EUR	2,500	2,733
Arval Service Lease SA	4.000%	9/22/26	EUR	7,500	8,164
Autoroutes du Sud de la France SA	2.950%	1/17/24	EUR	1,400	1,538
Autoroutes du Sud de la France SA	1.125%	4/20/26	EUR	800	825
Autoroutes du Sud de la France SA	1.000%	5/13/26	EUR	5,400	5,541
Autoroutes du Sud de la France SA	1.250%	1/18/27	EUR	300	307
Autoroutes du Sud de la France SA	1.375%	6/27/28	EUR	6,000	6,035
Autoroutes du Sud de la France SA	1.375%	1/22/30	EUR	5,000	4,860
Autoroutes du Sud de la France SA	1.375%	2/21/31	EUR	4,000	3,785
AXA Bank Europe SCF	0.500%	4/18/25	EUR	14,300	14,865
AXA Bank Europe SCF	1.375%	4/18/33	EUR	7,900	7,317
AXA Home Loan SFH SA	0.010%	10/16/29	EUR	5,000	4,497
AXA SA	3.750%	10/12/30	EUR	2,000	2,232
AXA SA	1.375%	10/7/41	EUR	3,724	3,106
AXA SA	1.875%	7/10/42	EUR	9,900	8,179
AXA SA	3.375%	7/6/47	EUR	10,943	11,311
AXA SA	3.250%	5/28/49	EUR	9,504	9,453
AXA SA	3.875%	Perpetual	EUR	8,424	8,930
AXA SA	3.941%	Perpetual	EUR	5,659	6,067
AXA SA	5.453%	Perpetual	GBP	3,074	3,818
AXA SA	6.686%	Perpetual	GBP	2,287	2,917
Banque Federative du Credit Mutuel SA	3.000%	5/21/24	EUR	9,629	10,459
Banque Federative du Credit Mutuel SA	0.250%	10/10/24	JPY	800,000	5,861
Banque Federative du Credit Mutuel SA	0.384%	10/11/24	JPY	100,000	730
Banque Federative du Credit Mutuel SA	1.750%	12/19/24	GBP	4,300	5,095
Banque Federative du Credit Mutuel SA	1.250%	1/14/25	EUR	22,900	24,127
Banque Federative du Credit Mutuel SA	0.010%	3/7/25	EUR	24,600	25,275
Banque Federative du Credit Mutuel SA	0.750%	7/17/25	EUR	2,600	2,672
Banque Federative du Credit Mutuel SA	3.000%	9/11/25	EUR	2,500	2,686
Banque Federative du Credit Mutuel SA	1.625%	1/19/26	EUR	400	415
Banque Federative du Credit Mutuel SA	5.000%	1/19/26	GBP	2,800	3,489
Banque Federative du Credit Mutuel SA	2.375%	3/24/26	EUR	15,400	16,089

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Banque Federative du Credit Mutuel SA	0.010%	5/11/26	EUR	19,000	18,670
Banque Federative du Credit Mutuel SA	0.750%	6/8/26	EUR	8,600	8,626
Banque Federative du Credit Mutuel SA	1.000%	7/16/26	GBP	7,500	8,284
Banque Federative du Credit Mutuel SA	1.500%	10/7/26	GBP	100	111
Banque Federative du Credit Mutuel SA	1.875%	11/4/26	EUR	2,800	2,845
Banque Federative du Credit Mutuel SA	2.625%	3/31/27	EUR	600	615
Banque Federative du Credit Mutuel SA	0.100%	10/8/27	EUR	3,700	3,484
Banque Federative du Credit Mutuel SA	1.625%	11/15/27	EUR	2,300	2,223
Banque Federative du Credit Mutuel SA	0.875%	12/7/27	GBP	900	938
Banque Federative du Credit Mutuel SA	2.500%	5/25/28	EUR	7,500	7,414
Banque Federative du Credit Mutuel SA	0.250%	6/29/28	EUR	16,800	15,621
Banque Federative du Credit Mutuel SA	0.250%	7/19/28	EUR	15,600	14,058
Banque Federative du Credit Mutuel SA	1.875%	10/26/28	GBP	2,800	2,985
Banque Federative du Credit Mutuel SA	0.625%	11/3/28	EUR	21,300	19,362
Banque Federative du Credit Mutuel SA	1.875%	6/18/29	EUR	5,000	4,687
Banque Federative du Credit Mutuel SA	0.750%	1/17/30	EUR	1,000	879
Banque Federative du Credit Mutuel SA	1.250%	6/3/30	EUR	11,000	9,917
Banque Federative du Credit Mutuel SA	0.625%	2/21/31	EUR	12,500	10,508
Banque Federative du Credit Mutuel SA	3.625%	9/14/32	EUR	9,000	9,718
Banque Federative du Credit Mutuel SA	5.125%	1/13/33	EUR	6,000	6,504
Banque Federative du Credit Mutuel SA	3.750%	2/1/33	EUR	2,000	2,162
BNP Paribas Cardif SA	4.032%	Perpetual	EUR	1,200	1,273
BNP Paribas Home Loan SFH SA	0.875%	11/14/24	EUR	2,561	2,712
BNP Paribas SA	2.375%	5/20/24	EUR	4,355	4,744
BNP Paribas SA	1.000%	6/27/24	EUR	2,543	2,715
BNP Paribas SA	2.375%	2/17/25	EUR	7,543	8,040
BNP Paribas SA	1.250%	3/19/25	EUR	5,087	5,352
BNP Paribas SA	0.500%	7/15/25	EUR	9,400	9,918
BNP Paribas SA	1.500%	11/17/25	EUR	10,449	11,011
BNP Paribas SA	3.375%	1/23/26	GBP	1,381	1,648
BNP Paribas SA	1.125%	6/11/26	EUR	9,303	9,489
BNP Paribas SA	2.875%	10/1/26	EUR	2,434	2,564
BNP Paribas SA	2.125%	1/23/27	EUR	14,800	15,432
BNP Paribas SA	0.250%	4/13/27	EUR	12,000	11,761
BNP Paribas SA	0.375%	10/14/27	EUR	9,300	9,043
BNP Paribas SA	1.875%	12/14/27	GBP	3,000	3,220
BNP Paribas SA	0.500%	2/19/28	EUR	13,800	13,224
BNP Paribas SA	0.500%	5/30/28	EUR	14,000	13,353
BNP Paribas SA	2.750%	7/25/28	EUR	10,000	10,354
BNP Paribas SA	0.500%	9/1/28	EUR	4,400	4,123
BNP Paribas SA	2.875%	2/24/29	GBP	5,000	5,442
BNP Paribas SA	1.125%	4/17/29	EUR	5,000	4,740
BNP Paribas SA	1.375%	5/28/29	EUR	12,100	11,316
BNP Paribas SA	2.538%	7/13/29	CAD	2,109	1,360
BNP Paribas SA	0.500%	1/19/30	EUR	7,600	6,749
BNP Paribas SA	0.875%	7/11/30	EUR	4,600	4,119
BNP Paribas SA	2.375%	11/20/30	EUR	5,000	5,129
BNP Paribas SA	3.875%	1/10/31	EUR	5,000	5,484
BNP Paribas SA	2.000%	5/24/31	GBP	3,000	3,269
BNP Paribas SA	1.625%	7/2/31	EUR	2,800	2,403
BNP Paribas SA	1.250%	7/13/31	GBP	3,000	2,723
BNP Paribas SA	2.500%	3/31/32	EUR	1,000	982
BNP Paribas SA	2.100%	4/7/32	EUR	4,000	3,748
BNP Paribas SA	0.875%	8/31/33	EUR	2,000	1,736
BNP Paribas SA	2.000%	9/13/36	GBP	1,900	1,596
Bouygues SA	5.500%	10/6/26	GBP	3,050	3,892
Bouygues SA	1.375%	6/7/27	EUR	7,500	7,708
Bouygues SA	1.125%	7/24/28	EUR	2,500	2,498
Bouygues SA	2.250%	6/29/29	EUR	5,600	5,745
Bouygues SA	4.625%	6/7/32	EUR	7,500	8,840
Bouygues SA	3.250%	6/30/37	EUR	4,500	4,530
Bouygues SA	5.375%	6/30/42	EUR	1,800	2,192
BPCE SA	1.000%	7/15/24	EUR	4,300	4,587
BPCE SA	3.000%	7/19/24	EUR	4,300	4,686
BPCE SA	0.625%	9/26/24	EUR	12,500	13,155
BPCE SA	1.000%	4/1/25	EUR	7,600	7,926
BPCE SA	0.625%	4/28/25	EUR	6,700	6,939

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BPCE SA	0.250%	1/15/26	EUR	5,400	5,419
BPCE SA	1.375%	12/23/26	GBP	3,500	3,835
BPCE SA	0.010%	1/14/27	EUR	2,300	2,203
BPCE SA	0.500%	2/24/27	EUR	4,600	4,440
BPCE SA	1.750%	4/26/27	EUR	10,000	10,193
BPCE SA	0.500%	9/15/27	EUR	5,000	4,850
BPCE SA	0.500%	1/14/28	EUR	6,500	6,226
BPCE SA	1.625%	1/31/28	EUR	3,700	3,630
BPCE SA	4.500%	4/26/28	AUD	4,500	2,745
BPCE SA	5.250%	4/16/29	GBP	1,500	1,763
BPCE SA	0.625%	1/15/30	EUR	7,100	6,312
BPCE SA	0.250%	1/14/31	EUR	19,900	16,539
BPCE SA	0.750%	3/3/31	EUR	4,000	3,401
BPCE SA	1.100%	12/16/31	JPY	500,000	3,586
BPCE SA	1.000%	1/14/32	EUR	7,500	6,403
BPCE SA	2.250%	3/2/32	EUR	4,500	4,396
BPCE SA	4.500%	1/13/33	EUR	5,000	5,531
BPCE SA	1.750%	2/2/34	EUR	2,500	2,233
BPCE SA	5.125%	1/25/35	EUR	2,000	2,135
BPCE SFH SA	1.750%	6/27/24	EUR	10,200	11,009
BPCE SFH SA	1.000%	2/24/25	EUR	6,800	7,170
BPCE SFH SA	0.398%	4/24/25	EUR	10,200	10,587
BPCE SFH SA	0.750%	9/2/25	EUR	5,000	5,185
BPCE SFH SA	0.010%	11/8/26	EUR	15,000	14,778
BPCE SFH SA	0.625%	9/22/27	EUR	2,500	2,463
BPCE SFH SA	0.010%	11/10/27	EUR	26,100	24,897
BPCE SFH SA	0.875%	4/13/28	EUR	6,000	5,902
BPCE SFH SA	0.750%	2/23/29	EUR	23,000	22,049
BPCE SFH SA	1.000%	6/8/29	EUR	2,200	2,129
BPCE SFH SA	1.125%	4/12/30	EUR	13,800	13,232
BPCE SFH SA	0.125%	12/3/30	EUR	20,500	17,931
BPCE SFH SA	0.625%	5/29/31	EUR	8,900	7,996
4 Caisse Centrale du Credit Immobilier de France SA	0.050%	3/25/25	EUR	5,000	5,200
Caisse de Refinancement de l'Habitat SA	2.400%	1/17/25	EUR	573	620
Caisse de Refinancement de l'Habitat SA	0.010%	2/7/28	EUR	5,000	4,746
Caisse de Refinancement de l'Habitat SA	0.010%	10/8/29	EUR	10,700	9,646
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.750%	7/7/28	EUR	4,800	4,347
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	3.375%	9/24/28	EUR	3,200	3,266
Cappgemini SE	1.000%	10/18/24	EUR	100	106
Cappgemini SE	0.625%	6/23/25	EUR	2,000	2,074
Cappgemini SE	1.750%	4/18/28	EUR	7,800	7,888
Cappgemini SE	1.125%	6/23/30	EUR	3,000	2,789
Cappgemini SE	2.375%	4/15/32	EUR	5,700	5,624
Carmila SA	2.125%	3/7/28	EUR	1,900	1,854
Carmila SA	1.625%	4/1/29	EUR	900	827
Carrefour SA	0.875%	6/12/23	EUR	100	110
Carrefour SA	0.750%	4/26/24	EUR	4,593	4,929
Carrefour SA	1.250%	6/3/25	EUR	8,236	8,650
Carrefour SA	1.750%	5/4/26	EUR	500	523
Carrefour SA	2.625%	12/15/27	EUR	5,000	5,309
Carrefour SA	2.375%	10/30/29	EUR	4,800	4,877
Cie de Financement Foncier SA	2.000%	5/7/24	EUR	7,300	7,913
Cie de Financement Foncier SA	0.500%	9/4/24	EUR	5,000	5,289
Cie de Financement Foncier SA	0.375%	12/11/24	EUR	900	944
Cie de Financement Foncier SA	0.750%	1/21/25	EUR	3,400	3,576
Cie de Financement Foncier SA	4.000%	10/24/25	EUR	12,964	14,494
Cie de Financement Foncier SA	1.000%	2/2/26	EUR	50	52
Cie de Financement Foncier SA	0.750%	5/29/26	EUR	1,000	1,021
Cie de Financement Foncier SA	0.225%	9/14/26	EUR	2,800	2,788
Cie de Financement Foncier SA	5.500%	1/26/27	GBP	1,204	1,539
Cie de Financement Foncier SA	0.375%	4/9/27	EUR	30,000	29,584
Cie de Financement Foncier SA	0.010%	11/10/27	EUR	5,000	4,768
Cie de Financement Foncier SA	0.750%	1/11/28	EUR	5,600	5,512
Cie de Financement Foncier SA	0.500%	3/16/28	EUR	9,600	9,300
Cie de Financement Foncier SA	0.875%	9/11/28	EUR	9,400	9,184
Cie de Financement Foncier SA	0.010%	4/16/29	EUR	14,800	13,542
Cie de Financement Foncier SA	0.010%	10/29/35	EUR	19,000	13,934

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Cie de Financement Foncier SA	3.875%	4/25/55	EUR	2,049	2,566
Cie de Saint-Gobain	1.000%	3/17/25	EUR	500	528
Cie de Saint-Gobain	1.375%	6/14/27	EUR	3,000	3,066
Cie de Saint-Gobain	2.375%	10/4/27	EUR	2,200	2,327
Cie de Saint-Gobain	1.875%	9/21/28	EUR	6,200	6,320
Cie de Saint-Gobain	1.875%	3/15/31	EUR	2,800	2,703
Cie de Saint-Gobain	2.625%	8/10/32	EUR	2,200	2,226
Cie Financiere et Industrielle des Autoroutes SA	0.375%	2/7/25	EUR	3,800	3,969
Cie Generale des Etablissements Michelin SCA	1.750%	5/28/27	EUR	100	104
Cie Generale des Etablissements Michelin SCA	0.000%	11/2/28	EUR	6,300	5,851
Cie Generale des Etablissements Michelin SCA	2.500%	9/3/38	EUR	2,600	2,549
CNP Assurances	4.500%	6/10/47	EUR	3,800	4,077
CNP Assurances	2.000%	7/27/50	EUR	1,500	1,323
CNP Assurances	2.500%	6/30/51	EUR	3,100	2,730
CNP Assurances	5.250%	7/18/53	EUR	4,700	4,922
CNP Assurances	4.000%	Perpetual	EUR	2,000	2,139
Coentreprise de Transport d'Electricite SA	2.125%	7/29/32	EUR	8,400	8,000
Covivio	1.875%	5/20/26	EUR	200	207
Covivio	2.375%	2/20/28	EUR	100	99
Covivio	1.625%	6/23/30	EUR	2,200	2,019
Covivio Hotels SACA	1.875%	9/24/25	EUR	1,500	1,534
Covivio Hotels SACA	1.000%	7/27/29	EUR	2,800	2,457
Credit Agricole Assurances SA	4.250%	Perpetual	EUR	5,400	5,783
Credit Agricole Assurances SA	2.000%	7/17/30	EUR	2,800	2,507
Credit Agricole Assurances SA	1.500%	10/6/31	EUR	8,500	7,156
Credit Agricole Assurances SA	4.750%	9/27/48	EUR	1,200	1,265
Credit Agricole Assurances SA	4.500%	Perpetual	EUR	1,900	2,034
Credit Agricole Home Loan SFH SA	0.375%	9/30/24	EUR	2,600	2,741
Credit Agricole Home Loan SFH SA	0.500%	4/3/25	EUR	2,500	2,605
Credit Agricole Home Loan SFH SA	4.000%	7/16/25	EUR	1,000	1,116
Credit Agricole Home Loan SFH SA	0.500%	2/19/26	EUR	900	918
Credit Agricole Home Loan SFH SA	3.250%	9/28/26	EUR	22,000	24,259
Credit Agricole Home Loan SFH SA	0.750%	5/5/27	EUR	18,400	18,392
Credit Agricole Home Loan SFH SA	0.875%	8/31/27	EUR	6,100	6,087
Credit Agricole Home Loan SFH SA	0.875%	8/11/28	EUR	7,600	7,432
Credit Agricole Home Loan SFH SA	1.000%	1/16/29	EUR	7,600	7,422
Credit Agricole Home Loan SFH SA	0.050%	12/6/29	EUR	5,000	4,485
Credit Agricole Home Loan SFH SA	1.250%	3/24/31	EUR	9,100	8,658
Credit Agricole Home Loan SFH SA	0.010%	11/3/31	EUR	8,600	7,230
Credit Agricole Home Loan SFH SA	1.375%	2/3/32	EUR	2,200	2,085
Credit Agricole Home Loan SFH SA	0.875%	5/6/34	EUR	10,100	8,664
Credit Agricole Home Loan SFH SA	1.500%	9/28/38	EUR	2,500	2,135
Credit Agricole Public Sector SCF SA	0.500%	10/10/25	EUR	11,000	11,311
Credit Agricole Public Sector SCF SA	0.250%	10/31/26	EUR	12,580	12,499
Credit Agricole Public Sector SCF SA	0.875%	8/2/27	EUR	20,402	20,394
Credit Agricole Public Sector SCF SA	0.010%	9/13/28	EUR	5,000	4,656
Credit Agricole Public Sector SCF SA	0.625%	3/29/29	EUR	7,100	6,748
Credit Agricole SA	2.375%	5/20/24	EUR	7,100	7,716
Credit Agricole SA	1.000%	9/16/24	EUR	1,000	1,060
Credit Agricole SA	3.125%	2/5/26	EUR	2,000	2,166
Credit Agricole SA	1.000%	4/22/26	EUR	11,700	12,130
Credit Agricole SA	1.875%	12/20/26	EUR	5,100	5,244
Credit Agricole SA	2.625%	3/17/27	EUR	10,329	10,723
Credit Agricole SA	1.375%	5/3/27	EUR	700	705
Credit Agricole SA	5.750%	11/29/27	GBP	3,000	3,760
Credit Agricole SA	0.375%	4/20/28	EUR	4,800	4,428
Credit Agricole SA	1.750%	3/5/29	EUR	6,000	5,793
Credit Agricole SA	2.000%	3/25/29	EUR	6,400	6,049
Credit Agricole SA	1.000%	7/3/29	EUR	7,300	6,852
Credit Agricole SA	2.500%	8/29/29	EUR	9,000	9,221
Credit Agricole SA	0.500%	9/21/29	EUR	13,600	12,382
Credit Agricole SA	1.625%	6/5/30	EUR	4,200	4,297
Credit Agricole SA	0.875%	1/14/32	EUR	6,400	5,439
Credit Agricole SA	4.000%	1/18/33	EUR	3,000	3,332
Credit Agricole SA	2.500%	4/22/34	EUR	5,000	4,783
Credit Agricole SA	3.875%	11/28/34	EUR	10,000	10,964
Credit Mutuel Arkea SA	1.250%	5/31/24	EUR	11,000	11,789

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Credit Mutuel Arkea SA	1.375%	1/17/25	EUR	100	105
Credit Mutuel Arkea SA	0.875%	5/7/27	EUR	1,000	977
Credit Mutuel Arkea SA	0.375%	10/3/28	EUR	5,100	4,655
Credit Mutuel Arkea SA	3.500%	2/9/29	EUR	10,000	10,285
Credit Mutuel Arkea SA	1.125%	5/23/29	EUR	1,100	1,021
Credit Mutuel Arkea SA	1.875%	10/25/29	EUR	100	104
Credit Mutuel Arkea SA	0.750%	1/18/30	EUR	5,000	4,442
Credit Mutuel Arkea SA	3.375%	3/11/31	EUR	2,000	1,981
Credit Mutuel Arkea SA	0.875%	10/25/31	EUR	4,200	3,557
Credit Mutuel Home Loan SFH SA	1.750%	6/19/24	EUR	5,000	5,393
Credit Mutuel Home Loan SFH SA	0.625%	2/10/25	EUR	1,000	1,048
Credit Mutuel Home Loan SFH SA	0.625%	2/2/26	EUR	2,500	2,561
Credit Mutuel Home Loan SFH SA	0.875%	4/7/26	EUR	484	497
Credit Mutuel Home Loan SFH SA	0.625%	3/4/27	EUR	23,000	22,978
Credit Mutuel Home Loan SFH SA	0.750%	9/15/27	EUR	30,700	30,444
Credit Mutuel Home Loan SFH SA	0.010%	7/20/28	EUR	9,200	8,599
Credit Mutuel Home Loan SFH SA	1.000%	1/30/29	EUR	2,800	2,732
Danone SA	2.600%	6/28/23	EUR	2,800	3,082
Danone SA	1.250%	5/30/24	EUR	200	216
Danone SA	0.709%	11/3/24	EUR	3,700	3,932
Danone SA	1.125%	1/14/25	EUR	5,000	5,321
Danone SA	0.571%	3/17/27	EUR	5,000	5,030
Danone SA	0.395%	6/10/29	EUR	9,300	8,652
Dassault Systemes SE	0.125%	9/16/26	EUR	2,500	2,483
Dassault Systemes SE	0.375%	9/16/29	EUR	5,000	4,613
5 Dexia Credit Local SA	1.250%	11/26/24	EUR	8,800	9,370
5 Dexia Credit Local SA	0.500%	1/17/25	EUR	12,700	13,316
5 Dexia Credit Local SA	2.125%	2/12/25	GBP	1,500	1,796
5 Dexia Credit Local SA	1.250%	7/21/25	GBP	5,000	5,834
5 Dexia Credit Local SA	0.625%	1/17/26	EUR	4,200	4,315
5 Dexia Credit Local SA	0.250%	12/10/26	GBP	5,000	5,383
5 Dexia Credit Local SA	1.000%	10/18/27	EUR	4,250	4,278
5 Dexia Credit Local SA	0.000%	1/21/28	EUR	5,300	5,051
Edenred	1.375%	3/10/25	EUR	300	318
Electricite de France SA	4.625%	9/11/24	EUR	9,750	10,901
Electricite de France SA	0.300%	10/14/24	CHF	4,335	4,715
Electricite de France SA	4.000%	11/12/25	EUR	5,950	6,622
Electricite de France SA	1.000%	10/13/26	EUR	8,300	8,443
Electricite de France SA	4.125%	3/25/27	EUR	600	672
Electricite de France SA	4.375%	10/12/29	EUR	13,500	15,077
Electricite de France SA	2.000%	10/2/30	EUR	1,000	958
Electricite de France SA	5.875%	7/18/31	GBP	1,588	1,993
Electricite de France SA	1.000%	11/29/33	EUR	8,700	6,862
Electricite de France SA	6.125%	6/2/34	GBP	11,050	14,038
Electricite de France SA	4.750%	10/12/34	EUR	5,700	6,324
Electricite de France SA	5.500%	1/25/35	GBP	200	237
Electricite de France SA	1.875%	10/13/36	EUR	6,400	5,161
Electricite de France SA	5.500%	3/27/37	GBP	4,600	5,384
Electricite de France SA	4.500%	11/12/40	EUR	1,900	2,044
Electricite de France SA	5.500%	10/17/41	GBP	6,500	7,385
Electricite de France SA	4.625%	1/25/43	EUR	300	312
Electricite de France SA	2.000%	12/9/49	EUR	6,800	4,460
Electricite de France SA	5.125%	9/22/50	GBP	100	105
Electricite de France SA	6.000%	1/23/14	GBP	5,100	5,752
ELO SACA	2.375%	4/25/25	EUR	4,200	4,464
Engie SA	0.875%	9/19/25	EUR	6,800	7,063
Engie SA	1.000%	3/13/26	EUR	1,500	1,545
Engie SA	2.375%	5/19/26	EUR	100	107
Engie SA	0.375%	6/11/27	EUR	8,200	8,018
Engie SA	1.750%	3/27/28	EUR	7,600	7,753
Engie SA	1.375%	6/22/28	EUR	10,700	10,661
Engie SA	7.000%	10/30/28	GBP	3,950	5,393
Engie SA	3.500%	9/27/29	EUR	2,800	3,080
Engie SA	0.375%	10/26/29	EUR	1,000	902
Engie SA	3.625%	1/11/30	EUR	3,500	3,852
Engie SA	2.125%	3/30/32	EUR	6,100	5,931
Engie SA	1.875%	9/19/33	EUR	1,200	1,104

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Engie SA	4.000%	1/11/35	EUR	1,000	1,097
Engie SA	1.500%	3/13/35	EUR	7,000	5,870
Engie SA	1.000%	10/26/36	EUR	6,000	4,536
Engie SA	2.000%	9/28/37	EUR	3,600	3,047
Engie SA	1.375%	6/21/39	EUR	2,800	2,077
Engie SA	1.250%	10/24/41	EUR	4,500	3,067
Engie SA	4.250%	1/11/43	EUR	2,000	2,186
Engie SA	5.000%	10/1/60	GBP	3,550	4,101
Engie SA	1.500%	Perpetual	EUR	2,500	2,242
Engie SA	1.625%	Perpetual	EUR	4,600	4,668
Engie SA	3.875%	Perpetual	EUR	7,200	7,853
Engie SA	5.950%	3/16/11	EUR	1,625	2,041
EssilorLuxottica SA	0.125%	5/27/25	EUR	5,000	5,159
EssilorLuxottica SA	0.500%	6/5/28	EUR	10,200	9,936
Eutelsat SA	2.000%	10/2/25	EUR	2,500	2,547
Eutelsat SA	2.250%	7/13/27	EUR	500	489
Eutelsat SA	1.500%	10/13/28	EUR	600	518
Gecina SA	1.500%	1/20/25	EUR	1,600	1,696
Gecina SA	1.375%	6/30/27	EUR	100	101
Gecina SA	1.375%	1/26/28	EUR	1,700	1,697
Gecina SA	1.000%	1/30/29	EUR	1,100	1,034
Gecina SA	0.875%	1/25/33	EUR	6,000	4,952
Gecina SA	0.875%	6/30/36	EUR	3,600	2,640
GELF Bond Issuer I SA	1.125%	7/18/29	EUR	2,104	1,808
Groupe des Assurances du Credit Mutuel SADIR	1.850%	4/21/42	EUR	2,200	1,774
Holding d'Infrastructures de Transport SASU	1.625%	11/27/27	EUR	5,900	5,835
Holding d'Infrastructures de Transport SASU	1.475%	1/18/31	EUR	8,000	7,116
Holding d'Infrastructures des Metiers de l'Environnement	0.125%	9/16/25	EUR	6,070	6,042
Holding d'Infrastructures des Metiers de l'Environnement	0.625%	9/16/28	EUR	11,845	10,658
HSBC Continental Europe SA	0.250%	5/17/24	EUR	1,500	1,591
HSBC Continental Europe SA	0.100%	9/3/27	EUR	5,100	4,852
HSBC SFH France SA	2.500%	6/28/28	EUR	8,800	9,352
ICADE	1.125%	11/17/25	EUR	6,100	6,282
ICADE	1.625%	2/28/28	EUR	3,700	3,620
ICADE	1.000%	1/19/30	EUR	1,400	1,237
ICADE	0.625%	1/18/31	EUR	3,700	3,014
Icade Sante SAS	0.875%	11/4/29	EUR	4,600	4,063
Imerys SA	2.000%	12/10/24	EUR	300	321
Imerys SA	1.500%	1/15/27	EUR	600	605
Imerys SA	1.000%	7/15/31	EUR	1,500	1,240
Indigo Group SAS	1.625%	4/19/28	EUR	400	389
In'li SA	1.125%	7/2/29	EUR	1,000	889
JCDecaux SA	2.625%	4/24/28	EUR	2,500	2,561
JCDecaux SA	1.625%	2/7/30	EUR	800	727
Kering SA	1.250%	5/10/26	EUR	4,600	4,791
Klepierre SA	1.875%	2/19/26	EUR	1,700	1,781
Klepierre SA	1.375%	2/16/27	EUR	3,300	3,328
Klepierre SA	0.625%	7/1/30	EUR	4,800	4,050
Klepierre SA	0.875%	2/17/31	EUR	1,900	1,577
Klepierre SA	1.250%	9/29/31	EUR	100	84
Klepierre SA	1.625%	12/13/32	EUR	1,500	1,270
La Banque Postale Home Loan SFH SA	0.625%	6/23/27	EUR	6,350	6,310
La Banque Postale Home Loan SFH SA	0.875%	2/7/28	EUR	4,500	4,457
La Banque Postale Home Loan SFH SA	1.000%	10/4/28	EUR	2,500	2,462
La Banque Postale Home Loan SFH SA	0.010%	10/22/29	EUR	23,600	21,262
La Banque Postale SA	1.000%	10/16/24	EUR	2,500	2,643
La Banque Postale SA	1.000%	2/9/28	EUR	10,000	9,689
La Banque Postale SA	3.000%	6/9/28	EUR	3,800	3,858
La Banque Postale SA	2.000%	7/13/28	EUR	4,700	4,662
La Banque Postale SA	1.375%	4/24/29	EUR	5,000	4,711
La Banque Postale SA	0.875%	1/26/31	EUR	2,300	2,237
La Banque Postale SA	0.750%	8/2/32	EUR	2,400	2,157
La Mondiale SAM	5.050%	Perpetual	EUR	3,431	3,709
La Poste SA	2.750%	11/26/24	EUR	2,000	2,175
La Poste SA	1.125%	6/4/25	EUR	5,000	5,239
La Poste SA	0.625%	10/21/26	EUR	4,900	4,888
La Poste SA	0.375%	9/17/27	EUR	10,100	9,740

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
La Poste SA	1.450%	11/30/28	EUR	1,000	988
La Poste SA	0.000%	7/18/29	EUR	1,200	1,056
La Poste SA	1.375%	4/21/32	EUR	14,200	12,925
Legrand SA	0.750%	7/6/24	EUR	100	107
Legrand SA	1.000%	3/6/26	EUR	100	103
Legrand SA	1.875%	12/16/27	EUR	100	104
Legrand SA	0.750%	5/20/30	EUR	1,500	1,401
Legrand SA	0.375%	10/6/31	EUR	700	612
Legrand SA	1.875%	7/6/32	EUR	700	685
LVMH Moet Hennessy Louis Vuitton SE	0.750%	5/26/24	EUR	6,666	7,169
LVMH Moet Hennessy Louis Vuitton SE	0.000%	2/11/26	EUR	3,700	3,741
LVMH Moet Hennessy Louis Vuitton SE	1.125%	2/11/27	GBP	4,400	4,884
LVMH Moet Hennessy Louis Vuitton SE	0.125%	2/11/28	EUR	5,000	4,821
LVMH Moet Hennessy Louis Vuitton SE	0.375%	2/11/31	EUR	4,600	4,152
Mercialys SA	2.500%	2/28/29	EUR	1,400	1,235
MMS USA Investments Inc.	0.625%	6/13/25	EUR	7,300	7,560
MMS USA Investments Inc.	1.250%	6/13/28	EUR	100	99
MMS USA Investments Inc.	1.750%	6/13/31	EUR	2,600	2,488
Nerval SAS	2.875%	4/14/32	EUR	3,800	3,468
Orange SA	3.125%	1/9/24	EUR	100	110
Orange SA	1.125%	7/15/24	EUR	4,700	5,042
Orange SA	1.000%	5/12/25	EUR	5,100	5,368
Orange SA	1.000%	9/12/25	EUR	6,900	7,217
Orange SA	5.250%	12/5/25	GBP	726	919
Orange SA	0.000%	9/4/26	EUR	2,000	1,974
Orange SA	0.875%	2/3/27	EUR	900	910
Orange SA	1.250%	7/7/27	EUR	4,000	4,069
Orange SA	1.375%	3/20/28	EUR	18,400	18,591
Orange SA	8.125%	11/20/28	GBP	3,316	4,794
Orange SA	2.000%	1/15/29	EUR	2,000	2,061
Orange SA	1.375%	1/16/30	EUR	1,100	1,067
Orange SA	1.875%	9/12/30	EUR	8,900	8,858
Orange SA	3.250%	1/15/32	GBP	9,500	10,509
Orange SA	1.625%	4/7/32	EUR	5,000	4,765
Orange SA	2.375%	5/18/32	EUR	4,000	4,061
Orange SA	0.500%	9/4/32	EUR	3,800	3,230
Orange SA	8.125%	1/28/33	EUR	362	543
Orange SA	0.625%	12/16/33	EUR	10,700	8,849
Orange SA	5.625%	1/23/34	GBP	1,700	2,241
Orange SA	1.375%	Perpetual	EUR	1,900	1,678
Orange SA	1.750%	Perpetual	EUR	1,300	1,202
Orange SA	2.375%	Perpetual	EUR	5,000	5,228
Orange SA	5.000%	Perpetual	EUR	7,171	7,882
Orano SA	3.375%	4/23/26	EUR	7,000	7,508
Pernod Ricard SA	1.125%	4/7/25	EUR	300	316
Pernod Ricard SA	1.500%	5/18/26	EUR	1,500	1,567
Pernod Ricard SA	1.750%	4/8/30	EUR	100	99
Pernod Ricard SA	0.875%	10/24/31	EUR	4,000	3,608
PSA Tresorerie GIE	6.000%	9/19/33	EUR	2,024	2,537
RCI Banque SA	1.625%	4/11/25	EUR	8,574	9,013
RCI Banque SA	4.125%	12/1/25	EUR	9,000	9,905
RCI Banque SA	1.750%	4/10/26	EUR	1,165	1,192
RCI Banque SA	1.625%	5/26/26	EUR	7,666	7,777
RCI Banque SA	4.875%	9/21/28	EUR	3,500	3,856
RTE Reseau de Transport d'Electricite SADIR	1.625%	11/27/25	EUR	6,500	6,850
RTE Reseau de Transport d'Electricite SADIR	0.000%	9/9/27	EUR	11,100	10,627
RTE Reseau de Transport d'Electricite SADIR	2.750%	6/20/29	EUR	500	534
RTE Reseau de Transport d'Electricite SADIR	1.500%	9/27/30	EUR	2,500	2,392
RTE Reseau de Transport d'Electricite SADIR	2.000%	4/18/36	EUR	2,800	2,564
RTE Reseau de Transport d'Electricite SADIR	1.875%	10/23/37	EUR	3,000	2,618
RTE Reseau de Transport d'Electricite SADIR	1.125%	7/8/40	EUR	7,500	5,604
Safran SA	0.950%	10/19/28	EUR	800	761
SCOR SE	3.000%	6/8/46	EUR	5,800	5,883
SCOR SE	3.625%	5/27/48	EUR	4,900	4,917
SCOR SE	1.375%	9/17/51	EUR	2,200	1,726
Societe Fonciere Lyonnaise SA	1.500%	6/5/27	EUR	1,900	1,918
Societe Fonciere Lyonnaise SA	0.500%	4/21/28	EUR	1,900	1,770

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Societe Generale SA	1.125%	1/23/25	EUR	5,700	5,991
Societe Generale SA	2.625%	2/27/25	EUR	100	107
Societe Generale SA	1.125%	4/21/26	EUR	5,000	5,176
Societe Generale SA	0.125%	11/17/26	EUR	6,000	6,004
Societe Generale SA	0.750%	1/25/27	EUR	8,600	8,376
Societe Generale SA	0.847%	5/26/27	JPY	1,000,000	7,021
Societe Generale SA	0.250%	7/8/27	EUR	7,500	7,104
Societe Generale SA	1.250%	12/7/27	GBP	3,700	3,826
Societe Generale SA	2.125%	9/27/28	EUR	8,600	8,484
Societe Generale SA	1.750%	3/22/29	EUR	4,500	4,284
Societe Generale SA	0.500%	6/12/29	EUR	14,100	12,700
Societe Generale SA	1.250%	6/12/30	EUR	4,200	3,734
Societe Generale SA	1.000%	11/24/30	EUR	4,000	3,880
Societe Generale SA	4.250%	12/6/30	EUR	8,000	8,585
Societe Generale SA	1.125%	6/30/31	EUR	2,500	2,370
Societe Generale SA	5.250%	9/6/32	EUR	3,000	3,255
Societe Generale SA	4.250%	11/16/32	EUR	4,000	4,469
Societe Generale SFH SA	0.500%	1/30/25	EUR	4,500	4,709
Societe Generale SFH SA	0.500%	1/28/26	EUR	5,700	5,824
Societe Generale SFH SA	0.750%	1/19/28	EUR	5,000	4,926
Societe Generale SFH SA	1.375%	5/5/28	EUR	12,500	12,634
Societe Generale SFH SA	0.125%	2/2/29	EUR	21,900	20,303
Societe Generale SFH SA	0.010%	2/11/30	EUR	1,900	1,691
Societe Generale SFH SA	0.010%	2/5/31	EUR	10,400	8,972
Sodexo SA	0.750%	4/27/25	EUR	5,914	6,169
Sodexo SA	2.500%	6/24/26	EUR	383	411
Sodexo SA	0.750%	4/14/27	EUR	5,914	5,963
Sodexo SA	1.750%	6/26/28	GBP	4,090	4,394
Sodexo SA	1.000%	4/27/29	EUR	3,700	3,576
Sogecap SA	4.125%	Perpetual	EUR	100	105
Suez SA	5.500%	7/22/24	EUR	2,350	2,642
Suez SA	1.000%	4/3/25	EUR	5,100	5,355
Suez SA	1.750%	9/10/25	EUR	300	318
Suez SA	1.250%	4/2/27	EUR	10,200	10,319
Suez SA	1.500%	4/3/29	EUR	800	785
Suez SA	1.625%	9/17/30	EUR	400	386
Suez SA	5.375%	12/2/30	GBP	600	768
Suez SACA	2.375%	5/24/30	EUR	1,600	1,572
Suez SACA	5.000%	11/3/32	EUR	1,500	1,749
Suez SACA	2.875%	5/24/34	EUR	1,400	1,353
TDF Infrastructure SAS	2.500%	4/7/26	EUR	400	419
TDF Infrastructure SAS	1.750%	12/1/29	EUR	2,700	2,380
Teleperformance	3.750%	6/24/29	EUR	2,000	2,100
Terega SA	2.200%	8/5/25	EUR	100	107
Terega SA	0.875%	9/17/30	EUR	2,500	2,199
TotalEnergies Capital Canada Ltd.	2.125%	9/18/29	EUR	6,700	6,866
TotalEnergies Capital International SA	0.625%	10/4/24	EUR	6,000	6,384
TotalEnergies Capital International SA	1.375%	3/19/25	EUR	6,900	7,364
TotalEnergies Capital International SA	1.750%	7/7/25	GBP	4,746	5,625
TotalEnergies Capital International SA	2.875%	11/19/25	EUR	3,900	4,278
TotalEnergies Capital International SA	2.500%	3/25/26	EUR	2,200	2,380
TotalEnergies Capital International SA	1.491%	4/8/27	EUR	3,000	3,091
TotalEnergies Capital International SA	0.696%	5/31/28	EUR	11,400	11,041
TotalEnergies Capital International SA	1.491%	9/4/30	EUR	500	485
TotalEnergies Capital International SA	1.994%	4/8/32	EUR	3,200	3,123
TotalEnergies Capital International SA	1.618%	5/18/40	EUR	5,000	3,968
TotalEnergies SE	1.625%	Perpetual	EUR	6,316	5,744
TotalEnergies SE	2.000%	Perpetual	EUR	3,309	2,808
TotalEnergies SE	2.000%	Perpetual	EUR	4,000	3,821
TotalEnergies SE	2.125%	Perpetual	EUR	7,219	5,706
TotalEnergies SE	2.625%	Perpetual	EUR	9,608	9,995
TotalEnergies SE	3.369%	Perpetual	EUR	3,650	3,805
UMG Groupe VYV	1.625%	7/2/29	EUR	2,000	1,846
Unibail-Rodamco-Westfield SE	1.000%	3/14/25	EUR	5,087	5,297
Unibail-Rodamco-Westfield SE	1.125%	9/15/25	EUR	5,700	5,836
Unibail-Rodamco-Westfield SE	1.375%	3/9/26	EUR	371	377
Unibail-Rodamco-Westfield SE	2.500%	6/4/26	EUR	400	418

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Unibail-Rodamco-Westfield SE	1.000%	2/27/27	EUR	1,800	1,745
Unibail-Rodamco-Westfield SE	0.625%	5/4/27	EUR	10,200	9,605
Unibail-Rodamco-Westfield SE	0.750%	10/25/28	EUR	1,900	1,696
Unibail-Rodamco-Westfield SE	1.500%	5/29/29	EUR	200	183
Unibail-Rodamco-Westfield SE	1.375%	4/15/30	EUR	3,815	3,387
Unibail-Rodamco-Westfield SE	1.875%	1/15/31	EUR	10,500	9,517
Unibail-Rodamco-Westfield SE	1.375%	12/4/31	EUR	4,100	3,404
Unibail-Rodamco-Westfield SE	0.875%	3/29/32	EUR	6,300	4,882
Unibail-Rodamco-Westfield SE	2.000%	6/29/32	EUR	1,200	1,028
Unibail-Rodamco-Westfield SE	1.375%	5/25/33	EUR	2,200	1,758
Unibail-Rodamco-Westfield SE	2.000%	4/28/36	EUR	1,613	1,327
Unibail-Rodamco-Westfield SE	2.250%	5/14/38	EUR	600	475
Unibail-Rodamco-Westfield SE	1.750%	7/1/49	EUR	1,700	1,062
Unibail-Rodamco-Westfield SE	2.875%	Perpetual	EUR	700	614
Veolia Environnement SA	0.000%	6/9/26	EUR	1,000	993
Veolia Environnement SA	4.625%	3/30/27	EUR	5,100	5,855
Veolia Environnement SA	1.590%	1/10/28	EUR	3,000	3,044
Veolia Environnement SA	1.250%	4/15/28	EUR	2,100	2,087
Veolia Environnement SA	0.927%	1/4/29	EUR	2,500	2,380
Veolia Environnement SA	0.800%	1/15/32	EUR	7,800	6,787
Veolia Environnement SA	6.125%	11/25/33	EUR	2,244	3,003
Vinci SA	1.000%	9/26/25	EUR	2,500	2,631
Vinci SA	2.250%	3/15/27	GBP	500	573
Vinci SA	1.625%	1/18/29	EUR	7,200	7,230
Vinci SA	1.750%	9/26/30	EUR	3,400	3,359
Vinci SA	0.500%	1/9/32	EUR	11,200	9,690
Vinci SA	2.750%	9/15/34	GBP	600	621
Vivendi SE	1.125%	12/11/28	EUR	2,800	2,716
Wendel SE	1.000%	6/1/31	EUR	2,800	2,379
Wendel SE	1.375%	1/18/34	EUR	1,500	1,201
Westfield America Management Ltd.	2.625%	3/30/29	GBP	2,100	2,093

2,858,084

Germany (2.4%)

Aareal Bank AG	0.375%	7/15/25	EUR	1,127	1,163
Aareal Bank AG	0.010%	9/15/28	EUR	7,100	6,627
Allianz Finance II BV	0.875%	1/15/26	EUR	1,000	1,040
Allianz Finance II BV	3.000%	3/13/28	EUR	1,400	1,554
Allianz Finance II BV	0.500%	1/14/31	EUR	6,300	5,731
Allianz SE	2.241%	7/7/45	EUR	3,400	3,535
Allianz SE	2.121%	7/8/50	EUR	7,000	6,329
Allianz SE	4.252%	7/5/52	EUR	6,900	7,029
Allianz SE	3.375%	Perpetual	EUR	9,500	10,176
alstria office REIT AG	1.500%	11/15/27	EUR	3,100	2,532
Amprion GmbH	3.450%	9/22/27	EUR	10,000	10,946
Amprion GmbH	0.625%	9/23/33	EUR	5,800	4,690
Aroundtown SA	4.625%	9/18/25	CAD	435	300
Aroundtown SA	1.500%	5/28/26	EUR	3,900	3,407
Aroundtown SA	0.000%	7/16/26	EUR	7,600	6,253
Aroundtown SA	0.375%	4/15/27	EUR	7,800	6,067
Aroundtown SA	3.000%	10/16/29	GBP	1,983	1,564
Aroundtown SA	3.625%	4/10/31	GBP	1,100	836
Aroundtown SA	1.625%	Perpetual	EUR	2,300	647
Aroundtown SA	2.875%	Perpetual	EUR	500	173
Aroundtown SA	3.375%	Perpetual	EUR	1,800	860
BASF SE	0.101%	6/5/23	EUR	2,200	2,417
BASF SE	0.875%	10/6/23	GBP	375	463
BASF SE	1.750%	3/11/25	GBP	484	571
BASF SE	4.000%	3/8/29	EUR	3,000	3,412
BASF SE	1.500%	5/22/30	EUR	2,099	2,083
BASF SE	4.250%	3/8/32	EUR	10,000	11,472
BASF SE	1.450%	12/13/32	EUR	8,400	7,540
Bausparkasse Schwabebisch Hall	2.000%	5/17/34	EUR	20,200	19,889
Bayer AG	0.050%	1/12/25	EUR	6,300	6,545
Bayer AG	0.750%	1/6/27	EUR	6,500	6,465
Bayer AG	1.125%	1/6/30	EUR	9,300	8,640
Bayer AG	0.625%	7/12/31	EUR	4,400	3,746
Bayer AG	1.375%	7/6/32	EUR	5,000	4,414

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bayer AG	1.000%	1/12/36	EUR	4,400	3,355
Bayer Capital Corp. BV	1.500%	6/26/26	EUR	400	414
Bayer Capital Corp. BV	2.125%	12/15/29	EUR	5,100	5,108
Bayerische Landesbank	0.500%	3/19/25	EUR	5,124	5,349
Bayerische Landesbank	0.625%	7/19/27	EUR	1,023	1,019
Bayerische Landesbank	0.200%	5/20/30	EUR	9,909	8,992
Bayerische Landesbank	1.000%	9/23/31	EUR	5,000	4,531
Berlin Hyp AG	0.375%	5/3/24	EUR	4,001	4,269
Berlin Hyp AG	1.250%	1/22/25	EUR	200	211
Berlin Hyp AG	0.625%	10/22/25	EUR	375	387
Berlin Hyp AG	0.010%	8/24/26	EUR	18,788	18,669
Berlin Hyp AG	1.125%	10/25/27	EUR	100	97
Berlin Hyp AG	0.010%	1/24/28	EUR	6,348	6,069
Berlin Hyp AG	0.010%	7/7/28	EUR	18,080	17,050
Berlin Hyp AG	0.125%	1/18/30	EUR	10,000	9,099
Berlin Hyp AG	0.250%	5/19/33	EUR	6,673	5,572
Bertelsmann SE & Co. KGaA	1.750%	10/14/24	EUR	3,000	3,219
Bertelsmann SE & Co. KGaA	2.000%	4/1/28	EUR	4,000	4,123
Bertelsmann SE & Co. KGaA	3.500%	5/29/29	EUR	2,500	2,721
BMW Canada Inc.	0.990%	1/14/25	CAD	1,496	1,038
BMW Finance NV	0.750%	7/12/24	EUR	2,801	2,999
BMW Finance NV	1.000%	11/14/24	EUR	6,035	6,435
BMW Finance NV	0.500%	2/22/25	EUR	2,801	2,946
BMW Finance NV	0.875%	4/3/25	EUR	4,714	4,991
BMW Finance NV	1.000%	8/29/25	EUR	4,089	4,309
BMW Finance NV	0.000%	1/11/26	EUR	6,365	6,459
BMW Finance NV	0.375%	1/14/27	EUR	7,686	7,688
BMW Finance NV	1.500%	2/6/29	EUR	8,112	8,139
BMW Finance NV	0.200%	1/11/33	EUR	2,455	2,015
Brenntag Finance BV	1.125%	9/27/25	EUR	1,875	1,960
Commerzbank AG	0.050%	7/11/24	EUR	8,574	9,060
Commerzbank AG	0.625%	8/28/24	EUR	5,124	5,408
Commerzbank AG	0.625%	3/13/25	EUR	4,714	4,933
Commerzbank AG	0.625%	5/28/25	EUR	4,612	4,804
Commerzbank AG	0.875%	9/8/25	EUR	5,175	5,388
Commerzbank AG	1.000%	3/4/26	EUR	11,495	11,758
Commerzbank AG	0.750%	3/24/26	EUR	5,500	5,610
Commerzbank AG	0.500%	6/9/26	EUR	7,686	7,797
Commerzbank AG	0.500%	12/4/26	EUR	7,686	7,578
Commerzbank AG	0.125%	12/15/26	EUR	6,045	5,980
Commerzbank AG	0.875%	1/22/27	EUR	2,500	2,409
Commerzbank AG	0.625%	8/24/27	EUR	563	559
Commerzbank AG	3.000%	9/14/27	EUR	6,500	6,748
Commerzbank AG	4.625%	3/21/28	EUR	2,200	2,396
Commerzbank AG	0.010%	3/11/30	EUR	4,612	4,132
Commerzbank AG	1.250%	1/9/34	EUR	3,587	3,281
Covestro AG	1.750%	9/25/24	EUR	5,124	5,494
Covestro AG	0.875%	2/3/26	EUR	1,201	1,237
Covestro AG	1.375%	6/12/30	EUR	2,000	1,909
Daimler Canada Finance Inc.	1.650%	9/22/25	CAD	1,375	947
Daimler International Finance BV	2.625%	4/7/25	EUR	15,522	16,959
Daimler International Finance BV	1.000%	11/11/25	EUR	10,760	11,232
Daimler International Finance BV	1.375%	6/26/26	EUR	8,916	9,336
Daimler International Finance BV	2.000%	8/22/26	EUR	8,928	9,536
Daimler International Finance BV	0.625%	5/6/27	EUR	7,686	7,654
Daimler Trucks Finance Canada Inc.	2.140%	12/13/24	CAD	3,488	2,457
Daimler Trucks Finance Canada Inc.	5.180%	9/19/25	CAD	2,200	1,630
Daimler Trucks Finance Canada Inc.	2.460%	12/15/26	CAD	1,496	1,017
DekaBank Deutsche Girozentrale	0.300%	11/20/26	EUR	2,600	2,552
Deutsche Apotheker-und Aerztebank eG	0.750%	10/5/27	EUR	400	398
Deutsche Bahn Finance GmbH	1.500%	8/26/24	CHF	1,625	1,809
Deutsche Bahn Finance GmbH	3.500%	9/27/24	AUD	2,250	1,473
Deutsche Bahn Finance GmbH	1.375%	7/7/25	GBP	7,271	8,569
Deutsche Bahn Finance GmbH	1.250%	10/23/25	EUR	1,281	1,353
Deutsche Bahn Finance GmbH	1.875%	2/13/26	GBP	2,221	2,606
Deutsche Bahn Finance GmbH	3.125%	7/24/26	GBP	375	452
Deutsche Bahn Finance GmbH	0.500%	4/9/27	EUR	2,880	2,892

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Deutsche Bahn Finance GmbH	1.125%	12/18/28	EUR	381	380
Deutsche Bahn Finance GmbH	2.750%	3/19/29	EUR	1,794	1,955
Deutsche Bahn Finance GmbH	0.375%	6/23/29	EUR	1,460	1,368
Deutsche Bahn Finance GmbH	1.625%	11/6/30	EUR	75	74
Deutsche Bahn Finance GmbH	1.375%	3/28/31	EUR	1,536	1,493
Deutsche Bahn Finance GmbH	0.875%	7/11/31	EUR	1,383	1,282
Deutsche Bahn Finance GmbH	0.200%	5/20/33	CHF	4,485	4,155
Deutsche Bahn Finance GmbH	1.625%	8/16/33	EUR	5,021	4,716
Deutsche Bahn Finance GmbH	0.750%	7/16/35	EUR	7,161	5,771
Deutsche Bahn Finance GmbH	0.625%	4/15/36	EUR	17,705	13,852
Deutsche Bahn Finance GmbH	1.375%	4/16/40	EUR	5,183	4,089
Deutsche Bahn Finance GmbH	0.625%	12/8/50	EUR	10,981	6,214
Deutsche Bahn Finance GmbH	1.125%	5/29/51	EUR	3,006	1,941
Deutsche Bahn Finance GmbH	0.950%	Perpetual	EUR	3,900	3,957
Deutsche Bahn Finance GmbH	1.600%	Perpetual	EUR	2,300	2,016
Deutsche Bank AG	2.625%	12/16/24	GBP	5,000	5,862
Deutsche Bank AG	2.625%	2/12/26	EUR	4,800	4,959
Deutsche Bank AG	4.000%	6/24/26	GBP	3,000	3,554
Deutsche Bank AG	0.000%	10/15/26	EUR	2,841	2,537
Deutsche Bank AG	1.625%	1/20/27	EUR	4,600	4,454
Deutsche Bank AG	0.750%	2/17/27	EUR	6,700	6,538
Deutsche Bank AG	1.750%	1/17/28	EUR	6,300	5,922
Deutsche Bank AG	3.250%	5/24/28	EUR	7,000	7,054
Deutsche Bank AG	0.250%	8/31/28	EUR	2,561	2,431
Deutsche Bank AG	1.750%	11/19/30	EUR	9,500	8,277
Deutsche Bank AG	5.625%	5/19/31	EUR	5,000	5,228
Deutsche Bank AG	1.375%	2/17/32	EUR	10,500	8,539
Deutsche Bank AG	4.000%	6/24/32	EUR	8,100	7,724
Deutsche Bank AG	2.625%	6/30/37	EUR	20,000	20,656
Deutsche Boerse AG	0.000%	2/22/26	EUR	9,300	9,396
Deutsche Boerse AG	1.125%	3/26/28	EUR	2,124	2,137
Deutsche Hypothekenbank AG	0.250%	5/17/24	EUR	7,500	7,979
Deutsche Hypothekenbank AG	0.500%	6/29/26	EUR	75	76
Deutsche Hypothekenbank AG	0.750%	3/5/29	EUR	23,345	22,530
Deutsche Kreditbank AG	1.625%	6/18/24	EUR	900	970
Deutsche Kreditbank AG	0.500%	3/19/27	EUR	700	697
Deutsche Pfandbriefbank AG	0.010%	10/16/25	EUR	10,200	10,368
Deutsche Pfandbriefbank AG	0.010%	8/25/26	EUR	25,600	25,394
Deutsche Pfandbriefbank AG	0.625%	8/30/27	EUR	20,900	20,696
Deutsche Pfandbriefbank AG	2.375%	5/29/28	EUR	3,125	3,319
Deutsche Pfandbriefbank AG	1.250%	4/20/35	EUR	5,124	4,555
Deutsche Post AG	2.875%	12/11/24	EUR	1,023	1,124
Deutsche Post AG	0.375%	5/20/26	EUR	1,698	1,741
Deutsche Post AG	1.625%	12/5/28	EUR	7,465	7,680
Deutsche Post AG	0.750%	5/20/29	EUR	7,182	6,957
Deutsche Telekom AG	0.500%	7/5/27	EUR	19,064	19,096
Deutsche Telekom AG	3.125%	2/6/34	GBP	934	996
Deutsche Telekom AG	2.250%	3/29/39	EUR	2,177	1,997
Deutsche Telekom AG	1.750%	12/9/49	EUR	3,523	2,613
Deutsche Telekom International Finance BV	2.750%	10/24/24	EUR	2,252	2,468
Deutsche Telekom International Finance BV	1.375%	12/1/25	EUR	11,305	12,039
Deutsche Telekom International Finance BV	1.125%	5/22/26	EUR	1,578	1,642
Deutsche Telekom International Finance BV	1.375%	1/30/27	EUR	149	154
Deutsche Telekom International Finance BV	3.250%	1/17/28	EUR	75	84
Deutsche Telekom International Finance BV	1.500%	4/3/28	EUR	4,285	4,381
Deutsche Telekom International Finance BV	8.875%	11/27/28	GBP	3,961	5,911
Deutsche Telekom International Finance BV	2.250%	4/13/29	GBP	1,868	2,039
Deutsche Telekom International Finance BV	2.000%	12/1/29	EUR	4,458	4,605
Deutsche Telekom International Finance BV	7.500%	1/24/33	EUR	2,715	3,959
Deutsche Wohnen SE	1.000%	4/30/25	EUR	5,000	5,161
Deutsche Wohnen SE	1.500%	4/30/30	EUR	3,000	2,622
Deutsche Wohnen SE	1.300%	4/7/41	EUR	900	558
DZ HYP AG	0.625%	6/5/24	EUR	75	80
DZ HYP AG	0.375%	6/6/25	EUR	1,000	1,036
DZ HYP AG	0.500%	11/13/25	EUR	8,198	8,430
DZ HYP AG	0.750%	2/2/26	EUR	5,000	5,145
DZ HYP AG	0.375%	3/31/26	EUR	3,177	3,225

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
DZ HYP AG	0.100%	8/31/26	EUR	500	498
DZ HYP AG	0.500%	9/30/26	EUR	5,124	5,163
DZ HYP AG	0.500%	4/1/27	EUR	2,500	2,489
DZ HYP AG	0.750%	6/30/27	EUR	614	614
DZ HYP AG	0.625%	8/30/27	EUR	5,000	4,959
DZ HYP AG	0.875%	3/22/28	EUR	9,245	9,176
DZ HYP AG	0.875%	1/30/29	EUR	5,124	5,002
DZ HYP AG	0.010%	4/20/29	EUR	17,577	16,179
DZ HYP AG	0.050%	6/29/29	EUR	5,124	4,703
DZ HYP AG	0.875%	1/18/30	EUR	6,100	5,836
DZ HYP AG	0.010%	3/29/30	EUR	12,731	11,384
E.ON International Finance BV	1.000%	4/13/25	EUR	2,561	2,696
E.ON International Finance BV	1.625%	5/30/26	EUR	6,558	6,877
E.ON International Finance BV	1.250%	10/19/27	EUR	6,537	6,628
E.ON International Finance BV	1.500%	7/31/29	EUR	11,962	11,700
E.ON International Finance BV	6.250%	6/3/30	GBP	10,966	14,498
E.ON International Finance BV	6.375%	6/7/32	GBP	3,227	4,327
E.ON International Finance BV	4.750%	1/31/34	GBP	2,600	3,064
E.ON International Finance BV	5.875%	10/30/37	GBP	5,850	7,433
E.ON International Finance BV	6.750%	1/27/39	GBP	600	826
E.ON International Finance BV	6.125%	7/6/39	GBP	1,500	1,950
E.ON SE	0.875%	5/22/24	EUR	375	402
E.ON SE	0.000%	8/28/24	EUR	3,006	3,164
E.ON SE	0.250%	10/24/26	EUR	1,149	1,142
E.ON SE	0.375%	9/29/27	EUR	2,561	2,496
E.ON SE	0.750%	2/20/28	EUR	1,299	1,270
E.ON SE	1.625%	5/22/29	EUR	9,016	8,906
E.ON SE	0.350%	2/28/30	EUR	4,783	4,264
E.ON SE	1.625%	3/29/31	EUR	5,418	5,193
E.ON SE	0.625%	11/7/31	EUR	8,864	7,686
EnBW Energie Baden-Wuerttemberg AG	1.625%	8/5/79	EUR	1,500	1,386
EnBW Energie Baden-Wuerttemberg AG	1.125%	11/5/79	EUR	1,500	1,536
EnBW Energie Baden-Wuerttemberg AG	1.875%	6/29/80	EUR	5,700	5,587
EnBW Energie Baden-Wuerttemberg AG	1.375%	8/31/81	EUR	4,000	3,433
EnBW International Finance BV	0.625%	4/17/25	EUR	11,409	11,928
EnBW International Finance BV	2.500%	6/4/26	EUR	8,023	8,676
EnBW International Finance BV	0.250%	10/19/30	EUR	5,619	4,781
EnBW International Finance BV	0.500%	3/1/33	EUR	3,000	2,404
EnBW International Finance BV	6.125%	7/7/39	EUR	2,195	2,881
Eurogrid GmbH	1.875%	6/10/25	EUR	10,100	10,752
Eurogrid GmbH	1.500%	4/18/28	EUR	3,000	3,001
Evonik Industries AG	0.625%	9/18/25	EUR	3,600	3,714
EWE AG	0.250%	6/8/28	EUR	2,000	1,879
EWE AG	0.375%	10/22/32	EUR	2,592	2,080
Fresenius Finance Ireland plc	0.500%	10/1/28	EUR	6,365	5,832
Fresenius Finance Ireland plc	0.875%	10/1/31	EUR	4,000	3,284
Fresenius Medical Care AG & Co. KGaA	1.500%	7/11/25	EUR	300	316
Fresenius Medical Care AG & Co. KGaA	1.500%	5/29/30	EUR	2,381	2,194
Fresenius SE & Co. KGaA	1.625%	10/8/27	EUR	5,124	5,155
Fresenius SE & Co. KGaA	0.750%	1/15/28	EUR	5,892	5,656
Fresenius SE & Co. KGaA	2.875%	2/15/29	EUR	3,648	3,776
Fresenius SE & Co. KGaA	5.000%	11/28/29	EUR	2,500	2,821
Grand City Properties SA	1.375%	8/3/26	EUR	6,000	5,487
Grand City Properties SA	1.500%	2/22/27	EUR	1,000	889
Grand City Properties SA	0.125%	1/11/28	EUR	2,500	1,986
Grand City Properties SA	1.500%	Perpetual	EUR	1,000	391
Hamburg Commercial Bank AG	0.375%	3/9/26	EUR	3,700	3,566
Hamburg Commercial Bank AG	0.500%	9/22/26	EUR	6,700	6,111
Hamburg Commercial Bank AG	0.010%	1/19/27	EUR	2,300	2,251
Hannover Rueck SE	1.125%	10/9/39	EUR	1,700	1,463
Hannover Rueck SE	5.875%	8/26/43	EUR	7,500	8,509
Hannover Rueck SE	3.375%	Perpetual	EUR	100	105
HeidelbergCement AG	2.250%	6/3/24	EUR	9,382	10,182
HeidelbergCement AG	1.500%	2/7/25	EUR	7,173	7,612
HeidelbergCement AG	3.750%	5/31/32	EUR	5,000	5,231
HeidelbergCement Finance Luxembourg SA	1.625%	4/7/26	EUR	3,945	4,113
HeidelbergCement Finance Luxembourg SA	1.500%	6/14/27	EUR	300	308

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
HeidelbergCement Finance Luxembourg SA	1.125%	12/1/27	EUR	6,627	6,593
HeidelbergCement Finance Luxembourg SA	1.750%	4/24/28	EUR	1,000	999
Hella GmbH & Co. KGaA	1.000%	5/17/24	EUR	484	517
Henkel AG & Co. KGaA	0.500%	11/17/32	EUR	2,500	2,125
HOCHTIEF AG	0.625%	4/26/29	EUR	4,002	3,519
HOWOGE Wohnungs-baugesellschaft mbH	0.625%	11/1/28	EUR	4,100	3,707
HOWOGE Wohnungs-baugesellschaft mbH	1.125%	11/1/33	EUR	2,100	1,680
Infineon Technologies AG	1.625%	6/24/29	EUR	2,100	2,080
Infineon Technologies AG	2.000%	6/24/32	EUR	2,200	2,112
ING-DiBa AG	0.250%	11/16/26	EUR	2,500	2,490
ING-DiBa AG	0.125%	5/23/27	EUR	2,500	2,443
ING-DiBa AG	1.250%	10/9/33	EUR	5,200	4,761
ING-DiBa AG	1.000%	5/23/39	EUR	9,700	7,645
Landesbank Baden-Wuerttemberg	0.375%	5/24/24	EUR	900	955
Landesbank Baden-Wuerttemberg	0.250%	1/10/25	EUR	5,000	5,225
Landesbank Baden-Wuerttemberg	1.500%	2/3/25	GBP	4,700	5,505
Landesbank Baden-Wuerttemberg	0.375%	2/27/25	EUR	5,124	5,346
Landesbank Baden-Wuerttemberg	0.375%	2/18/27	EUR	17,800	16,973
Landesbank Baden-Wuerttemberg	0.010%	7/16/27	EUR	22,287	21,628
Landesbank Baden-Wuerttemberg	0.375%	2/28/28	EUR	4,000	3,694
Landesbank Baden-Wuerttemberg	0.250%	7/21/28	EUR	5,000	4,526
Landesbank Baden-Wuerttemberg	0.010%	9/18/28	EUR	4,207	3,946
Landesbank Baden-Wuerttemberg	0.375%	5/7/29	EUR	1,500	1,300
Landesbank Hessen-Thueringen Girozentrale	0.125%	11/19/24	EUR	1,000	1,040
Landesbank Hessen-Thueringen Girozentrale	0.375%	5/12/25	EUR	4,500	4,611
Landesbank Hessen-Thueringen Girozentrale	0.500%	9/25/25	EUR	300	310
Landesbank Hessen-Thueringen Girozentrale	2.375%	9/21/26	EUR	5,000	5,378
Landesbank Hessen-Thueringen Girozentrale	0.625%	1/12/27	EUR	4,000	4,026
Landesbank Hessen-Thueringen Girozentrale	0.010%	7/19/27	EUR	12,500	12,106
Landesbank Hessen-Thueringen Girozentrale	4.000%	2/4/30	EUR	5,000	5,439
Landesbank Hessen-Thueringen Girozentrale	4.500%	9/15/32	EUR	5,000	5,161
Landesbank Hessen-Thueringen Girozentrale	0.500%	1/19/37	EUR	4,000	3,110
LANXESS AG	1.125%	5/16/25	EUR	2,999	3,145
LANXESS AG	1.750%	3/22/28	EUR	2,200	2,205
LANXESS AG	0.625%	12/1/29	EUR	2,200	1,933
LEG Immobilien SE	0.375%	1/17/26	EUR	3,200	3,180
LEG Immobilien SE	0.875%	11/28/27	EUR	4,400	4,141
LEG Immobilien SE	0.875%	1/17/29	EUR	1,700	1,515
LEG Immobilien SE	1.000%	11/19/32	EUR	1,800	1,416
LEG Immobilien SE	0.875%	3/30/33	EUR	1,700	1,297
LEG Immobilien SE	1.500%	1/17/34	EUR	3,400	2,612
Mercedes-Benz Group AG	1.000%	11/15/27	EUR	5,260	5,316
Mercedes-Benz Group AG	0.750%	2/8/30	EUR	4,612	4,284
Mercedes-Benz Group AG	2.375%	5/22/30	EUR	2,100	2,182
Mercedes-Benz Group AG	0.750%	9/10/30	EUR	2,561	2,371
Mercedes-Benz Group AG	2.000%	2/27/31	EUR	7,219	7,242
Mercedes-Benz Group AG	1.125%	11/6/31	EUR	5,124	4,722
Mercedes-Benz Group AG	0.750%	3/11/33	EUR	4,800	4,144
Mercedes-Benz Group AG	2.125%	7/3/37	EUR	3,182	2,896
Mercedes-Benz International Finance BV	0.375%	11/8/26	EUR	7,686	7,719
Mercedes-Benz International Finance BV	1.500%	2/9/27	EUR	4,000	4,148
Merck Financial Services GmbH	2.375%	6/15/30	EUR	4,500	4,692
Merck Financial Services GmbH	0.875%	7/5/31	EUR	400	365
Merck KGaA	3.375%	12/12/74	EUR	225	243
Merck KGaA	1.625%	9/9/80	EUR	5,600	5,484
Muenchener Hypothekenbank eG	0.500%	4/22/26	EUR	375	382
Muenchener Hypothekenbank eG	0.625%	10/23/26	EUR	614	621
Muenchener Hypothekenbank eG	0.625%	5/7/27	EUR	6,661	6,664
Muenchener Hypothekenbank eG	3.000%	8/4/27	EUR	35,000	38,437
Muenchener Hypothekenbank eG	0.625%	11/10/27	EUR	7,686	7,598
Muenchener Hypothekenbank eG	2.500%	7/4/28	EUR	6,533	7,001
Muenchener Hypothekenbank eG	1.000%	4/18/39	EUR	4,765	3,802
Muenchener Hypothekenbank eG	0.010%	11/2/40	EUR	6,365	4,005
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.250%	5/26/41	EUR	4,600	3,843
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.000%	5/26/42	EUR	3,000	2,355
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.250%	5/26/49	EUR	2,100	2,104
Norddeutsche Landesbank-Girozentrale	0.375%	10/9/24	EUR	563	593

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Norddeutsche Landesbank-Girozentrale	0.010%	9/23/26	EUR	26,100	25,866
Norddeutsche Landesbank-Girozentrale	0.250%	10/28/26	EUR	5,124	5,105
O2 Telefonica Deutschland Finanzierungs GmbH	1.750%	7/5/25	EUR	3,300	3,473
Roadster Finance DAC	2.375%	12/8/32	EUR	300	266
Robert Bosch GmbH	1.750%	7/8/24	EUR	100	108
Robert Bosch Investment Nederland BV	2.625%	5/24/28	EUR	500	537
RWE AG	2.500%	8/24/25	EUR	4,600	4,973
RWE AG	2.125%	5/24/26	EUR	2,000	2,116
RWE AG	0.500%	11/26/28	EUR	8,305	7,720
RWE AG	2.750%	5/24/30	EUR	9,500	9,657
RWE AG	0.625%	6/11/31	EUR	4,509	3,826
RWE AG	1.000%	11/26/33	EUR	2,735	2,210
Santander Consumer Bank AG	0.250%	10/15/24	EUR	7,700	8,030
SAP SE	0.750%	12/10/24	EUR	600	635
SAP SE	1.250%	3/10/28	EUR	2,900	2,938
SAP SE	0.375%	5/18/29	EUR	7,600	7,160
SAP SE	1.625%	3/10/31	EUR	6,800	6,686
Siemens Financieringsmaatschappij NV	0.250%	6/5/24	EUR	4,500	4,801
Siemens Financieringsmaatschappij NV	0.000%	9/5/24	EUR	7,147	7,551
Siemens Financieringsmaatschappij NV	2.250%	3/10/25	EUR	5,000	5,404
Siemens Financieringsmaatschappij NV	2.750%	9/10/25	GBP	500	604
Siemens Financieringsmaatschappij NV	2.875%	3/10/28	EUR	4,577	5,031
Siemens Financieringsmaatschappij NV	0.250%	2/20/29	EUR	10,300	9,665
Siemens Financieringsmaatschappij NV	0.125%	9/5/29	EUR	9,404	8,929
Siemens Financieringsmaatschappij NV	1.375%	9/6/30	EUR	225	220
Siemens Financieringsmaatschappij NV	2.750%	9/9/30	EUR	5,000	5,358
Siemens Financieringsmaatschappij NV	1.250%	2/28/31	EUR	2,721	2,608
Siemens Financieringsmaatschappij NV	0.500%	2/20/32	EUR	7,200	6,310
Siemens Financieringsmaatschappij NV	3.000%	9/8/33	EUR	8,000	8,653
Siemens Financieringsmaatschappij NV	0.500%	9/5/34	EUR	3,587	2,973
Siemens Financieringsmaatschappij NV	1.250%	2/25/35	EUR	2,400	2,116
Siemens Financieringsmaatschappij NV	1.750%	2/28/39	EUR	6,114	5,327
Siemens Financieringsmaatschappij NV	3.750%	9/10/42	GBP	3,000	3,339
Sirius Real Estate Ltd.	1.125%	6/22/26	EUR	900	776
Talanx AG	4.000%	10/25/29	EUR	2,500	2,779
Talanx AG	2.250%	12/5/47	EUR	5,100	4,895
Traton Finance Luxembourg SA	4.125%	1/18/25	EUR	1,400	1,542
Traton Finance Luxembourg SA	0.125%	3/24/25	EUR	6,300	6,469
Traton Finance Luxembourg SA	4.125%	11/22/25	EUR	10,000	11,064
Traton Finance Luxembourg SA	1.250%	3/24/33	EUR	4,400	3,665
UniCredit Bank AG	0.625%	2/12/25	EUR	75	79
UniCredit Bank AG	0.625%	11/20/25	EUR	9,596	9,892
UniCredit Bank AG	0.500%	5/4/26	EUR	375	381
UniCredit Bank AG	0.500%	2/23/27	EUR	23,000	22,959
UniCredit Bank AG	0.010%	9/15/28	EUR	33,855	31,711
UniCredit Bank AG	0.875%	1/11/29	EUR	6,508	6,353
UniCredit Bank AG	0.010%	6/24/30	EUR	3,758	3,338
UniCredit Bank AG	0.250%	1/15/32	EUR	9,992	8,646
UniCredit Bank AG	0.850%	5/22/34	EUR	7,737	6,705
Vantage Towers AG	0.375%	3/31/27	EUR	2,300	2,532
Vantage Towers AG	0.750%	3/31/30	EUR	2,600	2,852
Vier Gas Transport GmbH	3.125%	7/10/23	EUR	4,144	4,562
Vier Gas Transport GmbH	2.875%	6/12/25	EUR	5,910	6,369
Volkswagen Bank GmbH	1.250%	6/10/24	EUR	20,900	22,359
Volkswagen Bank GmbH	1.250%	12/15/25	EUR	666	689
Volkswagen Bank GmbH	2.500%	7/31/26	EUR	2,600	2,725
Volkswagen Financial Services AG	1.500%	10/1/24	EUR	3,074	3,288
Volkswagen Financial Services AG	0.000%	2/12/25	EUR	8,267	8,495
Volkswagen Financial Services AG	2.250%	10/16/26	EUR	2,897	3,032
Volkswagen Financial Services AG	0.875%	1/31/28	EUR	10,717	10,179
Volkswagen Financial Services AG	3.375%	4/6/28	EUR	16,019	17,074
Volkswagen Financial Services AG	0.375%	2/12/30	EUR	5,603	4,729
Volkswagen Financial Services NV	2.250%	4/12/25	GBP	362	430
Volkswagen Financial Services NV	3.250%	4/13/27	GBP	4,400	5,096
Volkswagen Financial Services NV	2.125%	1/18/28	GBP	9,300	10,151
Volkswagen Financial Services NV	1.375%	9/14/28	GBP	3,700	3,807
Volkswagen International Finance NV	4.125%	11/15/25	EUR	5,200	5,760

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Volkswagen International Finance NV	3.375%	11/16/26	GBP	3,500	4,093
Volkswagen International Finance NV	1.875%	3/30/27	EUR	9,200	9,332
Volkswagen International Finance NV	3.750%	9/28/27	EUR	4,000	4,356
Volkswagen International Finance NV	2.625%	11/16/27	EUR	5,000	5,202
Volkswagen International Finance NV	1.250%	9/23/32	EUR	2,900	2,462
Volkswagen International Finance NV	3.300%	3/22/33	EUR	500	506
Volkswagen International Finance NV	4.125%	11/16/38	EUR	6,500	6,714
Volkswagen International Finance NV	1.500%	1/21/41	EUR	800	538
Volkswagen International Finance NV	3.375%	Perpetual	EUR	8,400	8,896
Volkswagen International Finance NV	3.500%	Perpetual	EUR	3,000	2,734
Volkswagen International Finance NV	3.500%	Perpetual	EUR	5,600	5,777
Volkswagen International Finance NV	3.748%	Perpetual	EUR	8,000	7,651
Volkswagen International Finance NV	3.875%	Perpetual	EUR	7,700	7,563
Volkswagen International Finance NV	3.875%	Perpetual	EUR	7,700	7,118
Volkswagen International Finance NV	4.375%	Perpetual	EUR	2,000	1,827
Volkswagen International Finance NV	4.625%	Perpetual	EUR	3,642	3,813
Volkswagen International Finance NV	4.625%	Perpetual	EUR	4,700	4,672
Volkswagen Leasing GmbH	1.375%	1/20/25	EUR	5,944	6,280
Volkswagen Leasing GmbH	1.625%	8/15/25	EUR	1,116	1,175
Volkswagen Leasing GmbH	0.375%	7/20/26	EUR	16,853	16,558
Volkswagen Leasing GmbH	0.500%	1/12/29	EUR	8,851	7,912
Vonovia Finance BV	1.500%	3/31/25	EUR	2,614	2,719
Vonovia Finance BV	1.800%	6/29/25	EUR	7,700	8,020
Vonovia Finance BV	1.500%	3/22/26	EUR	8,000	8,011
Vonovia Finance BV	1.500%	6/10/26	EUR	2,500	2,505
Vonovia Finance BV	1.750%	1/25/27	EUR	100	98
Vonovia Finance BV	0.625%	10/7/27	EUR	3,000	2,756
Vonovia Finance BV	2.250%	4/7/30	EUR	3,100	2,841
Vonovia Finance BV	1.000%	7/9/30	EUR	2,000	1,685
Vonovia Finance BV	1.125%	9/14/34	EUR	5,000	3,511
Vonovia Finance BV	2.750%	3/22/38	EUR	2,000	1,549
Vonovia Finance BV	1.625%	10/7/39	EUR	4,100	2,642
Vonovia SE	0.000%	12/1/25	EUR	5,000	4,884
Vonovia SE	1.375%	1/28/26	EUR	2,800	2,825
Vonovia SE	0.375%	6/16/27	EUR	5,000	4,588
Vonovia SE	1.875%	6/28/28	EUR	9,200	8,786
Vonovia SE	0.250%	9/1/28	EUR	3,000	2,590
Vonovia SE	0.625%	12/14/29	EUR	6,900	5,767
Vonovia SE	2.375%	3/25/32	EUR	5,800	5,207
Vonovia SE	0.750%	9/1/32	EUR	6,200	4,692
Vonovia SE	1.500%	6/14/41	EUR	1,800	1,115
VW Credit Canada Inc.	2.850%	9/26/24	CAD	860	616
VW Credit Canada Inc.	2.050%	12/10/24	CAD	3,330	2,346
VW Credit Canada Inc.	1.500%	9/23/25	CAD	3,160	2,157
VW Credit Canada Inc.	2.450%	12/10/26	CAD	1,415	965
Wintershall Dea Finance BV	0.840%	9/25/25	EUR	3,100	3,160
Wintershall Dea Finance BV	1.332%	9/25/28	EUR	4,500	4,179
Wintershall Dea Finance BV	1.823%	9/25/31	EUR	3,100	2,696
					2,079,635
Hong Kong (0.0%)					
Cheung Kong Infrastructure Finance BVI Ltd.	1.000%	12/12/24	EUR	283	293
Hong Kong & Shanghai Banking Corp. Ltd.	0.204%	6/25/24	JPY	200,000	1,456
Prudential plc	5.875%	5/11/29	GBP	1,824	2,354
Prudential plc	6.125%	12/19/31	GBP	3,678	4,611
					8,714
Hungary (0.0%)					
MOL Hungarian Oil & Gas plc	1.500%	10/8/27	EUR	2,000	1,903
Indonesia (0.0%)					
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	1.875%	11/5/31	EUR	900	747
Ireland (0.1%)					
AIB Group plc	3.625%	7/4/26	EUR	9,000	9,762
AIB Group plc	2.250%	4/4/28	EUR	8,000	8,043
AIB Group plc	5.750%	2/16/29	EUR	5,000	5,733
Bank of Ireland Group plc	1.000%	11/25/25	EUR	11,271	11,826

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
CRH Finance DAC	1.375%	10/18/28	EUR	667	656
CRH Funding BV	1.625%	5/5/30	EUR	9,397	9,066
CRH SMW Finance DAC	1.250%	11/5/26	EUR	3,724	3,806
Dell Bank International DAC	0.500%	10/27/26	EUR	6,500	6,383
ESB Finance DAC	2.125%	6/8/27	EUR	3,170	3,298
ESB Finance DAC	1.875%	6/14/31	EUR	6,263	6,107
ESB Finance DAC	4.000%	5/3/32	EUR	1,500	1,697
ESB Finance DAC	2.125%	11/5/33	EUR	2,671	2,583
ESB Finance DAC	3.750%	1/25/43	EUR	1,000	1,046
Freshwater Finance plc	4.607%	10/17/36	GBP	1,517	1,622
GAS Networks Ireland	1.375%	12/5/26	EUR	1,272	1,303
Kerry Group Financial Services Unltd Co.	2.375%	9/10/25	EUR	5,361	5,812
PartnerRe Ireland Finance DAC	1.250%	9/15/26	EUR	3,463	3,496
Ryanair DAC	2.875%	9/15/25	EUR	9,828	10,578
Smurfit Kappa Acquisitions ULC	2.875%	1/15/26	EUR	2,214	2,367
Smurfit Kappa Treasury ULC	1.500%	9/15/27	EUR	6,500	6,466
Smurfit Kappa Treasury ULC	1.000%	9/22/33	EUR	5,429	4,438
					106,088
Italy (0.7%)					
2i Rete Gas SpA	3.000%	7/16/24	EUR	3,092	3,373
2i Rete Gas SpA	1.750%	8/28/26	EUR	300	309
2i Rete Gas SpA	1.608%	10/31/27	EUR	3,266	3,277
2i Rete Gas SpA	0.579%	1/29/31	EUR	5,800	4,972
A2A SpA	0.625%	7/15/31	EUR	2,000	1,656
A2A SpA	0.625%	10/28/32	EUR	1,998	1,578
A2A SpA	4.375%	2/3/34	EUR	2,000	2,190
ACEA SpA	1.000%	10/24/26	EUR	3,058	3,085
ACEA SpA	1.500%	6/8/27	EUR	12,881	13,103
ACEA SpA	0.500%	4/6/29	EUR	6,896	6,297
ACEA SpA	0.250%	7/28/30	EUR	4,007	3,434
Acquirente Unico SpA	2.800%	2/20/26	EUR	4,000	4,224
Aeroporti di Roma SpA	1.625%	6/8/27	EUR	2,040	2,106
Aeroporti di Roma SpA	1.750%	7/30/31	EUR	1,900	1,700
AMCO - Asset Management Co. SpA	1.375%	1/27/25	EUR	1,509	1,586
AMCO - Asset Management Co. SpA	2.250%	7/17/27	EUR	8,958	8,970
AMCO - Asset Management Co. SpA	0.750%	4/20/28	EUR	7,448	6,777
Assicurazioni Generali SpA	5.125%	9/16/24	EUR	3,744	4,219
Assicurazioni Generali SpA	2.124%	10/1/30	EUR	2,300	2,082
Assicurazioni Generali SpA	2.429%	7/14/31	EUR	2,000	1,827
Assicurazioni Generali SpA	1.713%	6/30/32	EUR	2,300	1,924
Assicurazioni Generali SpA	5.800%	7/6/32	EUR	3,000	3,445
Assicurazioni Generali SpA	5.500%	10/27/47	EUR	7,669	8,498
Assicurazioni Generali SpA	6.269%	Perpetual	GBP	4,050	5,015
ASTM SpA	1.625%	2/8/28	EUR	3,729	3,624
ASTM SpA	1.500%	1/25/30	EUR	3,700	3,289
ASTM SpA	2.375%	11/25/33	EUR	2,800	2,400
Autostrade per l'Italia SpA	1.750%	2/1/27	EUR	2,359	2,367
Autostrade per l'Italia SpA	2.000%	12/4/28	EUR	4,000	3,833
Autostrade per l'Italia SpA	1.875%	9/26/29	EUR	4,000	3,705
Autostrade per l'Italia SpA	2.000%	1/15/30	EUR	4,000	3,681
Autostrade per l'Italia SpA	2.250%	1/25/32	EUR	8,000	7,102
Banca Monte dei Paschi di Siena SpA	2.875%	7/16/24	EUR	2,894	3,140
Banca Monte dei Paschi di Siena SpA	2.125%	11/26/25	EUR	4,539	4,780
Banco BPM SpA	1.000%	1/23/25	EUR	7,631	8,021
Banco di Desio e della Brianza SpA	0.875%	9/12/24	EUR	8,179	8,663
Coca-Cola HBC Finance BV	1.875%	11/11/24	EUR	100	107
Credit Agricole Italia SpA	0.250%	9/30/24	EUR	5,400	5,663
Credit Agricole Italia SpA	0.625%	1/13/26	EUR	8,800	8,979
Credit Agricole Italia SpA	1.000%	3/25/27	EUR	7,600	7,635
Credit Agricole Italia SpA	0.250%	1/17/28	EUR	2,500	2,375
Credit Agricole Italia SpA	1.625%	3/21/29	EUR	1,000	997
Credit Agricole Italia SpA	1.750%	1/15/38	EUR	2,500	2,116
Credit Agricole Italia SpA	1.000%	1/17/45	EUR	400	260
Enel Finance International NV	0.000%	6/17/24	EUR	4,331	4,585
Enel Finance International NV	1.000%	9/16/24	EUR	1,985	2,113
Enel Finance International NV	1.966%	1/27/25	EUR	13,514	14,498
Enel Finance International NV	1.375%	6/1/26	EUR	19,114	19,864

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Enel Finance International NV	0.375%	6/17/27	EUR	4,308	4,167
Enel Finance International NV	1.000%	10/20/27	GBP	3,901	4,119
Enel Finance International NV	2.875%	4/11/29	GBP	3,700	4,080
Enel Finance International NV	0.375%	5/28/29	EUR	9,000	8,120
Enel Finance International NV	0.500%	6/17/30	EUR	9,800	8,541
Enel Finance International NV	0.875%	9/28/34	EUR	1,900	1,477
Enel Finance International NV	1.125%	10/17/34	EUR	2,653	2,130
Enel Finance International NV	1.250%	1/17/35	EUR	3,000	2,386
Enel Finance International NV	0.875%	6/17/36	EUR	2,214	1,624
Enel Finance International NV	5.750%	9/14/40	GBP	5,410	6,916
Enel SpA	5.625%	6/21/27	EUR	1,536	1,832
Enel SpA	5.750%	6/22/37	GBP	1,545	1,981
Enel SpA	1.375%	Perpetual	EUR	7,448	6,647
Enel SpA	1.875%	Perpetual	EUR	3,000	2,398
Enel SpA	2.250%	Perpetual	EUR	8,977	8,539
Enel SpA	3.375%	Perpetual	EUR	6,180	6,218
Enel SpA	3.500%	Perpetual	EUR	10,614	11,067
Eni SpA	0.625%	9/19/24	EUR	5,087	5,397
Eni SpA	3.750%	9/12/25	EUR	3,321	3,695
Eni SpA	1.500%	2/2/26	EUR	2,169	2,272
Eni SpA	1.500%	1/17/27	EUR	2,543	2,622
Eni SpA	1.625%	5/17/28	EUR	2,574	2,603
Eni SpA	0.375%	6/14/28	EUR	5,982	5,634
Eni SpA	1.125%	9/19/28	EUR	2,817	2,744
Eni SpA	3.625%	1/29/29	EUR	2,600	2,869
Eni SpA	0.625%	1/23/30	EUR	8,911	8,033
Eni SpA	1.000%	10/11/34	EUR	3,092	2,529
Eni SpA	2.000%	Perpetual	EUR	2,500	2,316
Eni SpA	2.625%	Perpetual	EUR	4,090	4,166
Eni SpA	2.750%	Perpetual	EUR	3,724	3,147
Eni SpA	3.375%	Perpetual	EUR	5,563	5,136
Hera SpA	0.875%	10/14/26	EUR	2,543	2,572
Hera SpA	0.875%	7/5/27	EUR	5,087	5,023
Hera SpA	5.200%	1/29/28	EUR	3,092	3,586
Hera SpA	0.250%	12/3/30	EUR	2,100	1,749
Hera SpA	1.000%	4/25/34	EUR	1,509	1,207
Intesa Sanpaolo SpA	1.000%	7/4/24	EUR	2,982	3,178
Intesa Sanpaolo SpA	0.500%	7/15/24	EUR	2,817	2,983
Intesa Sanpaolo SpA	3.375%	1/24/25	EUR	5,300	5,812
Intesa Sanpaolo SpA	1.250%	2/7/25	EUR	1,272	1,345
Intesa Sanpaolo SpA	1.125%	7/14/25	EUR	2,500	2,615
Intesa Sanpaolo SpA	1.000%	9/25/25	EUR	5,087	5,290
Intesa Sanpaolo SpA	3.250%	2/10/26	EUR	2,000	2,189
Intesa Sanpaolo SpA	0.375%	9/14/26	EUR	5,087	5,073
Intesa Sanpaolo SpA	1.000%	11/19/26	EUR	6,633	6,638
Intesa Sanpaolo SpA	1.125%	10/4/27	EUR	7,017	7,035
Intesa Sanpaolo SpA	1.750%	3/20/28	EUR	13,409	13,290
Intesa Sanpaolo SpA	1.750%	7/4/29	EUR	4,539	4,294
Intesa Sanpaolo SpA	1.250%	1/15/30	EUR	400	389
Intesa Sanpaolo SpA	2.500%	1/15/30	GBP	1,545	1,571
Intesa Sanpaolo SpA	1.350%	2/24/31	EUR	13,250	11,023
Intesa Sanpaolo SpA	2.625%	3/11/36	GBP	3,724	3,236
Iren SpA	0.875%	11/4/24	EUR	2,323	2,447
Iren SpA	1.950%	9/19/25	EUR	3,092	3,256
Italgas SpA	0.875%	4/24/30	EUR	5,092	4,596
Mediobanca Banca di Credito Finanziario SpA	1.125%	7/15/25	EUR	3,541	3,678
Mediobanca Banca di Credito Finanziario SpA	1.375%	11/10/25	EUR	5,525	5,764
Mediobanca Banca di Credito Finanziario SpA	0.875%	1/15/26	EUR	8,179	8,333
Mediobanca Banca di Credito Finanziario SpA	0.750%	11/2/28	EUR	5,000	4,564
Mediobanca Banca di Credito Finanziario SpA	1.250%	11/24/29	EUR	1,326	1,277
Snam SpA	0.000%	5/12/24	EUR	1,545	1,640
Snam SpA	0.875%	10/25/26	EUR	10,085	10,182
Snam SpA	0.750%	6/20/29	EUR	4,400	4,027
Snam SpA	0.750%	6/17/30	EUR	2,500	2,213
Snam SpA	1.000%	9/12/34	EUR	4,090	3,215
Terna - Rete Elettrica Nazionale	1.375%	7/26/27	EUR	4,944	5,019
Terna - Rete Elettrica Nazionale	1.000%	10/11/28	EUR	6,798	6,536

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
UniCredit SpA	1.250%	6/25/25	EUR	16,190	17,232
UniCredit SpA	1.250%	6/16/26	EUR	8,944	9,256
UniCredit SpA	0.375%	10/31/26	EUR	9,753	9,659
UniCredit SpA	2.200%	7/22/27	EUR	12,535	12,735
UniCredit SpA	5.850%	11/15/27	EUR	2,900	3,273
UniCredit SpA	0.925%	1/18/28	EUR	3,000	2,915
UniCredit SpA	4.450%	2/16/29	EUR	3,000	3,203
UniCredit SpA	0.850%	1/19/31	EUR	11,986	9,911
					579,878
Japan (0.4%)					
Asahi Group Holdings Ltd.	0.155%	10/23/24	EUR	9,541	9,960
Central Nippon Expressway Co. Ltd.	0.040%	8/19/24	JPY	30,000	220
Central Nippon Expressway Co. Ltd.	0.050%	7/27/26	JPY	420,000	3,064
Daiichi Sankyo Co. Ltd.	0.810%	7/25/36	JPY	100,000	701
Denso Corp.	0.315%	3/17/28	JPY	300,000	2,189
East Japan Railway Co.	1.162%	9/15/28	GBP	6,119	6,323
East Japan Railway Co.	3.245%	9/8/30	EUR	5,000	5,402
East Japan Railway Co.	4.875%	6/14/34	GBP	2,800	3,494
East Japan Railway Co.	0.773%	9/15/34	EUR	1,509	1,223
East Japan Railway Co.	1.104%	9/15/39	EUR	5,214	3,895
East Nippon Expressway Co. Ltd.	0.070%	6/20/25	JPY	670,000	4,908
East Nippon Expressway Co. Ltd.	0.140%	7/31/29	JPY	670,000	4,835
East Nippon Expressway Co. Ltd.	0.220%	1/31/30	JPY	230,000	1,664
East Nippon Expressway Co. Ltd.	0.140%	7/15/31	JPY	90,000	639
Fast Retailing Co. Ltd.	0.749%	12/18/25	JPY	100,000	743
Fast Retailing Co. Ltd.	0.405%	6/6/28	JPY	600,000	4,412
JT International Financial Services BV	1.000%	11/26/29	EUR	5,745	5,151
JT International Financial Services BV	2.750%	9/28/33	GBP	2,599	2,487
JT International Financial Services BV	2.375%	4/7/81	EUR	5,087	5,121
Kansai Electric Power Co. Inc.	0.470%	5/25/27	JPY	89,000	650
Kansai Electric Power Co. Inc.	0.490%	7/23/27	JPY	125,000	915
Kansai Electric Power Co. Inc.	0.460%	12/20/27	JPY	359,000	2,616
Kansai Electric Power Co. Inc.	0.440%	12/20/30	JPY	327,000	2,303
Kansai Electric Power Co. Inc.	0.370%	9/19/31	JPY	187,000	1,296
Kyushu Electric Power Co. Inc.	0.170%	8/23/24	JPY	34,000	249
Kyushu Electric Power Co. Inc.	0.430%	5/25/29	JPY	91,000	654
Mitsubishi HC Capital Inc.	0.330%	1/31/29	JPY	1,100,000	7,896
Mitsubishi UFJ Financial Group Inc.	0.940%	6/26/24	JPY	100,000	736
Mitsubishi UFJ Financial Group Inc.	0.872%	9/7/24	EUR	9,726	10,300
Mitsubishi UFJ Financial Group Inc.	2.264%	6/14/25	EUR	5,000	5,380
Mitsubishi UFJ Financial Group Inc.	3.273%	9/19/25	EUR	15,000	16,280
Mitsubishi UFJ Financial Group Inc.	0.535%	4/28/26	JPY	100,000	728
Mitsubishi UFJ Financial Group Inc.	0.250%	11/4/27	JPY	100,000	722
Mitsubishi UFJ Financial Group Inc.	0.535%	5/31/28	JPY	100,000	717
Mitsubishi UFJ Financial Group Inc.	0.848%	7/19/29	EUR	8,179	7,547
Mizuho Financial Group Inc.	0.523%	6/10/24	EUR	1,161	1,233
Mizuho Financial Group Inc.	0.956%	10/16/24	EUR	2,516	2,661
Mizuho Financial Group Inc.	0.184%	4/13/26	EUR	4,600	4,541
Mizuho Financial Group Inc.	0.650%	1/26/27	JPY	134,000	959
Mizuho Financial Group Inc.	5.628%	6/13/28	GBP	1,500	1,891
Mizuho Financial Group Inc.	0.402%	9/6/29	EUR	2,543	2,233
Mizuho Financial Group Inc.	0.797%	4/15/30	EUR	5,087	4,503
Mizuho Financial Group Inc.	0.895%	6/24/30	JPY	100,000	713
Mizuho Financial Group Inc.	0.693%	10/7/30	EUR	18,700	16,109
Mizuho Financial Group Inc.	4.029%	9/5/32	EUR	3,000	3,200
MUFG Bank Ltd.	1.950%	11/12/25	JPY	100,000	757
Nissan Motor Co. Ltd.	3.201%	9/17/28	EUR	3,047	3,012
NTT Finance Corp.	0.010%	3/3/25	EUR	7,580	7,836
NTT Finance Corp.	0.280%	12/20/27	JPY	100,000	730
NTT Finance Corp.	0.399%	12/13/28	EUR	10,600	9,940
NTT Finance Corp.	0.342%	3/3/30	EUR	4,490	3,976
NTT Finance Corp.	0.380%	9/20/30	JPY	3,100,000	22,294
NTT Finance Corp.	0.270%	9/19/31	JPY	200,000	1,451
ORIX Corp.	4.477%	6/1/28	EUR	1,500	1,675
Panasonic Corp.	0.934%	3/19/25	JPY	500,000	3,718
Panasonic Corp.	0.470%	9/18/26	JPY	800,000	5,810
Sompo Japan Insurance Inc.	2.500%	2/13/83	JPY	200,000	1,521

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Sumitomo Mitsui Banking Corp.	0.010%	9/10/25	EUR	10,567	10,677
Sumitomo Mitsui Banking Corp.	0.267%	6/18/26	EUR	5,087	5,046
Sumitomo Mitsui Banking Corp.	0.409%	11/7/29	EUR	3,541	3,195
Sumitomo Mitsui Financial Group Inc.	0.849%	9/12/24	JPY	700,000	5,146
Sumitomo Mitsui Financial Group Inc.	0.934%	10/11/24	EUR	100	106
Sumitomo Mitsui Financial Group Inc.	1.546%	6/15/26	EUR	5,745	5,885
Sumitomo Mitsui Financial Group Inc.	0.632%	10/23/29	EUR	5,635	4,998
Sumitomo Mitsui Trust Bank Ltd.	0.010%	10/15/27	EUR	9,232	8,681
Takeda Pharmaceutical Co. Ltd.	2.250%	11/21/26	EUR	4,419	4,666
Takeda Pharmaceutical Co. Ltd.	3.000%	11/21/30	EUR	16,014	16,766
Takeda Pharmaceutical Co. Ltd.	0.400%	10/14/31	JPY	400,000	2,816
Takeda Pharmaceutical Co. Ltd.	2.000%	7/9/40	EUR	4,364	3,509
Toyota Motor Finance Netherlands BV	0.000%	10/27/25	EUR	3,724	3,769
West Nippon Expressway Co. Ltd.	0.170%	5/22/26	JPY	560,000	4,105
West Nippon Expressway Co. Ltd.	0.175%	8/28/26	JPY	1,260,000	9,234
					314,782
Luxembourg (0.1%)					
Acef Holding SCA	0.750%	6/14/28	EUR	1,107	939
Acef Holding SCA	1.250%	4/26/30	EUR	3,914	3,084
ArcelorMittal SA	1.750%	11/19/25	EUR	2,014	2,105
AXA Logistics Europe Master SCA	0.375%	11/15/26	EUR	3,000	2,774
AXA Logistics Europe Master SCA	0.875%	11/15/29	EUR	800	666
Bevco Lux Sarl	1.000%	1/16/30	EUR	3,214	2,775
Blackstone Property Partners Europe Holdings Sarl	1.000%	10/20/26	EUR	3,529	3,209
Blackstone Property Partners Europe Holdings Sarl	1.250%	4/26/27	EUR	4,840	4,269
Blackstone Property Partners Europe Holdings Sarl	2.625%	10/20/28	GBP	2,800	2,670
Blackstone Property Partners Europe Holdings Sarl	1.750%	3/12/29	EUR	1,728	1,413
Blackstone Property Partners Europe Holdings Sarl	3.625%	10/29/29	EUR	3,500	3,157
Blackstone Property Partners Europe Holdings Sarl	4.875%	4/29/32	GBP	2,800	2,750
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	0.500%	1/27/28	EUR	4,000	3,349
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	0.900%	10/12/29	EUR	1,400	1,096
Czech Gas Networks Investments Sarl	0.450%	9/8/29	EUR	2,100	1,775
Eurofins Scientific SE	3.750%	7/17/26	EUR	5,600	6,094
JAB Holdings BV	1.250%	5/22/24	EUR	5,100	5,483
JAB Holdings BV	1.750%	6/25/26	EUR	7,100	7,346
JAB Holdings BV	2.500%	4/17/27	EUR	2,500	2,625
JAB Holdings BV	1.000%	12/20/27	EUR	3,000	2,911
JAB Holdings BV	2.500%	6/25/29	EUR	9,400	9,426
JAB Holdings BV	2.250%	12/19/39	EUR	7,900	6,168
Logicor Financing Sarl	2.250%	5/13/25	EUR	1,601	1,635
Logicor Financing Sarl	1.625%	7/15/27	EUR	5,087	4,614
Logicor Financing Sarl	3.250%	11/13/28	EUR	5,980	5,572
Logicor Financing Sarl	0.875%	1/14/31	EUR	3,914	2,835
P3 Group Sarl	0.875%	1/26/26	EUR	3,700	3,549
P3 Group Sarl	1.625%	1/26/29	EUR	900	761
Prologis International Funding II SA	1.750%	3/15/28	EUR	6,125	6,071
Prologis International Funding II SA	0.875%	7/9/29	EUR	3,042	2,700
Prologis International Funding II SA	3.625%	3/7/30	EUR	2,500	2,588
Prologis International Funding II SA	3.125%	6/1/31	EUR	3,000	2,940
Prologis International Funding II SA	1.625%	6/17/32	EUR	2,819	2,423
SELP Finance Sarl	1.500%	12/20/26	EUR	7,448	7,187
SELP Finance Sarl	0.875%	5/27/29	EUR	1,000	852
SES SA	0.875%	11/4/27	EUR	1,590	1,502
SES SA	2.000%	7/2/28	EUR	1,900	1,810
					123,123
Mexico (0.0%)					
America Movil SAB de CV	5.000%	10/27/26	GBP	1,161	1,451
America Movil SAB de CV	0.750%	6/26/27	EUR	2,159	2,109
America Movil SAB de CV	2.125%	3/10/28	EUR	2,599	2,653
America Movil SAB de CV	5.750%	6/28/30	GBP	2,990	3,892
America Movil SAB de CV	4.948%	7/22/33	GBP	900	1,101
America Movil SAB de CV	4.375%	8/7/41	GBP	3,096	3,355
					14,561
Netherlands (1.0%)					
ABN AMRO Bank NV	1.250%	5/28/25	EUR	16,700	17,476
ABN AMRO Bank NV	0.875%	1/14/26	EUR	500	517

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
ABN AMRO Bank NV	0.600%	1/15/27	EUR	7,600	7,394
ABN AMRO Bank NV	4.000%	1/16/28	EUR	5,000	5,454
ABN AMRO Bank NV	5.125%	2/22/28	GBP	2,500	3,110
ABN AMRO Bank NV	4.250%	2/21/30	EUR	5,000	5,500
ABN AMRO Bank NV	1.500%	9/30/30	EUR	11,107	10,940
ABN AMRO Bank NV	1.000%	4/13/31	EUR	4,000	3,756
ABN AMRO Bank NV	3.000%	6/1/32	EUR	900	913
ABN AMRO Bank NV	5.125%	2/22/33	EUR	5,000	5,436
ABN AMRO Bank NV	1.000%	6/2/33	EUR	6,000	5,029
ABN AMRO Bank NV	1.375%	1/10/34	EUR	7,300	6,723
ABN AMRO Bank NV	4.500%	11/21/34	EUR	12,000	13,250
ABN AMRO Bank NV	0.375%	1/14/35	EUR	20,400	16,288
ABN AMRO Bank NV	1.375%	1/12/37	EUR	11,100	9,707
ABN AMRO Bank NV	1.450%	4/12/38	EUR	1,800	1,556
ABN AMRO Bank NV	1.125%	4/23/39	EUR	2,500	2,021
ABN AMRO Bank NV	0.400%	9/17/41	EUR	10,000	6,587
Aegon Bank NV	0.375%	11/21/56	EUR	5,000	5,238
Aegon Bank NV	0.750%	6/27/59	EUR	1,200	1,196
Aegon NV	6.625%	12/16/39	GBP	444	629
Akzo Nobel NV	1.750%	11/7/24	EUR	1,875	2,020
Akzo Nobel NV	1.125%	4/8/26	EUR	2,050	2,118
Akzo Nobel NV	1.500%	3/28/28	EUR	4,000	4,014
Akzo Nobel NV	1.625%	4/14/30	EUR	4,600	4,437
Alliander NV	2.875%	6/14/24	EUR	300	329
Alliander NV	0.375%	6/10/30	EUR	6,316	5,768
ASML Holding NV	1.375%	7/7/26	EUR	13,525	14,153
ASML Holding NV	1.625%	5/28/27	EUR	667	695
ASML Holding NV	0.625%	5/7/29	EUR	2,214	2,105
ASR Nederland NV	7.000%	12/7/43	EUR	2,300	2,659
ASR Nederland NV	5.125%	9/29/45	EUR	1,545	1,671
ASR Nederland NV	3.375%	5/2/49	EUR	3,862	3,662
ASR Nederland NV	5.000%	Perpetual	EUR	3,000	3,251
Athora Netherlands NV	2.250%	7/15/31	EUR	3,962	3,696
Cooperatieve Rabobank UA	1.250%	1/14/25	GBP	2,000	2,351
Cooperatieve Rabobank UA	4.125%	7/14/25	EUR	11,248	12,529
Cooperatieve Rabobank UA	1.250%	3/23/26	EUR	2,971	3,084
Cooperatieve Rabobank UA	4.250%	5/12/26	AUD	300	198
Cooperatieve Rabobank UA	3.125%	9/15/26	CHF	3,530	4,047
Cooperatieve Rabobank UA	1.375%	2/3/27	EUR	2,254	2,307
Cooperatieve Rabobank UA	0.000%	6/21/27	EUR	22,500	21,845
Cooperatieve Rabobank UA	5.250%	9/14/27	GBP	7,967	9,723
Cooperatieve Rabobank UA	0.375%	12/1/27	EUR	23,100	22,369
Cooperatieve Rabobank UA	0.875%	2/8/28	EUR	16,600	16,506
Cooperatieve Rabobank UA	0.875%	5/5/28	EUR	9,100	8,849
Cooperatieve Rabobank UA	1.875%	7/12/28	GBP	7,500	8,242
Cooperatieve Rabobank UA	0.875%	2/1/29	EUR	5,000	4,873
Cooperatieve Rabobank UA	4.625%	5/23/29	GBP	3,812	4,424
Cooperatieve Rabobank UA	4.550%	8/30/29	GBP	3,642	4,508
Cooperatieve Rabobank UA	4.000%	1/10/30	EUR	6,000	6,574
Cooperatieve Rabobank UA	0.750%	3/2/32	EUR	3,000	2,707
Cooperatieve Rabobank UA	1.250%	5/31/32	EUR	3,800	3,569
Cooperatieve Rabobank UA	7.074%	10/26/32	AUD	1,000	683
Cooperatieve Rabobank UA	1.500%	4/26/38	EUR	3,400	2,957
Cooperatieve Rabobank UA	0.750%	6/21/39	EUR	6,000	4,515
Cooperatieve Rabobank UA	0.010%	11/27/40	EUR	1,400	871
Cooperatieve Rabobank UA	5.250%	5/23/41	GBP	484	641
CTP NV	2.125%	10/1/25	EUR	300	296
CTP NV	0.875%	1/20/26	EUR	1,200	1,110
CTP NV	0.625%	9/27/26	EUR	543	478
CTP NV	0.750%	2/18/27	EUR	5,214	4,499
CTP NV	1.250%	6/21/29	EUR	3,200	2,462
CTP NV	1.500%	9/27/31	EUR	1,904	1,366
de Volksbank NV	0.500%	1/30/26	EUR	3,700	3,778
de Volksbank NV	0.250%	6/22/26	EUR	3,000	2,928
de Volksbank NV	2.375%	5/4/27	EUR	9,300	9,641
de Volksbank NV	0.750%	5/18/27	EUR	2,500	2,504
de Volksbank NV	0.375%	3/3/28	EUR	3,700	3,384

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
de Volksbank NV	1.750%	10/22/30	EUR	1,800	1,805
de Volksbank NV	0.750%	10/24/31	EUR	2,543	2,305
Enexis Holding NV	0.875%	4/28/26	EUR	6,000	6,151
Euronext NV	1.125%	6/12/29	EUR	5,300	5,107
Euronext NV	1.500%	5/17/41	EUR	2,800	2,112
EXOR NV	1.750%	1/18/28	EUR	2,708	2,718
EXOR NV	2.250%	4/29/30	EUR	5,053	4,933
Heineken NV	1.500%	12/7/24	EUR	2,599	2,769
Heineken NV	1.625%	3/30/25	EUR	4,090	4,370
Heineken NV	2.875%	8/4/25	EUR	3,037	3,322
Heineken NV	1.375%	1/29/27	EUR	5,142	5,249
Heineken NV	1.500%	10/3/29	EUR	400	393
Heineken NV	2.250%	3/30/30	EUR	7,631	7,793
Heineken NV	1.750%	5/7/40	EUR	4,471	3,587
ING Bank NV	0.875%	4/11/28	EUR	7,900	7,829
ING Bank NV	2.500%	2/21/30	EUR	30,000	31,851
ING Bank NV	0.125%	12/8/32	EUR	15,700	13,452
ING Groep NV	2.125%	1/10/26	EUR	2,900	3,084
ING Groep NV	3.000%	2/18/26	GBP	5,400	6,374
ING Groep NV	1.250%	2/16/27	EUR	23,000	23,354
ING Groep NV	0.375%	9/29/28	EUR	27,700	25,739
ING Groep NV	0.250%	2/18/29	EUR	11,800	10,706
ING Groep NV	1.625%	9/26/29	EUR	13,500	14,032
ING Groep NV	0.250%	2/1/30	EUR	2,500	2,185
ING Groep NV	1.000%	11/13/30	EUR	5,000	4,925
ING Groep NV	0.875%	11/29/30	EUR	3,000	2,660
ING Groep NV	1.750%	2/16/31	EUR	4,500	4,202
ING Groep NV	4.125%	8/24/33	EUR	2,000	2,089
ING Groep NV	5.250%	11/14/33	EUR	2,000	2,320
JDE Peet's NV	0.625%	2/9/28	EUR	5,700	5,423
JDE Peet's NV	0.500%	1/16/29	EUR	7,500	6,815
Koninklijke Ahold Delhaize NV	1.125%	3/19/26	EUR	100	103
Koninklijke DSM NV	1.000%	4/9/25	EUR	1,656	1,761
Koninklijke DSM NV	0.750%	9/28/26	EUR	9,400	9,646
Koninklijke DSM NV	0.250%	6/23/28	EUR	7,000	6,659
Koninklijke DSM NV	0.625%	6/23/32	EUR	7,500	6,582
Koninklijke KPN NV	0.625%	4/9/25	EUR	5,000	5,236
Koninklijke KPN NV	5.750%	9/17/29	GBP	1,771	2,246
Koninklijke KPN NV	0.875%	12/14/32	EUR	6,900	5,847
Koninklijke Philips NV	0.500%	5/22/26	EUR	100	100
Koninklijke Philips NV	1.375%	5/2/28	EUR	3,925	3,873
Koninklijke Philips NV	2.000%	3/30/30	EUR	5,087	5,004
LeasePlan Corp. NV	3.500%	4/9/25	EUR	3,724	4,044
LeasePlan Corp. NV	2.125%	5/6/25	EUR	4,600	4,859
LeasePlan Corp. NV	0.250%	2/23/26	EUR	7,109	7,036
Louis Dreyfus Co. Finance BV	1.625%	4/28/28	EUR	2,200	2,135
Nationale-Nederlanden Bank NV	0.375%	2/26/25	EUR	6,700	6,921
Nationale-Nederlanden Bank NV	0.500%	9/21/28	EUR	2,900	2,660
Nationale-Nederlanden Bank NV	0.625%	9/11/55	EUR	3,800	3,925
Nationale-Nederlanden Bank NV	0.500%	10/10/56	EUR	400	422
Nederlandse Gasunie NV	1.000%	5/11/26	EUR	6,403	6,564
Nederlandse Gasunie NV	0.375%	10/3/31	EUR	1,545	1,323
NIBC Bank NV	0.875%	7/8/25	EUR	6,800	6,853
NIBC Bank NV	0.625%	6/1/26	EUR	5,900	5,989
NIBC Bank NV	0.250%	9/9/26	EUR	9,000	8,425
NIBC Bank NV	0.500%	3/19/27	EUR	7,700	7,637
NIBC Bank NV	1.000%	9/11/28	EUR	2,500	2,455
NIBC Bank NV	0.010%	10/15/29	EUR	5,000	4,490
NIBC Bank NV	0.125%	4/21/31	EUR	19,700	17,028
NN Group NV	1.625%	6/1/27	EUR	230	233
NN Group NV	4.625%	1/13/48	EUR	4,809	5,094
NN Group NV	4.375%	Perpetual	EUR	6,503	7,060
NN Group NV	4.500%	Perpetual	EUR	5,700	6,046
PostNL NV	1.000%	11/21/24	EUR	943	987
PostNL NV	0.625%	9/23/26	EUR	2,543	2,513
Royal Schiphol Group NV	0.000%	4/22/25	EUR	922	946
Royal Schiphol Group NV	2.000%	4/6/29	EUR	18,454	18,805

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Shell International Finance BV	0.375%	2/15/25	EUR	12,052	12,608
Shell International Finance BV	1.625%	1/20/27	EUR	12,506	13,015
Shell International Finance BV	1.250%	5/12/28	EUR	3,678	3,656
Shell International Finance BV	0.750%	8/15/28	EUR	5,087	4,909
Shell International Finance BV	1.000%	12/10/30	GBP	1,729	1,664
Shell International Finance BV	1.875%	4/7/32	EUR	7,587	7,267
Shell International Finance BV	0.875%	11/8/39	EUR	6,032	4,200
Shell International Finance BV	1.750%	9/10/52	GBP	2,543	1,532
Stedin Holding NV	0.875%	10/24/25	EUR	4,050	4,185
Stedin Holding NV	0.500%	11/14/29	EUR	2,543	2,330
Stedin Holding NV	2.375%	6/3/30	EUR	2,500	2,569
TenneT Holding BV	1.000%	6/13/26	EUR	100	103
TenneT Holding BV	1.375%	6/5/28	EUR	12,435	12,551
TenneT Holding BV	1.375%	6/26/29	EUR	5,374	5,337
TenneT Holding BV	0.875%	6/3/30	EUR	2,000	1,891
TenneT Holding BV	0.500%	6/9/31	EUR	6,000	5,466
TenneT Holding BV	0.125%	11/30/32	EUR	500	417
TenneT Holding BV	1.250%	10/24/33	EUR	778	702
TenneT Holding BV	0.875%	6/16/35	EUR	7,300	6,187
TenneT Holding BV	1.875%	6/13/36	EUR	1,263	1,161
TenneT Holding BV	1.500%	6/3/39	EUR	6,768	5,695
TenneT Holding BV	0.500%	11/30/40	EUR	6,084	4,311
TenneT Holding BV	1.125%	6/9/41	EUR	3,200	2,516
TenneT Holding BV	2.750%	5/17/42	EUR	9,400	9,050
Universal Music Group NV	3.000%	6/30/27	EUR	4,300	4,600
Vesteda Finance BV	1.500%	5/24/27	EUR	2,094	2,090
Vesteda Finance BV	0.750%	10/18/31	EUR	2,214	1,801
VIA Outlets BV	1.750%	11/15/28	EUR	2,000	1,738
					884,828
New Zealand (0.1%)					
ANZ New Zealand Int'l Ltd.	0.200%	9/23/27	EUR	13,124	12,324
ASB Finance Ltd.	0.625%	10/18/24	EUR	1,888	1,990
ASB Finance Ltd.	0.750%	10/9/25	EUR	2,543	2,618
ASB Finance Ltd.	0.250%	5/21/31	EUR	30,301	25,958
Bank of New Zealand	2.552%	6/29/27	EUR	17,456	18,527
Chorus Ltd.	3.625%	9/7/29	EUR	2,000	2,159
Fonterra Co-operative Group Ltd.	0.750%	11/8/24	EUR	683	713
Fonterra Co-operative Group Ltd.	4.000%	11/2/27	AUD	100	65
Westpac Securities NZ Ltd.	0.300%	6/25/24	EUR	4,090	4,330
					68,684
Norway (0.4%)					
Aker BP ASA	1.125%	5/12/29	EUR	2,800	2,549
Avinor A/S	1.000%	4/29/25	EUR	100	104
DNB Bank ASA	2.625%	6/10/26	GBP	18,700	22,221
DNB Bank ASA	4.000%	8/17/27	GBP	9,000	10,780
DNB Bank ASA	3.125%	9/21/27	EUR	1,500	1,619
DNB Bank ASA	0.375%	1/18/28	EUR	2,800	2,735
DNB Bank ASA	0.250%	2/23/29	EUR	13,000	11,939
DNB Bank ASA	4.000%	3/14/29	EUR	5,000	5,570
DNB Bank ASA	4.625%	2/28/33	EUR	4,000	4,347
DNB Boligkreditt A/S	0.375%	11/20/24	EUR	5,087	5,342
DNB Boligkreditt A/S	0.625%	6/19/25	EUR	100	104
DNB Boligkreditt A/S	0.625%	1/14/26	EUR	7,631	7,819
DNB Boligkreditt A/S	0.250%	9/7/26	EUR	19,524	19,459
Eika Boligkreditt A/S	0.375%	2/26/25	EUR	778	810
Eika Boligkreditt A/S	0.010%	3/23/28	EUR	15,943	15,073
Equinor ASA	2.875%	9/10/25	EUR	10,384	11,313
Equinor ASA	0.750%	5/22/26	EUR	482	490
Equinor ASA	0.750%	11/9/26	EUR	7,347	7,393
Equinor ASA	1.250%	2/17/27	EUR	10,219	10,410
Equinor ASA	6.125%	11/27/28	GBP	149	198
Equinor ASA	6.875%	3/11/31	GBP	3,673	5,257
Equinor ASA	1.375%	5/22/32	EUR	10,083	9,310
Equinor ASA	1.625%	2/17/35	EUR	2,599	2,312
Equinor ASA	1.625%	11/9/36	EUR	996	857
Equinor ASA	4.250%	4/10/41	GBP	2,657	3,024

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Norsk Hydro ASA	1.125%	4/11/25	EUR	558	580
Santander Consumer Bank A/S	0.125%	9/11/24	EUR	12,900	13,456
Santander Consumer Bank A/S	0.500%	8/11/25	EUR	4,600	4,674
SpareBank 1 Boligkreditt A/S	0.125%	5/14/26	EUR	5,087	5,090
SpareBank 1 Boligkreditt A/S	0.250%	8/30/26	EUR	21,272	21,203
SpareBank 1 Boligkreditt A/S	1.000%	1/30/29	EUR	5,087	4,953
SpareBank 1 Boligkreditt A/S	0.125%	11/5/29	EUR	5,087	4,587
SpareBank 1 Boligkreditt A/S	1.750%	5/11/32	EUR	15,000	14,578
SpareBank 1 SMN	0.010%	2/18/28	EUR	5,053	4,585
Sparebanken Vest Boligkreditt A/S	0.750%	2/27/25	EUR	5,087	5,336
Sparebanken Vest Boligkreditt A/S	0.500%	2/12/26	EUR	26,726	27,255
SR-Boligkreditt A/S	0.375%	10/3/24	EUR	9,836	10,362
SR-Boligkreditt A/S	0.750%	10/17/25	EUR	14,075	14,560
Statkraft A/S	1.125%	3/20/25	EUR	7,631	8,038
Statkraft A/S	1.500%	3/26/30	EUR	1,387	1,356
Statnett SF	0.875%	3/8/25	EUR	792	829
Statnett SF	1.250%	4/26/30	EUR	2,023	1,935
Storebrand Livsforsikring A/S	1.875%	9/30/51	EUR	2,804	2,229
Telenor ASA	2.500%	5/22/25	EUR	1,216	1,312
Telenor ASA	0.750%	5/31/26	EUR	8,289	8,397
Telenor ASA	1.125%	5/31/29	EUR	6,836	6,537
					322,887
Poland (0.0%)					
ORLEN Capital AB	2.500%	6/7/23	EUR	2,927	3,222
Portugal (0.1%)					
Banco Santander Totta SA	1.250%	9/26/27	EUR	4,600	4,644
Brisa-Concessao Rodoviaria SA	2.375%	5/10/27	EUR	6,800	7,179
Cia de Seguros Fidelidade SA	4.250%	9/4/31	EUR	3,000	2,886
EDP - Energias de Portugal SA	1.625%	4/15/27	EUR	8,400	8,591
EDP Finance BV	2.000%	4/22/25	EUR	8,189	8,809
EDP Finance BV	1.625%	1/26/26	EUR	9,251	9,750
EDP Finance BV	0.375%	9/16/26	EUR	5,087	5,061
EDP Finance BV	1.500%	11/22/27	EUR	1,477	1,487
Energias de Portugal SA	2.875%	6/1/26	EUR	10,300	11,094
Ren Finance BV	1.750%	1/18/28	EUR	1,354	1,368
					60,869
Romania (0.0%)					
NE Property BV	1.875%	10/9/26	EUR	3,092	2,924
NE Property BV	3.375%	7/14/27	EUR	1,107	1,080
NE Property BV	2.000%	1/20/30	EUR	1,000	796
					4,800
Singapore (0.1%)					
DBS Group Holdings Ltd.	3.980%	Perpetual	SGD	500	368
Oversea-Chinese Banking Corp. Ltd.	0.625%	4/18/25	EUR	5,087	5,295
Temasek Financial I Ltd.	0.500%	11/20/31	EUR	11,171	9,629
Temasek Financial I Ltd.	3.500%	2/15/33	EUR	3,985	4,387
Temasek Financial I Ltd.	5.125%	7/26/40	GBP	3,266	4,201
Temasek Financial I Ltd.	1.250%	11/20/49	EUR	2,556	1,816
United Overseas Bank Ltd.	0.500%	1/16/25	EUR	6,359	6,644
United Overseas Bank Ltd.	0.100%	5/25/29	EUR	14,452	13,197
					45,537
South Africa (0.0%)					
Anglo American Capital plc	1.625%	9/18/25	EUR	150	158
Anglo American Capital plc	1.625%	3/11/26	EUR	3,885	4,053
					4,211
Spain (0.9%)					
Abanca Corp. Bancaria SA	0.500%	9/8/27	EUR	1,200	1,125
Abanca Corp. Bancaria SA	5.250%	9/14/28	EUR	2,400	2,604
Abertis Infraestructuras SA	3.750%	6/20/23	EUR	5,100	5,623
Abertis Infraestructuras SA	2.500%	2/27/25	EUR	100	108
Abertis Infraestructuras SA	0.625%	7/15/25	EUR	2,000	2,067
Abertis Infraestructuras SA	1.375%	5/20/26	EUR	400	412
Abertis Infraestructuras SA	3.375%	11/27/26	GBP	1,500	1,747
Abertis Infraestructuras SA	1.000%	2/27/27	EUR	700	696

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Abertis Infraestructuras SA	2.375%	9/27/27	EUR	3,400	3,522
Abertis Infraestructuras SA	1.250%	2/7/28	EUR	6,200	6,060
Abertis Infraestructuras SA	2.250%	3/29/29	EUR	8,500	8,474
Abertis Infraestructuras SA	3.000%	3/27/31	EUR	1,800	1,814
Abertis Infraestructuras SA	1.875%	3/26/32	EUR	3,000	2,720
Acciona Energia Financiacion Filiales SA	1.375%	1/26/32	EUR	2,800	2,533
ACS Servicios Comunicaciones y Energia SA	1.875%	4/20/26	EUR	1,900	1,966
Amadeus IT Group SA	2.875%	5/20/27	EUR	1,500	1,604
Amadeus IT Group SA	1.875%	9/24/28	EUR	2,300	2,318
AYT Cedulas Cajas Global FTA	4.750%	5/25/27	EUR	16,400	18,849
AYT Cedulas Cajas X Fondo de Titulizacion de Activos	3.750%	6/30/25	EUR	5,000	5,504
Banco Bilbao Vizcaya Argentaria SA	2.250%	6/12/24	EUR	1,500	1,625
Banco Bilbao Vizcaya Argentaria SA	0.375%	10/2/24	EUR	1,500	1,576
Banco Bilbao Vizcaya Argentaria SA	4.000%	2/25/25	EUR	3,500	3,879
Banco Bilbao Vizcaya Argentaria SA	0.875%	11/22/26	EUR	7,600	7,685
Banco Bilbao Vizcaya Argentaria SA	0.500%	1/14/27	EUR	5,300	5,155
Banco Bilbao Vizcaya Argentaria SA	0.125%	3/24/27	EUR	19,000	18,790
Banco Bilbao Vizcaya Argentaria SA	3.125%	7/17/27	EUR	6,500	7,109
Banco Bilbao Vizcaya Argentaria SA	3.375%	9/20/27	EUR	6,000	6,489
Banco Bilbao Vizcaya Argentaria SA	1.000%	1/16/30	EUR	7,700	7,806
Banco de Sabadell SA	0.625%	6/10/24	EUR	15,600	16,603
Banco de Sabadell SA	1.125%	3/11/27	EUR	8,000	7,981
Banco de Sabadell SA	5.125%	11/10/28	EUR	4,000	4,462
Banco Santander SA	1.375%	7/31/24	GBP	2,000	2,388
Banco Santander SA	1.125%	11/27/24	EUR	7,300	7,733
Banco Santander SA	0.463%	12/5/24	JPY	1,000,000	7309
Banco Santander SA	1.125%	1/17/25	EUR	2,000	2,105
Banco Santander SA	2.500%	3/18/25	EUR	4,900	5,247
Banco Santander SA	1.000%	4/7/25	EUR	21,900	22,977
Banco Santander SA	1.375%	1/5/26	EUR	3,000	3,090
Banco Santander SA	1.500%	1/25/26	EUR	13,300	13,914
Banco Santander SA	3.875%	2/6/26	EUR	300	334
Banco Santander SA	3.250%	4/4/26	EUR	4,700	5,036
Banco Santander SA	3.625%	9/27/26	EUR	10,000	10,919
Banco Santander SA	0.300%	10/4/26	EUR	5,000	4,925
Banco Santander SA	0.500%	2/4/27	EUR	2,500	2,411
Banco Santander SA	1.750%	2/17/27	GBP	3,000	3,250
Banco Santander SA	0.500%	3/24/27	EUR	9,200	9,081
Banco Santander SA	4.625%	5/4/27	EUR	8,100	9,350
Banco Santander SA	2.375%	9/8/27	EUR	15,000	15,883
Banco Santander SA	3.875%	1/16/28	EUR	5,000	5,490
Banco Santander SA	2.125%	2/8/28	EUR	1,200	1,188
Banco Santander SA	0.200%	2/11/28	EUR	3,700	3,434
Banco Santander SA	0.310%	6/9/28	CHF	4,335	4,320
Banco Santander SA	1.125%	10/25/28	EUR	2,600	2,561
Banco Santander SA	3.375%	1/11/30	EUR	5,000	5,496
Banco Santander SA	1.625%	10/22/30	EUR	8,000	7,021
Banco Santander SA	0.875%	5/9/31	EUR	5,100	4,624
Banco Santander SA	2.750%	9/8/32	EUR	20,000	20,849
Banco Santander SA	2.000%	11/27/34	EUR	5,900	5,587
Bankinter SA	1.000%	2/5/25	EUR	4,200	4,408
Bankinter SA	1.250%	2/7/28	EUR	400	399
CaixaBank SA	1.125%	5/17/24	EUR	4,000	4,286
CaixaBank SA	4.000%	2/3/25	EUR	6,200	6,863
CaixaBank SA	3.875%	2/17/25	EUR	8,600	9,501
CaixaBank SA	0.625%	3/27/25	EUR	9,100	9,472
CaixaBank SA	1.000%	9/25/25	EUR	5,700	5,911
CaixaBank SA	1.125%	3/27/26	EUR	5,000	5,107
CaixaBank SA	1.375%	6/19/26	EUR	2,500	2,526
CaixaBank SA	0.750%	7/9/26	EUR	12,500	12,516
CaixaBank SA	0.750%	7/10/26	EUR	8,800	9,048
CaixaBank SA	1.125%	11/12/26	EUR	2,500	2,486
CaixaBank SA	1.250%	1/11/27	EUR	400	408
CaixaBank SA	1.000%	1/17/28	EUR	17,700	17,506
CaixaBank SA	3.500%	4/6/28	GBP	3,000	3,399
CaixaBank SA	0.750%	5/26/28	EUR	9,100	8,654
CaixaBank SA	0.500%	2/9/29	EUR	5,900	5,401

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
CaixaBank SA	2.250%	4/17/30	EUR	15,100	15,438
CaixaBank SA	5.375%	11/14/30	EUR	3,000	3,423
CaixaBank SA	6.250%	2/23/33	EUR	3,000	3,365
CaixaBank SA	6.875%	10/25/33	GBP	2,000	2,451
CaixaBank SA	4.125%	3/24/36	EUR	2,350	2,717
Caja Rural de Navarra SCC	0.875%	5/8/25	EUR	3,100	3,233
Canal de Isabel II Gestion SA	1.680%	2/26/25	EUR	1,800	1,908
Cedulas TDA 6 Fondo de Titulizacion de Activos	3.875%	5/23/25	EUR	500	552
Cepsa Finance SA	0.750%	2/12/28	EUR	3,000	2,723
Criteria Caixa SA	0.875%	10/28/27	EUR	3,100	2,958
Enagas Financiaciones SA	1.250%	2/6/25	EUR	2,600	2,753
Enagas Financiaciones SA	1.375%	5/5/28	EUR	100	102
Eurocaja Rural SCC	0.875%	5/27/24	EUR	2,500	2,666
FCC Aqualia SA	2.629%	6/8/27	EUR	1,107	1,148
Ferrovial Emisiones SA	2.500%	7/15/24	EUR	2,500	2,713
Iberdrola Finanzas SA	1.000%	3/7/25	EUR	200	212
Iberdrola Finanzas SA	0.875%	6/16/25	EUR	6,000	6,285
Iberdrola Finanzas SA	3.125%	11/22/28	EUR	6,000	6,562
Iberdrola Finanzas SA	1.621%	11/29/29	EUR	1,900	1,921
Iberdrola Finanzas SA	1.375%	3/11/32	EUR	1,900	1,808
Iberdrola International BV	1.875%	10/8/24	EUR	200	216
Iberdrola International BV	0.375%	9/15/25	EUR	8,400	8,688
Iberdrola International BV	1.125%	4/21/26	EUR	2,100	2,183
Iberdrola International BV	1.874%	Perpetual	EUR	15,200	15,054
Iberdrola International BV	2.250%	Perpetual	EUR	8,500	7,592
Iberdrola International BV	3.250%	Perpetual	EUR	2,200	2,329
Inmobiliaria Colonial Socimi SA	1.450%	10/28/24	EUR	2,200	2,334
Inmobiliaria Colonial Socimi SA	1.625%	11/28/25	EUR	4,200	4,378
Inmobiliaria Colonial Socimi SA	2.000%	4/17/26	EUR	2,000	2,086
Inmobiliaria Colonial Socimi SA	1.350%	10/14/28	EUR	1,400	1,320
Inmobiliaria Colonial Socimi SA	2.500%	11/28/29	EUR	1,900	1,847
Mapfre SA	1.625%	5/19/26	EUR	900	930
Mapfre SA	4.375%	3/31/47	EUR	2,400	2,516
Mapfre SA	4.125%	9/7/48	EUR	3,500	3,560
Merlin Properties Socimi SA	1.750%	5/26/25	EUR	4,906	5,141
Merlin Properties Socimi SA	1.375%	6/1/30	EUR	6,600	5,553
Merlin Properties Socimi SA	1.875%	12/4/34	EUR	3,000	2,258
Naturgy Finance BV	0.875%	5/15/25	EUR	1,600	1,669
Naturgy Finance BV	1.250%	4/19/26	EUR	4,500	4,630
Naturgy Finance BV	1.375%	1/19/27	EUR	100	102
Naturgy Finance BV	1.500%	1/29/28	EUR	1,300	1,307
Naturgy Finance BV	0.750%	11/28/29	EUR	3,100	2,862
NorteGas Energia Distribucion SAU	2.065%	9/28/27	EUR	5,361	5,529
Programa Cedulas TDA Fondo de Titulizacion de Activos	4.250%	3/28/27	EUR	4,300	4,876
Programa Cedulas TDA Fondo de Titulizacion de Activos	4.250%	4/10/31	EUR	18,100	21,132
Prosegur Cash SA	1.375%	2/4/26	EUR	700	726
Red Electrica Financiaciones SAU	1.125%	4/24/25	EUR	200	212
Red Electrica Financiaciones SAU	1.000%	4/21/26	EUR	400	415
Red Electrica Financiaciones SAU	1.250%	3/13/27	EUR	2,500	2,583
Redexis Gas Finance BV	1.875%	5/28/25	EUR	3,000	3,165
Redexis Gas Finance BV	1.875%	4/27/27	EUR	2,104	2,141
Repsol Europe Finance Sarl	0.875%	7/6/33	EUR	3,100	2,603
Repsol International Finance BV	2.250%	12/10/26	EUR	5,100	5,424
Repsol International Finance BV	0.250%	8/2/27	EUR	700	676
Repsol International Finance BV	2.500%	Perpetual	EUR	3,000	2,871
Repsol International Finance BV	3.750%	Perpetual	EUR	3,000	3,080
Repsol International Finance BV	4.247%	Perpetual	EUR	3,000	2,966
Santander Consumer Finance SA	0.375%	6/27/24	EUR	5,000	5,293
Santander Consumer Finance SA	0.375%	1/17/25	EUR	4,500	4,677
Santander Consumer Finance SA	0.500%	1/14/27	EUR	9,300	9,019
Telefonica Emisiones SA	5.375%	2/2/26	GBP	593	746
Telefonica Emisiones SA	1.460%	4/13/26	EUR	2,000	2,089
Telefonica Emisiones SA	1.447%	1/22/27	EUR	8,000	8,241
Telefonica Emisiones SA	2.318%	10/17/28	EUR	400	415
Telefonica Emisiones SA	1.788%	3/12/29	EUR	1,300	1,307
Telefonica Emisiones SA	5.445%	10/8/29	GBP	1,700	2,145
Telefonica Emisiones SA	2.932%	10/17/29	EUR	5,700	6,078

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Telefonica Emisiones SA	0.664%	2/3/30	EUR	3,400	3,115
Telefonica Emisiones SA	2.592%	5/25/31	EUR	11,400	11,732
Telefonica Emisiones SA	1.807%	5/21/32	EUR	9,000	8,491
Telefonica Emisiones SA	1.864%	7/13/40	EUR	4,000	3,161
Telefonica Europe BV	5.875%	2/14/33	EUR	2,680	3,478
Unicaja Banco SA	4.500%	6/30/25	EUR	1,000	1,096
Unicaja Banco SA	1.000%	12/1/26	EUR	3,600	3,553
					729,847
Sweden (1.0%)					
Akelius Residential Property AB	1.750%	2/7/25	EUR	723	745
Akelius Residential Property AB	2.375%	8/15/25	GBP	1,545	1,783
Akelius Residential Property Financing BV	1.125%	1/11/29	EUR	2,995	2,571
Akelius Residential Property Financing BV	0.750%	2/22/30	EUR	5,938	4,716
Alfa Laval Treasury International AB	0.875%	2/18/26	EUR	4,125	4,223
Alfa Laval Treasury International AB	1.375%	2/18/29	EUR	900	872
Atlas Copco AB	0.625%	8/30/26	EUR	330	337
Balder Finland OYJ	1.000%	1/20/29	EUR	500	366
Balder Finland OYJ	1.375%	5/24/30	EUR	2,429	1,686
Balder Finland OYJ	2.000%	1/18/31	EUR	1,000	706
Castellum AB	0.750%	9/4/26	EUR	1,000	886
Castellum Helsinki Finance Holding Abp	2.000%	3/24/25	EUR	3,600	3,602
Castellum Helsinki Finance Holding Abp	0.875%	9/17/29	EUR	2,670	1,938
Danske Hypotek AB	1.000%	12/17/25	SEK	232,000	21,217
EQT AB	2.375%	4/6/28	EUR	3,500	3,404
EQT AB	2.875%	4/6/32	EUR	4,600	4,042
Essity AB	1.625%	3/30/27	EUR	778	800
Essity AB	0.250%	2/8/31	EUR	6,316	5,314
Fastighets AB Balder	1.125%	1/29/27	EUR	2,700	2,297
Fastighets AB Balder	1.250%	1/28/28	EUR	2,843	2,248
Heimstaden Bostad Treasury BV	1.375%	3/3/27	EUR	4,248	3,720
Heimstaden Bostad Treasury BV	1.000%	4/13/28	EUR	3,009	2,453
Heimstaden Bostad Treasury BV	1.375%	7/24/28	EUR	2,300	1,847
Heimstaden Bostad Treasury BV	0.750%	9/6/29	EUR	1,800	1,291
Heimstaden Bostad Treasury BV	1.625%	10/13/31	EUR	4,132	2,848
Investor AB	0.375%	10/29/35	EUR	6,500	4,845
Lansforsakringar Hypotek AB	1.500%	9/18/24	SEK	81,500	7,722
Lansforsakringar Hypotek AB	1.000%	9/15/27	SEK	413,000	36,881
Molnlycke Holding AB	1.875%	2/28/25	EUR	2,543	2,697
Nordea Hypotek AB	1.000%	9/18/24	SEK	694,400	65,294
Nordea Hypotek AB	0.500%	9/16/26	SEK	74,700	6,648
Nordea Hypotek AB	1.000%	6/16/27	SEK	334,000	29,845
Nordea Hypotek AB	3.500%	9/20/28	SEK	100,000	9,741
Sagax AB	2.250%	3/13/25	EUR	1,509	1,569
Sagax Euro Mtn NL BV	0.750%	1/26/28	EUR	2,214	1,801
Sagax Euro Mtn NL BV	1.000%	5/17/29	EUR	1,900	1,454
Samhallsbyggnadsbolaget i Norden AB	1.750%	1/14/25	EUR	2,500	2,415
Samhallsbyggnadsbolaget i Norden AB	1.000%	8/12/27	EUR	3,587	2,667
Sandvik AB	2.125%	6/7/27	EUR	6,050	6,330
SBB Treasury OYJ	0.750%	12/14/28	EUR	2,287	1,514
SBB Treasury OYJ	1.125%	11/26/29	EUR	4,000	2,571
Skandinaviska Enskilda Banken AB	1.000%	12/18/24	SEK	22,000	2,060
Skandinaviska Enskilda Banken AB	1.000%	12/17/25	SEK	568,000	51,949
Skandinaviska Enskilda Banken AB	0.375%	2/9/26	EUR	10,275	10,444
Skandinaviska Enskilda Banken AB	0.375%	2/11/27	EUR	3,641	3,488
Skandinaviska Enskilda Banken AB	0.750%	8/9/27	EUR	10,000	9,550
Skandinaviska Enskilda Banken AB	0.750%	11/15/27	EUR	503	497
Skandinaviska Enskilda Banken AB	0.375%	6/21/28	EUR	6,000	5,432
Skandinaviska Enskilda Banken AB	1.375%	10/31/28	EUR	8,770	9,466
Skandinaviska Enskilda Banken AB	0.625%	11/12/29	EUR	5,087	4,451
Skandinaviska Enskilda Banken AB	1.000%	12/19/29	SEK	74,000	6,265
SKF AB	0.250%	2/15/31	EUR	2,906	2,429
Stadshypotek AB	1.500%	12/3/24	SEK	620,000	58,277
Stadshypotek AB	0.500%	7/11/25	EUR	1,545	1,599
Stadshypotek AB	0.375%	3/13/26	EUR	16,996	17,238
Stadshypotek AB	0.500%	6/1/26	SEK	566,000	50,468
Stadshypotek AB	0.125%	10/5/26	EUR	400	396
Stadshypotek AB	1.000%	3/1/27	SEK	232,000	20,655

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Stadshypotek AB	0.750%	11/1/27	EUR	3,541	3,506
Stadshypotek AB	2.500%	12/1/27	SEK	386,000	36,093
Stadshypotek AB	2.000%	9/1/28	SEK	50,000	4,525
Svenska Handelsbanken AB	0.125%	6/18/24	EUR	2,543	2,692
Svenska Handelsbanken AB	1.000%	4/15/25	EUR	9,640	10,119
Svenska Handelsbanken AB	0.050%	9/3/26	EUR	5,142	4,977
Svenska Handelsbanken AB	1.375%	2/23/29	EUR	16,500	15,521
Svenska Handelsbanken AB	0.500%	2/18/30	EUR	5,087	4,395
Svenska Handelsbanken AB	4.625%	8/23/32	GBP	4,000	4,659
Sveriges Sakerstallda Obligationer AB	1.000%	6/12/24	SEK	176,000	16,687
Sveriges Sakerstallda Obligationer AB	0.500%	1/29/25	EUR	5,635	5,894
Sveriges Sakerstallda Obligationer AB	0.500%	6/11/25	SEK	382,000	34,930
Sveriges Sakerstallda Obligationer AB	0.625%	10/30/25	EUR	2,543	2,620
Sveriges Sakerstallda Obligationer AB	2.000%	6/17/26	SEK	59,000	5,514
Sveriges Sakerstallda Obligationer AB	0.875%	3/29/27	EUR	418	421
Sveriges Sakerstallda Obligationer AB	0.250%	6/9/27	SEK	300,000	25,717
Sveriges Sakerstallda Obligationer AB	1.750%	2/10/32	EUR	24,000	23,433
Swedbank AB	0.750%	5/5/25	EUR	3,092	3,203
Swedbank AB	0.250%	11/2/26	EUR	5,233	5,085
Swedbank AB	1.300%	2/17/27	EUR	4,500	4,444
Swedbank AB	0.300%	5/20/27	EUR	11,538	11,229
Swedbank AB	1.375%	12/8/27	GBP	1,289	1,402
Swedbank AB	0.200%	1/12/28	EUR	10,841	9,910
Swedbank Hypotek AB	0.400%	5/8/24	EUR	2,543	2,711
Swedbank Hypotek AB	1.000%	9/18/24	SEK	465,000	43,628
Swedbank Hypotek AB	0.500%	2/5/26	EUR	5,087	5,191
Swedbank Hypotek AB	1.375%	5/31/27	EUR	18,800	19,276
Tele2 AB	1.125%	5/15/24	EUR	4,254	4,554
Tele2 AB	2.125%	5/15/28	EUR	1,692	1,721
Tele2 AB	0.750%	3/23/31	EUR	704	604
Telia Co. AB	3.875%	10/1/25	EUR	1,046	1,161
Telia Co. AB	3.000%	9/7/27	EUR	100	108
Telia Co. AB	0.125%	11/27/30	EUR	2,245	1,915
Telia Co. AB	2.125%	2/20/34	EUR	6,139	5,738
Telia Co. AB	1.625%	2/23/35	EUR	1,900	1,646
Telia Co. AB	1.375%	5/11/81	EUR	1,900	1,852
Telia Co. AB	2.750%	6/30/83	EUR	2,000	1,954
Vattenfall AB	0.050%	10/15/25	EUR	3,037	3,080
Vattenfall AB	6.875%	4/15/39	GBP	2,543	3,699
Volvo Treasury AB	2.000%	8/19/27	EUR	7,000	7,247

857,631

Switzerland (1.1%)

ABB Finance BV	0.000%	1/19/30	EUR	8,984	7,950
Adecco International Financial Services BV	1.000%	12/2/24	EUR	448	474
Adecco International Financial Services BV	0.125%	9/21/28	EUR	7,500	6,854
Argentum Netherlands BV for Givaudan SA	2.000%	9/17/30	EUR	4,300	4,272
Argentum Netherlands BV for Swiss Life AG	4.375%	Perpetual	EUR	4,539	4,814
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	3.500%	10/1/46	EUR	18,293	19,019
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	2.750%	2/19/49	EUR	996	961
Basellandschaftliche Kantonalbank	0.375%	5/13/30	CHF	2,545	2,546
Basler Kantonalbank	0.300%	6/22/27	CHF	2,290	2,400
Cloverie plc for Zurich Insurance Co. Ltd.	1.750%	9/16/24	EUR	2,763	2,954
Credit Suisse AG	0.250%	1/5/26	EUR	11,200	10,963
Credit Suisse AG	1.500%	4/10/26	EUR	418	420
Credit Suisse Group AG	1.250%	7/17/25	EUR	3,541	3,659
Credit Suisse Group AG	2.750%	8/8/25	GBP	1,000	1,145
Credit Suisse Group AG	2.125%	9/12/25	GBP	7,347	8,564
Credit Suisse Group AG	3.250%	4/2/26	EUR	19,003	19,770
Credit Suisse Group AG	2.125%	10/13/26	EUR	3,000	3,025
Credit Suisse Group AG	1.000%	6/24/27	EUR	12,852	12,292
Credit Suisse Group AG	7.000%	9/30/27	GBP	3,000	3,802
Credit Suisse Group AG	0.650%	1/14/28	EUR	10,875	10,020
Credit Suisse Group AG	2.250%	6/9/28	GBP	5,179	5,493
Credit Suisse Group AG	7.750%	3/1/29	EUR	8,500	10,196
Credit Suisse Group AG	0.650%	9/10/29	EUR	9,777	8,108
Credit Suisse Group AG	2.125%	11/15/29	GBP	1,500	1,506
Credit Suisse Group AG	0.625%	1/18/33	EUR	4,100	2,958

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Credit Suisse Group AG	7.375%	9/7/33	GBP	1,500	2,003
Credit Suisse Schweiz AG	0.000%	7/31/25	CHF	5,810	6,161
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	3.375%	9/29/47	EUR	5,892	5,835
ELM BV for Swiss Reinsurance Co. Ltd.	2.600%	Perpetual	EUR	8,701	8,820
Firmenich Productions Participations SAS	1.375%	10/30/26	EUR	5,087	5,245
Firmenich Productions Participations SAS	1.750%	4/30/30	EUR	5,087	5,023
Givaudan Finance Europe BV	1.000%	4/22/27	EUR	5,087	5,148
Helvetia Europe SA	2.750%	9/30/41	EUR	2,743	2,395
Holcim Finance Luxembourg SA	1.500%	4/6/25	EUR	3,000	3,168
Holcim Finance Luxembourg SA	2.375%	4/9/25	EUR	200	216
Holcim Finance Luxembourg SA	0.500%	11/29/26	EUR	2,214	2,199
Holcim Finance Luxembourg SA	2.250%	5/26/28	EUR	5,288	5,443
Holcim Finance Luxembourg SA	0.500%	9/3/30	EUR	2,101	1,814
Holcim Finance Luxembourg SA	0.500%	4/23/31	EUR	7,631	6,435
Holcim Finance Luxembourg SA	0.625%	1/19/33	EUR	1,900	1,508
Holcim Sterling Finance Netherlands BV	3.000%	5/12/32	GBP	518	534
Holcim Sterling Finance Netherlands BV	2.250%	4/4/34	GBP	900	823
Luzerner Kantonalbank AG	0.125%	11/25/32	CHF	9,300	8,679
Novartis AG	0.625%	11/13/29	CHF	1,395	1,433
Novartis Finance SA	1.625%	11/9/26	EUR	2,543	2,652
Novartis Finance SA	0.625%	9/20/28	EUR	100	97
Novartis Finance SA	1.375%	8/14/30	EUR	4,144	4,071
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/21/24	CHF	5,400	5,989
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	10/15/25	CHF	2,545	2,748
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	1/26/26	CHF	4,080	4,387
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	3/30/26	CHF	6,065	6,908
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	9/18/26	CHF	5,455	5,774
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.750%	12/15/26	CHF	1,525	1,759
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	1/18/27	CHF	13,920	14,690
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	2/16/27	CHF	1,015	1,162
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	5/12/27	CHF	12,750	13,433
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	6/15/27	CHF	16,275	16,856
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	5/5/28	CHF	4,080	4,268
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/10/28	CHF	2,545	2,623
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	9/6/28	CHF	14,280	14,571
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	10/9/28	CHF	7,645	7,955
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	1/22/29	CHF	22,465	23,113
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	5/8/29	CHF	3,820	3,823
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/15/29	CHF	7,645	7,875
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	9/20/29	CHF	1,015	1,101
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	10/26/29	CHF	16,305	16,024
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	2/26/30	CHF	9,155	8,928
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	4/15/30	CHF	5,100	5,050
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.625%	7/3/30	CHF	1,015	1,114
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	5/16/31	CHF	1,780	1,802
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	7/15/31	CHF	4,715	4,560
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.875%	9/15/31	CHF	17,605	19,576
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	12/19/31	CHF	6,510	6,223
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/12/32	CHF	3,820	3,942
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.250%	8/13/32	CHF	5,200	5,964
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	11/19/32	CHF	9,715	9,028
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	4/25/33	CHF	2,545	2,506
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	8/2/33	CHF	8,925	9,560
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.750%	11/28/34	CHF	12,500	12,223
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/25/35	CHF	10,000	9,597
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	5/7/35	CHF	16,015	15,796
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	10/5/35	CHF	2,545	2,382
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/14/36	CHF	2,060	1,835
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/23/37	CHF	2,035	1,905
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	6/25/37	CHF	2,800	2,701
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	8/4/38	CHF	18,600	16,034
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/8/39	CHF	4,235	3,669
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	12/5/40	CHF	2,545	2,638
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/17/41	CHF	4,195	3,624
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/6/42	CHF	5,100	4,119
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	6/14/24	CHF	16,585	18,194
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.750%	9/23/24	CHF	1,120	1,233

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	12/2/24	CHF	7,645	8,321
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	7/28/25	CHF	2,545	2,763
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.000%	10/30/25	CHF	1,525	1,713
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	12/1/25	CHF	7,320	7,867
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	6/17/26	CHF	3,570	3,967
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.050%	11/6/26	CHF	5,100	5,357
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	1/27/27	CHF	7,480	7,814
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.375%	3/19/27	CHF	4,080	4,481
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	2/11/28	CHF	620	643
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/13/28	CHF	8,975	9,178
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	7/24/28	CHF	20,000	20,726
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/22/28	CHF	2,545	2,720
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	4/9/29	CHF	17,685	18,042
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.500%	5/21/29	CHF	5,960	6,517
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.625%	7/16/29	CHF	12,240	12,675
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	4/30/30	CHF	2,545	2,588
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	7/19/30	CHF	19,060	18,596
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	9/20/30	CHF	8,925	9,016
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.550%	1/29/31	CHF	4,845	4,887
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	6/6/31	CHF	3,820	3,751
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	9/2/31	CHF	15,070	14,533
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.650%	2/15/33	CHF	5,100	5,041
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/18/33	CHF	7,500	6,916
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	5/15/34	CHF	3,055	2,920
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	6/12/35	CHF	8,000	7,237
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	7/13/35	CHF	7,645	6,904
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.600%	12/11/35	CHF	6,630	6,268
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	2/15/36	CHF	14,965	12,971
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.700%	3/4/39	CHF	2,545	2,339
Richemont International Holding SA	1.000%	3/26/26	EUR	7,850	8,199
Richemont International Holding SA	1.125%	5/26/32	EUR	6,316	5,809
Richemont International Holding SA	2.000%	3/26/38	EUR	7,850	6,971
Richemont International Holding SA	1.625%	5/26/40	EUR	5,087	4,128
SIX Finance Luxembourg SA	0.000%	12/2/25	EUR	4,600	4,594
St. Galler Kantonalbank	0.500%	6/24/25	CHF	2,790	3,031
Swiss Life Finance I Ltd.	3.250%	8/31/29	EUR	5,000	5,314
Swiss Re Finance Luxembourg SA	2.534%	4/30/50	EUR	4,300	3,956
Swisscom AG	1.750%	7/10/24	CHF	1,015	1,133
UBS AG	0.500%	3/31/31	EUR	6,400	5,417
UBS Group AG	1.500%	11/30/24	EUR	4,025	4,232
UBS Group AG	0.250%	1/29/26	EUR	2,543	2,578
UBS Group AG	1.250%	9/1/26	EUR	13,541	13,418
UBS Group AG	0.250%	2/24/28	EUR	6,216	5,600
UBS Group AG	0.250%	11/5/28	EUR	20,041	18,013
UBS Group AG	4.375%	1/11/31	EUR	3,000	3,223
UBS Group AG	0.875%	11/3/31	EUR	3,824	3,073
Zuercher Kantonalbank	0.250%	1/27/26	CHF	2,545	2,719
Zuercher Kantonalbank	0.125%	5/13/26	CHF	835	885
Zuercher Kantonalbank	0.100%	3/31/31	CHF	5,000	4,805
Zuercher Kantonalbank	0.010%	1/21/33	CHF	7,000	6,419
Zurich Finance Ireland DAC	5.125%	11/23/52	GBP	3,500	3,996
Zurich Finance Ireland Designated Activity Co.	1.625%	6/17/39	EUR	7,631	6,164
					903,557
United Arab Emirates (0.0%)					
DP World Ltd.	2.375%	9/25/26	EUR	300	311
DP World Ltd.	4.250%	9/25/30	GBP	996	1,155
Emirates NBD Bank PJSC	4.750%	2/9/28	AUD	1,570	1,029
Emirates NBD Bank PJSC	3.050%	2/26/30	AUD	1,170	670
Emirates Telecommunications Group Co. PJSC	2.750%	6/18/26	EUR	5,855	6,251
First Abu Dhabi Bank PJSC	0.875%	12/9/25	GBP	1,497	1,671
First Abu Dhabi Bank PJSC	0.125%	2/16/26	EUR	4,453	4,397
MDGH - GMTN BV	6.875%	3/14/26	GBP	415	548
MDGH GMTN RSC Ltd.	1.000%	3/10/34	EUR	2,000	1,617
					17,649

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Kingdom (2.4%)					
3i Group plc	5.750%	12/3/32	GBP	2,561	3,250
3i Group plc	3.750%	6/5/40	GBP	1,300	1,223
A2Dominion Housing Group Ltd.	3.500%	11/15/28	GBP	3,102	3,563
AA Bond Co. Ltd.	6.269%	7/2/43	GBP	996	1,214
AA Bond Co. Ltd.	3.250%	7/31/50	GBP	500	498
AA Bond Co. Ltd.	8.450%	7/31/50	GBP	4,000	5,046
ABP Finance plc	6.250%	12/14/26	GBP	2,159	2,761
Admiral Group plc	5.500%	7/25/24	GBP	1,216	1,510
Affinity Sutton Capital Markets plc	4.250%	10/8/42	GBP	723	778
Affinity Water Finance 2004 plc	5.875%	7/13/26	GBP	3,731	4,794
Affinity Water Finance plc	4.500%	3/31/36	GBP	2,269	2,652
Affordable Housing Finance plc	3.800%	5/20/44	GBP	2,543	2,929
Affordable Housing Finance plc	2.893%	8/11/45	GBP	1,366	1,358
Anchor Hanover Group	2.000%	7/21/51	GBP	1,509	1,043
Anglian Water Services Financing plc	1.625%	8/10/25	GBP	2,389	2,793
Anglian Water Services Financing plc	4.500%	2/22/26	GBP	1,619	2,014
Anglian Water Services Financing plc	2.625%	6/15/27	GBP	3,175	3,625
Anglian Water Services Financing plc	4.500%	10/5/27	GBP	1,432	1,762
Anglian Water Services Financing plc	6.625%	1/15/29	GBP	373	504
Anglian Water Services Financing plc	4.525%	8/26/32	CAD	1,300	950
Anglo American Capital plc	5.000%	3/15/31	EUR	6,000	6,757
Annington Funding plc	1.650%	7/12/24	EUR	1,985	2,094
Annington Funding plc	2.646%	7/12/25	GBP	1,545	1,804
Annington Funding plc	3.184%	7/12/29	GBP	3,005	3,170
Annington Funding plc	3.685%	7/12/34	GBP	3,705	3,661
Annington Funding plc	3.935%	7/12/47	GBP	2,987	2,618
Arqiva Financing plc	4.882%	12/31/32	GBP	2,348	2,808
Artesian Finance II plc	6.000%	9/30/33	GBP	1,395	1,854
Aspire Defence Finance plc	4.674%	3/31/40	GBP	1,866	2,229
Aspire Defence Finance plc	4.674%	3/31/40	GBP	2,019	2,416
Assura Financing plc	1.625%	6/30/33	GBP	900	781
Aster Treasury plc	4.500%	12/18/43	GBP	1,381	1,638
AstraZeneca plc	0.750%	5/12/24	EUR	9,300	9,994
AstraZeneca plc	1.250%	5/12/28	EUR	100	100
AstraZeneca plc	0.375%	6/3/29	EUR	14,000	12,942
AstraZeneca plc	5.750%	11/13/31	GBP	2,044	2,790
Aviva plc	1.875%	11/13/27	EUR	2,094	2,138
Aviva plc	4.000%	10/2/30	CAD	1,663	1,127
Aviva plc	3.875%	7/3/44	EUR	1,249	1,346
Aviva plc	3.375%	12/4/45	EUR	3,092	3,217
Aviva plc	4.375%	9/12/49	GBP	538	601
Aviva plc	4.000%	6/3/55	GBP	1,971	1,941
Aviva plc	6.875%	5/20/58	GBP	4,469	5,948
Babcock International Group plc	1.875%	10/5/26	GBP	2,094	2,297
Babcock International Group plc	1.375%	9/13/27	EUR	383	375
Bank of Scotland plc	4.875%	12/20/24	GBP	716	899
Barclays plc	1.375%	1/24/26	EUR	6,953	7,265
Barclays plc	3.000%	5/8/26	GBP	2,835	3,291
Barclays plc	3.250%	2/12/27	GBP	11,624	13,336
Barclays plc	2.166%	6/23/27	CAD	1,409	936
Barclays plc	0.877%	1/28/28	EUR	9,800	9,390
Barclays plc	0.577%	8/9/29	EUR	7,048	6,239
Barclays plc	3.750%	11/22/30	GBP	2,739	3,159
Barclays plc	6.369%	1/31/31	GBP	3,000	3,807
Barclays plc	1.125%	3/22/31	EUR	5,321	5,078
Barclays plc	1.106%	5/12/32	EUR	7,448	6,148
Barclays plc	8.407%	11/14/32	GBP	3,500	4,561
Barclays plc	3.250%	1/17/33	GBP	4,400	4,402
Barclays plc	5.262%	1/29/34	EUR	3,000	3,327
BAT Capital Corp.	2.125%	8/15/25	GBP	4,113	4,783
BAT International Finance plc	2.750%	3/25/25	EUR	3,092	3,346
BAT International Finance plc	4.000%	9/4/26	GBP	7,000	8,287
BAT International Finance plc	1.250%	3/13/27	EUR	4,007	3,977
BAT International Finance plc	2.250%	6/26/28	GBP	7,600	7,864
BAT International Finance plc	2.250%	1/16/30	EUR	9,177	8,414
BAT International Finance plc	6.000%	11/24/34	GBP	3,037	3,443

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BAT International Finance plc	5.750%	7/5/40	GBP	1,657	1,726
BAT International Finance plc	2.250%	9/9/52	GBP	1,541	770
BAT Netherlands Finance BV	2.375%	10/7/24	EUR	5,087	5,482
Bazalgette Finance plc	2.375%	11/29/27	GBP	1,308	1,472
Beyond Housing Ltd.	2.125%	5/17/51	GBP	3,807	2,748
BG Energy Capital plc	5.125%	12/1/25	GBP	3,046	3,845
BG Energy Capital plc	2.250%	11/21/29	EUR	2,812	2,857
BG Energy Capital plc	5.000%	11/4/36	GBP	2,000	2,441
Blend Funding plc	3.459%	9/21/49	GBP	3,000	2,890
Blend Funding plc	2.922%	4/5/56	GBP	4,355	3,545
BP Capital Markets BV	0.933%	12/4/40	EUR	3,541	2,348
BP Capital Markets BV	1.467%	9/21/41	EUR	3,019	2,137
BP Capital Markets plc	1.177%	8/12/23	GBP	1,601	1,989
BP Capital Markets plc	0.900%	7/3/24	EUR	4,447	4,754
BP Capital Markets plc	0.830%	9/19/24	EUR	4,090	4,358
BP Capital Markets plc	2.030%	2/14/25	GBP	613	732
BP Capital Markets plc	1.953%	3/3/25	EUR	3,650	3,925
BP Capital Markets plc	3.470%	5/15/25	CAD	1,199	868
BP Capital Markets plc	1.077%	6/26/25	EUR	2,708	2,849
BP Capital Markets plc	2.972%	2/27/26	EUR	2,653	2,891
BP Capital Markets plc	2.274%	7/3/26	GBP	4,275	5,002
BP Capital Markets plc	2.213%	9/25/26	EUR	6,633	7,008
BP Capital Markets plc	1.573%	2/16/27	EUR	13,498	13,883
BP Capital Markets plc	0.831%	11/8/27	EUR	7,631	7,528
BP Capital Markets plc	2.519%	4/7/28	EUR	8,233	8,681
BP Capital Markets plc	2.822%	4/7/32	EUR	7,401	7,542
BP Capital Markets plc	1.104%	11/15/34	EUR	3,700	3,005
BP Capital Markets plc	3.250%	Perpetual	EUR	4,529	4,595
BP Capital Markets plc	3.625%	Perpetual	EUR	8,911	8,507
BP Capital Markets plc	4.250%	Perpetual	GBP	5,087	5,713
BPHA Finance plc	4.816%	4/11/44	GBP	613	725
British Land Co. plc	2.375%	9/14/29	GBP	887	895
British Telecommunications plc	1.500%	6/23/27	EUR	5,087	5,175
British Telecommunications plc	2.750%	8/30/27	EUR	2,000	2,138
British Telecommunications plc	2.125%	9/26/28	EUR	100	103
British Telecommunications plc	5.750%	12/7/28	GBP	756	968
British Telecommunications plc	1.125%	9/12/29	EUR	4,000	3,797
British Telecommunications plc	3.125%	11/21/31	GBP	800	853
British Telecommunications plc	3.375%	8/30/32	EUR	1,000	1,058
British Telecommunications plc	6.375%	6/23/37	GBP	2,015	2,607
1 Broadgate Financing plc	4.999%	10/5/33	GBP	3,330	4,018
Bromford Housing Group Ltd.	3.125%	5/3/48	GBP	943	854
BUPA Finance plc	5.000%	12/8/26	GBP	2,599	3,142
Burberry Group plc	1.125%	9/21/25	GBP	2,543	2,907
Cadent Finance plc	0.625%	9/22/24	EUR	12,880	13,595
Cadent Finance plc	2.125%	9/22/28	GBP	5,585	5,955
Cadent Finance plc	0.625%	3/19/30	EUR	13,383	11,764
Cadent Finance plc	0.750%	3/11/32	EUR	643	541
Cadent Finance plc	2.250%	10/10/35	GBP	4,312	3,809
Cadent Finance plc	2.625%	9/22/38	GBP	1,910	1,645
Cadent Finance plc	3.125%	3/21/40	GBP	1,023	922
Cadent Finance plc	2.750%	9/22/46	GBP	482	370
Cardiff University	3.000%	12/7/55	GBP	1,996	1,768
Catalyst Housing Ltd.	3.125%	10/31/47	GBP	1,509	1,313
CCEP Finance Ireland DAC	0.500%	9/6/29	EUR	5,938	5,428
CCEP Finance Ireland DAC	0.875%	5/6/33	EUR	3,724	3,146
CCEP Finance Ireland DAC	1.500%	5/6/41	EUR	704	529
Centrica plc	4.375%	3/13/29	GBP	4,376	5,166
Centrica plc	7.000%	9/19/33	GBP	4,545	6,340
Centrica plc	4.250%	9/12/44	GBP	4,183	4,194
Channel Link Enterprises Finance plc	3.043%	6/30/50	GBP	3,102	3,304
Church Commissioners for England	3.625%	7/14/52	GBP	1,500	1,481
Circle Anglia Social Housing plc	7.250%	11/12/38	GBP	2,460	3,696
Circle Anglia Social Housing plc	5.200%	3/2/44	GBP	1,450	1,756
Citizen Treasury plc	3.250%	10/20/48	GBP	3,278	3,022
CK Hutchison Europe Finance 18 Ltd.	1.250%	4/13/25	EUR	8,344	8,724
CK Hutchison Europe Finance 18 Ltd.	2.000%	4/13/30	EUR	2,800	2,672

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
CK Hutchison Europe Finance 21 Ltd.	1.000%	11/2/33	EUR	1,900	1,523
CK Hutchison Finance 16 II Ltd.	0.875%	10/3/24	EUR	5,855	6,162
CK Hutchison Finance 16 Ltd.	2.000%	4/6/28	EUR	2,000	1,993
CK Hutchison Group Telecom Finance SA	2.000%	10/17/27	GBP	2,543	2,775
CK Hutchison Group Telecom Finance SA	1.125%	10/17/28	EUR	100	93
CK Hutchison Group Telecom Finance SA	1.500%	10/17/31	EUR	5,633	4,880
CK Hutchison Group Telecom Finance SA	2.625%	10/17/34	GBP	1,409	1,266
Clarion Funding plc	2.625%	1/18/29	GBP	752	832
Clarion Funding plc	3.125%	4/19/48	GBP	1,634	1,416
Clydesdale Bank plc	4.625%	6/8/26	GBP	6,633	8,312
CNH Industrial Finance Europe SA	1.875%	1/19/26	EUR	3,146	3,330
CNH Industrial Finance Europe SA	1.750%	3/25/27	EUR	2,800	2,885
CNH Industrial Finance Europe SA	1.625%	7/3/29	EUR	7,366	7,200
Coca-Cola Europacific Partners plc	1.125%	5/26/24	EUR	2,982	3,199
Coca-Cola Europacific Partners plc	2.375%	5/7/25	EUR	1,545	1,662
Coca-Cola Europacific Partners plc	1.750%	3/27/26	EUR	6,084	6,370
Coca-Cola Europacific Partners plc	1.750%	5/26/28	EUR	2,653	2,668
Coca-Cola Europacific Partners plc	0.200%	12/2/28	EUR	6,316	5,791
Coca-Cola Europacific Partners plc	0.700%	9/12/31	EUR	4,364	3,786
Compass Group Finance Netherlands BV	0.625%	7/3/24	EUR	832	888
Compass Group plc	2.000%	9/5/25	GBP	200	237
Compass Group plc	2.000%	7/3/29	GBP	3,028	3,272
¹ Connect Plus M25 Issuer plc	2.607%	3/31/39	GBP	1,345	1,378
Coventry Building Society	2.000%	12/20/30	GBP	2,938	2,861
CPUK Finance Ltd.	3.588%	2/28/42	GBP	1,545	1,834
CPUK Finance Ltd.	3.690%	2/28/47	GBP	100	112
Crh Finance UK plc	4.125%	12/2/29	GBP	2,927	3,462
^{1,6} CTRL Section 1 Finance plc	5.234%	5/2/35	GBP	519	687
Dali Capital plc	4.799%	12/21/37	GBP	350	419
Derby Healthcare plc	5.564%	6/30/41	GBP	719	919
Derwent London plc	1.875%	11/17/31	GBP	2,000	1,834
Diageo Capital BV	0.125%	9/28/28	EUR	9,300	8,715
Diageo Finance plc	0.500%	6/19/24	EUR	368	392
Diageo Finance plc	1.750%	9/23/24	EUR	9,400	10,137
Diageo Finance plc	2.500%	3/27/32	EUR	6,431	6,555
Diageo Finance plc	1.250%	3/28/33	GBP	3,541	3,257
DS Smith plc	1.375%	7/26/24	EUR	200	214
DS Smith plc	0.875%	9/12/26	EUR	3,019	3,021
DWR Cymru Financing UK plc	1.625%	3/31/26	GBP	1,107	1,260
DWR Cymru Financing UK plc	6.015%	3/31/28	GBP	375	493
DWR Cymru Financing UK plc	1.375%	3/31/33	GBP	500	457
DWR Cymru Financing UK plc	2.375%	3/31/34	GBP	1,058	979
DWR Cymru Financing UK plc	2.500%	3/31/36	GBP	383	371
easyJet FinCo BV	1.875%	3/3/28	EUR	14,526	14,031
Electricity North West Ltd.	8.875%	3/25/26	GBP	1,023	1,405
EMH Treasury plc	4.500%	1/29/44	GBP	545	622
¹ Eversholt Funding plc	6.697%	2/22/35	GBP	768	1,005
¹ Eversholt Funding plc	3.529%	8/7/42	GBP	1,765	1,652
Fidelity International Ltd.	2.500%	11/4/26	EUR	1,402	1,390
Firstgroup plc	6.875%	9/18/24	GBP	1,359	1,709
Flagship Finance plc	1.875%	7/14/61	GBP	946	586
Futures Treasury plc	3.375%	2/8/44	GBP	1,492	1,444
Gatwick Funding Ltd.	5.250%	1/23/26	GBP	448	562
Gatwick Funding Ltd.	6.125%	3/2/28	GBP	9,150	11,763
Gatwick Funding Ltd.	2.500%	4/15/32	GBP	2,800	2,939
Gatwick Funding Ltd.	5.750%	1/23/39	GBP	3,448	4,285
Gatwick Funding Ltd.	3.125%	9/28/41	GBP	2,159	1,934
Gatwick Funding Ltd.	6.500%	3/2/43	GBP	2,000	2,666
Gatwick Funding Ltd.	3.250%	2/26/48	GBP	300	254
Genfinance II plc	6.064%	12/21/39	GBP	3,037	4,069
GlaxoSmithKline Capital plc	1.375%	12/2/24	EUR	150	161
GlaxoSmithKline Capital plc	4.000%	6/16/25	EUR	512	574
GlaxoSmithKline Capital plc	1.250%	5/21/26	EUR	7,631	7,920
GlaxoSmithKline Capital plc	1.000%	9/12/26	EUR	400	410
GlaxoSmithKline Capital plc	3.375%	12/20/27	GBP	2,040	2,463
GlaxoSmithKline Capital plc	1.250%	10/12/28	GBP	5,524	5,871
GlaxoSmithKline Capital plc	1.750%	5/21/30	EUR	9,098	9,093

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
GlaxoSmithKline Capital plc	5.250%	12/19/33	GBP	3,760	4,989
GlaxoSmithKline Capital plc	1.625%	5/12/35	GBP	8,911	8,041
GlaxoSmithKline Capital plc	6.375%	3/9/39	GBP	578	837
GlaxoSmithKline Capital plc	5.250%	4/10/42	GBP	2,239	2,900
GlaxoSmithKline Capital plc	4.250%	12/18/45	GBP	383	431
Global Switch Finance BV	1.375%	10/7/30	EUR	2,300	2,117
Global Switch Holdings Ltd.	2.250%	5/31/27	EUR	400	414
Great Places Housing Group Ltd.	4.750%	10/22/42	GBP	1,545	1,835
¹ Great Rolling Stock Co. plc	6.875%	7/27/35	GBP	417	544
¹ Greater Gabbard OFTO plc	4.137%	11/29/32	GBP	743	877
Greene King Finance plc	5.318%	9/15/31	GBP	643	752
¹ Greene King Finance plc	4.064%	3/15/35	GBP	966	1,035
Guinness Partnership Ltd.	4.000%	10/24/44	GBP	1,436	1,530
Guinness Partnership Ltd.	2.000%	4/22/55	GBP	800	519
¹ Gwynt y Mor OFTO plc	2.778%	2/17/34	GBP	1,236	1,330
Hammerson Ireland Finance DAC	1.750%	6/3/27	EUR	2,214	1,957
Hammerson plc	7.250%	4/21/28	GBP	2,049	2,370
Heathrow Funding Ltd.	1.500%	10/12/27	EUR	6,316	6,585
Heathrow Funding Ltd.	6.750%	12/3/28	GBP	3,724	4,875
Heathrow Funding Ltd.	2.694%	10/13/29	CAD	4,268	2,919
Heathrow Funding Ltd.	1.500%	2/11/30	EUR	6,096	5,768
Heathrow Funding Ltd.	3.400%	3/8/30	CAD	3,441	2,396
Heathrow Funding Ltd.	2.750%	10/13/31	GBP	6,543	7,077
Heathrow Funding Ltd.	6.450%	12/10/31	GBP	1,523	2,040
Heathrow Funding Ltd.	1.875%	7/12/32	EUR	2,104	1,943
Heathrow Funding Ltd.	3.782%	9/4/32	CAD	1,281	889
Heathrow Funding Ltd.	1.125%	10/8/32	EUR	5,000	4,497
Heathrow Funding Ltd.	3.661%	1/13/33	CAD	1,100	750
Heathrow Funding Ltd.	3.726%	4/13/35	CAD	1,607	1,060
Heathrow Funding Ltd.	1.875%	3/14/36	EUR	2,404	2,105
Heathrow Funding Ltd.	5.875%	5/13/43	GBP	4,469	5,757
Heathrow Funding Ltd.	4.625%	10/31/46	GBP	1,272	1,382
Heathrow Funding Ltd.	2.750%	8/9/51	GBP	521	409
Hexagon Housing Association Ltd.	3.625%	4/22/48	GBP	1,000	897
High Speed Rail Finance 1 plc	4.375%	11/1/38	GBP	3,376	3,866
Home Group Ltd.	3.125%	3/27/43	GBP	2,996	2,708
¹ Housing & Care 21	3.288%	11/8/49	GBP	640	579
HSBC Bank Capital Funding Sterling 1 LP	5.844%	Perpetual	GBP	188	243
HSBC Holdings plc	0.875%	9/6/24	EUR	8,958	9,499
HSBC Holdings plc	3.000%	6/30/25	EUR	9,941	10,695
HSBC Holdings plc	0.309%	11/13/26	EUR	16,141	16,232
HSBC Holdings plc	2.256%	11/13/26	GBP	3,266	3,757
HSBC Holdings plc	2.500%	3/15/27	EUR	3,724	3,913
HSBC Holdings plc	3.019%	6/15/27	EUR	8,200	8,680
HSBC Holdings plc	1.750%	7/24/27	GBP	4,471	4,944
HSBC Holdings plc	4.752%	3/10/28	EUR	5,000	5,589
HSBC Holdings plc	3.000%	7/22/28	GBP	17,886	20,179
HSBC Holdings plc	2.625%	8/16/28	GBP	1,615	1,775
HSBC Holdings plc	6.750%	9/11/28	GBP	1,350	1,725
HSBC Holdings plc	0.641%	9/24/29	EUR	5,938	5,406
HSBC Holdings plc	3.000%	5/29/30	GBP	2,185	2,345
HSBC Holdings plc	4.787%	3/10/32	EUR	4,000	4,469
HSBC Holdings plc	6.364%	11/16/32	EUR	6,000	6,774
HSBC Holdings plc	8.201%	11/16/34	GBP	2,500	3,337
HSBC Holdings plc	7.000%	4/7/38	GBP	5,150	6,561
HSBC Holdings plc	6.000%	3/29/40	GBP	3,898	4,466
Hyde Housing Assn. Ltd.	5.125%	7/23/40	GBP	221	279
Hyde Housing Assn. Ltd.	1.750%	8/18/55	GBP	2,580	1,582
IG Group Holdings plc	3.125%	11/18/28	GBP	3,000	2,905
Imperial Brands Finance Netherlands BV	1.750%	3/18/33	EUR	5,053	4,034
Imperial Brands Finance plc	1.375%	1/27/25	EUR	448	473
Imperial Brands Finance plc	3.375%	2/26/26	EUR	383	414
Imperial Brands Finance plc	2.125%	2/12/27	EUR	7,905	8,070
Imperial Brands Finance plc	4.875%	6/7/32	GBP	3,870	4,164
Incommunities Treasury plc	3.250%	3/21/49	GBP	1,601	1,504
Informa plc	3.125%	7/5/26	GBP	581	677
Informa plc	1.250%	4/22/28	EUR	1,670	1,597

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Intermediate Capital Group plc	1.625%	2/17/27	EUR	1,400	1,259
Juturna European Loan Conduit No. 16 plc	5.064%	8/10/33	GBP	3,557	4,424
Karbon Homes Ltd.	3.375%	11/15/47	GBP	3,815	3,699
Land Securities Capital Markets plc	2.375%	3/29/29	GBP	418	474
Land Securities Capital Markets plc	2.399%	2/8/31	GBP	2,800	3,061
Land Securities Capital Markets plc	2.625%	9/22/39	GBP	904	842
Land Securities Capital Markets plc	2.750%	9/22/59	GBP	1,713	1,282
Leeds Building Society	0.500%	7/3/24	EUR	300	318
Leeds Building Society	1.375%	10/6/27	GBP	11,904	12,587
Legal & General Finance plc	5.875%	12/11/31	GBP	3,587	4,808
Legal & General Group plc	5.375%	10/27/45	GBP	1,765	2,167
Legal & General Group plc	5.125%	11/14/48	GBP	548	650
Legal & General Group plc	4.500%	11/1/50	GBP	3,600	3,972
Legal & General Group plc	5.500%	6/27/64	GBP	702	794
Lendlease Europe Finance plc	3.500%	12/2/33	GBP	2,704	2,209
Liberty Living Finance plc	2.625%	11/28/24	GBP	996	1,181
Libra Longhurst Group Treasury No. 2 plc	3.250%	5/15/43	GBP	2,800	2,611
Libra Longhurst Group Treasury plc	5.125%	8/2/38	GBP	885	1,096
Linde Finance BV	0.550%	5/19/32	EUR	8,200	7,078
LiveWest Treasury plc	1.875%	2/18/56	GBP	1,100	701
Lloyds Bank Corporate Markets plc	2.375%	4/9/26	EUR	5,000	5,306
Lloyds Bank plc	5.125%	3/7/25	GBP	7,740	9,719
Lloyds Bank plc	0.625%	3/26/25	EUR	300	313
Lloyds Bank plc	0.125%	6/18/26	EUR	5,087	5,064
Lloyds Bank plc	4.875%	3/30/27	GBP	1,590	2,003
Lloyds Bank plc	6.000%	2/8/29	GBP	5,278	7,083
Lloyds Bank plc	0.125%	9/23/29	EUR	20,450	18,441
Lloyds Banking Group plc	2.250%	10/16/24	GBP	996	1,195
Lloyds Banking Group plc	3.500%	2/3/25	CAD	1,226	871
Lloyds Banking Group plc	4.000%	3/7/25	AUD	6,060	3,905
Lloyds Banking Group plc	0.824%	5/30/25	JPY	700,000	5,127
Lloyds Banking Group plc	0.500%	11/12/25	EUR	5,361	5,611
Lloyds Banking Group plc	3.500%	4/1/26	EUR	5,000	5,454
Lloyds Banking Group plc	4.250%	11/22/27	AUD	2,520	1,566
Lloyds Banking Group plc	4.500%	3/18/30	EUR	1,821	1,959
Lloyds Banking Group plc	3.125%	8/24/30	EUR	7,000	7,182
Lloyds Banking Group plc	2.707%	12/3/35	GBP	6,545	6,344
Logicor 2019-1 UK plc	1.875%	11/17/31	GBP	5,014	5,553
London & Quadrant Housing Trust	2.625%	2/28/28	GBP	4,372	4,914
London & Quadrant Housing Trust	2.250%	7/20/29	GBP	2,800	2,974
London & Quadrant Housing Trust	2.000%	3/31/32	GBP	1,900	1,854
London & Quadrant Housing Trust	4.625%	12/5/33	GBP	400	480
London & Quadrant Housing Trust	5.486%	6/15/42	GBP	1,300	1,641
London & Quadrant Housing Trust	3.750%	10/27/49	GBP	1,985	1,889
London & Quadrant Housing Trust	3.125%	2/28/53	GBP	832	690
London Power Networks plc	6.125%	6/7/27	GBP	362	470
London Stock Exchange Group plc	1.750%	12/6/27	EUR	6,798	6,950
¹ Longstone Finance plc	4.791%	4/19/36	GBP	447	549
Lseg Netherlands BV	0.750%	4/6/33	EUR	5,938	4,996
M&G plc	5.625%	10/20/51	GBP	2,698	3,121
M&G plc	5.560%	7/20/55	GBP	5,777	6,511
M&G plc	6.340%	12/19/63	GBP	1,710	1,930
Manchester Airport Group Funding plc	4.750%	3/31/34	GBP	996	1,199
Manchester Airport Group Funding plc	2.875%	9/30/44	GBP	2,094	1,764
Martlet Homes Ltd.	3.000%	5/9/52	GBP	1,765	1,515
¹ Meadowhall Finance plc	4.986%	7/12/37	GBP	1,405	1,609
^{1,7} Merseylink Issuer plc	3.842%	3/31/43	GBP	200	228
¹ Metropolitan Funding plc	4.125%	4/5/48	GBP	996	1,009
Moat Homes Finance plc	5.000%	9/23/41	GBP	865	1,056
Morhomes plc	3.400%	2/19/40	GBP	887	892
Motability Operations Group plc	0.375%	1/3/26	EUR	3,988	4,047
Motability Operations Group plc	4.375%	2/8/27	GBP	4,419	5,469
Motability Operations Group plc	0.125%	7/20/28	EUR	8,944	8,327
Motability Operations Group plc	1.750%	7/3/29	GBP	4,956	5,246
Motability Operations Group plc	5.625%	11/29/30	GBP	996	1,328
Motability Operations Group plc	3.500%	7/17/31	EUR	2,500	2,734
Motability Operations Group plc	2.375%	3/14/32	GBP	3,218	3,353

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Motability Operations Group plc	3.625%	3/10/36	GBP	4,100	4,534
Motability Operations Group plc	2.375%	7/3/39	GBP	100	89
Myriad Capital plc	4.750%	12/20/43	GBP	900	1,011
National Grid Electricity Distribution East Midlands plc	3.530%	9/20/28	EUR	3,000	3,260
National Grid Electricity Distribution East Midlands plc	3.949%	9/20/32	EUR	5,400	5,876
National Grid Electricity Distribution plc	3.500%	10/16/26	GBP	5,897	6,986
National Grid Electricity Transmission plc	1.375%	9/16/26	GBP	2,104	2,364
National Grid Electricity Transmission plc	2.301%	6/22/29	CAD	2,536	1,653
National Grid Electricity Transmission plc	5.221%	9/16/31	CAD	2,400	1,826
National Grid Electricity Transmission plc	0.823%	7/7/32	EUR	2,800	2,369
National Grid Electricity Transmission plc	2.000%	9/16/38	GBP	2,982	2,432
National Grid Electricity Transmission plc	0.872%	11/26/40	EUR	1,900	1,240
National Grid plc	2.179%	6/30/26	EUR	1,100	1,163
National Grid plc	0.163%	1/20/28	EUR	7,000	6,563
National Grid plc	0.553%	9/18/29	EUR	7,243	6,468
National Grid plc	2.949%	3/30/30	EUR	8,000	8,252
National Grid plc	0.750%	9/1/33	EUR	1,200	947
National Grid plc	3.245%	3/30/34	EUR	3,000	2,992
National Grid plc	4.275%	1/16/35	EUR	2,000	2,193
National Westminster Bank plc	0.500%	5/15/24	EUR	5,087	5,421
Nationwide Building Society	1.250%	3/3/25	EUR	300	316
Nationwide Building Society	5.625%	1/28/26	GBP	723	930
Nationwide Building Society	1.500%	3/8/26	EUR	7,576	7,912
Nationwide Building Society	3.000%	5/6/26	GBP	10,444	12,398
Nationwide Building Society	0.625%	3/25/27	EUR	19,395	19,265
Nationwide Building Society	3.250%	1/20/28	GBP	4,725	5,515
Nationwide Building Society	0.250%	9/14/28	EUR	8,406	7,594
Nationwide Building Society	2.250%	6/25/29	EUR	2,543	2,646
Nationwide Building Society	2.000%	7/25/29	EUR	2,447	2,579
Nationwide Building Society	1.375%	6/29/32	EUR	8,179	7,681
NatWest Group plc	1.750%	3/2/26	EUR	26,952	28,345
NatWest Group plc	3.619%	3/29/29	GBP	9,600	10,936
NatWest Group plc	0.670%	9/14/29	EUR	11,800	10,671
NatWest Group plc	1.043%	9/14/32	EUR	8,700	7,821
NatWest Group plc	7.416%	6/6/33	GBP	3,000	3,848
NatWest Markets plc	1.000%	5/28/24	EUR	5,087	5,433
NatWest Markets plc	1.375%	3/2/27	EUR	15,900	15,916
⁶ Network Rail Infrastructure Finance plc	4.375%	12/9/30	GBP	4,533	5,811
⁶ Network Rail Infrastructure Finance plc	4.750%	11/29/35	GBP	2,154	2,817
NewRiver REIT plc	3.500%	3/7/28	GBP	887	944
Next Group plc	3.625%	5/18/28	GBP	3,541	4,095
NIE Finance plc	2.500%	10/27/25	GBP	2,043	2,401
NIE Finance plc	5.875%	12/1/32	GBP	3,000	3,944
Northern Gas Networks Finance plc	4.875%	6/30/27	GBP	241	301
Northern Gas Networks Finance plc	4.875%	11/15/35	GBP	1,535	1,811
Northern Powergrid Yorkshire plc	5.125%	5/4/35	GBP	791	983
Northern Powergrid Yorkshire plc	2.250%	10/9/59	GBP	778	537
Northumbrian Water Finance plc	1.625%	10/11/26	GBP	3,485	3,885
Northumbrian Water Finance plc	2.375%	10/5/27	GBP	300	335
Northumbrian Water Finance plc	5.625%	4/29/33	GBP	1,329	1,693
Northumbrian Water Finance plc	5.125%	1/23/42	GBP	486	580
Notting Hill Genesis	3.750%	12/20/32	GBP	2,762	3,115
Notting Hill Genesis	2.000%	6/3/36	GBP	803	699
Notting Hill Genesis	5.250%	7/7/42	GBP	723	886
Notting Hill Genesis	3.250%	10/12/48	GBP	150	131
Notting Hill Genesis	4.375%	2/20/54	GBP	1,758	1,855
¹ Octagon Healthcare Funding plc	5.333%	6/30/36	GBP	514	655
Optivo Finance plc	2.857%	10/7/35	GBP	2,100	2,068
Optivo Finance plc	5.250%	3/13/43	GBP	1,300	1,590
Optivo Finance plc	3.283%	3/22/48	GBP	900	801
Orbit Capital plc	2.000%	11/24/38	GBP	1,500	1,232
Orbit Capital plc	3.500%	3/24/45	GBP	1,977	1,872
Orbit Capital plc	3.375%	6/14/48	GBP	516	469
Paradigm Homes Charitable Housing Assn. Ltd.	2.250%	5/20/51	GBP	2,777	2,049
Paragon Treasury plc	2.000%	5/7/36	GBP	1,509	1,336
¹ Paragon Treasury plc	3.625%	1/21/47	GBP	996	965
Peabody Capital No. 2 plc	2.750%	3/2/34	GBP	2,000	2,023

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Peabody Capital No. 2 plc	4.625%	12/12/53	GBP	150	169
Peabody Capital plc	5.250%	3/17/43	GBP	2,900	3,588
Pearson Funding plc	1.375%	5/6/25	EUR	283	298
Pearson Funding plc	3.750%	6/4/30	GBP	1,107	1,240
¹ Penarian Housing Finance plc	3.212%	6/7/52	GBP	723	650
Pension Insurance Corp. plc	8.000%	11/23/26	GBP	3,872	5,034
Pension Insurance Corp. plc	5.625%	9/20/30	GBP	3,809	4,339
Phoenix Group Holdings plc	4.375%	1/24/29	EUR	5,466	5,447
Phoenix Group Holdings plc	5.867%	6/13/29	GBP	6,019	7,080
Phoenix Group Holdings plc	5.625%	4/28/31	GBP	1,381	1,579
Places For People Treasury plc	2.875%	8/17/26	GBP	3,037	3,534
Platform HG Financing plc	1.926%	9/15/41	GBP	1,000	808
Platform HG Financing plc	1.625%	8/10/55	GBP	2,348	1,394
Porterbrook Rail Finance Ltd.	7.125%	10/20/26	GBP	1,545	2,054
Prs Finance plc	1.750%	11/24/26	GBP	10,445	11,962
Prs Finance plc	2.000%	1/23/29	GBP	8,131	9,000
Quadgas Finance plc	3.375%	9/17/29	GBP	2,379	2,478
RAC Bond Co. plc	4.870%	5/6/46	GBP	1,545	1,781
³ Reckitt Benckiser Treasury Services Nederland BV	0.375%	5/19/26	EUR	2,543	2,595
Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	5,053	4,712
³ Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	2,543	2,371
³ Reckitt Benckiser Treasury Services plc	1.750%	5/19/32	GBP	2,159	2,146
RELX Capital Inc.	1.300%	5/12/25	EUR	996	1,048
RELX Finance BV	0.500%	3/10/28	EUR	7,631	7,342
RELX Finance BV	0.875%	3/10/32	EUR	3,108	2,757
Rentokil Initial Finance BV	3.875%	6/27/27	EUR	6,500	7,222
Rentokil Initial Finance BV	4.375%	6/27/30	EUR	3,000	3,395
Rentokil Initial plc	0.950%	11/22/24	EUR	2,599	2,749
Rio Tinto Finance plc	4.000%	12/11/29	GBP	4,600	5,522
Riverside Finance plc	3.875%	12/5/44	GBP	1,107	1,149
RL Finance Bonds No. 3 plc	6.125%	11/13/28	GBP	1,656	2,021
RL Finance Bonds No. 4 plc	4.875%	10/7/49	GBP	5,471	5,199
¹ RMPA Services plc	5.337%	9/30/38	GBP	1,346	1,713
Rothesay Life plc	8.000%	10/30/25	GBP	2,707	3,489
Rothesay Life plc	3.375%	7/12/26	GBP	6,011	6,919
Royal Bank of Scotland Group plc	2.875%	9/19/26	GBP	8,207	9,619
Royal Bank of Scotland Group plc	3.125%	3/28/27	GBP	3,092	3,600
Royal Mail plc	1.250%	10/8/26	EUR	2,543	2,553
Sage Group plc	1.625%	2/25/31	GBP	4,608	4,458
Sanctuary Capital plc	6.697%	3/23/39	GBP	1,052	1,535
Sanctuary Capital plc	5.000%	4/26/47	GBP	2,055	2,471
Sanctuary Capital plc	2.375%	4/14/50	GBP	548	412
Santander UK Group Holdings plc	3.625%	1/14/26	GBP	8,356	9,925
Santander UK Group Holdings plc	2.920%	5/8/26	GBP	7,401	8,672
Santander UK Group Holdings plc	2.421%	1/17/29	GBP	600	644
Santander UK Group Holdings plc	0.603%	9/13/29	EUR	8,958	7,927
Santander UK plc	0.100%	5/12/24	EUR	10,275	10,914
Santander UK plc	1.250%	9/18/24	EUR	3,376	3,597
Santander UK plc	0.500%	1/10/25	EUR	4,144	4,330
Santander UK plc	5.750%	3/2/26	GBP	3,012	3,887
Santander UK plc	5.250%	2/16/29	GBP	3,122	4,030
Santander UK plc	3.875%	10/15/29	GBP	4,648	5,422
¹ Saxon Weald Capital plc	5.375%	6/6/42	GBP	515	634
Scotland Gas Networks plc	4.875%	12/21/34	GBP	498	585
Scottish Hydro Electric Transmission plc	2.250%	9/27/35	GBP	300	278
Segro Capital Sarl	0.500%	9/22/31	EUR	3,724	2,859
Segro plc	2.375%	10/11/29	GBP	558	596
Segro plc	2.875%	10/11/37	GBP	200	189
Severn Trent Utilities Finance plc	3.625%	1/16/26	GBP	1,912	2,311
Severn Trent Utilities Finance plc	2.750%	12/5/31	GBP	613	644
Severn Trent Utilities Finance plc	4.625%	11/30/34	GBP	3,000	3,580
Severn Trent Utilities Finance plc	2.000%	6/2/40	GBP	658	515
Severn Trent Utilities Finance plc	4.875%	1/24/42	GBP	2,291	2,708
Sky Ltd.	2.250%	11/17/25	EUR	300	321
Sky Ltd.	2.500%	9/15/26	EUR	20,774	22,227
Sky Ltd.	6.000%	5/21/27	GBP	150	197
Sky Ltd.	4.000%	11/26/29	GBP	2,434	2,904

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Smith & Nephew plc	4.565%	10/11/29	EUR	1,000	1,137
South Eastern Power Networks plc	5.500%	6/5/26	GBP	362	460
South Eastern Power Networks plc	5.625%	9/30/30	GBP	1,299	1,680
South Eastern Power Networks plc	6.375%	11/12/31	GBP	1,463	1,991
South Eastern Power Networks plc	1.750%	9/30/34	GBP	785	708
Southern Electric Power Distribution plc	4.625%	2/20/37	GBP	3,864	4,482
Southern Gas Networks plc	2.500%	2/3/25	GBP	2,310	2,769
Southern Gas Networks plc	6.375%	5/15/40	GBP	338	449
Southern Housing	3.500%	10/19/47	GBP	723	664
Southern Water Services Finance Ltd.	6.640%	3/31/26	GBP	7,638	9,876
Southern Water Services Finance Ltd.	1.625%	3/30/27	GBP	4,414	4,787
Southern Water Services Finance Ltd.	6.192%	3/31/29	GBP	1,536	2,014
Southern Water Services Finance Ltd.	4.500%	3/31/52	GBP	150	164
Southern Water Services Finance Ltd.	5.125%	9/30/56	GBP	50	60
Sovereign Housing Capital plc	4.768%	6/1/43	GBP	189	227
Sovereign Housing Capital plc	2.375%	11/4/48	GBP	2,345	1,812
SP Distribution plc	5.875%	7/17/26	GBP	613	785
SP Manweb plc	4.875%	9/20/27	GBP	200	250
SSE plc	1.250%	4/16/25	EUR	6,579	6,929
SSE plc	0.875%	9/6/25	EUR	778	807
SSE plc	8.375%	11/20/28	GBP	1,512	2,180
SSE plc	1.750%	4/16/30	EUR	2,500	2,418
SSE plc	6.250%	8/27/38	GBP	3,328	4,454
SSE plc	3.125%	Perpetual	EUR	2,000	2,000
SSE plc	4.000%	Perpetual	EUR	7,433	7,461
Stagecoach Group plc	4.000%	9/29/25	GBP	200	237
Standard Chartered plc	1.625%	10/3/27	EUR	353	355
Standard Chartered plc	0.850%	1/27/28	EUR	3,092	2,983
Standard Chartered plc	1.200%	9/23/31	EUR	400	377
Standard Chartered plc	4.375%	1/18/38	GBP	1,545	1,833
Student Finance plc	2.666%	9/30/29	GBP	723	892
Sunderland SHG Finance plc	6.380%	3/31/42	GBP	192	259
¹ TC Dudgeon Ofco plc	3.158%	11/12/38	GBP	719	771
¹ Telereal Secured Finance plc	4.010%	12/10/33	GBP	2,820	3,242
¹ Telereal Securitisation plc	6.165%	12/10/33	GBP	575	718
Telereal Securitisation plc	3.563%	12/10/36	GBP	1,100	1,217
Tesco Corporate Treasury Services plc	0.875%	5/29/26	EUR	15,142	15,288
Tesco Corporate Treasury Services plc	0.375%	7/27/29	EUR	7,000	6,191
¹ Tesco Property Finance 1 plc	7.623%	7/13/39	GBP	1,455	2,037
¹ Tesco Property Finance 2 plc	6.052%	10/13/39	GBP	1,894	2,392
¹ Tesco Property Finance 3 plc	5.744%	4/13/40	GBP	965	1,180
¹ Tesco Property Finance 4 plc	5.801%	10/13/40	GBP	2,460	3,034
¹ Tesco Property Finance 6 plc	5.411%	7/13/44	GBP	3,276	3,880
Thames Water Utilities Finance plc	2.875%	12/12/24	CAD	346	246
Thames Water Utilities Finance plc	4.000%	6/19/25	GBP	4,090	5,014
Thames Water Utilities Finance plc	0.875%	1/31/28	EUR	4,600	4,375
Thames Water Utilities Finance plc	3.500%	2/25/28	GBP	613	711
Thames Water Utilities Finance plc	6.750%	11/16/28	GBP	1,840	2,460
Thames Water Utilities Finance plc	4.375%	1/18/31	EUR	3,000	3,311
Thames Water Utilities Finance plc	2.625%	1/24/32	GBP	1,717	1,750
Thames Water Utilities Finance plc	1.250%	1/31/32	EUR	2,300	1,960
Thames Water Utilities Finance plc	6.500%	2/9/32	GBP	700	937
Thames Water Utilities Finance plc	4.375%	7/3/34	GBP	1,433	1,622
Thames Water Utilities Finance plc	5.125%	9/28/37	GBP	721	851
Thames Water Utilities Finance plc	2.375%	4/22/40	GBP	4,199	3,361
Thames Water Utilities Finance plc	5.500%	2/11/41	GBP	802	979
Thames Water Utilities Finance plc	4.625%	6/4/46	GBP	1,607	1,718
Thames Water Utilities Finance plc	7.738%	4/9/58	GBP	603	939
THFC Funding No. 2 plc	6.350%	7/8/41	GBP	1,216	1,703
THFC Funding No. 2 plc	5.200%	10/11/45	GBP	2,163	2,669
THFC Funding, Plc	5.125%	12/21/37	GBP	2,000	2,515
Together Housing Finance plc	4.500%	12/17/42	GBP	330	373
Tritax EuroBox plc	0.950%	6/2/26	EUR	704	655
Unilever Finance Netherlands BV	0.500%	1/6/25	EUR	100	105
Unilever Finance Netherlands BV	1.250%	3/25/25	EUR	10,275	10,922
Unilever Finance Netherlands BV	1.125%	2/12/27	EUR	5,142	5,247
Unilever Finance Netherlands BV	1.375%	7/31/29	EUR	2,708	2,681

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Unilever Finance Netherlands BV	1.750%	3/25/30	EUR	9,587	9,626
Unilever Finance Netherlands BV	1.375%	9/4/30	EUR	613	597
Unilever plc	1.500%	7/22/26	GBP	100	115
Unilever plc	1.500%	6/11/39	EUR	2,653	2,221
UNITE Group plc	3.500%	10/15/28	GBP	704	778
UNITE USAF II plc	3.921%	6/30/30	GBP	2,037	2,452
United Utilities Water Finance plc	0.875%	10/28/29	GBP	519	505
United Utilities Water Finance plc	2.625%	2/12/31	GBP	4,034	4,305
United Utilities Water Finance plc	2.000%	7/3/33	GBP	996	952
United Utilities Water Finance plc	1.875%	6/3/42	GBP	371	279
United Utilities Water Ltd.	5.625%	12/20/27	GBP	3,489	4,495
University College London	1.625%	6/4/61	GBP	2,800	1,727
University of Cambridge	3.750%	10/17/52	GBP	494	539
University of Cambridge	2.350%	6/27/78	GBP	1,398	1,026
University of Leeds	3.125%	12/19/50	GBP	1,900	1,793
University of Liverpool	3.375%	6/25/55	GBP	200	194
University of Manchester	4.250%	7/4/53	GBP	943	1,095
University of Oxford	2.544%	12/8/17	GBP	3,541	2,359
University of Southampton	2.250%	4/11/57	GBP	100	71
Urenco Finance NV	2.375%	12/2/24	EUR	2,094	2,262
Utmost Group plc	4.000%	12/15/31	GBP	1,500	1,395
Virgin Money UK plc	2.875%	6/24/25	EUR	900	960
Virgin Money UK plc	3.375%	4/24/26	GBP	7,644	8,918
Virgin Money UK plc	4.000%	9/25/26	GBP	2,800	3,297
Virgin Money UK plc	4.000%	9/3/27	GBP	2,872	3,311
Virgin Money UK plc	5.125%	12/11/30	GBP	1,945	2,269
Vodafone Group plc	1.875%	9/11/25	EUR	10,275	10,914
Vodafone Group plc	1.125%	11/20/25	EUR	7,923	8,245
Vodafone Group plc	5.625%	12/4/25	GBP	614	787
Vodafone Group plc	2.200%	8/25/26	EUR	2,049	2,184
Vodafone Group plc	1.500%	7/24/27	EUR	6,599	6,769
Vodafone Group plc	4.200%	12/13/27	AUD	4,760	3,062
Vodafone Group plc	1.875%	11/20/29	EUR	2,000	1,994
Vodafone Group plc	1.625%	11/24/30	EUR	3,839	3,685
Vodafone Group plc	1.600%	7/29/31	EUR	7,000	6,600
Vodafone Group plc	5.900%	11/26/32	GBP	6,690	8,867
Vodafone Group plc	2.875%	11/20/37	EUR	3,146	3,017
Vodafone Group plc	2.500%	5/24/39	EUR	6,269	5,575
Vodafone Group plc	3.375%	8/8/49	GBP	3,291	2,842
Vodafone Group plc	3.000%	8/12/56	GBP	3,252	2,447
Wales & West Utilities Finance plc	5.750%	3/29/30	GBP	2,543	3,286
Wales & West Utilities Finance plc	3.000%	8/3/38	GBP	723	690
Wellcome Trust Finance plc	4.625%	7/25/36	GBP	2,754	3,518
Wellcome Trust Ltd.	4.000%	5/9/59	GBP	1,107	1,257
Wellcome Trust Ltd.	2.517%	2/7/18	GBP	2,159	1,439
Wessex Water Services Finance plc	5.375%	3/10/28	GBP	484	606
Wessex Water Services Finance plc	1.250%	1/12/36	GBP	2,214	1,717
Western Power Distribution East Midlands plc	1.750%	9/9/31	GBP	1,200	1,157
Western Power Distribution South Wales plc	1.625%	10/7/35	GBP	2,414	2,037
Western Power Distribution South Wales plc	5.750%	3/23/40	GBP	1,100	1,415
Western Power Distribution South West plc	5.875%	3/25/27	GBP	1,127	1,452
Western Power Distribution South West plc	5.750%	3/23/40	GBP	900	1,160
Western Power Distribution West Midlands plc	5.750%	4/16/32	GBP	2,872	3,703
Westfield Stratford City Finance No. 2 plc	1.642%	8/4/31	GBP	1,272	1,393
Wheatley Group Capital plc	4.375%	11/28/44	GBP	869	968
WHG Treasury plc	4.250%	10/6/45	GBP	2,094	2,320
Wods Transmission plc	3.446%	8/24/34	GBP	408	472
WPP Finance 2013	2.875%	9/14/46	GBP	1,107	838
WPP Finance 2016	1.375%	3/20/25	EUR	7,292	7,678
WPP Finance 2017	3.750%	5/19/32	GBP	704	765
WPP Finance Deutschland GmbH	1.625%	3/23/30	EUR	5,531	5,348
WPP Finance SA	2.250%	9/22/26	EUR	200	211
WPP Finance SA	2.375%	5/19/27	EUR	2,553	2,685
Yorkshire Building Society	0.625%	9/21/25	EUR	4,137	4,201
Yorkshire Building Society	3.500%	4/21/26	GBP	503	603
Yorkshire Building Society	0.010%	10/13/27	EUR	9,722	9,203
Yorkshire Building Society	0.500%	7/1/28	EUR	3,019	2,768

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Yorkshire Building Society	3.375%	9/13/28	GBP	3,724	4,087
Yorkshire Building Society	1.500%	9/15/29	GBP	2,214	2,219
Yorkshire Housing Finance plc	4.125%	10/31/44	GBP	1,509	1,584
Yorkshire Power Finance Ltd.	7.250%	8/4/28	GBP	149	203
Yorkshire Water Finance plc	3.625%	8/1/29	GBP	3,212	3,707
Yorkshire Water Finance plc	6.375%	8/19/39	GBP	803	1,106
Yorkshire Water Finance plc	2.750%	4/18/41	GBP	4,961	4,395
Yorkshire Water Services Finance Ltd.	5.500%	5/28/37	GBP	700	903
					2,030,796
United States (3.1%)					
3M Co.	1.500%	11/9/26	EUR	200	206
3M Co.	1.750%	5/15/30	EUR	786	772
Abbott Ireland Financing DAC	1.500%	9/27/26	EUR	9,067	9,421
Abbott Ireland Financing DAC	0.375%	11/19/27	EUR	5,087	4,936
AbbVie Inc.	1.375%	5/17/24	EUR	15,484	16,678
AbbVie Inc.	1.250%	6/1/24	EUR	5,087	5,468
AbbVie Inc.	0.750%	11/18/27	EUR	11,943	11,644
AbbVie Inc.	2.625%	11/15/28	EUR	3,196	3,334
AbbVie Inc.	2.125%	11/17/28	EUR	10,219	10,416
AbbVie Inc.	2.125%	6/1/29	EUR	4,309	4,344
AGCO International Holdings BV	0.800%	10/6/28	EUR	2,500	2,296
Air Lease Corp.	2.625%	12/5/24	CAD	3,863	2,722
Air Products and Chemicals Inc.	1.000%	2/12/25	EUR	1,730	1,832
Air Products and Chemicals Inc.	0.500%	5/5/28	EUR	1,985	1,902
Air Products and Chemicals Inc.	0.800%	5/5/32	EUR	1,780	1,548
Altria Group Inc.	1.700%	6/15/25	EUR	1,601	1,686
Altria Group Inc.	2.200%	6/15/27	EUR	6,386	6,502
Altria Group Inc.	3.125%	6/15/31	EUR	7,280	6,891
American Honda Finance Corp.	0.750%	11/25/26	GBP	3,266	3,565
American Honda Finance Corp.	0.300%	7/7/28	EUR	6,000	5,617
American International Group Inc.	1.875%	6/21/27	EUR	2,708	2,730
American Medical Systems Europe BV	0.750%	3/8/25	EUR	13,363	13,953
American Medical Systems Europe BV	1.625%	3/8/31	EUR	8,500	7,954
American Medical Systems Europe BV	1.875%	3/8/34	EUR	4,400	3,944
American Tower Corp.	1.950%	5/22/26	EUR	7,489	7,790
American Tower Corp.	0.450%	1/15/27	EUR	4,618	4,468
American Tower Corp.	0.400%	2/15/27	EUR	3,643	3,503
American Tower Corp.	0.500%	1/15/28	EUR	2,653	2,478
American Tower Corp.	0.875%	5/21/29	EUR	4,335	3,903
American Tower Corp.	0.950%	10/5/30	EUR	3,402	2,949
Amgen Inc.	2.000%	2/25/26	EUR	1,326	1,403
Amgen Inc.	5.500%	12/7/26	GBP	2,214	2,815
Amgen Inc.	4.000%	9/13/29	GBP	5,269	6,229
Aon plc	2.875%	5/14/26	EUR	1,765	1,876
Apple Inc.	2.513%	8/19/24	CAD	11,407	8,196
Apple Inc.	0.875%	5/24/25	EUR	8,711	9,185
Apple Inc.	0.000%	11/15/25	EUR	4,480	4,572
Apple Inc.	3.600%	6/10/26	AUD	950	622
Apple Inc.	1.625%	11/10/26	EUR	5,000	5,239
Apple Inc.	2.000%	9/17/27	EUR	3,584	3,778
Apple Inc.	1.375%	5/24/29	EUR	1,640	1,643
Apple Inc.	0.750%	2/25/30	CHF	2,800	2,877
Apple Inc.	0.500%	11/15/31	EUR	2,113	1,891
Apple Inc.	3.600%	7/31/42	GBP	1,936	2,131
Aptiv plc	1.500%	3/10/25	EUR	6,097	6,460
Archer-Daniels-Midland Co.	1.000%	9/12/25	EUR	7,960	8,281
AT&T Inc.	1.375%	12/4/24	CHF	370	411
AT&T Inc.	4.000%	11/25/25	CAD	5,367	3,898
AT&T Inc.	4.100%	1/19/26	AUD	400	263
AT&T Inc.	0.250%	3/4/26	EUR	8,724	8,773
AT&T Inc.	2.900%	12/4/26	GBP	1,656	1,928
AT&T Inc.	5.500%	3/15/27	GBP	750	947
AT&T Inc.	4.600%	9/19/28	AUD	5,180	3,405
AT&T Inc.	2.350%	9/5/29	EUR	7,069	7,190
AT&T Inc.	4.375%	9/14/29	GBP	1,900	2,270
AT&T Inc.	3.550%	12/17/32	EUR	9,066	9,613
AT&T Inc.	5.200%	11/18/33	GBP	3,072	3,816

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
AT&T Inc.	3.375%	3/15/34	EUR	1,436	1,482
AT&T Inc.	2.450%	3/15/35	EUR	2,599	2,392
AT&T Inc.	3.150%	9/4/36	EUR	9,266	8,984
AT&T Inc.	2.600%	5/19/38	EUR	6,101	5,361
AT&T Inc.	7.000%	4/30/40	GBP	4,400	6,186
AT&T Inc.	4.250%	6/1/43	GBP	3,053	3,133
AT&T Inc.	4.875%	6/1/44	GBP	2,174	2,408
AT&T Inc.	4.850%	5/25/47	CAD	5,587	3,773
AT&T Inc.	5.100%	11/25/48	CAD	1,950	1,363
Athene Global Funding	3.127%	3/10/25	CAD	3,000	2,122
Athene Global Funding	2.100%	9/24/25	CAD	1,428	975
Athene Global Funding	0.832%	1/8/27	EUR	3,500	3,327
Athene Global Funding	1.750%	11/24/27	GBP	3,019	3,119
Athene Global Funding	0.625%	1/12/28	EUR	3,287	2,964
Athene Global Funding	2.470%	6/9/28	CAD	2,244	1,445
Bank of America Corp.	2.300%	7/25/25	GBP	3,092	3,669
Bank of America Corp.	3.407%	9/20/25	CAD	969	698
Bank of America Corp.	3.515%	3/24/26	CAD	1,529	1,098
Bank of America Corp.	0.808%	5/9/26	EUR	14,844	15,307
Bank of America Corp.	1.949%	10/27/26	EUR	3,000	3,132
Bank of America Corp.	4.250%	12/10/26	GBP	2,227	2,716
Bank of America Corp.	1.776%	5/4/27	EUR	11,327	11,621
Bank of America Corp.	1.978%	9/15/27	CAD	5,381	3,622
Bank of America Corp.	3.615%	3/16/28	CAD	6,602	4,666
Bank of America Corp.	1.662%	4/25/28	EUR	1,306	1,303
Bank of America Corp.	0.583%	8/24/28	EUR	16,511	15,636
Bank of America Corp.	3.648%	3/31/29	EUR	1,711	1,842
Bank of America Corp.	2.598%	4/4/29	CAD	1,901	1,269
Bank of America Corp.	0.694%	3/22/31	EUR	17,267	15,041
Bank of America Corp.	3.584%	4/27/31	GBP	5,800	6,510
Bank of America Corp.	0.654%	10/26/31	EUR	14,875	12,654
Baxter International Inc.	1.300%	5/30/25	EUR	7,487	7,824
Baxter International Inc.	1.300%	5/15/29	EUR	3,705	3,481
Becton Dickinson & Co.	0.034%	8/13/25	EUR	2,777	2,830
Becton Dickinson & Co.	1.900%	12/15/26	EUR	5,985	6,236
Becton Dickinson Euro Finance Sarl	1.208%	6/4/26	EUR	4,144	4,256
Becton Dickinson Euro Finance Sarl	0.334%	8/13/28	EUR	4,151	3,865
Becton Dickinson Euro Finance Sarl	3.553%	9/13/29	EUR	2,500	2,726
Becton Dickinson Euro Finance Sarl	1.336%	8/13/41	EUR	2,294	1,581
Berkshire Hathaway Finance Corp.	2.000%	3/18/34	EUR	4,800	4,499
Berkshire Hathaway Finance Corp.	2.375%	6/19/39	GBP	4,441	3,980
Berkshire Hathaway Finance Corp.	2.625%	6/19/59	GBP	1,875	1,437
Berkshire Hathaway Inc.	0.170%	9/13/24	JPY	720,000	5,257
Berkshire Hathaway Inc.	1.125%	3/16/27	EUR	7,528	7,591
Berkshire Hathaway Inc.	2.150%	3/15/28	EUR	2,850	2,965
Berkshire Hathaway Inc.	0.440%	9/13/29	JPY	2,810,000	19,837
Berkshire Hathaway Inc.	1.625%	3/16/35	EUR	4,692	4,134
Berkshire Hathaway Inc.	1.108%	9/13/49	JPY	330,000	1,866
Berry Global Inc.	1.500%	1/15/27	EUR	2,214	2,181
Blackstone Holdings Finance Co. LLC	2.000%	5/19/25	EUR	100	104
Blackstone Holdings Finance Co. LLC	1.000%	10/5/26	EUR	387	380
Blackstone Holdings Finance Co. LLC	1.500%	4/10/29	EUR	3,049	2,837
Blackstone Holdings Finance Co. LLC	3.500%	6/1/34	EUR	2,000	1,855
Blackstone Private Credit Fund	1.750%	11/30/26	EUR	3,000	2,779
Booking Holdings Inc.	2.375%	9/23/24	EUR	2,094	2,271
Booking Holdings Inc.	0.100%	3/8/25	EUR	14,753	15,240
Booking Holdings Inc.	4.000%	11/15/26	EUR	6,800	7,629
Booking Holdings Inc.	1.800%	3/3/27	EUR	9,863	10,237
Booking Holdings Inc.	0.500%	3/8/28	EUR	7,406	7,089
Booking Holdings Inc.	4.500%	11/15/31	EUR	6,100	7,000
Booking Holdings Inc.	4.750%	11/15/34	EUR	5,700	6,675
BorgWarner Inc.	1.000%	5/19/31	EUR	4,471	3,769
Boston Scientific Corp.	0.625%	12/1/27	EUR	2,516	2,432
Bristol-Myers Squibb Co.	1.000%	5/15/25	EUR	790	831
Bristol-Myers Squibb Co.	1.750%	5/15/35	EUR	2,094	1,901
Brown-Forman Corp.	1.200%	7/7/26	EUR	1,304	1,328
Brown-Forman Corp.	2.600%	7/7/28	GBP	4,713	5,380

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Capital One Financial Corp.	1.650%	6/12/29	EUR	1,947	1,666
Celanese US Holdings LLC	4.777%	7/19/26	EUR	2,600	2,845
Celanese US Holdings LLC	2.125%	3/1/27	EUR	4,034	3,995
Celanese US Holdings LLC	0.625%	9/10/28	EUR	1,590	1,359
Celanese US Holdings LLC	5.337%	1/19/29	EUR	1,235	1,333
Chubb INA Holdings Inc.	0.300%	12/15/24	EUR	943	981
Chubb INA Holdings Inc.	1.550%	3/15/28	EUR	4,627	4,628
Chubb INA Holdings Inc.	0.875%	12/15/29	EUR	6,212	5,670
Chubb INA Holdings Inc.	1.400%	6/15/31	EUR	2,434	2,208
Chubb INA Holdings Inc.	2.500%	3/15/38	EUR	4,399	3,964
Citigroup Inc.	2.375%	5/22/24	EUR	996	1,082
Citigroup Inc.	4.090%	6/9/25	CAD	1,501	1,087
Citigroup Inc.	2.400%	10/31/25	JPY	3,185,500	23,877
Citigroup Inc.	1.250%	7/6/26	EUR	7,600	7,877
Citigroup Inc.	1.500%	7/24/26	EUR	7,539	7,832
Citigroup Inc.	2.125%	9/10/26	EUR	2,763	2,877
Citigroup Inc.	1.750%	10/23/26	GBP	5,745	6,431
Citigroup Inc.	2.800%	6/25/27	JPY	202,600	1,609
Citigroup Inc.	0.500%	10/8/27	EUR	19,633	19,154
Citigroup Inc.	1.625%	3/21/28	EUR	3,000	2,963
Citigroup Inc.	1.250%	4/10/29	EUR	1,545	1,458
Citigroup Inc.	4.500%	3/3/31	GBP	498	574
Citigroup Inc.	6.800%	6/25/38	GBP	321	479
Citigroup Inc.	7.375%	9/1/39	GBP	338	533
Coca-Cola Co.	3.250%	6/11/24	AUD	830	544
Coca-Cola Co.	1.125%	3/9/27	EUR	6,688	6,781
Coca-Cola Co.	0.125%	3/9/29	EUR	2,389	2,189
Coca-Cola Co.	0.400%	5/6/30	EUR	5,530	4,973
Coca-Cola Co.	0.500%	3/9/33	EUR	5,571	4,642
Coca-Cola Co.	0.375%	3/15/33	EUR	12,873	10,600
Coca-Cola Co.	1.625%	3/9/35	EUR	2,900	2,617
Coca-Cola Co.	0.950%	5/6/36	EUR	3,244	2,609
Coca-Cola Co.	0.800%	3/15/40	EUR	3,037	2,173
Coca-Cola Co.	1.000%	3/9/41	EUR	1,700	1,218
Colgate-Palmolive Co.	0.500%	3/6/26	EUR	943	967
Colgate-Palmolive Co.	0.300%	11/10/29	EUR	4,000	3,716
Colgate-Palmolive Co.	1.375%	3/6/34	EUR	1,326	1,216
Colgate-Palmolive Co.	0.875%	11/12/39	EUR	383	290
Comcast Corp.	0.000%	9/14/26	EUR	3,694	3,635
Comcast Corp.	1.500%	2/20/29	GBP	2,231	2,343
Comcast Corp.	0.250%	9/14/29	EUR	6,482	5,867
Comcast Corp.	5.500%	11/23/29	GBP	2,044	2,672
Comcast Corp.	0.750%	2/20/32	EUR	1,600	1,400
Comcast Corp.	1.875%	2/20/36	GBP	3,358	3,025
Comcast Corp.	1.250%	2/20/40	EUR	1,248	940
Corning Inc.	0.992%	8/10/27	JPY	830,000	5,875
Danaher Corp.	2.500%	3/30/30	EUR	5,910	6,127
DH Europe Finance II Sarl	0.200%	3/18/26	EUR	7,796	7,855
DH Europe Finance II Sarl	0.450%	3/18/28	EUR	1,710	1,642
DH Europe Finance II Sarl	0.750%	9/18/31	EUR	3,815	3,366
DH Europe Finance II Sarl	1.350%	9/18/39	EUR	6,025	4,602
DH Europe Finance II Sarl	1.800%	9/18/49	EUR	1,092	806
Digital Dutch Finco BV	1.500%	3/15/30	EUR	2,800	2,420
Digital Dutch Finco BV	1.250%	2/1/31	EUR	2,316	1,912
Digital Dutch Finco BV	1.000%	1/15/32	EUR	1,250	980
Digital Euro Finco LLC	1.125%	4/9/28	EUR	11,367	10,382
Digital Intrepid Holding BV	1.375%	7/18/32	EUR	3,000	2,353
Digital Stout Holding LLC	3.300%	7/19/29	GBP	3,515	3,766
Digital Stout Holding LLC	3.750%	10/17/30	GBP	2,094	2,265
Discovery Communications LLC	2.500%	9/20/24	GBP	3,815	4,600
Discovery Communications LLC	1.900%	3/19/27	EUR	7,041	7,166
Dover Corp.	1.250%	11/9/26	EUR	13,810	14,161
Dow Chemical Co.	0.500%	3/15/27	EUR	9,122	8,901
Dow Chemical Co.	1.875%	3/15/40	EUR	1,840	1,411
Duke Energy Corp.	3.100%	6/15/28	EUR	9,500	9,986
Duke Energy Corp.	3.850%	6/15/34	EUR	4,700	4,765
DXC Capital Funding DAC	0.450%	9/15/27	EUR	2,697	2,471

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
DXC Capital Funding DAC	0.950%	9/15/31	EUR	4,129	3,338
DXC Technology Co.	1.750%	1/15/26	EUR	4,237	4,363
Eastman Chemical Co.	1.500%	5/26/23	EUR	5,087	5,596
Eastman Chemical Co.	1.875%	11/23/26	EUR	14,471	15,090
Eaton Capital Unlimited Co.	0.697%	5/14/25	EUR	5,938	6,166
Eaton Capital Unlimited Co.	0.577%	3/8/30	EUR	1,900	1,714
Ecolab Inc.	1.000%	1/15/24	EUR	2,543	2,754
Eli Lilly & Co.	2.125%	6/3/30	EUR	4,144	4,249
Eli Lilly & Co.	1.700%	11/1/49	EUR	3,102	2,311
Eli Lilly & Co.	1.375%	9/14/61	EUR	3,000	1,725
Emerson Electric Co.	0.375%	5/22/24	EUR	1,025	1,093
Emerson Electric Co.	1.250%	10/15/25	EUR	996	1,041
Emerson Electric Co.	2.000%	10/15/29	EUR	996	1,017
Equinix Inc.	0.250%	3/15/27	EUR	2,214	2,122
Euronet Worldwide Inc.	1.375%	5/22/26	EUR	3,156	3,123
Experian Europe DAC	1.560%	5/16/31	EUR	1,400	1,311
Experian Finance plc	1.375%	6/25/26	EUR	300	309
Experian Finance plc	3.250%	4/7/32	GBP	2,872	3,172
Exxon Mobil Corp.	0.142%	6/26/24	EUR	10,329	10,965
Exxon Mobil Corp.	0.835%	6/26/32	EUR	13,032	11,121
FedEx Corp.	1.625%	1/11/27	EUR	3,541	3,607
FedEx Corp.	1.300%	8/5/31	EUR	1,161	1,032
FedEx Corp.	0.950%	5/4/33	EUR	6,723	5,494
Fidelity National Information Services Inc.	1.500%	5/21/27	EUR	14,734	14,798
Fidelity National Information Services Inc.	2.250%	12/3/29	GBP	1,120	1,165
Fidelity National Information Services Inc.	2.000%	5/21/30	EUR	2,214	2,115
Fidelity National Information Services Inc.	3.360%	5/21/31	GBP	2,403	2,612
Fidelity National Information Services Inc.	2.950%	5/21/39	EUR	706	618
Fiserv Inc.	2.250%	7/1/25	GBP	700	826
Fiserv Inc.	1.125%	7/1/27	EUR	1,467	1,458
Fiserv Inc.	1.625%	7/1/30	EUR	9,285	8,733
Fiserv Inc.	3.000%	7/1/31	GBP	3,315	3,499
GE Capital Canada Funding Co.	5.730%	10/22/37	CAD	765	581
GE Capital UK Funding Unlimited Co.	5.875%	1/18/33	GBP	4,579	5,858
General Electric Co.	0.875%	5/17/25	EUR	3,700	3,859
General Electric Co.	1.500%	5/17/29	EUR	2,278	2,279
General Electric Co.	4.125%	9/19/35	EUR	4,715	5,280
General Electric Co.	2.125%	5/17/37	EUR	2,994	2,612
General Electric Co.	4.875%	9/18/37	GBP	453	508
General Mills Inc.	0.450%	1/15/26	EUR	3,710	3,765
General Mills Inc.	1.500%	4/27/27	EUR	996	1,010
General Mills Inc.	3.907%	4/13/29	EUR	1,098	1,215
General Motors Financial Co. Inc.	2.250%	9/6/24	GBP	394	474
General Motors Financial Co. Inc.	1.000%	2/24/25	EUR	9,300	9,752
General Motors Financial Co. Inc.	0.850%	2/26/26	EUR	11,787	11,881
General Motors Financial Co. Inc.	0.650%	9/7/28	EUR	3,019	2,738
General Motors Financial of Canada Ltd.	5.950%	5/14/24	CAD	2,537	1,882
General Motors Financial of Canada Ltd.	1.700%	7/9/25	CAD	1,100	754
General Motors Financial of Canada Ltd.	1.750%	4/15/26	CAD	1,496	1,005
General Motors Financial of Canada Ltd.	3.150%	2/8/27	CAD	1,860	1,273
General Motors Financial of Canada Ltd.	5.200%	2/9/28	CAD	1,700	1,256
Global Payments Inc.	4.875%	3/17/31	EUR	11,055	12,351
Goldman Sachs Group Inc.	1.375%	5/15/24	EUR	16,103	17,382
Goldman Sachs Group Inc.	2.125%	9/30/24	EUR	7,017	7,563
Goldman Sachs Group Inc.	3.375%	3/27/25	EUR	2,561	2,804
Goldman Sachs Group Inc.	1.250%	5/1/25	EUR	4,284	4,481
Goldman Sachs Group Inc.	7.125%	8/7/25	GBP	1,899	2,476
Goldman Sachs Group Inc.	3.307%	10/31/25	CAD	411	295
Goldman Sachs Group Inc.	4.250%	1/29/26	GBP	9,177	11,251
Goldman Sachs Group Inc.	2.875%	6/3/26	EUR	11,899	12,804
Goldman Sachs Group Inc.	1.625%	7/27/26	EUR	1,389	1,431
Goldman Sachs Group Inc.	2.599%	11/30/27	CAD	3,570	2,436
Goldman Sachs Group Inc.	1.500%	12/7/27	GBP	7,515	8,015
Goldman Sachs Group Inc.	0.250%	1/26/28	EUR	1,365	1,260
Goldman Sachs Group Inc.	2.000%	3/22/28	EUR	3,638	3,663
Goldman Sachs Group Inc.	7.250%	4/10/28	GBP	403	547
Goldman Sachs Group Inc.	2.000%	11/1/28	EUR	5,226	5,200

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Goldman Sachs Group Inc.	2.013%	2/28/29	CAD	4,951	3,213
Goldman Sachs Group Inc.	0.875%	5/9/29	EUR	9,300	8,402
Goldman Sachs Group Inc.	3.125%	7/25/29	GBP	3,211	3,550
Goldman Sachs Group Inc.	3.625%	10/29/29	GBP	934	1,065
Goldman Sachs Group Inc.	1.875%	12/16/30	GBP	375	369
Goldman Sachs Group Inc.	0.750%	3/23/32	EUR	11,206	9,068
Goldman Sachs Group Inc.	1.000%	3/18/33	EUR	9,769	7,851
Goldman Sachs Group Inc.	6.875%	1/18/38	GBP	1,263	1,665
GSK Consumer Healthcare Capital NL BV	1.250%	3/29/26	EUR	7,500	7,714
GSK Consumer Healthcare Capital NL BV	2.125%	3/29/34	EUR	2,800	2,596
HCN Canadian Holdings-1 LP	2.950%	1/15/27	CAD	917	623
Highland Holdings Sarl	0.318%	12/15/26	EUR	10,300	9,996
Highland Holdings Sarl	0.934%	12/15/31	EUR	2,000	1,736
Honeywell International Inc.	2.250%	2/22/28	EUR	13,772	14,369
Honeywell International Inc.	0.750%	3/10/32	EUR	2,000	1,738
Honeywell International Inc.	4.125%	11/2/34	EUR	2,507	2,818
Illinois Tool Works Inc.	0.250%	12/5/24	EUR	2,379	2,493
Illinois Tool Works Inc.	0.625%	12/5/27	EUR	5,617	5,489
Illinois Tool Works Inc.	2.125%	5/22/30	EUR	5,920	5,942
Illinois Tool Works Inc.	1.000%	6/5/31	EUR	3,102	2,836
International Business Machines Corp.	0.875%	1/31/25	EUR	1,545	1,628
International Business Machines Corp.	0.950%	5/23/25	EUR	9,397	9,854
International Business Machines Corp.	2.875%	11/7/25	EUR	2,050	2,232
International Business Machines Corp.	1.250%	1/29/27	EUR	6,265	6,395
International Business Machines Corp.	0.300%	2/11/28	EUR	3,815	3,639
International Business Machines Corp.	1.750%	3/7/28	EUR	1,900	1,937
International Business Machines Corp.	1.500%	5/23/29	EUR	3,700	3,656
International Business Machines Corp.	1.750%	1/31/31	EUR	4,758	4,600
International Business Machines Corp.	3.625%	2/6/31	EUR	5,000	5,510
International Business Machines Corp.	1.250%	2/9/34	EUR	5,100	4,389
International Business Machines Corp.	3.750%	2/6/35	EUR	2,000	2,160
International Business Machines Corp.	1.200%	2/11/40	EUR	2,763	2,035
International Business Machines Corp.	4.000%	2/6/43	EUR	2,584	2,770
International Flavors & Fragrances Inc.	1.800%	9/25/26	EUR	4,502	4,581
John Deere Cash Management Sarl	2.200%	4/2/32	EUR	5,087	5,173
John Deere Cash Management Sarl	1.650%	6/13/39	EUR	2,543	2,194
John Deere Financial Inc.	1.090%	7/17/24	CAD	1,488	1,051
John Deere Financial Inc.	2.580%	10/16/26	CAD	969	677
John Deere Financial Inc.	1.340%	9/8/27	CAD	4,030	2,632
Johnson & Johnson	0.650%	5/20/24	EUR	5,197	5,578
Johnson & Johnson	1.150%	11/20/28	EUR	558	555
Johnson & Johnson	1.650%	5/20/35	EUR	150	139
Johnson Controls International plc	1.375%	2/25/25	EUR	8,160	8,643
Johnson Controls International plc / Tyco Fire & Security Finance SCA	0.375%	9/15/27	EUR	2,532	2,427
JPMorgan Chase & Co.	3.000%	2/19/26	EUR	2,872	3,123
JPMorgan Chase & Co.	0.991%	4/28/26	GBP	7,448	8,587
JPMorgan Chase & Co.	3.500%	12/18/26	GBP	2,543	3,053
JPMorgan Chase & Co.	1.090%	3/11/27	EUR	32,076	32,560
JPMorgan Chase & Co.	0.389%	2/24/28	EUR	16,892	16,193
JPMorgan Chase & Co.	1.896%	3/5/28	CAD	8,150	5,458
JPMorgan Chase & Co.	1.638%	5/18/28	EUR	2,084	2,088
JPMorgan Chase & Co.	1.963%	3/23/30	EUR	21,500	21,083
JPMorgan Chase & Co.	1.001%	7/25/31	EUR	3,800	3,387
JPMorgan Chase & Co.	1.047%	11/4/32	EUR	900	778
JPMorgan Chase & Co.	1.895%	4/28/33	GBP	3,000	2,908
Kellogg Co.	1.250%	3/10/25	EUR	2,599	2,753
Kinder Morgan Inc.	2.250%	3/16/27	EUR	1,699	1,756
KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	5,087	4,491
3 KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	1,545	1,364
Kraft Heinz Foods Co.	2.250%	5/25/28	EUR	10,000	10,281
Liberty Mutual Group Inc.	2.750%	5/4/26	EUR	7,182	7,602
Linde plc	1.000%	9/30/51	EUR	6,700	4,122
LYB International Finance II BV	0.875%	9/17/26	EUR	4,539	4,543
ManpowerGroup Inc.	1.750%	6/22/26	EUR	250	259
Mastercard Inc.	2.100%	12/1/27	EUR	4,165	4,375
Mastercard Inc.	1.000%	2/22/29	EUR	6,800	6,588
McDonald's Corp.	3.000%	3/8/24	AUD	6,060	3,968

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
McDonald's Corp.	2.375%	11/27/24	EUR	100	109
McDonald's Corp.	3.125%	3/4/25	CAD	5,101	3,669
McDonald's Corp.	0.900%	6/15/26	EUR	100	102
McDonald's Corp.	1.875%	5/26/27	EUR	100	104
McDonald's Corp.	1.750%	5/3/28	EUR	1,900	1,939
McDonald's Corp.	0.250%	10/4/28	EUR	9,300	8,627
McDonald's Corp.	2.375%	5/31/29	EUR	3,000	3,094
McDonald's Corp.	2.625%	6/11/29	EUR	100	104
McDonald's Corp.	1.500%	11/28/29	EUR	7,200	6,972
McDonald's Corp.	2.950%	3/15/34	GBP	2,800	2,915
McDonald's Corp.	3.000%	5/31/34	EUR	4,900	5,031
McDonald's Corp.	4.125%	6/11/54	GBP	800	839
McKesson Corp.	1.500%	11/17/25	EUR	6,414	6,719
McKesson Corp.	1.625%	10/30/26	EUR	5,197	5,362
McKesson Corp.	3.125%	2/17/29	GBP	398	445
Medtronic Global Holdings SCA	0.250%	7/2/25	EUR	1,491	1,535
Medtronic Global Holdings SCA	2.625%	10/15/25	EUR	1,083	1,170
Medtronic Global Holdings SCA	0.375%	10/15/28	EUR	10,196	9,558
Medtronic Global Holdings SCA	3.000%	10/15/28	EUR	1,725	1,862
Medtronic Global Holdings SCA	1.625%	3/7/31	EUR	4,144	3,981
Medtronic Global Holdings SCA	1.000%	7/2/31	EUR	1,436	1,309
Medtronic Global Holdings SCA	3.125%	10/15/31	EUR	1,200	1,277
Medtronic Global Holdings SCA	0.750%	10/15/32	EUR	2,087	1,799
Medtronic Global Holdings SCA	3.375%	10/15/34	EUR	1,547	1,626
Medtronic Global Holdings SCA	1.500%	7/2/39	EUR	1,297	1,001
Medtronic Global Holdings SCA	1.375%	10/15/40	EUR	7,934	5,818
Medtronic Global Holdings SCA	1.750%	7/2/49	EUR	7,796	5,364
Medtronic Global Holdings SCA	1.625%	10/15/50	EUR	7,158	4,657
Merck & Co. Inc.	0.500%	11/2/24	EUR	5,043	5,330
Merck & Co. Inc.	1.875%	10/15/26	EUR	1,710	1,800
Merck & Co. Inc.	2.500%	10/15/34	EUR	2,686	2,704
Merck & Co. Inc.	1.375%	11/2/36	EUR	1,216	1,036
MetLife Inc.	5.375%	12/9/24	GBP	2,237	2,800
MetLife Inc.	0.769%	5/23/29	JPY	670,000	4,921
Metropolitan Life Global Funding I	4.125%	9/2/25	GBP	3,000	3,677
Metropolitan Life Global Funding I	4.000%	7/13/27	AUD	1,281	813
Metropolitan Life Global Funding I	0.625%	12/8/27	GBP	4,471	4,592
Metropolitan Life Global Funding I	1.950%	3/20/28	CAD	2,843	1,870
Metropolitan Life Global Funding I	2.450%	1/12/29	CAD	1,650	1,094
Metropolitan Life Global Funding I	5.000%	1/10/30	GBP	5,000	6,228
Metropolitan Life Global Funding I	3.394%	4/9/30	CAD	2,128	1,458
Metropolitan Life Global Funding I	3.750%	12/5/30	EUR	6,700	7,307
Microsoft Corp.	3.125%	12/6/28	EUR	11,236	12,545
Microsoft Corp.	2.625%	5/2/33	EUR	2,094	2,236
Mohawk Capital Finance SA	1.750%	6/12/27	EUR	1,400	1,423
Molson Coors Beverage Co.	1.250%	7/15/24	EUR	4,429	4,720
Molson Coors International LP	3.440%	7/15/26	CAD	1,853	1,311
3 Mondelez International Holdings Netherlands BV	0.000%	9/22/26	EUR	4,812	4,703
3 Mondelez International Holdings Netherlands BV	0.250%	9/9/29	EUR	3,563	3,186
3 Mondelez International Holdings Netherlands BV	1.250%	9/9/41	EUR	1,590	1,133
Mondelez International Inc.	3.250%	3/7/25	CAD	2,240	1,608
Mondelez International Inc.	1.625%	3/8/27	EUR	6,011	6,127
Mondelez International Inc.	0.250%	3/17/28	EUR	10,430	9,804
Mondelez International Inc.	2.375%	3/6/35	EUR	2,137	2,004
Moody's Corp.	0.950%	2/25/30	EUR	4,892	4,537
Morgan Stanley	2.103%	5/8/26	EUR	3,500	3,704
Morgan Stanley	1.342%	10/23/26	EUR	6,908	7,122
Morgan Stanley	1.375%	10/27/26	EUR	3,700	3,771
Morgan Stanley	2.625%	3/9/27	GBP	4,495	5,147
Morgan Stanley	1.779%	8/4/27	CAD	3,309	2,219
Morgan Stanley	0.406%	10/29/27	EUR	7,430	7,167
Morgan Stanley	0.495%	10/26/29	EUR	17,019	15,330
Morgan Stanley	0.497%	2/7/31	EUR	16,470	14,156
Morgan Stanley	1.102%	4/29/33	EUR	1,429	1,190
Morgan Stanley	5.789%	11/18/33	GBP	8,800	11,231
Morgan Stanley	5.148%	1/25/34	EUR	13,000	15,002
Mylan Inc.	2.125%	5/23/25	EUR	5,600	5,940

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Nasdaq Inc.	1.750%	3/28/29	EUR	4,812	4,716
Nasdaq Inc.	0.875%	2/13/30	EUR	8,864	8,010
National Grid North America Inc	1.054%	1/20/31	EUR	7,500	6,622
National Grid North America Inc.	1.000%	7/12/24	EUR	300	320
Nestle Finance International Ltd.	0.000%	11/12/24	EUR	7,515	7,906
Nestle Finance International Ltd.	1.250%	11/2/29	EUR	5,536	5,475
Nestle Finance International Ltd.	1.500%	4/1/30	EUR	5,124	5,091
Nestle Finance International Ltd.	0.375%	5/12/32	EUR	4,000	3,460
Nestle Finance International Ltd.	0.000%	3/3/33	EUR	4,455	3,607
Nestle Finance International Ltd.	1.500%	3/29/35	EUR	3,500	3,196
Nestle Finance International Ltd.	1.750%	11/2/37	EUR	4,125	3,770
Nestle Finance International Ltd.	0.375%	12/3/40	EUR	3,587	2,410
Nestle Finance International Ltd.	0.875%	6/14/41	EUR	9,260	6,803
Nestle Holdings Inc.	2.125%	4/4/27	GBP	1,250	1,433
Nestle Holdings Inc.	2.192%	1/26/29	CAD	7,380	4,913
Nestle Holdings Inc.	1.375%	6/23/33	GBP	3,000	2,798
Nestle SA	2.500%	7/14/34	CHF	4,900	5,664
Netflix Inc.	3.625%	6/15/30	EUR	5,500	5,813
New York Life Global Funding	1.250%	12/17/26	GBP	3,724	4,095
New York Life Global Funding	0.250%	1/23/27	EUR	9,787	9,514
New York Life Global Funding	2.000%	4/17/28	CAD	2,993	1,990
NextEra Energy Capital Holdings Inc.	2.200%	12/2/26	AUD	2,290	1,400
Omnicom Capital Holdings plc	2.250%	11/22/33	GBP	2,429	2,308
Omnicom Finance Holdings plc	0.800%	7/8/27	EUR	7,904	7,792
Omnicom Finance Holdings plc	1.400%	7/8/31	EUR	2,269	2,090
Oracle Corp.	3.125%	7/10/25	EUR	448	490
Parker-Hannifin Corp.	1.125%	3/1/25	EUR	7,955	8,326
PepsiCo Inc.	0.250%	5/6/24	EUR	3,156	3,373
PepsiCo Inc.	2.150%	5/6/24	CAD	1,624	1,169
PepsiCo Inc.	0.750%	3/18/27	EUR	996	1,001
PepsiCo Inc.	0.500%	5/6/28	EUR	5,974	5,775
PepsiCo Inc.	0.875%	7/18/28	EUR	1,875	1,833
PepsiCo Inc.	1.125%	3/18/31	EUR	943	887
PepsiCo Inc.	0.400%	10/9/32	EUR	6,028	5,096
PepsiCo Inc.	0.750%	10/14/33	EUR	3,343	2,841
PepsiCo Inc.	0.875%	10/16/39	EUR	5,032	3,743
PepsiCo Inc.	1.050%	10/9/50	EUR	1,107	749
PerkinElmer Inc.	1.875%	7/19/26	EUR	2,323	2,397
Pfizer Inc.	1.000%	3/6/27	EUR	1,765	1,793
Pfizer Inc.	2.735%	6/15/43	GBP	4,634	4,227
Philip Morris International Inc.	0.625%	11/8/24	EUR	667	702
Philip Morris International Inc.	2.750%	3/19/25	EUR	1,000	1,086
Philip Morris International Inc.	2.875%	5/14/29	EUR	1,272	1,336
Philip Morris International Inc.	0.800%	8/1/31	EUR	4,539	3,778
Philip Morris International Inc.	3.125%	6/3/33	EUR	548	539
Philip Morris International Inc.	2.000%	5/9/36	EUR	2,090	1,629
Philip Morris International Inc.	1.875%	11/6/37	EUR	1,463	1,074
Philip Morris International Inc.	1.450%	8/1/39	EUR	7,902	5,066
PPG Industries Inc.	1.875%	6/1/25	EUR	2,296	2,444
PPG Industries Inc.	0.875%	11/3/25	EUR	1,326	1,374
PPG Industries Inc.	1.400%	3/13/27	EUR	200	203
PPG Industries Inc.	2.750%	6/1/29	EUR	2,906	3,031
Praxair Inc.	1.625%	12/1/25	EUR	10,476	11,101
Procter & Gamble Co.	0.500%	10/25/24	EUR	1,545	1,634
Procter & Gamble Co.	0.625%	10/30/24	EUR	13,161	13,944
Procter & Gamble Co.	1.375%	5/3/25	GBP	4,977	5,887
Procter & Gamble Co.	3.250%	8/2/26	EUR	6,625	7,329
Procter & Gamble Co.	1.200%	10/30/28	EUR	2,379	2,372
Procter & Gamble Co.	1.800%	5/3/29	GBP	6,427	7,008
Procter & Gamble Co.	1.250%	10/25/29	EUR	3,541	3,482
Procter & Gamble Co.	0.350%	5/5/30	EUR	8,000	7,306
Procter & Gamble Co.	3.250%	8/2/31	EUR	3,000	3,318
Procter & Gamble Co.	1.875%	10/30/38	EUR	1,216	1,108
Prologis Euro Finance LLC	0.250%	9/10/27	EUR	5,728	5,416
Prologis Euro Finance LLC	0.375%	2/6/28	EUR	1,729	1,621
Prologis Euro Finance LLC	1.875%	1/5/29	EUR	5,481	5,393
Prologis Euro Finance LLC	1.000%	2/8/29	EUR	3,300	3,032

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Prologis Euro Finance LLC	0.625%	9/10/31	EUR	3,019	2,500
Prologis Euro Finance LLC	0.500%	2/16/32	EUR	4,197	3,389
Prologis Euro Finance LLC	1.500%	2/8/34	EUR	1,300	1,079
Prologis Euro Finance LLC	1.000%	2/6/35	EUR	1,710	1,297
Prologis Euro Finance LLC	1.000%	2/16/41	EUR	2,130	1,343
Prologis Euro Finance LLC	4.250%	1/31/43	EUR	2,000	2,007
Prologis Euro Finance LLC	1.500%	9/10/49	EUR	1,619	985
Prologis LP	3.000%	6/2/26	EUR	778	840
Prologis LP	2.250%	6/30/29	GBP	4,469	4,758
Prologis LP	5.250%	1/15/31	CAD	4,000	3,046
Public Storage	0.500%	9/9/30	EUR	3,241	2,728
Public Storage	0.875%	1/24/32	EUR	3,376	2,777
Raytheon Technologies Corp.	2.150%	5/18/30	EUR	6,316	6,174
Realty Income Corp.	1.875%	1/14/27	GBP	624	690
Realty Income Corp.	1.125%	7/13/27	GBP	5,938	6,211
Realty Income Corp.	1.750%	7/13/33	GBP	2,043	1,808
Realty Income Corp.	2.500%	1/14/42	GBP	946	757
Roche Finance Europe BV	0.875%	2/25/25	EUR	484	515
Sanofi	1.000%	4/1/25	EUR	7,600	8,029
Sanofi	1.750%	9/10/26	EUR	3,400	3,587
Sanofi	0.500%	1/13/27	EUR	400	403
Sanofi	1.125%	4/5/28	EUR	5,200	5,238
Sanofi	0.875%	3/21/29	EUR	5,000	4,871
Sanofi	1.500%	4/1/30	EUR	7,600	7,565
Sanofi	1.875%	3/21/38	EUR	3,500	3,234
Schlumberger Finance BV	0.250%	10/15/27	EUR	5,087	4,890
Schlumberger Finance BV	0.500%	10/15/31	EUR	5,087	4,385
Schlumberger Finance BV	2.000%	5/6/32	EUR	3,019	2,918
Schlumberger Finance France SAS	1.000%	2/18/26	EUR	1,765	1,819
Schneider Electric SE	0.250%	9/9/24	EUR	6,500	6,891
Schneider Electric SE	0.875%	3/11/25	EUR	1,500	1,587
Schneider Electric SE	1.375%	6/21/27	EUR	2,200	2,255
Schneider Electric SE	1.500%	1/15/28	EUR	5,600	5,744
Schneider Electric SE	0.250%	3/11/29	EUR	12,600	11,786
Schneider Electric SE	3.375%	4/13/34	EUR	5,000	5,459
Signify NV	2.375%	5/11/27	EUR	3,450	3,595
Simon International Finance SCA	1.125%	3/19/33	EUR	5,321	4,029
Southern Co.	1.875%	9/15/81	EUR	4,624	4,036
Southern Power Co.	1.850%	6/20/26	EUR	5,471	5,686
Stellantis NV	2.000%	3/20/25	EUR	1,900	2,034
Stellantis NV	3.875%	1/5/26	EUR	8,728	9,667
Stellantis NV	2.750%	5/15/26	EUR	4,600	4,965
Stellantis NV	4.500%	7/7/28	EUR	15,577	17,704
Stellantis NV	2.750%	4/1/32	EUR	3,500	3,418
Stellantis NV	1.250%	6/20/33	EUR	7,448	6,127
Stryker Corp.	0.250%	12/3/24	EUR	1,985	2,079
Stryker Corp.	2.125%	11/30/27	EUR	943	980
Stryker Corp.	0.750%	3/1/29	EUR	1,600	1,500
Stryker Corp.	2.625%	11/30/30	EUR	1,052	1,083
Stryker Corp.	1.000%	12/3/31	EUR	5,635	4,969
Swiss Re Finance UK plc	2.714%	6/4/52	EUR	2,300	2,003
Sysco Canada Inc.	3.650%	4/25/25	CAD	1,804	1,303
Thermo Fisher Scientific Finance I BV	0.000%	11/18/25	EUR	8,714	8,813
Thermo Fisher Scientific Finance I BV	0.800%	10/18/30	EUR	11,872	10,796
Thermo Fisher Scientific Finance I BV	1.125%	10/18/33	EUR	1,693	1,459
Thermo Fisher Scientific Finance I BV	1.625%	10/18/41	EUR	4,753	3,585
Thermo Fisher Scientific Finance I BV	2.000%	10/18/51	EUR	5,000	3,489
Thermo Fisher Scientific Inc.	0.750%	9/12/24	EUR	2,367	2,511
Thermo Fisher Scientific Inc.	0.125%	3/1/25	EUR	3,212	3,331
Thermo Fisher Scientific Inc.	2.000%	4/15/25	EUR	3,092	3,308
Thermo Fisher Scientific Inc.	3.200%	1/21/26	EUR	3,700	4,054
Thermo Fisher Scientific Inc.	1.400%	1/23/26	EUR	8,927	9,331
Thermo Fisher Scientific Inc.	1.450%	3/16/27	EUR	1,500	1,540
Thermo Fisher Scientific Inc.	1.750%	4/15/27	EUR	1,545	1,600
Thermo Fisher Scientific Inc.	0.500%	3/1/28	EUR	6,201	5,993
Thermo Fisher Scientific Inc.	1.375%	9/12/28	EUR	448	448
Thermo Fisher Scientific Inc.	0.875%	10/1/31	EUR	5,000	4,440

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Thermo Fisher Scientific Inc.	3.650%	11/21/34	EUR	2,800	3,049
Thermo Fisher Scientific Inc.	2.875%	7/24/37	EUR	3,333	3,241
Thermo Fisher Scientific Inc.	1.500%	10/1/39	EUR	2,094	1,624
Thermo Fisher Scientific Inc.	1.875%	10/1/49	EUR	4,581	3,158
Time Warner Cable LLC	5.250%	7/15/42	GBP	3,037	3,149
Toyota Motor Credit Corp.	0.625%	11/21/24	EUR	100	106
Toyota Motor Credit Corp.	0.750%	11/19/26	GBP	3,724	4,057
Toyota Motor Credit Corp.	0.125%	11/5/27	EUR	7,448	7,077
Trillium Windpower LP	5.803%	2/15/33	CAD	721	542
TWDC Enterprises 18 Corp.	2.758%	10/7/24	CAD	5,240	3,756
Tyco Electronics Group SA	0.000%	2/14/25	EUR	3,156	3,267
Tyco Electronics Group SA	0.000%	2/16/29	EUR	4,644	4,163
United Parcel Service Inc.	0.375%	11/15/23	EUR	3,761	4,082
United Parcel Service Inc.	2.125%	5/21/24	CAD	3,552	2,550
United Parcel Service Inc.	1.625%	11/15/25	EUR	6,030	6,366
United Parcel Service Inc.	1.500%	11/15/32	EUR	1,710	1,570
United Parcel Service Inc.	5.125%	2/12/50	GBP	850	1,121
Upjohn Finance BV	1.362%	6/23/27	EUR	4,090	3,985
Upjohn Finance BV	1.908%	6/23/32	EUR	4,590	3,876
US Bancorp	0.850%	6/7/24	EUR	7,544	7,928
Utah Acquisition Sub Inc.	3.125%	11/22/28	EUR	3,147	3,207
Ventas Canada Finance Ltd.	4.125%	9/30/24	CAD	333	242
Ventas Canada Finance Ltd.	2.450%	1/4/27	CAD	1,200	805
Ventas Canada Finance Ltd.	3.300%	12/1/31	CAD	1,272	806
Verizon Communications Inc.	4.073%	6/18/24	GBP	1,545	1,921
Verizon Communications Inc.	4.050%	2/17/25	AUD	780	514
Verizon Communications Inc.	0.875%	4/2/25	EUR	2,488	2,611
Verizon Communications Inc.	3.250%	2/17/26	EUR	1,326	1,457
Verizon Communications Inc.	1.375%	10/27/26	EUR	8,541	8,772
Verizon Communications Inc.	0.875%	4/8/27	EUR	12,799	12,765
Verizon Communications Inc.	4.500%	8/17/27	AUD	6,420	4,247
Verizon Communications Inc.	2.375%	3/22/28	CAD	3,693	2,491
Verizon Communications Inc.	2.350%	3/23/28	AUD	2,800	1,655
Verizon Communications Inc.	1.375%	11/2/28	EUR	4,977	4,888
Verizon Communications Inc.	1.125%	11/3/28	GBP	4,685	4,800
Verizon Communications Inc.	0.375%	3/22/29	EUR	7,917	7,208
Verizon Communications Inc.	1.875%	10/26/29	EUR	1,718	1,690
Verizon Communications Inc.	1.250%	4/8/30	EUR	5,787	5,420
Verizon Communications Inc.	2.500%	5/16/30	CAD	3,541	2,301
Verizon Communications Inc.	1.875%	9/19/30	GBP	778	788
Verizon Communications Inc.	2.500%	4/8/31	GBP	1,345	1,405
Verizon Communications Inc.	2.625%	12/1/31	EUR	3,509	3,545
Verizon Communications Inc.	0.875%	3/19/32	EUR	3,724	3,185
Verizon Communications Inc.	0.750%	3/22/32	EUR	3,902	3,288
Verizon Communications Inc.	1.300%	5/18/33	EUR	1,796	1,541
Verizon Communications Inc.	4.750%	10/31/34	EUR	12,167	14,243
Verizon Communications Inc.	1.125%	9/19/35	EUR	3,404	2,689
Verizon Communications Inc.	3.125%	11/2/35	GBP	2,671	2,700
Verizon Communications Inc.	3.375%	10/27/36	GBP	6,524	6,687
Verizon Communications Inc.	2.875%	1/15/38	EUR	5,515	5,194
Verizon Communications Inc.	1.875%	11/3/38	GBP	3,194	2,550
Verizon Communications Inc.	1.500%	9/19/39	EUR	1,155	863
Verizon Communications Inc.	3.500%	11/4/39	AUD	600	280
Verizon Communications Inc.	1.850%	5/18/40	EUR	704	551
Verizon Communications Inc.	3.625%	5/16/50	CAD	2,300	1,329
Verizon Communications Inc.	4.050%	3/22/51	CAD	791	492
VF Corp.	4.125%	3/7/26	EUR	1,600	1,771
VF Corp.	0.250%	2/25/28	EUR	723	666
VF Corp.	4.250%	3/7/29	EUR	2,900	3,199
Visa Inc.	1.500%	6/15/26	EUR	9,300	9,693
Visa Inc.	2.000%	6/15/29	EUR	7,700	7,938
Visa Inc.	2.375%	6/15/34	EUR	2,500	2,517
Wabtec Transportation Netherlands BV	1.250%	12/3/27	EUR	2,093	1,997
Walgreens Boots Alliance Inc.	3.600%	11/20/25	GBP	626	750
Walmart Inc.	2.550%	4/8/26	EUR	943	1,030
Walmart Inc.	4.875%	9/21/29	EUR	5,498	6,666
Walmart Inc.	5.625%	3/27/34	GBP	7,590	10,362

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Walmart Inc.	5.250%	9/28/35	GBP	512	678
Walt Disney Co.	3.057%	3/30/27	CAD	7,225	5,060
Waste Management of Canada Corp.	2.600%	9/23/26	CAD	1,903	1,317
Wells Fargo & Co.	2.125%	6/4/24	EUR	9,300	10,057
Wells Fargo & Co.	3.874%	5/21/25	CAD	1,756	1,262
Wells Fargo & Co.	2.000%	7/28/25	GBP	14,035	16,412
Wells Fargo & Co.	2.000%	4/27/26	EUR	12,305	12,830
Wells Fargo & Co.	4.168%	4/28/26	CAD	1,500	1,087
Wells Fargo & Co.	2.568%	5/1/26	CAD	4,370	3,070
Wells Fargo & Co.	2.975%	5/19/26	CAD	5,152	3,601
Wells Fargo & Co.	1.375%	10/26/26	EUR	6,798	6,862
Wells Fargo & Co.	1.000%	2/2/27	EUR	12,065	11,876
Wells Fargo & Co.	2.493%	2/18/27	CAD	4,099	2,787
Wells Fargo & Co.	1.500%	5/24/27	EUR	10,275	10,243
Wells Fargo & Co.	3.473%	4/26/28	GBP	3,700	4,275
Wells Fargo & Co.	3.500%	9/12/29	GBP	2,175	2,440
Wells Fargo & Co.	1.741%	5/4/30	EUR	5,087	4,811
Wells Fargo & Co.	4.625%	11/2/35	GBP	1,263	1,498
Welltower Inc.	4.800%	11/20/28	GBP	3,705	4,391
Welltower Inc.	4.500%	12/1/34	GBP	2,434	2,629
Westlake Chemical Corp.	1.625%	7/17/29	EUR	1,900	1,730
Whirlpool Finance Luxembourg Sarl	1.250%	11/2/26	EUR	5,471	5,564
Whirlpool Finance Luxembourg Sarl	1.100%	11/9/27	EUR	1,875	1,845
WPC Eurobond BV	2.250%	7/19/24	EUR	3,156	3,364
WPC Eurobond BV	2.250%	4/9/26	EUR	2,050	2,106
WPC Eurobond BV	2.125%	4/15/27	EUR	4,195	4,217
WPC Eurobond BV	1.350%	4/15/28	EUR	4,539	4,184
WPC Eurobond BV	0.950%	6/1/30	EUR	1,876	1,557

2,636,385

Total Corporate Bonds (Cost \$19,923,958)

17,640,088

Sovereign Bonds (77.8%)

Australia (3.1%)

Australian Capital Territory	4.000%	5/22/24	AUD	2,530	1,683
Australian Capital Territory	1.250%	5/22/25	AUD	630	399
Australian Capital Territory	2.500%	5/21/26	AUD	1,010	651
Australian Capital Territory	3.000%	4/18/28	AUD	290	188
Australian Capital Territory	2.250%	5/22/29	AUD	5,100	3,128
Australian Capital Territory	1.750%	5/17/30	AUD	1,110	644
Australian Capital Territory	1.750%	10/23/31	AUD	440	246
Australian Capital Territory	4.500%	10/23/34	AUD	10,000	6,869
Commonwealth of Australia	2.750%	4/21/24	AUD	20,413	13,432
Commonwealth of Australia	0.250%	11/21/24	AUD	170,429	107,852
Commonwealth of Australia	3.250%	4/21/25	AUD	181,103	120,346
Commonwealth of Australia	0.250%	11/21/25	AUD	140,185	86,649
Commonwealth of Australia	4.250%	4/21/26	AUD	165,752	113,590
Commonwealth of Australia	0.500%	9/21/26	AUD	161,297	98,231
Commonwealth of Australia	4.750%	4/21/27	AUD	146,892	103,476
Commonwealth of Australia	2.750%	11/21/27	AUD	106,570	69,673
Commonwealth of Australia	2.250%	5/21/28	AUD	117,029	74,521
Commonwealth of Australia	2.750%	11/21/28	AUD	108,083	70,303
Commonwealth of Australia	3.250%	4/21/29	AUD	117,331	78,214
Commonwealth of Australia	2.750%	11/21/29	AUD	113,635	73,396
Commonwealth of Australia	2.500%	5/21/30	AUD	147,075	93,077
Commonwealth of Australia	1.000%	12/21/30	AUD	134,721	75,619
Commonwealth of Australia	1.500%	6/21/31	AUD	137,648	79,670
Commonwealth of Australia	1.000%	11/21/31	AUD	142,115	78,075
Commonwealth of Australia	1.250%	5/21/32	AUD	164,342	91,235
Commonwealth of Australia	1.750%	11/21/32	AUD	100,401	57,967
Commonwealth of Australia	4.500%	4/21/33	AUD	138,270	100,596
Commonwealth of Australia	3.000%	11/21/33	AUD	9,580	6,146
Commonwealth of Australia	3.750%	5/21/34	AUD	40,000	27,403
Commonwealth of Australia	3.500%	12/21/34	AUD	50,000	33,304
Commonwealth of Australia	2.750%	6/21/35	AUD	33,547	20,679
Commonwealth of Australia	3.750%	4/21/37	AUD	43,769	29,565
Commonwealth of Australia	3.250%	6/21/39	AUD	47,313	29,663
Commonwealth of Australia	2.750%	5/21/41	AUD	50,029	28,712

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Commonwealth of Australia	3.000%	3/21/47	AUD	20,184	11,614
Commonwealth of Australia	1.750%	6/21/51	AUD	94,849	40,378
National Housing Finance and Investment Corp.	2.380%	3/28/29	AUD	1,485	921
National Housing Finance and Investment Corp.	2.335%	6/30/36	AUD	3,735	2,030
New South Wales Treasury Corp.	5.000%	8/20/24	AUD	16,943	11,424
New South Wales Treasury Corp.	1.250%	3/20/25	AUD	20,413	12,980
New South Wales Treasury Corp.	4.000%	5/20/26	AUD	4,899	3,299
New South Wales Treasury Corp.	3.000%	5/20/27	AUD	66,841	43,577
New South Wales Treasury Corp.	3.000%	3/20/28	AUD	64,075	41,546
New South Wales Treasury Corp.	3.000%	11/15/28	AUD	10,206	6,581
New South Wales Treasury Corp.	3.000%	4/20/29	AUD	11,737	7,539
New South Wales Treasury Corp.	3.000%	2/20/30	AUD	28,558	18,135
New South Wales Treasury Corp.	1.250%	11/20/30	AUD	7,484	4,132
New South Wales Treasury Corp.	2.000%	3/20/31	AUD	21,309	12,375
New South Wales Treasury Corp.	1.500%	2/20/32	AUD	86,169	46,745
New South Wales Treasury Corp.	2.000%	3/8/33	AUD	20,288	11,172
New South Wales Treasury Corp.	1.750%	3/20/34	AUD	10,000	5,211
New South Wales Treasury Corp.	3.500%	3/20/34	AUD	422	263
New South Wales Treasury Corp.	4.750%	2/20/35	AUD	22,000	15,201
New South Wales Treasury Corp.	3.500%	11/20/37	AUD	13,742	8,130
New South Wales Treasury Corp.	2.250%	11/20/40	AUD	11,397	5,323
New South Wales Treasury Corp.	2.450%	8/24/50	AUD	261	112
Northern Territory Treasury Corp.	2.750%	10/21/24	AUD	2,600	1,699
Northern Territory Treasury Corp.	2.750%	4/21/27	AUD	5,200	3,349
Northern Territory Treasury Corp.	3.500%	4/21/28	AUD	800	529
Northern Territory Treasury Corp.	3.500%	5/21/30	AUD	2,300	1,491
Northern Territory Treasury Corp.	2.000%	4/21/31	AUD	500	286
Northern Territory Treasury Corp.	3.750%	4/21/33	AUD	10,600	6,752
Queensland Treasury Corp.	5.750%	7/22/24	AUD	23,577	16,019
Queensland Treasury Corp.	4.750%	7/21/25	AUD	25,257	17,191
Queensland Treasury Corp.	3.250%	7/21/26	AUD	31,895	21,025
Queensland Treasury Corp.	2.750%	8/20/27	AUD	40,997	26,439
Queensland Treasury Corp.	3.250%	7/21/28	AUD	41,599	27,271
Queensland Treasury Corp.	3.250%	8/21/29	AUD	23,651	15,388
Queensland Treasury Corp.	3.500%	8/21/30	AUD	40,817	26,705
Queensland Treasury Corp.	1.750%	8/21/31	AUD	17,822	10,071
Queensland Treasury Corp.	1.500%	3/2/32	AUD	9,300	5,065
Queensland Treasury Corp.	1.500%	8/20/32	AUD	40,669	21,922
Queensland Treasury Corp.	4.500%	3/9/33	AUD	5,500	3,812
Queensland Treasury Corp.	6.500%	3/14/33	AUD	4,235	3,386
Queensland Treasury Corp.	1.750%	7/20/34	AUD	15,225	7,911
Queensland Treasury Corp.	2.250%	4/16/40	AUD	7,654	3,623
Queensland Treasury Corp.	2.250%	11/20/41	AUD	7,552	3,463
Queensland Treasury Corp.	4.200%	2/20/47	AUD	4,011	2,461
South Australian Government Financing Authority	2.250%	8/15/24	AUD	8,929	5,819
South Australian Government Financing Authority	2.750%	4/16/25	AUD	5,612	3,668
South Australian Government Financing Authority	3.000%	7/20/26	AUD	4,210	2,753
South Australian Government Financing Authority	3.000%	9/20/27	AUD	637	414
South Australian Government Financing Authority	3.000%	5/24/28	AUD	9,345	6,038
South Australian Government Financing Authority	2.750%	5/24/30	AUD	15,411	9,608
South Australian Government Financing Authority	1.750%	5/24/32	AUD	14,335	7,895
South Australian Government Financing Authority	1.750%	5/24/34	AUD	15,000	7,786
South Australian Government Financing Authority	2.000%	5/23/36	AUD	20,238	10,208
Tasmanian Public Finance Corp.	3.250%	2/19/26	AUD	4,900	3,232
Tasmanian Public Finance Corp.	3.250%	1/24/28	AUD	765	502
Tasmanian Public Finance Corp.	2.000%	1/24/30	AUD	785	467
Tasmanian Public Finance Corp.	2.250%	1/22/32	AUD	3,742	2,176
Treasury Corp. of Victoria	5.500%	12/17/24	AUD	7,144	4,880
Treasury Corp. of Victoria	0.500%	11/20/25	AUD	11,226	6,907
Treasury Corp. of Victoria	5.500%	11/17/26	AUD	26,537	18,773
Treasury Corp. of Victoria	1.250%	11/19/27	AUD	37,679	22,626
Treasury Corp. of Victoria	3.000%	10/20/28	AUD	34,456	22,200
Treasury Corp. of Victoria	2.500%	10/22/29	AUD	36,511	22,609
Treasury Corp. of Victoria	1.500%	11/20/30	AUD	33,760	19,023
Treasury Corp. of Victoria	1.500%	9/10/31	AUD	63,101	34,700
Treasury Corp. of Victoria	4.250%	12/20/32	AUD	21,518	14,558
Treasury Corp. of Victoria	2.250%	9/15/33	AUD	23,784	13,270

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Treasury Corp. of Victoria	2.250%	11/20/34	AUD	27,218	14,709
Treasury Corp. of Victoria	2.000%	9/17/35	AUD	17,484	8,971
Treasury Corp. of Victoria	2.000%	11/20/37	AUD	17,484	8,469
Treasury Corp. of Victoria	2.250%	11/20/41	AUD	15,283	6,927
Treasury Corp. of Victoria	2.250%	11/20/42	AUD	5,000	2,233
Western Australian Treasury Corp.	2.500%	7/23/24	AUD	24,493	16,018
Western Australian Treasury Corp.	5.000%	7/23/25	AUD	7,910	5,412
Western Australian Treasury Corp.	3.000%	10/21/26	AUD	12,674	8,291
Western Australian Treasury Corp.	3.000%	10/21/27	AUD	5,103	3,325
Western Australian Treasury Corp.	3.250%	7/20/28	AUD	16,293	10,688
Western Australian Treasury Corp.	2.750%	7/24/29	AUD	7,409	4,690
Western Australian Treasury Corp.	1.500%	10/22/30	AUD	18,600	10,576
Western Australian Treasury Corp.	1.750%	10/22/31	AUD	15,769	8,884
Western Australian Treasury Corp.	2.000%	10/24/34	AUD	7,821	4,186
Western Australian Treasury Corp.	2.250%	7/23/41	AUD	2,994	1,409
					2,664,648
Austria (1.1%)					
Autobahnen- und Schnell- strassen-Finanzierungs AG	0.250%	10/18/24	EUR	17,456	18,363
Autobahnen- und Schnell- strassen-Finanzierungs AG	3.375%	9/22/25	EUR	1,046	1,155
Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/9/29	EUR	4,539	4,202
Autobahnen- und Schnell- strassen-Finanzierungs AG	1.500%	9/15/30	EUR	12,450	12,411
Autobahnen- und Schnell- strassen-Finanzierungs AG	0.125%	6/2/31	EUR	5,550	4,880
Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	6/11/32	EUR	400	432
Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	6/20/33	EUR	2,308	2,481
Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/16/35	EUR	2,250	1,737
² Oesterreichische Kontrollbank AG	2.625%	11/22/24	CHF	15,610	17,689
² Oesterreichische Kontrollbank AG	3.200%	8/25/25	AUD	765	499
² Oesterreichische Kontrollbank AG	0.000%	10/8/26	EUR	2,543	2,524
² Oesterreichische Kontrollbank AG	2.875%	2/25/30	CHF	2,290	2,748
³ Republic of Austria	0.000%	7/15/24	EUR	35,869	38,111
³ Republic of Austria	1.650%	10/21/24	EUR	3,479	3,759
³ Republic of Austria	0.000%	4/20/25	EUR	160,905	167,327
³ Republic of Austria	0.750%	10/20/26	EUR	39,558	40,781
³ Republic of Austria	0.500%	4/20/27	EUR	21,009	21,211
³ Republic of Austria	0.750%	2/20/28	EUR	12,810	12,869
³ Republic of Austria	0.000%	10/20/28	EUR	49,483	46,954
³ Republic of Austria	0.500%	2/20/29	EUR	59,507	57,640
³ Republic of Austria	2.900%	5/23/29	EUR	39,895	44,226
³ Republic of Austria	0.000%	2/20/30	EUR	40,771	37,078
³ Republic of Austria	0.000%	2/20/31	EUR	70,003	61,608
³ Republic of Austria	0.900%	2/20/32	EUR	74,161	68,762
³ Republic of Austria	2.900%	2/20/33	EUR	58,546	64,061
³ Republic of Austria	2.400%	5/23/34	EUR	2,898	3,013
³ Republic of Austria	5.375%	12/1/34	CAD	827	690
³ Republic of Austria	0.250%	10/20/36	EUR	44,718	33,987
³ Republic of Austria	4.150%	3/15/37	EUR	7,782	9,543
³ Republic of Austria	0.000%	10/20/40	EUR	34,412	22,066
³ Republic of Austria	3.150%	6/20/44	EUR	25,743	28,569
³ Republic of Austria	1.500%	2/20/47	EUR	27,629	22,381
³ Republic of Austria	1.850%	5/23/49	EUR	15,348	13,175
³ Republic of Austria	0.750%	3/20/51	EUR	38,058	24,041
³ Republic of Austria	3.150%	10/20/53	EUR	12,000	13,245
³ Republic of Austria	3.800%	1/26/62	EUR	5,687	7,268
³ Republic of Austria	0.700%	4/20/71	EUR	15,030	7,495
³ Republic of Austria	1.500%	11/2/86	EUR	12,517	8,287
³ Republic of Austria	2.100%	9/20/17	EUR	22,372	18,119
³ Republic of Austria	0.850%	6/30/20	EUR	13,617	6,343
					951,730
Belgium (1.8%)					
Communaute Francaise de Belgique	0.625%	6/11/35	EUR	14,000	11,005
³ Kingdom of Belgium	2.600%	6/22/24	EUR	50,000	54,799
³ Kingdom of Belgium	0.500%	10/22/24	EUR	26,646	28,303
³ Kingdom of Belgium	0.800%	6/22/25	EUR	111,796	118,242
³ Kingdom of Belgium	4.500%	3/28/26	EUR	41,524	47,997
³ Kingdom of Belgium	1.000%	6/22/26	EUR	95,319	99,730
³ Kingdom of Belgium	0.800%	6/22/27	EUR	111,920	114,344

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³	Kingdom of Belgium	0.000%	10/22/27	EUR	34,416	33,701
	Kingdom of Belgium	5.500%	3/28/28	EUR	38,054	47,367
³	Kingdom of Belgium	0.800%	6/22/28	EUR	54,256	54,565
³	Kingdom of Belgium	0.900%	6/22/29	EUR	73,411	72,817
³	Kingdom of Belgium	0.100%	6/22/30	EUR	39,861	36,435
³	Kingdom of Belgium	1.000%	6/22/31	EUR	24,823	23,724
³	Kingdom of Belgium	0.000%	10/22/31	EUR	51,874	44,891
	Kingdom of Belgium	4.000%	3/28/32	EUR	32,057	38,175
³	Kingdom of Belgium	0.350%	6/22/32	EUR	89,693	78,522
³	Kingdom of Belgium	1.250%	4/22/33	EUR	37,266	35,157
³	Kingdom of Belgium	3.000%	6/22/33	EUR	53,901	59,330
³	Kingdom of Belgium	3.000%	6/22/34	EUR	32,576	35,492
³	Kingdom of Belgium	5.000%	3/28/35	EUR	47,269	61,527
³	Kingdom of Belgium	1.450%	6/22/37	EUR	24,435	21,550
³	Kingdom of Belgium	1.900%	6/22/38	EUR	27,063	25,013
³	Kingdom of Belgium	2.750%	4/22/39	EUR	43,586	44,771
³	Kingdom of Belgium	0.400%	6/22/40	EUR	32,773	22,394
³	Kingdom of Belgium	4.250%	3/28/41	EUR	31,716	39,043
	Kingdom of Belgium	3.750%	6/22/45	EUR	42,923	50,037
³	Kingdom of Belgium	1.600%	6/22/47	EUR	40,386	31,509
^{3,8}	Kingdom of Belgium	1.700%	6/22/50	EUR	36,354	28,211
³	Kingdom of Belgium	1.400%	6/22/53	EUR	50,629	34,964
³	Kingdom of Belgium	3.300%	6/22/54	EUR	22,285	23,762
³	Kingdom of Belgium	2.250%	6/22/57	EUR	7,993	6,776
³	Kingdom of Belgium	2.150%	6/22/66	EUR	29,276	23,744
³	Kingdom of Belgium	0.650%	6/22/71	EUR	18,467	8,384
	Ministeries Van de Vlaamse Gemeenschap	0.375%	10/13/26	EUR	2,500	2,514
	Ministeries Van de Vlaamse Gemeenschap	0.010%	6/23/27	EUR	4,700	4,585
	Ministeries Van de Vlaamse Gemeenschap	0.300%	10/20/31	EUR	13,400	11,630
	Ministeries Van de Vlaamse Gemeenschap	1.000%	10/13/36	EUR	5,200	4,244
	Ministeries Van de Vlaamse Gemeenschap	1.500%	7/12/38	EUR	1,500	1,262
	Ministeries Van de Vlaamse Gemeenschap	1.875%	6/2/42	EUR	1,800	1,518
	Ministeries Van de Vlaamse Gemeenschap	3.250%	1/12/43	EUR	12,000	12,507
	Ministeries Van de Vlaamse Gemeenschap	1.500%	4/11/44	EUR	1,600	1,220
	Ministeries Van de Vlaamse Gemeenschap	1.000%	1/23/51	EUR	8,400	5,106
	Region Wallonne Belgium	0.050%	6/22/25	EUR	7,200	7,433
	Region Wallonne Belgium	0.250%	5/3/26	EUR	26,200	26,529
	Region Wallonne Belgium	0.500%	4/8/30	EUR	6,100	5,610
	Region Wallonne Belgium	0.375%	10/22/31	EUR	2,400	2,084
	Region Wallonne Belgium	1.375%	4/6/32	EUR	5,000	4,683
	Region Wallonne Belgium	1.250%	5/3/34	EUR	12,400	10,896
	Region Wallonne Belgium	2.875%	1/14/38	EUR	5,000	5,038
	Region Wallonne Belgium	0.650%	1/16/51	EUR	1,900	982
	Region Wallonne Belgium	1.250%	6/22/71	EUR	2,200	1,206
						1,565,328
	Bulgaria (0.0%)					
	Republic of Bulgaria	2.950%	9/3/24	EUR	418	456
	Republic of Bulgaria	2.625%	3/26/27	EUR	1,545	1,635
	Republic of Bulgaria	3.000%	3/21/28	EUR	12,816	13,549
³	Republic of Bulgaria	4.500%	1/27/33	EUR	2,835	3,066
	Republic of Bulgaria	3.125%	3/26/35	EUR	2,543	2,410
	Republic of Bulgaria	1.375%	9/23/50	EUR	3,587	2,145
	Republic of Bulgaria	4.125%	9/23/29	EUR	3,800	4,121
	Republic of Bulgaria	0.375%	9/23/30	EUR	1,500	1,247
	Republic of Bulgaria	4.625%	9/23/34	EUR	2,500	2,713
						31,342
	Canada (4.8%)					
	British Columbia Municipal Finance Authority	2.150%	6/3/24	CAD	2,735	1,973
	British Columbia Municipal Finance Authority	2.950%	10/14/24	CAD	3,037	2,203
	British Columbia Municipal Finance Authority	1.100%	6/1/25	CAD	3,061	2,133
	British Columbia Municipal Finance Authority	2.650%	10/2/25	CAD	7,037	5,049
	British Columbia Municipal Finance Authority	2.500%	4/19/26	CAD	195	139
	British Columbia Municipal Finance Authority	1.350%	6/30/26	CAD	747	512
	British Columbia Municipal Finance Authority	3.050%	10/23/28	CAD	3,888	2,820
	British Columbia Municipal Finance Authority	2.550%	10/9/29	CAD	609	426
	British Columbia Municipal Finance Authority	2.300%	4/15/31	CAD	1,871	1,255

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Canada	1.500%	5/1/24	CAD	37,725	27,109
Canada	2.500%	6/1/24	CAD	3,046	2,211
Canada	2.750%	8/1/24	CAD	100,073	72,695
Canada	1.500%	9/1/24	CAD	41,070	29,347
Canada	3.000%	11/1/24	CAD	15,000	10,927
Canada	3.750%	2/1/25	CAD	62,940	46,446
Canada	1.500%	4/1/25	CAD	126,728	89,771
Canada	3.750%	5/1/25	CAD	32,560	24,075
Canada	2.250%	6/1/25	CAD	6,900	4,959
Canada	9.000%	6/1/25	CAD	6,123	5,006
Canada	0.500%	9/1/25	CAD	60,415	41,563
Canada	3.000%	10/1/25	CAD	32,000	23,336
Canada	0.250%	3/1/26	CAD	67,227	45,469
Canada	1.500%	6/1/26	CAD	20,200	14,166
Canada	1.000%	9/1/26	CAD	46,701	32,103
Canada	1.250%	3/1/27	CAD	75,580	52,054
Canada	8.000%	6/1/27	CAD	2,603	2,289
Canada	2.750%	9/1/27	CAD	49,105	35,808
Canada	3.500%	3/1/28	CAD	86,800	65,558
Canada	2.000%	6/1/28	CAD	48,299	34,220
Canada	5.750%	6/1/29	CAD	20,608	17,675
Canada	1.250%	6/1/30	CAD	80,320	53,392
Canada	0.500%	12/1/30	CAD	73,861	45,940
Canada	1.500%	6/1/31	CAD	112,430	75,083
Canada	1.500%	12/1/31	CAD	98,737	65,556
Canada	2.000%	6/1/32	CAD	80,506	55,472
Canada	2.500%	12/1/32	CAD	80,600	57,787
Canada	2.750%	6/1/33	CAD	53,100	38,846
Canada	5.750%	6/1/33	CAD	24,063	22,225
Canada	5.000%	6/1/37	CAD	34,430	31,304
Canada	4.000%	6/1/41	CAD	31,029	26,037
Canada	3.500%	12/1/45	CAD	6,700	5,348
8 Canada	2.000%	12/1/51	CAD	118,785	71,582
Canada	1.750%	12/1/53	CAD	100,025	56,292
Canada	2.750%	12/1/55	CAD	6,600	4,649
Canada	2.750%	12/1/64	CAD	33,064	23,240
3 Canada Housing Trust No. 1	2.900%	6/15/24	CAD	62,660	45,560
3 Canada Housing Trust No. 1	1.800%	12/15/24	CAD	39,355	27,901
3 Canada Housing Trust No. 1	2.550%	3/15/25	CAD	23,625	17,305
3 Canada Housing Trust No. 1	0.950%	6/15/25	CAD	42,770	30,245
3 Canada Housing Trust No. 1	1.950%	12/15/25	CAD	50,465	36,389
3 Canada Housing Trust No. 1	2.250%	12/15/25	CAD	11,080	8,051
3 Canada Housing Trust No. 1	1.250%	6/15/26	CAD	38,040	26,208
3 Canada Housing Trust No. 1	1.900%	9/15/26	CAD	23,060	16,147
3 Canada Housing Trust No. 1	1.100%	12/15/26	CAD	14,965	10,157
3 Canada Housing Trust No. 1	1.550%	12/15/26	CAD	12,345	8,517
3 Canada Housing Trust No. 1	2.350%	6/15/27	CAD	37,915	26,849
3 Canada Housing Trust No. 1	3.800%	6/15/27	CAD	13,950	10,448
3 Canada Housing Trust No. 1	3.600%	12/15/27	CAD	22,900	17,065
3 Canada Housing Trust No. 1	2.350%	3/15/28	CAD	10,675	7,528
3 Canada Housing Trust No. 1	2.650%	3/15/28	CAD	29,555	21,135
3 Canada Housing Trust No. 1	3.100%	6/15/28	CAD	13,800	10,111
3 Canada Housing Trust No. 1	2.650%	12/15/28	CAD	12,820	9,231
3 Canada Housing Trust No. 1	2.100%	9/15/29	CAD	19,310	13,337
3 Canada Housing Trust No. 1	1.750%	6/15/30	CAD	39,240	26,250
3 Canada Housing Trust No. 1	1.100%	3/15/31	CAD	9,810	6,161
3 Canada Housing Trust No. 1	1.400%	3/15/31	CAD	14,510	9,334
3 Canada Housing Trust No. 1	1.900%	3/15/31	CAD	10,545	7,050
3 Canada Housing Trust No. 1	1.600%	12/15/31	CAD	30,680	19,823
3 Canada Housing Trust No. 1	2.150%	12/15/31	CAD	11,260	7,615
3 Canada Housing Trust No. 1	2.450%	12/15/31	CAD	12,645	8,761
3 Canada Housing Trust No. 1	3.550%	9/15/32	CAD	40,300	30,412
3 Canada Housing Trust No. 1	3.650%	6/15/33	CAD	6,600	5,010
Canada Post Corp.	4.080%	7/16/25	CAD	4,544	3,354
Canada Post Corp.	4.360%	7/16/40	CAD	1,861	1,421
CDP Financial Inc.	1.125%	4/6/27	EUR	24,600	24,937
City of Montreal	3.500%	9/1/24	CAD	111	81

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
City of Montreal	3.000%	9/1/25	CAD	3,572	2,581
City of Montreal	2.750%	9/1/26	CAD	3,400	2,371
City of Montreal	3.000%	9/1/27	CAD	2,550	1,836
City of Montreal	3.150%	9/1/28	CAD	1,555	1,124
City of Montreal	2.300%	9/1/29	CAD	1,169	800
City of Montreal	1.750%	9/1/30	CAD	3,051	1,974
City of Montreal	2.000%	9/1/31	CAD	3,442	2,219
City of Montreal	4.250%	12/1/32	CAD	2,046	1,567
City of Montreal	4.100%	12/1/34	CAD	1,629	1,204
City of Montreal	3.150%	12/1/36	CAD	3,054	2,027
City of Montreal	3.500%	12/1/38	CAD	3,061	2,071
City of Montreal	2.400%	12/1/41	CAD	2,776	1,562
City of Montreal	4.700%	12/1/41	CAD	2,046	1,566
City of Montreal	6.000%	6/1/43	CAD	2,070	1,880
CPPIB Capital Inc.	0.375%	6/20/24	EUR	17,409	18,505
CPPIB Capital Inc.	0.250%	4/6/27	EUR	7,700	7,561
CPPIB Capital Inc.	4.450%	9/1/27	AUD	10,500	7,096
CPPIB Capital Inc.	1.250%	12/7/27	GBP	4,750	5,176
CPPIB Capital Inc.	3.000%	6/15/28	CAD	3,873	2,805
CPPIB Capital Inc.	0.875%	2/6/29	EUR	9,767	9,439
CPPIB Capital Inc.	1.950%	9/30/29	CAD	6,308	4,265
CPPIB Capital Inc.	0.050%	2/24/31	EUR	4,750	4,074
CPPIB Capital Inc.	3.950%	6/2/32	CAD	7,700	5,847
CPPIB Capital Inc.	0.250%	1/18/41	EUR	9,712	6,137
CPPIB Capital Inc.	0.750%	7/15/49	EUR	2,273	1,398
CPPIB Capital Inc.	1.625%	10/22/71	GBP	3,050	1,619
Export Development Canada	1.650%	7/31/24	CAD	2,110	1,506
Export Development Canada	2.875%	1/19/28	EUR	25,000	27,380
Financement-Quebec	5.250%	6/1/34	CAD	5,327	4,451
First Nations Finance Authority	3.050%	6/1/28	CAD	528	382
First Nations Finance Authority	1.710%	6/16/30	CAD	1,706	1,112
First Nations Finance Authority	2.850%	6/1/32	CAD	3,255	2,249
Government of the Northwest Territories	2.200%	9/29/51	CAD	509	249
Greater Sudbury Canada	2.416%	3/12/50	CAD	443	229
Hydro-Quebec	2.000%	9/1/28	CAD	6,873	4,725
Hydro-Quebec	3.400%	9/1/29	CAD	3,700	2,726
Hydro-Quebec	6.000%	8/15/31	CAD	4,740	4,095
Hydro-Quebec	6.500%	1/16/35	CAD	3,620	3,322
Hydro-Quebec	6.500%	2/15/35	CAD	13,992	12,967
Hydro-Quebec	6.000%	2/15/40	CAD	11,583	10,609
Hydro-Quebec	5.000%	2/15/45	CAD	18,675	15,762
Hydro-Quebec	5.000%	2/15/50	CAD	26,649	22,994
Hydro-Quebec	4.000%	2/15/55	CAD	23,955	17,899
Hydro-Quebec	2.100%	2/15/60	CAD	25,463	12,196
Hydro-Quebec	4.000%	2/15/63	CAD	4,557	3,423
³ Labrador-Island Link Funding Trust	3.760%	6/1/33	CAD	4,035	3,024
³ Labrador-Island Link Funding Trust	3.860%	12/1/45	CAD	2,179	1,573
³ Labrador-Island Link Funding Trust	3.850%	12/1/53	CAD	3,502	2,567
Maritime Link Financing Trust	3.500%	12/1/52	CAD	3,394	2,410
Municipal Finance Authority of British Columbia	3.300%	4/8/32	CAD	3,874	2,783
Municipal Finance Authority of British Columbia	2.500%	9/27/41	CAD	1,547	886
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.630%	6/1/29	CAD	2,608	1,952
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.830%	6/1/37	CAD	3,545	2,612
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.860%	12/1/48	CAD	3,689	2,669
Muskrat Falls / Labrador Transmission Assets Funding Trust	3.382%	6/1/57	CAD	1,860	1,251
New Brunswick F-M Project Co. Inc.	6.470%	11/30/27	CAD	478	361
Newfoundland & Labrador Hydro	6.650%	8/27/31	CAD	1,019	900
Newfoundland & Labrador Hydro	3.600%	12/1/45	CAD	1,529	991
OMERS Finance Trust	0.450%	5/13/25	EUR	6,908	7,157
OMERS Finance Trust	1.550%	4/21/27	CAD	3,097	2,111
OMERS Finance Trust	2.600%	5/14/29	CAD	4,195	2,931
Ontario Electricity Financial Corp.	8.250%	6/22/26	CAD	7,161	5,981
Ontario Infrastructure & Lands Corp.	4.700%	6/1/37	CAD	915	701
Ontario School Boards Financing Corp.	5.483%	11/26/29	CAD	125	93
Ontario Teachers Finance Trust	0.500%	5/6/25	EUR	20,138	20,861
Ontario Teachers Finance Trust	0.100%	5/19/28	EUR	6,900	6,462
³ Ontario Teachers Finance Trust	1.850%	5/3/32	EUR	3,700	3,558

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Ontario Teachers Finance Trust	1.850%	5/3/32	EUR	10,250	9,857
Ontario Teachers Finance Trust	0.900%	5/20/41	EUR	7,770	5,542
OPB Finance Trust	2.950%	2/2/26	CAD	14,799	10,611
OPB Finance Trust	2.980%	1/25/27	CAD	2,543	1,818
Ottawa Ontario	4.600%	7/14/42	CAD	969	748
Ottawa Ontario	3.250%	11/10/47	CAD	907	564
Ottawa Ontario	3.100%	7/27/48	CAD	2,205	1,348
Ottawa Ontario	2.500%	5/11/51	CAD	2,000	1,063
Ottawa Ontario	4.100%	12/6/52	CAD	1,116	826
Ottawa Ontario	4.200%	7/30/53	CAD	1,292	961
Province of Alberta	3.100%	6/1/24	CAD	8,963	6,534
Province of Alberta	0.625%	4/18/25	EUR	5,417	5,664
Province of Alberta	2.350%	6/1/25	CAD	13,217	9,465
Province of Alberta	0.625%	1/16/26	EUR	2,599	2,676
Province of Alberta	2.200%	6/1/26	CAD	13,206	9,351
Province of Alberta	3.100%	12/14/26	AUD	952	613
Province of Alberta	2.550%	6/1/27	CAD	19,196	13,686
Province of Alberta	3.600%	4/11/28	AUD	325	209
Province of Alberta	2.900%	12/1/28	CAD	12,586	9,050
Province of Alberta	1.403%	2/20/29	SEK	64,000	5,567
Province of Alberta	2.900%	9/20/29	CAD	8,678	6,212
Province of Alberta	2.050%	6/1/30	CAD	28,559	19,222
Province of Alberta	1.650%	6/1/31	CAD	12,609	8,078
Province of Alberta	3.500%	6/1/31	CAD	2,346	1,727
Province of Alberta	4.150%	6/1/33	CAD	2,790	2,148
Province of Alberta	3.900%	12/1/33	CAD	4,973	3,734
Province of Alberta	4.500%	12/1/40	CAD	2,550	1,985
Province of Alberta	3.450%	12/1/43	CAD	9,733	6,556
Province of Alberta	3.300%	12/1/46	CAD	18,049	11,816
Province of Alberta	3.050%	12/1/48	CAD	24,456	15,229
Province of Alberta	3.100%	6/1/50	CAD	31,909	19,959
Province of Alberta	2.950%	6/1/52	CAD	11,929	7,230
Province of British Columbia	4.250%	11/27/24	AUD	1,770	1,177
Province of British Columbia	2.850%	6/18/25	CAD	13,009	9,410
Province of British Columbia	2.300%	6/18/26	CAD	9,514	6,757
Province of British Columbia	2.550%	6/18/27	CAD	11,826	8,436
Province of British Columbia	2.950%	12/18/28	CAD	8,858	6,391
Province of British Columbia	5.700%	6/18/29	CAD	6,926	5,763
Province of British Columbia	2.200%	6/18/30	CAD	18,390	12,523
Province of British Columbia	1.550%	6/18/31	CAD	16,315	10,407
Province of British Columbia	6.350%	6/18/31	CAD	7,654	6,765
Province of British Columbia	3.200%	6/18/32	CAD	7,905	5,672
Province of British Columbia	4.700%	6/18/37	CAD	4,251	3,407
Province of British Columbia	4.950%	6/18/40	CAD	7,127	5,861
Province of British Columbia	4.300%	6/18/42	CAD	12,237	9,363
Province of British Columbia	3.200%	6/18/44	CAD	14,120	9,211
Province of British Columbia	2.800%	6/18/48	CAD	19,003	11,371
Province of British Columbia	4.900%	6/18/48	CAD	1,529	1,285
Province of British Columbia	2.950%	6/18/50	CAD	24,853	15,251
Province of British Columbia	2.750%	6/18/52	CAD	16,981	10,042
Province of British Columbia	4.250%	12/18/53	CAD	4,092	3,224
Province of Manitoba	3.300%	6/2/24	CAD	1,521	1,111
Province of Manitoba	4.250%	3/3/25	AUD	509	338
Province of Manitoba	2.450%	6/2/25	CAD	9,100	6,527
Province of Manitoba	4.400%	9/5/25	CAD	2,429	1,815
Province of Manitoba	2.550%	6/2/26	CAD	9,696	6,934
Province of Manitoba	2.600%	6/2/27	CAD	9,616	6,871
Province of Manitoba	3.000%	6/2/28	CAD	3,027	2,194
Province of Manitoba	2.750%	6/2/29	CAD	3,271	2,328
Province of Manitoba	3.250%	9/5/29	CAD	1,157	845
Province of Manitoba	2.050%	6/2/30	CAD	6,138	4,134
Province of Manitoba	6.300%	3/5/31	CAD	486	425
Province of Manitoba	2.050%	6/2/31	CAD	9,019	5,968
Province of Manitoba	3.900%	12/2/32	CAD	12,500	9,419
Province of Manitoba	5.700%	3/5/37	CAD	1,529	1,333
Province of Manitoba	4.600%	3/5/38	CAD	2,895	2,270
Province of Manitoba	4.650%	3/5/40	CAD	2,040	1,604

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Province of Manitoba	4.100%	3/5/41	CAD	2,550	1,879
Province of Manitoba	4.400%	3/5/42	CAD	3,316	2,539
Province of Manitoba	3.350%	3/5/43	CAD	1,019	672
Province of Manitoba	4.050%	9/5/45	CAD	6,669	4,856
Province of Manitoba	2.850%	9/5/46	CAD	7,365	4,398
Province of Manitoba	3.400%	9/5/48	CAD	7,679	5,036
Province of Manitoba	3.200%	3/5/50	CAD	9,340	5,889
Province of Manitoba	2.050%	9/5/52	CAD	6,991	3,382
Province of Manitoba	3.150%	9/5/52	CAD	3,114	1,944
Province of Manitoba	3.800%	9/5/53	CAD	4,811	3,394
Province of New Brunswick	3.650%	6/3/24	CAD	5,582	4,093
Province of New Brunswick	1.800%	8/14/25	CAD	2,300	1,623
Province of New Brunswick	2.600%	8/14/26	CAD	5,102	3,649
Province of New Brunswick	2.350%	8/14/27	CAD	4,030	2,841
Province of New Brunswick	3.100%	8/14/28	CAD	4,211	3,060
Province of New Brunswick	2.550%	8/14/31	CAD	4,650	3,180
Province of New Brunswick	5.500%	1/27/34	CAD	2,040	1,721
Province of New Brunswick	4.550%	3/26/37	CAD	3,572	2,794
Province of New Brunswick	4.800%	9/26/39	CAD	3,234	2,586
Province of New Brunswick	4.800%	6/3/41	CAD	1,525	1,222
Province of New Brunswick	3.550%	6/3/43	CAD	4,059	2,768
Province of New Brunswick	3.800%	8/14/45	CAD	4,542	3,189
Province of New Brunswick	3.100%	8/14/48	CAD	8,409	5,221
Province of New Brunswick	3.050%	8/14/50	CAD	5,727	3,514
Province of New Brunswick	2.900%	8/14/52	CAD	3,581	2,141
Province of Newfoundland and Labrador	2.300%	6/2/25	CAD	2,550	1,821
Province of Newfoundland and Labrador	3.000%	6/2/26	CAD	5,102	3,689
Province of Newfoundland and Labrador	1.250%	6/2/27	CAD	1,600	1,078
Province of Newfoundland and Labrador	6.150%	4/17/28	CAD	509	417
Province of Newfoundland and Labrador	2.850%	6/2/28	CAD	7,654	5,483
Province of Newfoundland and Labrador	2.850%	6/2/29	CAD	5,593	3,980
Province of Newfoundland and Labrador	1.750%	6/2/30	CAD	5,585	3,650
Province of Newfoundland and Labrador	2.050%	6/2/31	CAD	6,169	4,030
Province of Newfoundland and Labrador	5.700%	10/17/35	CAD	509	433
Province of Newfoundland and Labrador	4.650%	10/17/40	CAD	2,720	2,082
Province of Newfoundland and Labrador	3.300%	10/17/46	CAD	7,758	4,804
Province of Newfoundland and Labrador	3.700%	10/17/48	CAD	5,564	3,668
Province of Newfoundland and Labrador	2.650%	10/17/50	CAD	7,520	4,052
Province of Newfoundland and Labrador	3.150%	12/2/52	CAD	2,971	1,767
Province of Nova Scotia	2.100%	6/1/27	CAD	7,347	5,146
Province of Nova Scotia	1.100%	6/1/28	CAD	3,813	2,519
Province of Nova Scotia	2.000%	9/1/30	CAD	6,787	4,527
Province of Nova Scotia	2.400%	12/1/31	CAD	800	539
Province of Nova Scotia	6.600%	12/1/31	CAD	33	30
Province of Nova Scotia	5.800%	6/1/33	CAD	1,019	885
Province of Nova Scotia	4.500%	6/1/37	CAD	2,550	1,981
Province of Nova Scotia	4.700%	6/1/41	CAD	3,750	2,978
Province of Nova Scotia	4.400%	6/1/42	CAD	5,034	3,848
Province of Nova Scotia	3.450%	6/1/45	CAD	2,924	1,951
Province of Nova Scotia	3.150%	12/1/51	CAD	7,675	4,846
Province of Nova Scotia	3.500%	6/2/62	CAD	4,296	2,878
Province of Ontario	1.875%	5/21/24	EUR	2,543	2,748
Province of Ontario	3.500%	6/2/24	CAD	38,213	27,982
Province of Ontario	0.375%	6/14/24	EUR	12,379	13,149
Province of Ontario	4.250%	8/22/24	AUD	505	335
Province of Ontario	2.300%	9/8/24	CAD	12,456	8,972
Province of Ontario	0.875%	1/21/25	EUR	2,543	2,682
Province of Ontario	2.650%	2/5/25	CAD	16,888	12,203
Province of Ontario	0.625%	4/17/25	EUR	6,753	7,048
Province of Ontario	2.600%	6/2/25	CAD	53,576	38,564
Province of Ontario	3.100%	8/26/25	AUD	1,015	659
Province of Ontario	1.750%	9/8/25	CAD	36,002	25,355
Province of Ontario	2.250%	5/26/26	GBP	1,500	1,761
Province of Ontario	2.400%	6/2/26	CAD	38,393	27,353
Province of Ontario	1.350%	9/8/26	CAD	6,436	4,425
Province of Ontario	3.500%	1/27/27	AUD	505	327
Province of Ontario	1.850%	2/1/27	CAD	11,477	7,997

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Ontario	0.375%	4/8/27	EUR	943	932
Province of Ontario	2.600%	6/2/27	CAD	38,019	27,175
Province of Ontario	7.600%	6/2/27	CAD	7,654	6,538
Province of Ontario	1.050%	9/8/27	CAD	11,545	7,716
Province of Ontario	3.600%	3/8/28	CAD	2,200	1,639
Province of Ontario	2.900%	6/2/28	CAD	34,157	24,643
Province of Ontario	6.500%	3/8/29	CAD	8,450	7,257
Province of Ontario	2.700%	6/2/29	CAD	28,116	19,978
Province of Ontario	0.250%	6/28/29	CHF	4,485	4,541
Province of Ontario	1.550%	11/1/29	CAD	19,304	12,720
Province of Ontario	2.050%	6/2/30	CAD	41,746	28,125
Province of Ontario	0.010%	11/25/30	EUR	8,886	7,680
Province of Ontario	1.350%	12/2/30	CAD	39,486	25,033
Province of Ontario	2.150%	6/2/31	CAD	27,588	18,410
Province of Ontario	6.200%	6/2/31	CAD	6,633	5,808
Province of Ontario	0.250%	6/9/31	EUR	1,900	1,643
Province of Ontario	2.250%	12/2/31	CAD	19,745	13,196
Province of Ontario	3.750%	6/2/32	CAD	55,700	41,696
Province of Ontario	5.850%	3/8/33	CAD	13,752	11,985
Province of Ontario	5.600%	6/2/35	CAD	19,902	17,221
Province of Ontario	4.700%	6/2/37	CAD	30,964	24,816
Province of Ontario	4.600%	6/2/39	CAD	38,304	30,353
Province of Ontario	4.650%	6/2/41	CAD	43,832	35,018
Province of Ontario	3.500%	6/2/43	CAD	39,355	27,002
Province of Ontario	3.450%	6/2/45	CAD	59,510	40,319
Province of Ontario	2.900%	12/2/46	CAD	51,729	31,762
Province of Ontario	2.800%	6/2/48	CAD	47,267	28,349
Province of Ontario	2.900%	6/2/49	CAD	46,578	28,376
Province of Ontario	2.650%	12/2/50	CAD	50,486	29,153
Province of Ontario	1.900%	12/2/51	CAD	45,094	21,775
Province of Ontario	2.550%	12/2/52	CAD	29,070	16,341
Province of Ontario	3.750%	12/2/53	CAD	32,541	23,392
Province of Prince Edward Island	1.850%	7/27/31	CAD	1,900	1,216
Province of Prince Edward Island	3.650%	6/27/42	CAD	816	555
Province of Prince Edward Island	2.650%	12/1/51	CAD	999	553
Province of Prince Edward Island	3.600%	1/17/53	CAD	1,527	1,026
Province of Quebec	3.750%	9/1/24	CAD	15,317	11,249
Province of Quebec	0.875%	1/15/25	EUR	5,800	6,116
Province of Quebec	4.200%	3/10/25	AUD	768	511
Province of Quebec	5.350%	6/1/25	CAD	2,550	1,937
Province of Quebec	2.600%	7/6/25	CAD	4,936	3,552
Province of Quebec	2.750%	9/1/25	CAD	27,353	19,725
Province of Quebec	8.500%	4/1/26	CAD	5,102	4,263
Province of Quebec	3.700%	5/20/26	AUD	421	277
Province of Quebec	2.500%	9/1/26	CAD	19,136	13,673
Province of Quebec	1.850%	2/13/27	CAD	3,613	2,519
Province of Quebec	0.875%	5/4/27	EUR	17,851	17,957
Province of Quebec	2.750%	9/1/27	CAD	21,524	15,531
Province of Quebec	0.875%	7/5/28	EUR	21,256	20,847
Province of Quebec	2.750%	9/1/28	CAD	23,290	16,669
Province of Quebec	2.300%	9/1/29	CAD	33,617	23,295
Province of Quebec	6.000%	10/1/29	CAD	7,654	6,466
Province of Quebec	1.900%	9/1/30	CAD	36,000	23,915
Province of Quebec	0.000%	10/29/30	EUR	16,907	14,675
Province of Quebec	0.250%	5/5/31	EUR	10,600	9,218
Province of Quebec	1.500%	9/1/31	CAD	32,996	20,836
Province of Quebec	3.650%	5/20/32	CAD	3,400	2,532
Province of Quebec	6.250%	6/1/32	CAD	11,006	9,770
Province of Quebec	3.250%	9/1/32	CAD	38,365	27,591
Province of Quebec	5.750%	12/1/36	CAD	10,131	8,953
Province of Quebec	5.000%	12/1/38	CAD	17,643	14,612
Province of Quebec	5.000%	12/1/41	CAD	28,086	23,394
Province of Quebec	4.250%	12/1/43	CAD	28,083	21,380
Province of Quebec	3.500%	12/1/45	CAD	37,111	25,280
Province of Quebec	3.500%	12/1/48	CAD	42,780	29,101
Province of Quebec	3.100%	12/1/51	CAD	52,276	32,841
Province of Quebec	2.850%	12/1/53	CAD	42,417	25,460

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Province of Quebec	4.400%	12/1/55	CAD	13,100	10,591
Province of Saskatchewan	3.200%	6/3/24	CAD	4,821	3,520
Province of Saskatchewan	0.800%	9/2/25	CAD	3,826	2,636
Province of Saskatchewan	2.550%	6/2/26	CAD	5,678	4,062
Province of Saskatchewan	2.650%	6/2/27	CAD	5,102	3,652
Province of Saskatchewan	3.050%	12/2/28	CAD	3,807	2,758
Province of Saskatchewan	5.750%	3/5/29	CAD	3,061	2,537
Province of Saskatchewan	2.200%	6/2/30	CAD	4,520	3,072
Province of Saskatchewan	2.150%	6/2/31	CAD	2,615	1,742
Province of Saskatchewan	6.400%	9/5/31	CAD	3,441	3,054
Province of Saskatchewan	5.800%	9/5/33	CAD	1,860	1,620
Province of Saskatchewan	5.000%	3/5/37	CAD	179	147
Province of Saskatchewan	4.750%	6/1/40	CAD	3,776	3,032
Province of Saskatchewan	3.400%	2/3/42	CAD	7,550	5,094
Province of Saskatchewan	3.900%	6/2/45	CAD	4,984	3,587
Province of Saskatchewan	2.750%	12/2/46	CAD	7,448	4,406
Province of Saskatchewan	3.300%	6/2/48	CAD	8,635	5,627
Province of Saskatchewan	3.100%	6/2/50	CAD	8,853	5,552
Province of Saskatchewan	2.800%	12/2/52	CAD	7,845	4,612
Province of Saskatchewan	3.750%	3/5/54	CAD	1,936	1,374
Province of Saskatchewan	2.950%	6/2/58	CAD	1,428	856
PSP Capital Inc.	3.000%	11/5/25	CAD	3,087	2,234
PSP Capital Inc.	0.900%	6/15/26	CAD	4,550	3,089
PSP Capital Inc.	1.500%	3/15/28	CAD	3,700	2,515
PSP Capital Inc.	3.750%	6/15/29	CAD	3,000	2,256
PSP Capital Inc.	2.050%	1/15/30	CAD	6,972	4,716
PSP Capital Inc.	2.600%	3/1/32	CAD	3,000	2,053
Regional Municipality of Peel Ontario	4.250%	12/2/33	CAD	1,000	756
Regional Municipality of Peel Ontario	5.100%	6/29/40	CAD	3,561	2,893
Regional Municipality of Peel Ontario	2.500%	6/16/51	CAD	747	397
Regional Municipality of York	2.600%	12/15/25	CAD	2,550	1,824
Regional Municipality of York	2.500%	6/2/26	CAD	1,529	1,089
Regional Municipality of York	2.350%	6/9/27	CAD	1	1
Regional Municipality of York	1.700%	5/27/30	CAD	1,512	987
Regional Municipality of York	2.150%	6/22/31	CAD	1,346	891
Regional Municipality of York	4.000%	5/31/32	CAD	2,365	1,794
Regional Municipality of York	3.650%	5/13/33	CAD	1,581	1,158
Regional Municipality of York	4.050%	5/1/34	CAD	1,223	917
Royal Office Finance LP	5.209%	11/12/37	CAD	3,659	2,863
South Coast British Columbia Transportation Authority	3.050%	6/4/25	CAD	3,143	2,278
South Coast British Columbia Transportation Authority	3.150%	11/16/48	CAD	4,793	2,921
South Coast British Columbia Transportation Authority	2.650%	10/29/50	CAD	504	275
South Coast British Columbia Transportation Authority	4.150%	12/12/53	CAD	700	511
TCHC Issuer Trust	5.395%	2/22/40	CAD	1,060	860
Toronto Canada	2.450%	2/6/25	CAD	2,410	1,735
Toronto Canada	2.400%	6/7/27	CAD	2,587	1,830
Toronto Canada	2.650%	11/9/29	CAD	2,170	1,524
Toronto Canada	3.250%	4/20/32	CAD	2,400	1,719
Toronto Canada	2.950%	4/28/35	CAD	3,188	2,097
Toronto Canada	3.500%	6/2/36	CAD	2,800	1,939
Toronto Canada	2.600%	9/24/39	CAD	1,023	611
Toronto Canada	5.200%	6/1/40	CAD	621	509
Toronto Canada	2.150%	8/25/40	CAD	2,582	1,414
Toronto Canada	4.700%	6/10/41	CAD	1,019	789
Toronto Canada	3.800%	12/13/42	CAD	1,160	802
Toronto Canada	4.150%	3/10/44	CAD	2,515	1,818
Toronto Canada	3.250%	6/24/46	CAD	2,040	1,272
Toronto Canada	3.200%	8/1/48	CAD	927	567
Toronto Canada	2.800%	11/22/49	CAD	2,802	1,580
Toronto Canada	2.900%	4/29/51	CAD	2,796	1,619
Toronto Canada	4.300%	6/1/52	CAD	1,116	831
Vancouver Canada	3.700%	10/18/52	CAD	652	442
Winnipeg Canada	4.100%	6/1/45	CAD	1,160	822
Winnipeg Canada	4.300%	11/15/51	CAD	2,121	1,583
					4,084,370

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Chile (0.2%)					
³ Bonos de la Tesoreria de la Republica en pesos	5.800%	6/1/24	CLP	8,175,000	9,898
Bonos de la Tesoreria de la Republica en pesos	2.500%	3/1/25	CLP	14,000,000	15,954
Bonos de la Tesoreria de la Republica en pesos	4.500%	3/1/26	CLP	18,940,000	22,158
³ Bonos de la Tesoreria de la Republica en pesos	5.000%	10/1/28	CLP	10,500,000	12,417
³ Bonos de la Tesoreria de la Republica en pesos	4.700%	9/1/30	CLP	14,250,000	16,570
Bonos de la Tesoreria de la Republica en pesos	5.000%	3/1/35	CLP	10,750,000	12,576
Bonos de la Tesoreria de la Republica en pesos	6.000%	1/1/43	CLP	15,000,000	19,688
Republic of Chile	1.625%	1/30/25	EUR	2,884	3,059
Republic of Chile	1.750%	1/20/26	EUR	100	104
Republic of Chile	0.100%	1/26/27	EUR	7,438	7,099
Republic of Chile	0.555%	1/21/29	EUR	5,400	4,889
Republic of Chile	1.440%	2/1/29	EUR	2,269	2,162
Republic of Chile	0.830%	7/2/31	EUR	5,659	4,858
Republic of Chile	1.300%	7/26/36	EUR	4,046	3,172
Republic of Chile	1.250%	1/29/40	EUR	4,868	3,506
Republic of Chile	1.250%	1/22/51	EUR	5,937	3,383
					141,493
China (1.1%)					
Agricultural Development Bank of China	4.000%	11/12/25	CNY	39,900	5,951
Agricultural Development Bank of China	3.630%	7/19/26	CNY	50,000	7,424
Agricultural Development Bank of China	3.750%	1/25/29	CNY	375,200	56,657
Agricultural Development Bank of China	3.520%	5/24/31	CNY	20,000	3,001
Agricultural Development Bank of China	3.300%	11/5/31	CNY	100,000	14,789
Agricultural Development Bank of China	3.060%	6/6/32	CNY	170,000	24,696
China Development Bank	2.730%	11/11/24	CNY	20,000	2,897
China Development Bank	3.340%	7/14/25	CNY	30,000	4,401
China Development Bank	3.680%	2/26/26	CNY	391,800	58,160
China Development Bank	3.300%	3/3/26	CNY	10,000	1,470
China Development Bank	3.500%	8/13/26	CNY	235,300	34,834
China Development Bank	3.430%	1/14/27	CNY	50,000	7,395
China Development Bank	3.390%	7/10/27	CNY	100,000	14,734
China Development Bank	3.400%	1/8/28	CNY	100,000	14,808
China Development Bank	2.990%	3/1/29	CNY	100,000	14,518
China Development Bank	3.450%	9/20/29	CNY	50,000	7,443
China Development Bank	3.070%	3/10/30	CNY	25,000	3,640
China Development Bank	3.700%	10/20/30	CNY	50,000	7,577
China Development Bank	3.660%	3/1/31	CNY	60,000	9,086
China Development Bank	3.410%	6/7/31	CNY	150,000	22,352
China Development Bank	3.120%	9/13/31	CNY	120,000	17,522
China Development Bank	4.010%	1/9/37	CNY	74,900	11,911
China Development Bank	3.490%	11/8/41	CNY	60,000	9,036
China Government Bond	2.180%	6/25/24	CNY	180,000	25,982
China Government Bond	2.470%	9/2/24	CNY	115,000	16,653
China Government Bond	2.290%	12/25/24	CNY	150,000	21,653
China Government Bond	2.260%	2/24/25	CNY	130,000	18,744
China Government Bond	2.240%	5/25/25	CNY	120,000	17,278
China Government Bond	3.020%	10/22/25	CNY	85,000	12,449
China Government Bond	3.220%	12/6/25	CNY	243,600	35,867
China Government Bond	3.250%	6/6/26	CNY	52,800	7,799
China Government Bond	2.740%	8/4/26	CNY	85,000	12,372
China Government Bond	0.125%	11/12/26	EUR	2,300	2,247
China Government Bond	3.120%	12/5/26	CNY	100,000	14,738
China Government Bond	2.850%	6/4/27	CNY	130,000	18,989
China Government Bond	2.440%	10/15/27	CNY	130,000	18,661
China Government Bond	3.010%	5/13/28	CNY	160,000	23,519
China Government Bond	2.910%	10/14/28	CNY	100,000	14,623
China Government Bond	0.125%	11/17/28	EUR	5,000	4,560
China Government Bond	2.800%	3/24/29	CNY	40,000	5,812
China Government Bond	2.750%	6/15/29	CNY	40,000	5,792
China Government Bond	2.620%	9/25/29	CNY	70,000	10,050
China Government Bond	2.680%	5/21/30	CNY	60,000	8,605
China Government Bond	3.270%	11/19/30	CNY	40,000	5,973
China Government Bond	3.020%	5/27/31	CNY	115,000	16,896
China Government Bond	0.500%	11/12/31	EUR	5,737	4,968
China Government Bond	2.890%	11/18/31	CNY	30,000	4,365
China Government Bond	2.750%	2/17/32	CNY	75,000	10,796

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
China Government Bond	2.690%	8/15/32	CNY	30,000	4,294
China Government Bond	2.600%	9/1/32	CNY	105,000	14,920
China Government Bond	2.800%	11/15/32	CNY	100,000	14,445
China Government Bond	0.625%	11/25/35	EUR	5,087	3,987
China Government Bond	1.000%	11/12/39	EUR	4,922	3,699
China Government Bond	3.970%	7/23/48	CNY	163,000	26,814
China Government Bond	4.080%	10/22/48	CNY	40,000	6,694
China Government Bond	3.860%	7/22/49	CNY	170,200	27,576
China Government Bond	3.390%	3/16/50	CNY	158,000	23,727
China Government Bond	3.320%	4/15/52	CNY	30,000	4,491
China Government Bond	4.240%	11/24/64	CNY	20,000	3,592
China Government Bond	3.730%	5/25/70	CNY	30,000	4,868
China Government Bond	3.760%	3/22/71	CNY	20,000	3,269
China Government Bond	3.400%	7/15/72	CNY	20,000	3,017
Export-Import Bank of China	3.260%	2/24/27	CNY	140,000	20,573
Export-Import Bank of China	3.860%	5/20/29	CNY	50,000	7,592
Export-Import Bank of China	3.230%	3/23/30	CNY	55,000	8,075
Export-Import Bank of China	3.380%	7/16/31	CNY	70,000	10,392
Export-Import Bank of China	3.180%	3/11/32	CNY	170,000	24,896
					910,614
Colombia (0.2%)					
Colombian TES	10.000%	7/24/24	COP	102,170,000	21,540
Colombian TES	6.250%	11/26/25	COP	73,070,000	13,892
Colombian TES	7.500%	8/26/26	COP	109,275,000	20,905
Colombian TES	5.750%	11/3/27	COP	82,310,000	14,174
Colombian TES	6.000%	4/28/28	COP	117,605,000	20,088
Colombian TES	7.750%	9/18/30	COP	88,110,000	15,253
Colombian TES	7.000%	3/26/31	COP	86,000,000	14,022
Colombian TES	7.000%	6/30/32	COP	103,300,000	16,205
Colombian TES	7.250%	10/18/34	COP	133,945,000	20,441
Colombian TES	9.250%	5/28/42	COP	72,500,000	12,182
Colombian TES	7.250%	10/26/50	COP	73,000,000	9,572
					178,274
Croatia (0.1%)					
Republic of Croatia	3.000%	3/11/25	EUR	996	1,085
Republic of Croatia	3.000%	3/20/27	EUR	3,541	3,836
Republic of Croatia	2.700%	6/15/28	EUR	2,982	3,158
Republic of Croatia	1.125%	6/19/29	EUR	3,541	3,359
Republic of Croatia	2.750%	1/27/30	EUR	4,541	4,704
Republic of Croatia	1.500%	6/17/31	EUR	22,361	20,727
Republic of Croatia	2.875%	4/22/32	EUR	4,600	4,715
Republic of Croatia	1.125%	3/4/33	EUR	4,000	3,423
Republic of Croatia	1.750%	3/4/41	EUR	5,053	3,818
					48,825
Cyprus (0.1%)					
Republic of Cyprus	2.375%	9/25/28	EUR	11,076	11,420
Republic of Cyprus	4.125%	4/13/33	EUR	27,039	30,135
					41,555
Czech Republic (0.5%)					
Czech Republic	5.700%	5/25/24	CZK	112,260	5,253
Czech Republic	0.000%	12/12/24	CZK	538,920	23,060
Czech Republic	2.400%	9/17/25	CZK	531,660	23,247
Czech Republic	6.000%	2/26/26	CZK	2,379,110	114,378
Czech Republic	1.000%	6/26/26	CZK	946,570	39,165
Czech Republic	0.250%	2/10/27	CZK	251,570	9,895
Czech Republic	2.500%	8/25/28	CZK	188,810	7,898
Czech Republic	2.750%	7/23/29	CZK	1,832,470	76,977
Czech Republic	0.950%	5/15/30	CZK	811,930	29,733
Czech Republic	5.000%	9/30/30	CZK	639,980	30,877
Czech Republic	1.200%	3/13/31	CZK	548,580	20,088
Czech Republic	2.000%	10/13/33	CZK	190,090	7,028
Czech Republic	4.200%	12/4/36	CZK	49,580	2,225
Czech Republic	1.500%	4/24/40	CZK	99,250	2,953
Czech Republic	4.850%	11/26/57	CZK	46,430	2,217
					394,994

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Denmark (0.4%)					
Kingdom of Denmark	7.000%	11/10/24	DKK	37,910	5,949
Kingdom of Denmark	1.750%	11/15/25	DKK	345,649	49,872
Kingdom of Denmark	0.500%	11/15/27	DKK	388,364	52,441
Kingdom of Denmark	0.500%	11/15/29	DKK	588,247	76,495
Kingdom of Denmark	0.000%	11/15/31	DKK	441,612	52,765
Kingdom of Denmark	4.500%	11/15/39	DKK	381,645	70,004
Kingdom of Denmark	0.250%	11/15/52	DKK	50,182	3,929
Kommunekredit	0.625%	5/11/26	EUR	2,214	2,263
Kommunekredit	2.900%	11/27/26	AUD	2,131	1,358
Kommunekredit	0.750%	5/18/27	EUR	13,135	13,222
Kommunekredit	0.000%	11/17/29	EUR	30,000	27,213
Kommunekredit	0.010%	5/4/34	EUR	14,000	10,975
					366,486
Finland (0.5%)					
Finnvera OYJ	0.500%	4/13/26	EUR	3,266	3,330
Finnvera OYJ	2.125%	3/8/28	EUR	15,300	16,212
Finnvera OYJ	0.375%	4/9/29	EUR	5,831	5,517
Finnvera OYJ	1.125%	5/17/32	EUR	1,900	1,784
Kuntarahoitus OYJ	0.000%	4/21/28	EUR	4,600	4,376
Kuntarahoitus OYJ	0.250%	2/25/32	EUR	17,200	14,934
Kuntarahoitus OYJ	0.050%	9/10/35	EUR	6,823	5,180
Municipality Finance plc	0.625%	11/26/26	EUR	2,543	2,578
Municipality Finance plc	1.250%	2/23/33	EUR	5,087	4,758
³ Republic of Finland	0.000%	9/15/24	EUR	25,620	27,154
³ Republic of Finland	4.000%	7/4/25	EUR	22,373	25,297
³ Republic of Finland	0.875%	9/15/25	EUR	5,380	5,674
³ Republic of Finland	0.500%	9/15/27	EUR	26,133	26,245
³ Republic of Finland	2.750%	7/4/28	EUR	5,818	6,422
³ Republic of Finland	0.500%	9/15/29	EUR	58,950	56,367
³ Republic of Finland	0.000%	9/15/30	EUR	29,510	26,421
³ Republic of Finland	0.750%	4/15/31	EUR	33,047	30,902
³ Republic of Finland	0.125%	9/15/31	EUR	14,549	12,791
³ Republic of Finland	1.500%	9/15/32	EUR	53,031	51,711
³ Republic of Finland	1.125%	4/15/34	EUR	16,396	14,883
³ Republic of Finland	2.750%	4/15/38	EUR	19,441	20,309
³ Republic of Finland	0.250%	9/15/40	EUR	38,836	26,439
³ Republic of Finland	2.625%	7/4/42	EUR	17,532	18,068
³ Republic of Finland	0.500%	4/15/43	EUR	14,007	9,498
³ Republic of Finland	0.125%	4/15/52	EUR	16,853	8,573
					425,423
France (8.5%)					
Action Logement Services	1.375%	4/13/32	EUR	7,500	7,071
Action Logement Services	0.750%	7/19/41	EUR	13,600	9,231
Agence Francaise de Developpement EPIC	1.375%	9/17/24	EUR	10,500	11,264
Agence Francaise de Developpement EPIC	2.250%	5/27/25	EUR	5,000	5,401
Agence Francaise de Developpement EPIC	0.500%	10/31/25	EUR	5,000	5,162
Agence Francaise de Developpement EPIC	0.250%	7/21/26	EUR	6,000	6,038
Agence Francaise de Developpement EPIC	3.750%	2/15/27	EUR	1,800	2,027
Agence Francaise de Developpement EPIC	1.000%	1/31/28	EUR	2,500	2,507
Agence Francaise de Developpement EPIC	0.010%	11/25/28	EUR	11,200	10,420
Agence Francaise de Developpement EPIC	0.250%	6/29/29	EUR	19,600	18,173
Agence Francaise de Developpement EPIC	0.500%	5/25/30	EUR	5,300	4,878
Agence Francaise de Developpement EPIC	1.375%	7/5/32	EUR	20,600	19,469
Agence Francaise de Developpement EPIC	1.500%	10/31/34	EUR	10,000	9,192
Agence Francaise de Developpement EPIC	0.500%	5/31/35	EUR	5,000	3,976
Agence Francaise de Developpement EPIC	1.125%	3/2/37	EUR	18,200	14,911
Agence France Locale	0.500%	6/20/24	EUR	4,900	5,223
Agence France Locale	0.125%	6/20/26	EUR	8,600	8,629
Agence France Locale	1.125%	6/20/28	EUR	4,500	4,498
Agence France Locale	0.000%	3/20/31	EUR	6,400	5,504
Bpifrance SACA	2.500%	5/25/24	EUR	5,000	5,458
Bpifrance SACA	0.750%	11/25/24	EUR	8,100	8,583
Bpifrance SACA	0.125%	3/25/25	EUR	16,400	17,058
Bpifrance SACA	0.500%	5/25/25	EUR	4,900	5,111
Bpifrance SACA	2.750%	10/25/25	EUR	12,000	13,088

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bpifrance SACA	2.125%	11/29/27	EUR	12,500	13,246
Bpifrance SACA	0.125%	11/25/28	EUR	8,300	7,804
Bpifrance SACA	0.050%	9/26/29	EUR	5,000	4,554
Bpifrance SACA	1.875%	5/25/30	EUR	5,000	5,098
Bpifrance SACA	2.000%	9/2/30	EUR	12,000	12,269
Bpifrance SACA	0.250%	6/4/31	EUR	9,300	8,208
Caisse d'Amortissement de la Dette Sociale	1.375%	11/25/24	EUR	35,869	38,411
Caisse d'Amortissement de la Dette Sociale	4.000%	12/15/25	EUR	5,124	5,770
Caisse d'Amortissement de la Dette Sociale	2.875%	5/25/27	EUR	42,000	46,032
Caisse d'Amortissement de la Dette Sociale	0.000%	2/25/28	EUR	9,300	8,899
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/29	EUR	31,300	28,890
Caisse d'Amortissement de la Dette Sociale	0.600%	11/25/29	EUR	55,800	52,755
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/31	EUR	55,700	48,345
Caisse d'Amortissement de la Dette Sociale	0.125%	9/15/31	EUR	30,800	26,820
Caisse d'Amortissement de la Dette Sociale	0.450%	1/19/32	EUR	23,100	20,421
Caisse d'Amortissement de la Dette Sociale	2.750%	11/25/32	EUR	9,500	10,187
Caisse des Depots et Consignations	0.000%	6/19/24	EUR	2,000	2,121
Caisse Francaise de Financement Local	0.375%	5/11/24	EUR	10,200	10,877
Caisse Francaise de Financement Local	5.375%	7/8/24	EUR	2,049	2,303
Caisse Francaise de Financement Local	0.375%	6/23/25	EUR	11,800	12,193
Caisse Francaise de Financement Local	1.125%	9/9/25	EUR	1,700	1,778
Caisse Francaise de Financement Local	0.500%	1/19/26	EUR	900	920
Caisse Francaise de Financement Local	0.625%	4/13/26	EUR	3,000	3,057
Caisse Francaise de Financement Local	0.750%	1/11/27	EUR	2,000	2,013
Caisse Francaise de Financement Local	0.750%	9/27/27	EUR	5,000	4,958
Caisse Francaise de Financement Local	1.000%	4/25/28	EUR	100	99
Caisse Francaise de Financement Local	3.000%	10/2/28	EUR	20,200	21,999
Caisse Francaise de Financement Local	0.010%	6/24/30	EUR	25,600	22,491
Caisse Francaise de Financement Local	1.500%	1/13/31	EUR	5,000	4,869
Caisse Francaise de Financement Local	1.125%	12/1/31	EUR	30,000	27,881
Caisse Francaise de Financement Local	1.250%	5/11/32	EUR	9,600	8,928
Caisse Francaise de Financement Local	1.250%	1/22/35	EUR	400	352
Caisse Francaise de Financement Local	1.500%	6/28/38	EUR	3,400	2,909
Caisse Francaise de Financement Local	0.375%	2/13/40	EUR	14,800	10,049
France	1.750%	11/25/24	EUR	78,829	85,321
France	0.000%	2/25/25	EUR	243,280	254,615
9 France	0.000%	3/25/25	EUR	220,000	229,853
France	0.500%	5/25/25	EUR	148,245	155,862
France	1.000%	11/25/25	EUR	144,791	152,776
France	0.000%	2/25/26	EUR	162,410	165,956
9 France	3.500%	4/25/26	EUR	152,257	171,548
9 France	0.500%	5/25/26	EUR	178,321	183,957
France	2.500%	9/24/26	EUR	50,000	54,679
France	0.250%	11/25/26	EUR	83,694	84,682
9,10 France	0.000%	2/25/27	EUR	268,188	267,378
9 France	1.000%	5/25/27	EUR	164,689	170,003
9 France	2.750%	10/25/27	EUR	179,885	199,052
France	0.750%	2/25/28	EUR	113,278	114,189
France	0.750%	5/25/28	EUR	226,349	227,220
9 France	0.750%	11/25/28	EUR	191,509	190,725
France	2.750%	2/25/29	EUR	30,000	33,166
France	5.500%	4/25/29	EUR	136,812	173,926
9 France	0.500%	5/25/29	EUR	176,702	171,536
9 France	0.000%	11/25/29	EUR	190,770	176,752
9 France	2.500%	5/25/30	EUR	199,502	217,490
9 France	0.000%	11/25/30	EUR	201,798	181,738
France	1.500%	5/25/31	EUR	112,885	113,791
France	0.000%	11/25/31	EUR	217,173	189,721
France	0.000%	5/25/32	EUR	142,980	122,838
France	5.750%	10/25/32	EUR	82,358	112,705
France	2.000%	11/25/32	EUR	160,000	164,329
France	3.000%	5/25/33	EUR	50,000	55,597
France	1.250%	5/25/34	EUR	134,376	124,473
France	4.750%	4/25/35	EUR	106,535	137,742
3,9 France	1.250%	5/25/36	EUR	142,099	126,277
France	1.250%	5/25/38	EUR	84,041	71,680
France	4.000%	10/25/38	EUR	95,869	116,389

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
3	France	1.750%	6/25/39	EUR	47,084	42,972
3	France	0.500%	5/25/40	EUR	88,590	63,376
9	France	4.500%	4/25/41	EUR	165,428	214,382
3	France	2.500%	5/25/43	EUR	39,087	38,343
3	France	0.500%	6/25/44	EUR	24,019	15,678
9	France	3.250%	5/25/45	EUR	129,509	142,977
3	France	2.000%	5/25/48	EUR	114,568	99,624
3,9	France	1.500%	5/25/50	EUR	130,205	98,988
9	France	0.750%	5/25/52	EUR	105,268	62,635
3	France	0.750%	5/25/53	EUR	91,253	52,885
3	France	3.000%	5/25/54	EUR	36,133	37,242
3	France	4.000%	4/25/55	EUR	71,409	89,581
	France	4.000%	4/25/60	EUR	57,833	73,240
3	France	1.750%	5/25/66	EUR	66,794	49,939
3	France	0.500%	5/25/72	EUR	34,906	14,947
	Ile-de-France Mobilites	0.950%	5/28/41	EUR	1,900	1,365
	Ile-de-France Mobilites	1.275%	2/14/42	EUR	10,700	8,037
	Regie Autonome des Transports Parisiens	0.875%	5/25/27	EUR	1,500	1,510
	Regie Autonome des Transports Parisiens	1.875%	5/25/32	EUR	5,300	5,138
	Region of Ile de France	0.500%	6/14/25	EUR	15,100	15,724
	Region of Ile de France	0.625%	4/23/27	EUR	2,500	2,505
	Region of Ile de France	0.000%	4/20/28	EUR	2,500	2,371
	Region of Ile de France	1.375%	3/14/29	EUR	100	100
	Region of Ile de France	0.100%	7/2/30	EUR	5,100	4,532
	Region of Ile de France	1.375%	6/20/33	EUR	3,000	2,780
	SFIL SA	0.050%	6/4/29	EUR	23,300	21,415
	SNCF Reseau	2.625%	12/29/25	EUR	2,300	2,500
	SNCF Reseau	4.250%	10/7/26	EUR	900	1,028
	SNCF Reseau	3.125%	10/25/28	EUR	3,400	3,754
	SNCF Reseau	5.250%	12/7/28	GBP	8,708	11,357
	SNCF Reseau	0.875%	1/22/29	EUR	3,000	2,924
	SNCF Reseau	1.125%	5/25/30	EUR	14,300	13,798
	SNCF Reseau	1.000%	11/9/31	EUR	7,600	7,029
	SNCF Reseau	5.000%	10/10/33	EUR	7,891	9,926
	SNCF Reseau	5.250%	1/31/35	GBP	2,716	3,591
	SNCF Reseau	0.750%	5/25/36	EUR	10,900	8,616
	SNCF Reseau	1.500%	5/29/37	EUR	9,100	7,826
	SNCF Reseau	2.250%	12/20/47	EUR	6,300	5,288
	SNCF Reseau	2.000%	2/5/48	EUR	2,500	1,962
	SNCF Reseau	5.000%	3/11/52	GBP	2,574	3,199
	SNCF Reseau	4.830%	3/25/60	GBP	717	889
	Societe Du Grand Paris EPIC	1.125%	10/22/28	EUR	5,200	5,184
	Societe Du Grand Paris EPIC	0.000%	11/25/30	EUR	14,500	12,648
	Societe Du Grand Paris EPIC	1.125%	5/25/34	EUR	23,200	20,273
	Societe Du Grand Paris EPIC	3.500%	5/25/43	EUR	5,600	5,978
	Societe Du Grand Paris EPIC	0.875%	5/10/46	EUR	7,000	4,379
	Societe Du Grand Paris EPIC	1.700%	5/25/50	EUR	8,500	6,217
	Societe Du Grand Paris EPIC	1.000%	11/26/51	EUR	16,800	9,651
	Societe Du Grand Paris EPIC	0.700%	10/15/60	EUR	5,100	2,174
	Societe Du Grand Paris EPIC	1.000%	2/18/70	EUR	9,300	4,196
	Societe Nationale SNCF SA	4.125%	2/19/25	EUR	400	447
	Societe Nationale SNCF SA	0.875%	12/28/26	GBP	6,400	7,053
	Societe Nationale SNCF SA	5.375%	3/18/27	GBP	4,134	5,316
	Societe Nationale SNCF SA	1.500%	2/2/29	EUR	17,100	17,172
	Societe Nationale SNCF SA	1.000%	5/25/40	EUR	14,900	10,761
	Societe Nationale SNCF SA	0.875%	2/28/51	EUR	5,200	2,774
	UNEDIC ASSEO	2.375%	5/25/24	EUR	1,500	1,634
	UNEDIC ASSEO	0.125%	11/25/24	EUR	46,000	48,208
	UNEDIC ASSEO	0.625%	2/17/25	EUR	4,500	4,739
	UNEDIC ASSEO	0.625%	3/3/26	EUR	7,300	7,514
	UNEDIC ASSEO	0.100%	11/25/26	EUR	43,800	43,550
	UNEDIC ASSEO	1.250%	10/21/27	EUR	11,000	11,266
	UNEDIC ASSEO	0.500%	3/20/29	EUR	12,200	11,709
	UNEDIC ASSEO	0.250%	11/25/29	EUR	15,300	14,191
	UNEDIC ASSEO	0.000%	11/19/30	EUR	9,500	8,415
	UNEDIC ASSEO	1.500%	4/20/32	EUR	700	683
	UNEDIC ASSEO	1.250%	5/25/33	EUR	1,000	929

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
UNEDIC ASSEO	0.100%	5/25/34	EUR	25,400	20,073
UNEDIC ASSEO	0.250%	7/16/35	EUR	27,200	21,127
Ville de Paris	1.250%	1/12/32	EUR	5,000	4,703
					7,237,281
Germany (8.1%)					
Bundesobligation	0.000%	4/11/25	EUR	143,276	149,957
Bundesobligation	0.000%	10/10/25	EUR	377,723	391,033
Bundesobligation	0.000%	10/9/26	EUR	161,401	163,799
Bundesobligation	0.000%	4/16/27	EUR	84,891	85,246
Bundesobligation	2.200%	4/13/28	EUR	102,000	111,777
Bundesschatzanweisungen	0.200%	6/14/24	EUR	182,116	194,928
Bundesschatzanweisungen	0.400%	9/13/24	EUR	116,102	123,815
Bundesschatzanweisungen	2.200%	12/12/24	EUR	100,000	109,157
Bundesschatzanweisungen	2.500%	3/13/25	EUR	80,000	87,788
Federal Republic of Germany	1.500%	5/15/24	EUR	43,640	47,418
Federal Republic of Germany	0.500%	2/15/26	EUR	134,252	139,977
Federal Republic of Germany	0.000%	8/15/26	EUR	113,840	115,924
Federal Republic of Germany	0.250%	2/15/27	EUR	115,138	117,214
Federal Republic of Germany	0.500%	8/15/27	EUR	13,872	14,157
Federal Republic of Germany	0.000%	11/15/27	EUR	109,252	108,506
Federal Republic of Germany	5.625%	1/4/28	EUR	59,562	75,108
Federal Republic of Germany	0.500%	2/15/28	EUR	123,946	125,654
Federal Republic of Germany	4.750%	7/4/28	EUR	48,175	59,364
Federal Republic of Germany	0.250%	8/15/28	EUR	127,586	126,555
Federal Republic of Germany	0.000%	11/15/28	EUR	125,465	122,078
Federal Republic of Germany	0.250%	2/15/29	EUR	49,782	48,873
Federal Republic of Germany	0.000%	8/15/29	EUR	88,233	84,441
Federal Republic of Germany	2.100%	11/15/29	EUR	100,000	108,820
Federal Republic of Germany	6.250%	1/4/30	EUR	40,000	54,851
Federal Republic of Germany	0.000%	2/15/30	EUR	100,000	94,701
Federal Republic of Germany	5.500%	1/4/31	EUR	55,000	74,213
Federal Republic of Germany	0.000%	2/15/31	EUR	5,458	5,058
Federal Republic of Germany	0.000%	8/15/31	EUR	54,486	49,940
Federal Republic of Germany	0.000%	2/15/32	EUR	121,295	109,873
Federal Republic of Germany	1.700%	8/15/32	EUR	144,812	151,952
Federal Republic of Germany	2.300%	2/15/33	EUR	20,000	21,753
Federal Republic of Germany	4.750%	7/4/34	EUR	39,707	53,946
Federal Republic of Germany	0.000%	5/15/35	EUR	148,581	123,154
Federal Republic of Germany	0.000%	5/15/36	EUR	120,943	97,498
Federal Republic of Germany	4.000%	1/4/37	EUR	55,040	71,597
Federal Republic of Germany	1.000%	5/15/38	EUR	79,398	71,494
Federal Republic of Germany	4.250%	7/4/39	EUR	45,000	61,239
Federal Republic of Germany	4.750%	7/4/40	EUR	53,000	76,920
Federal Republic of Germany	3.250%	7/4/42	EUR	85,000	104,776
9 Federal Republic of Germany	2.500%	7/4/44	EUR	99,968	111,408
9 Federal Republic of Germany	2.500%	8/15/46	EUR	180,709	203,081
Federal Republic of Germany	1.250%	8/15/48	EUR	137,990	120,543
Federal Republic of Germany	0.000%	8/15/50	EUR	126,517	74,530
Federal Republic of Germany	0.000%	8/15/50	EUR	35,000	20,649
Federal Republic of Germany	0.000%	8/15/52	EUR	30,000	16,800
Federal Republic of Germany	1.800%	8/15/53	EUR	81,016	77,746
FMS Wertmanagement	1.375%	3/7/25	GBP	10,200	12,042
FMS Wertmanagement	0.375%	4/29/30	EUR	5,600	5,176
Free and Hanseatic City of Hamburg	0.250%	1/20/25	EUR	11,784	12,335
Free and Hanseatic City of Hamburg	0.375%	4/1/25	EUR	3,235	3,377
Free and Hanseatic City of Hamburg	0.010%	6/15/28	EUR	7,500	7,123
Free and Hanseatic City of Hamburg	0.800%	4/11/34	EUR	1,023	891
Free and Hanseatic City of Hamburg	1.450%	11/5/38	EUR	7,686	6,656
Free and Hanseatic City of Hamburg	0.250%	2/18/41	EUR	14,000	9,283
Free State of Bavaria	0.030%	4/3/28	EUR	22,546	21,578
Free State of Bavaria	0.150%	4/3/30	EUR	5,036	4,595
Free State of Bavaria	0.010%	1/18/35	EUR	17,718	13,765
Free State of Saxony	0.010%	10/15/27	EUR	2,500	2,421
Free State of Saxony	0.010%	11/5/29	EUR	11,459	10,460
Free State of Saxony	0.010%	12/17/35	EUR	15,751	11,760
Gemeinsame Deutsche Bundeslaender	1.125%	9/30/24	EUR	2,817	3,009
Gemeinsame Deutsche Bundeslaender	0.500%	2/5/25	EUR	8,608	9,046

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Gemeinsame Deutsche Bundeslaender	0.375%	4/17/25	EUR	10,248	10,691
Gemeinsame Deutsche Bundeslaender	0.625%	2/13/29	EUR	2,049	1,985
Gemeinsame Deutsche Bundeslaender	0.010%	8/26/30	EUR	18,449	16,448
Investitionsbank Berlin	0.250%	2/3/32	EUR	10,000	8,785
¹¹ KFW	0.875%	7/18/24	GBP	423	507
¹¹ KFW	1.500%	7/24/24	AUD	790	509
¹¹ KFW	0.125%	10/4/24	EUR	41,511	43,856
¹¹ KFW	1.375%	12/9/24	GBP	20,668	24,618
¹¹ KFW	0.625%	1/15/25	EUR	18,977	20,072
¹¹ KFW	4.000%	2/27/25	AUD	3,929	2,615
¹¹ KFW	0.010%	3/31/25	EUR	41,647	43,321
¹¹ KFW	0.375%	4/23/25	EUR	14,859	15,551
¹¹ KFW	5.500%	6/18/25	GBP	10,248	13,129
¹¹ KFW	0.125%	6/30/25	EUR	86,690	89,893
¹¹ KFW	2.500%	8/25/25	CHF	5,390	6,164
¹¹ KFW	0.250%	9/15/25	EUR	39,114	40,473
¹¹ KFW	0.750%	2/19/26	CAD	3,295	2,241
¹¹ KFW	0.375%	3/9/26	EUR	22,802	23,397
¹¹ KFW	0.000%	6/15/26	EUR	38,607	38,898
¹¹ KFW	1.250%	7/31/26	GBP	39,838	45,422
¹¹ KFW	3.200%	9/11/26	AUD	4,317	2,821
¹¹ KFW	0.000%	9/30/26	EUR	76,605	76,637
¹¹ KFW	2.000%	2/15/27	AUD	9,300	5,791
¹¹ KFW	0.625%	2/22/27	EUR	19,471	19,718
¹¹ KFW	0.000%	3/31/27	EUR	5,919	5,835
¹¹ KFW	1.250%	6/30/27	EUR	31,942	32,963
¹¹ KFW	0.500%	9/15/27	EUR	17,400	17,319
¹¹ KFW	0.000%	12/15/27	EUR	13,876	13,421
¹¹ KFW	0.625%	1/7/28	EUR	20,497	20,411
¹¹ KFW	1.375%	2/2/28	SEK	56,730	4,900
¹¹ KFW	2.750%	3/15/28	EUR	23,204	25,496
¹¹ KFW	3.200%	3/15/28	AUD	14,325	9,247
¹¹ KFW	0.750%	6/28/28	EUR	15,810	15,706
¹¹ KFW	0.000%	9/15/28	EUR	922	874
¹¹ KFW	6.000%	12/7/28	GBP	5,124	7,013
¹¹ KFW	0.750%	1/15/29	EUR	14,123	13,851
¹¹ KFW	2.875%	12/28/29	EUR	40,000	44,182
¹¹ KFW	3.125%	6/7/30	EUR	19,562	21,951
¹¹ KFW	0.000%	9/17/30	EUR	38,887	34,792
¹¹ KFW	0.000%	1/10/31	EUR	22,546	20,002
¹¹ KFW	0.125%	1/9/32	EUR	28,014	24,469
¹¹ KFW	1.375%	6/7/32	EUR	10,000	9,723
¹¹ KFW	5.750%	6/7/32	GBP	5,380	7,621
¹¹ KFW	1.125%	9/15/32	EUR	12,500	11,829
¹¹ KFW	1.125%	5/9/33	EUR	19,984	18,633
¹¹ KFW	2.875%	6/7/33	EUR	35,817	39,391
¹¹ KFW	0.050%	9/29/34	EUR	13,002	10,291
¹¹ KFW	1.375%	7/31/35	EUR	7,173	6,568
¹¹ KFW	5.000%	6/9/36	GBP	3,735	5,097
¹¹ KFW	1.250%	7/4/36	EUR	11,784	10,368
¹¹ KFW	4.875%	3/15/37	GBP	1,017	1,361
¹¹ KFW	1.125%	3/31/37	EUR	21,007	17,931
¹¹ KFW	4.700%	6/2/37	CAD	1,198	962
¹¹ KFW	1.125%	6/15/37	EUR	5,124	4,347
¹¹ KFW	2.600%	6/20/37	JPY	18,000	164
¹¹ KFW	0.875%	7/4/39	EUR	2,561	2,019
Land Baden-Wuerttemberg	0.625%	2/9/27	EUR	5,124	5,174
Land Baden-Wuerttemberg	0.800%	4/5/28	EUR	5,124	5,097
Land Baden-Wuerttemberg	0.010%	7/9/32	EUR	16,396	13,819
Land Berlin	0.500%	2/10/25	EUR	10,760	11,298
Land Berlin	0.250%	4/22/25	EUR	5,124	5,326
Land Berlin	0.625%	3/20/26	EUR	5,096	5,241
Land Berlin	0.625%	2/8/27	EUR	2,869	2,898
Land Berlin	0.010%	5/18/27	EUR	18,140	17,766
Land Berlin	1.250%	6/1/28	EUR	9,000	9,139
Land Berlin	0.010%	10/26/28	EUR	13,835	13,032
Land Berlin	0.010%	7/2/30	EUR	32,085	28,688

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Land Berlin	1.300%	6/13/33	EUR	1,023	964
Land Berlin	0.750%	4/3/34	EUR	2,548	2,206
Land Berlin	0.125%	6/4/35	EUR	5,124	3,965
Land Berlin	0.625%	8/25/36	EUR	1,281	1,025
Land Berlin	1.375%	6/5/37	EUR	2,561	2,245
Land Berlin	1.375%	8/27/38	EUR	2,561	2,198
Land Berlin	0.050%	8/6/40	EUR	7,686	4,914
Land Berlin	0.100%	1/18/41	EUR	17,561	11,251
Land Schleswig-Holstein Germany	0.010%	10/22/26	EUR	12,300	12,235
Land Thueringen	0.500%	5/12/25	EUR	2,306	2,409
Land Thueringen	0.200%	10/26/26	EUR	7,686	7,698
Land Thueringen	0.500%	3/2/29	EUR	15,000	14,403
Land Thueringen	0.250%	3/5/40	EUR	4,201	2,826
Landeskreditbank Baden-Wuerttemberg Foerderbank	4.250%	8/7/25	AUD	6,020	4,009
Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	4/13/26	EUR	7,686	7,818
Landeskreditbank Baden-Wuerttemberg Foerderbank	1.000%	12/15/26	GBP	20,000	22,269
Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	2/25/27	EUR	7,500	7,479
Landeskreditbank Baden-Wuerttemberg Foerderbank	0.750%	3/16/32	EUR	12,000	10,961
¹¹ Landwirtschaftliche Rentenbank	4.250%	1/9/25	AUD	8,410	5,615
¹¹ Landwirtschaftliche Rentenbank	0.500%	3/6/25	EUR	11,784	12,376
¹¹ Landwirtschaftliche Rentenbank	0.000%	9/28/26	EUR	20,000	19,949
¹¹ Landwirtschaftliche Rentenbank	0.875%	12/15/26	GBP	10,000	11,143
¹¹ Landwirtschaftliche Rentenbank	0.100%	3/8/27	EUR	5,500	5,440
¹¹ Landwirtschaftliche Rentenbank	2.600%	3/23/27	AUD	2,390	1,520
¹¹ Landwirtschaftliche Rentenbank	0.625%	5/18/27	EUR	16,551	16,625
¹¹ Landwirtschaftliche Rentenbank	0.000%	9/22/27	EUR	5,600	5,430
¹¹ Landwirtschaftliche Rentenbank	0.375%	2/14/28	EUR	5,124	5,020
¹¹ Landwirtschaftliche Rentenbank	3.250%	4/12/28	AUD	2,210	1,427
¹¹ Landwirtschaftliche Rentenbank	0.000%	7/19/28	EUR	5,110	4,844
¹¹ Landwirtschaftliche Rentenbank	0.500%	2/28/29	EUR	28,916	27,795
¹¹ Landwirtschaftliche Rentenbank	0.000%	11/27/29	EUR	16,701	15,237
¹¹ Landwirtschaftliche Rentenbank	0.050%	12/18/29	EUR	6,000	5,481
¹¹ Landwirtschaftliche Rentenbank	0.625%	2/20/30	EUR	1,944	1,841
¹¹ Landwirtschaftliche Rentenbank	0.050%	1/31/31	EUR	14,941	13,203
Niedersachsen Invest GmbH	0.250%	7/16/35	EUR	10,000	7,872
NRW Bank	0.375%	12/16/24	GBP	15,000	17,568
NRW Bank	0.250%	3/10/25	EUR	7,686	8,004
NRW Bank	0.625%	2/11/26	EUR	7,686	7,908
NRW Bank	0.500%	5/11/26	EUR	6,145	6,267
NRW Bank	0.250%	9/28/26	EUR	3,049	3,059
NRW Bank	0.625%	2/23/27	EUR	7,686	7,744
NRW Bank	0.250%	3/16/27	EUR	2,895	2,872
NRW Bank	0.125%	4/12/27	EUR	8,352	8,209
NRW Bank	0.500%	9/13/27	EUR	7,686	7,605
NRW Bank	0.625%	1/4/28	EUR	3,587	3,556
NRW Bank	0.375%	5/16/29	EUR	3,715	3,513
NRW Bank	0.125%	2/4/30	EUR	25,000	22,813
NRW Bank	0.875%	4/12/34	EUR	4,669	4,137
NRW Bank	0.100%	7/9/35	EUR	8,697	6,634
NRW Bank	0.500%	6/17/41	EUR	3,000	2,090
NRW Bank	1.250%	5/13/49	EUR	5,124	3,828
State of Brandenburg	0.010%	6/26/28	EUR	2,104	2,000
State of Brandenburg	0.050%	7/1/31	EUR	8,363	7,299
State of Brandenburg	1.125%	7/4/33	EUR	3,000	2,770
State of Brandenburg	0.750%	8/8/36	EUR	5,124	4,183
State of Brandenburg	1.450%	11/26/38	EUR	7,225	6,236
State of Brandenburg	0.300%	10/4/49	EUR	512	276
State of Bremen	0.500%	3/3/25	EUR	6,661	6,982
State of Bremen	1.200%	1/30/34	EUR	300	274
State of Bremen	1.500%	11/12/38	EUR	2,526	2,192
State of Bremen	1.000%	5/27/39	EUR	6,403	5,073
State of Bremen	0.500%	5/6/41	EUR	5,260	3,623
State of Bremen	0.550%	2/4/50	EUR	6,365	3,639
State of Hesse	1.375%	6/10/24	EUR	2,049	2,209
State of Hesse	0.125%	6/20/24	EUR	6,763	7,185
State of Hesse	0.000%	9/15/24	EUR	12,024	12,662
State of Hesse	0.500%	2/17/25	EUR	5,380	5,646

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
State of Hesse	0.250%	6/10/25	EUR	12,810	13,280
State of Hesse	0.000%	4/14/26	EUR	922	929
State of Hesse	0.375%	7/6/26	EUR	30,693	31,127
State of Hesse	0.625%	8/2/28	EUR	5,124	5,018
State of Hesse	0.010%	3/11/30	EUR	8,821	7,969
State of Hesse	0.000%	11/8/30	EUR	12,810	11,348
State of Hesse	1.300%	10/10/33	EUR	4,099	3,830
State of Lower Saxony	0.000%	8/2/24	EUR	12,306	13,001
State of Lower Saxony	0.625%	1/20/25	EUR	5,124	5,398
State of Lower Saxony	0.125%	3/7/25	EUR	2,049	2,135
State of Lower Saxony	0.500%	6/13/25	EUR	5,124	5,344
State of Lower Saxony	0.375%	1/9/26	EUR	10,600	10,868
State of Lower Saxony	0.500%	6/8/26	EUR	1,281	1,307
State of Lower Saxony	0.010%	9/8/26	EUR	12,731	12,694
State of Lower Saxony	0.000%	2/11/27	EUR	6,000	5,915
State of Lower Saxony	0.010%	11/25/27	EUR	33,879	32,698
State of Lower Saxony	0.750%	2/15/28	EUR	7,686	7,652
State of Lower Saxony	0.010%	2/19/29	EUR	10,002	9,325
State of Lower Saxony	0.375%	5/14/29	EUR	3,074	2,915
State of Lower Saxony	0.125%	1/10/30	EUR	5,124	4,691
State of Lower Saxony	0.010%	8/13/30	EUR	13,307	11,872
State of Lower Saxony	0.010%	1/10/31	EUR	4,669	4,117
State of Lower Saxony	0.050%	3/9/35	EUR	13,026	10,052
State of North Rhine-Westphalia Germany	1.000%	1/16/25	EUR	165	175
State of North Rhine-Westphalia Germany	0.500%	3/11/25	EUR	1,536	1,611
State of North Rhine-Westphalia Germany	2.000%	10/15/25	EUR	1,536	1,648
State of North Rhine-Westphalia Germany	0.750%	1/16/26	EUR	7,686	7,961
State of North Rhine-Westphalia Germany	0.250%	3/13/26	EUR	53,968	54,964
State of North Rhine-Westphalia Germany	0.500%	4/16/26	EUR	5,124	5,244
State of North Rhine-Westphalia Germany	0.500%	2/16/27	EUR	10,453	10,498
State of North Rhine-Westphalia Germany	0.200%	3/31/27	EUR	17,695	17,510
State of North Rhine-Westphalia Germany	0.950%	3/13/28	EUR	14,348	14,414
State of North Rhine-Westphalia Germany	0.000%	1/15/29	EUR	3,119	2,917
State of North Rhine-Westphalia Germany	0.200%	4/9/30	EUR	4,035	3,692
State of North Rhine-Westphalia Germany	1.625%	10/24/30	EUR	5,124	5,152
State of North Rhine-Westphalia Germany	0.625%	7/21/31	EUR	7,686	7,046
State of North Rhine-Westphalia Germany	2.375%	5/13/33	EUR	14,652	15,286
State of North Rhine-Westphalia Germany	1.100%	3/13/34	EUR	13,832	12,516
State of North Rhine-Westphalia Germany	0.000%	10/12/35	EUR	20,755	15,573
State of North Rhine-Westphalia Germany	1.250%	5/12/36	EUR	7,173	6,310
State of North Rhine-Westphalia Germany	1.650%	2/22/38	EUR	3,000	2,708
State of North Rhine-Westphalia Germany	0.500%	11/25/39	EUR	12,776	9,171
State of North Rhine-Westphalia Germany	1.500%	6/12/40	EUR	1,742	1,485
State of North Rhine-Westphalia Germany	0.600%	6/4/41	EUR	8,427	5,922
State of North Rhine-Westphalia Germany	0.750%	8/16/41	EUR	1,023	737
State of North Rhine-Westphalia Germany	1.450%	2/16/43	EUR	2,561	2,079
State of North Rhine-Westphalia Germany	1.000%	10/16/46	EUR	3,735	2,645
State of North Rhine-Westphalia Germany	1.650%	5/16/47	EUR	28,800	23,532
State of North Rhine-Westphalia Germany	1.550%	6/16/48	EUR	5,124	4,083
State of North Rhine-Westphalia Germany	0.800%	7/30/49	EUR	1,683	1,069
State of North Rhine-Westphalia Germany	0.375%	9/2/50	EUR	15,000	8,062
State of North Rhine-Westphalia Germany	0.200%	1/27/51	EUR	16,266	8,170
State of North Rhine-Westphalia Germany	0.500%	1/15/52	EUR	7,470	4,141
State of North Rhine-Westphalia Germany	1.750%	10/26/57	EUR	14,734	11,357
State of North Rhine-Westphalia Germany	1.750%	7/11/68	EUR	10,732	7,658
State of North Rhine-Westphalia Germany	1.950%	9/26/78	EUR	10,515	7,885
State of North Rhine-Westphalia Germany	2.150%	3/21/19	EUR	9,512	7,449
State of North Rhine-Westphalia Germany	1.375%	1/15/20	EUR	10,651	5,659
State of North Rhine-Westphalia Germany	0.950%	1/10/21	EUR	15,344	6,572
State of North Rhine-Westphalia Germany	1.450%	1/19/22	EUR	4,202	2,331
State of Rhineland-Palatinate	0.500%	1/21/25	EUR	3,074	3,233
State of Rhineland-Palatinate	0.100%	8/18/26	EUR	5,124	5,136
State of Rhineland-Palatinate	0.375%	1/26/27	EUR	5,124	5,129
State of Rhineland-Palatinate	0.700%	1/26/28	EUR	5,124	5,093
State of Rhineland-Palatinate	0.750%	2/23/32	EUR	32,683	29,945
State of Rhineland-Palatinate	0.375%	3/10/51	EUR	6,012	3,226
State of Saxony-Anhalt	0.500%	6/25/27	EUR	1,281	1,277

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
State of Saxony-Anhalt	0.000%	3/10/31	EUR	20,000	17,545
State of Saxony-Anhalt	0.500%	3/24/51	EUR	7,515	4,243
State of Schleswig-Holstein Germany	0.500%	5/19/26	EUR	13,442	13,723
State of Schleswig-Holstein Germany	0.250%	4/18/28	EUR	1,023	990
State of Schleswig-Holstein Germany	0.625%	8/31/28	EUR	3,509	3,434
State of Schleswig-Holstein Germany	0.010%	11/26/29	EUR	13,669	12,467
State of Schleswig-Holstein Germany	0.010%	5/22/30	EUR	1,502	1,348
State of Schleswig-Holstein Germany	0.050%	7/8/31	EUR	2,574	2,246
					6,920,086
Hong Kong (0.0%)					
Hong Kong Government Bond Programme	0.360%	4/15/24	HKD	74,800	9,264
Hong Kong Government Bond Programme	2.220%	8/7/24	HKD	15,250	1,917
Hong Kong Government Bond Programme	1.680%	1/21/26	HKD	5,050	619
Hong Kong Government Bond Programme	1.250%	6/29/27	HKD	3,000	355
Hong Kong Government Bond Programme	1.970%	1/17/29	HKD	61,150	7,353
Hong Kong Government Bond Programme	2.130%	7/16/30	HKD	40,250	4,827
Hong Kong Government Bond Programme	1.890%	3/2/32	HKD	3,250	377
Hong Kong Government Bond Programme	2.020%	3/7/34	HKD	14,000	1,606
					26,318
Hungary (0.2%)					
Republic of Hungary	1.500%	8/23/23	HUF	1,730,540	4,928
Republic of Hungary	6.000%	11/24/23	HUF	1,485,060	4,192
Republic of Hungary	2.500%	10/24/24	HUF	6,363,750	16,334
Republic of Hungary	5.500%	6/24/25	HUF	3,081,090	8,101
Republic of Hungary	1.250%	10/22/25	EUR	6,918	7,111
Republic of Hungary	1.000%	11/26/25	HUF	1,919,870	4,483
Republic of Hungary	1.500%	4/22/26	HUF	5,563,460	12,865
Republic of Hungary	2.750%	12/22/26	HUF	3,546,820	8,307
Republic of Hungary	5.000%	2/22/27	EUR	3,245	3,623
Republic of Hungary	1.750%	10/10/27	EUR	2,254	2,217
Republic of Hungary	3.000%	10/27/27	HUF	10,167,150	23,435
Republic of Hungary	4.500%	3/23/28	HUF	15,525,090	38,303
³ Republic of Hungary	0.125%	9/21/28	EUR	3,522	3,019
Republic of Hungary	2.000%	5/23/29	HUF	2,058,080	4,328
Republic of Hungary	3.000%	8/21/30	HUF	6,884,230	14,965
³ Republic of Hungary	4.250%	6/16/31	EUR	2,200	2,243
Republic of Hungary	3.250%	10/22/31	HUF	484,810	1,034
Republic of Hungary	1.625%	4/28/32	EUR	16,162	13,320
Republic of Hungary	4.750%	11/24/32	HUF	3,500,000	8,242
Republic of Hungary	2.250%	4/20/33	HUF	2,472,710	4,626
Republic of Hungary	1.750%	6/5/35	EUR	1,131	858
Republic of Hungary	3.000%	10/27/38	HUF	1,531,000	2,658
Republic of Hungary	3.000%	4/25/41	HUF	1,902,090	3,151
Republic of Hungary	1.500%	11/17/50	EUR	3,819	2,135
					194,478
Iceland (0.0%)					
Republic of Iceland	0.625%	6/3/26	EUR	2,310	2,313
Indonesia (1.2%)					
Indonesia Treasury Bond	8.375%	3/15/24	IDR	786,315,000	54,673
Indonesia Treasury Bond	8.125%	5/15/24	IDR	541,084,000	37,645
Indonesia Treasury Bond	6.500%	6/15/25	IDR	816,589,000	56,000
Indonesia Treasury Bond	7.250%	2/15/26	IDR	143,913,000	10,047
Indonesia Treasury Bond	5.500%	4/15/26	IDR	664,399,000	44,400
Indonesia Treasury Bond	8.375%	9/15/26	IDR	344,475,000	24,973
Indonesia Treasury Bond	5.125%	4/15/27	IDR	348,269,000	22,854
Indonesia Treasury Bond	7.000%	5/15/27	IDR	761,037,000	53,216
Indonesia Treasury Bond	6.125%	5/15/28	IDR	736,413,000	49,847
Indonesia Treasury Bond	6.375%	8/15/28	IDR	450,000,000	30,812
Indonesia Treasury Bond	9.000%	3/15/29	IDR	25,516,000	1,951
Indonesia Treasury Bond	8.250%	5/15/29	IDR	629,199,000	46,826
Indonesia Treasury Bond	7.000%	9/15/30	IDR	750,587,000	52,622
Indonesia Treasury Bond	6.500%	2/15/31	IDR	646,998,000	43,945
Indonesia Treasury Bond	8.750%	5/15/31	IDR	143,138,000	11,009
Indonesia Treasury Bond	6.375%	4/15/32	IDR	726,872,000	48,997
Indonesia Treasury Bond	7.500%	8/15/32	IDR	286,121,000	20,620

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Indonesia Treasury Bond	7.000%	2/15/33	IDR	150,000,000	10,556
Indonesia Treasury Bond	6.625%	5/15/33	IDR	928,627,000	62,946
Indonesia Treasury Bond	8.375%	3/15/34	IDR	472,741,000	36,259
Indonesia Treasury Bond	7.500%	6/15/35	IDR	549,847,000	39,447
Indonesia Treasury Bond	8.250%	5/15/36	IDR	398,139,000	30,164
Indonesia Treasury Bond	9.750%	5/15/37	IDR	66,511,000	5,528
Indonesia Treasury Bond	7.500%	5/15/38	IDR	435,166,000	31,272
Indonesia Treasury Bond	7.125%	6/15/38	IDR	30,000,000	2,092
Indonesia Treasury Bond	8.375%	4/15/39	IDR	316,832,000	24,487
Indonesia Treasury Bond	7.500%	4/15/40	IDR	598,682,000	42,999
Indonesia Treasury Bond	9.500%	5/15/41	IDR	81,900,000	7,004
Indonesia Treasury Bond	7.125%	6/15/42	IDR	530,449,000	36,999
Indonesia Treasury Bond	7.125%	6/15/43	IDR	220,000,000	15,340
Indonesia Treasury Bond	7.375%	5/15/48	IDR	388,193,000	27,284
Indonesia Treasury Bond	6.875%	8/15/51	IDR	332,981,000	22,471
Republic of Indonesia	2.150%	7/18/24	EUR	1,020	1,100
Republic of Indonesia	1.750%	4/24/25	EUR	9,152	9,670
Republic of Indonesia	1.450%	9/18/26	EUR	2,224	2,253
Republic of Indonesia	0.900%	2/14/27	EUR	7,195	7,067
Republic of Indonesia	3.750%	6/14/28	EUR	9,561	10,419
Republic of Indonesia	1.000%	7/28/29	EUR	4,429	4,025
Republic of Indonesia	1.100%	3/12/33	EUR	4,791	3,918
					1,043,737
Ireland (0.5%)					
Republic of Ireland	1.000%	5/15/26	EUR	47,116	49,505
Republic of Ireland	0.200%	5/15/27	EUR	61,450	61,568
Republic of Ireland	0.900%	5/15/28	EUR	32,172	32,693
Republic of Ireland	1.100%	5/15/29	EUR	25,620	26,007
Republic of Ireland	0.200%	10/18/30	EUR	45,492	41,990
Republic of Ireland	1.350%	3/18/31	EUR	20,497	20,555
Republic of Ireland	0.000%	10/18/31	EUR	86,597	76,271
Republic of Ireland	0.350%	10/18/32	EUR	32,683	28,914
Republic of Ireland	1.300%	5/15/33	EUR	10,453	10,072
Republic of Ireland	0.400%	5/15/35	EUR	11,459	9,460
Republic of Ireland	1.700%	5/15/37	EUR	2,649	2,488
Republic of Ireland	0.550%	4/22/41	EUR	31,283	22,129
Republic of Ireland	3.000%	10/18/43	EUR	20,000	21,472
Republic of Ireland	2.000%	2/18/45	EUR	4,459	3,969
Republic of Ireland	1.500%	5/15/50	EUR	47,915	36,862
					443,955
Isle Of Man (0.0%)					
Isle of Man	1.625%	9/14/51	GBP	4,968	3,165
Israel (0.3%)					
State of Israel	0.150%	7/31/23	ILS	30,688	8,365
State of Israel	1.500%	11/30/23	ILS	27,960	7,578
State of Israel	3.750%	3/31/24	ILS	18,873	5,173
State of Israel	0.400%	10/31/24	ILS	29,933	7,783
State of Israel	0.500%	4/30/25	ILS	122,478	31,384
State of Israel	1.750%	8/31/25	ILS	182,117	47,504
State of Israel	6.250%	10/30/26	ILS	28,757	8,494
State of Israel	1.500%	1/18/27	EUR	13,151	13,254
State of Israel	2.000%	3/31/27	ILS	82,667	21,187
State of Israel	2.250%	9/28/28	ILS	116,708	29,605
State of Israel	1.500%	1/16/29	EUR	5,561	5,399
State of Israel	1.000%	3/31/30	ILS	120,127	27,425
State of Israel	0.625%	1/18/32	EUR	1,934	1,603
State of Israel	1.500%	5/31/37	ILS	37,121	7,423
State of Israel	5.500%	1/31/42	ILS	33,676	10,852
State of Israel	3.750%	3/31/47	ILS	92,481	23,525
State of Israel	2.500%	1/16/49	EUR	1,281	1,076
State of Israel	2.800%	11/29/52	ILS	62,870	12,930
					270,560
Italy (6.7%)					
Cassa Depositi e Prestiti SpA	1.500%	6/21/24	EUR	2,500	2,688
Cassa Depositi e Prestiti SpA	1.500%	4/9/25	EUR	3,800	4,016

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Cassa Depositi e Prestiti SpA	1.875%	2/7/26	EUR	2,500	2,612
Cassa Depositi e Prestiti SpA	2.000%	4/20/27	EUR	7,600	7,806
Cassa Depositi e Prestiti SpA	1.000%	2/11/30	EUR	8,600	7,690
Italy Buoni Poliennali Del Tesoro	1.750%	5/30/24	EUR	140,058	151,638
Italy Buoni Poliennali Del Tesoro	1.750%	7/1/24	EUR	88,874	96,095
Italy Buoni Poliennali Del Tesoro	0.000%	8/15/24	EUR	135,359	143,002
Italy Buoni Poliennali Del Tesoro	1.450%	11/15/24	EUR	30,189	32,271
Italy Buoni Poliennali Del Tesoro	2.500%	12/1/24	EUR	86,585	94,179
Italy Buoni Poliennali Del Tesoro	0.000%	12/15/24	EUR	50,852	53,116
Italy Buoni Poliennali Del Tesoro	0.350%	2/1/25	EUR	65,000	67,998
3 Italy Buoni Poliennali Del Tesoro	5.000%	3/1/25	EUR	88,109	99,841
Italy Buoni Poliennali Del Tesoro	3.400%	3/28/25	EUR	164,576	181,265
3 Italy Buoni Poliennali Del Tesoro	1.500%	6/1/25	EUR	74,943	79,495
Italy Buoni Poliennali Del Tesoro	1.850%	7/1/25	EUR	86,732	92,612
Italy Buoni Poliennali Del Tesoro	1.200%	8/15/25	EUR	48,017	50,387
Italy Buoni Poliennali Del Tesoro	2.500%	11/15/25	EUR	50,000	53,894
Italy Buoni Poliennali Del Tesoro	3.500%	1/15/26	EUR	192,589	212,446
Italy Buoni Poliennali Del Tesoro	0.000%	4/1/26	EUR	50,000	49,855
Italy Buoni Poliennali Del Tesoro	3.800%	4/15/26	EUR	101,912	113,258
Italy Buoni Poliennali Del Tesoro	2.100%	7/15/26	EUR	149,632	158,175
Italy Buoni Poliennali Del Tesoro	0.000%	8/1/26	EUR	47,626	46,949
Italy Buoni Poliennali Del Tesoro	7.250%	11/1/26	EUR	43,515	53,881
Italy Buoni Poliennali Del Tesoro	0.850%	1/15/27	EUR	69,546	69,730
Italy Buoni Poliennali Del Tesoro	1.100%	4/1/27	EUR	101,436	102,098
Italy Buoni Poliennali Del Tesoro	2.200%	6/1/27	EUR	32,000	33,539
Italy Buoni Poliennali Del Tesoro	2.050%	8/1/27	EUR	65,766	68,291
Italy Buoni Poliennali Del Tesoro	0.950%	9/15/27	EUR	53,475	52,816
Italy Buoni Poliennali Del Tesoro	6.500%	11/1/27	EUR	95,150	117,689
Italy Buoni Poliennali Del Tesoro	2.650%	12/1/27	EUR	126,036	133,466
Italy Buoni Poliennali Del Tesoro	0.250%	3/15/28	EUR	125,426	117,734
Italy Buoni Poliennali Del Tesoro	3.400%	4/1/28	EUR	148,537	161,678
Italy Buoni Poliennali Del Tesoro	0.500%	7/15/28	EUR	53,889	50,589
Italy Buoni Poliennali Del Tesoro	2.800%	6/15/29	EUR	221,952	231,460
Italy Buoni Poliennali Del Tesoro	3.000%	8/1/29	EUR	71,461	75,467
Italy Buoni Poliennali Del Tesoro	5.250%	11/1/29	EUR	25,000	29,933
Italy Buoni Poliennali Del Tesoro	3.850%	12/15/29	EUR	49,237	54,270
3 Italy Buoni Poliennali Del Tesoro	3.500%	3/1/30	EUR	52,219	56,441
Italy Buoni Poliennali Del Tesoro	1.350%	4/1/30	EUR	69,175	64,759
Italy Buoni Poliennali Del Tesoro	3.700%	6/15/30	EUR	63,404	69,181
Italy Buoni Poliennali Del Tesoro	0.950%	8/1/30	EUR	65,523	58,811
3 Italy Buoni Poliennali Del Tesoro	1.650%	12/1/30	EUR	83,599	78,538
Italy Buoni Poliennali Del Tesoro	0.900%	4/1/31	EUR	83,764	73,454
Italy Buoni Poliennali Del Tesoro	6.000%	5/1/31	EUR	72,304	91,143
3 Italy Buoni Poliennali Del Tesoro	0.600%	8/1/31	EUR	57,295	48,320
3 Italy Buoni Poliennali Del Tesoro	4.000%	10/30/31	EUR	167,697	185,422
3 Italy Buoni Poliennali Del Tesoro	0.950%	12/1/31	EUR	70,000	60,229
3 Italy Buoni Poliennali Del Tesoro	1.650%	3/1/32	EUR	66,412	60,452
Italy Buoni Poliennali Del Tesoro	0.950%	6/1/32	EUR	84,388	71,460
Italy Buoni Poliennali Del Tesoro	2.500%	12/1/32	EUR	60,997	58,879
Italy Buoni Poliennali Del Tesoro	5.750%	2/1/33	EUR	100,845	125,210
Italy Buoni Poliennali Del Tesoro	4.400%	5/1/33	EUR	68,814	77,380
3 Italy Buoni Poliennali Del Tesoro	2.450%	9/1/33	EUR	57,354	54,024
3 Italy Buoni Poliennali Del Tesoro	5.000%	8/1/34	EUR	69,080	80,894
3 Italy Buoni Poliennali Del Tesoro	3.350%	3/1/35	EUR	51,841	51,985
3 Italy Buoni Poliennali Del Tesoro	4.000%	4/30/35	EUR	82,326	88,049
3 Italy Buoni Poliennali Del Tesoro	4.000%	2/1/37	EUR	80,601	85,694
3 Italy Buoni Poliennali Del Tesoro	0.950%	3/1/37	EUR	59,952	43,354
3 Italy Buoni Poliennali Del Tesoro	3.250%	3/1/38	EUR	109,813	105,549
3 Italy Buoni Poliennali Del Tesoro	2.950%	9/1/38	EUR	55,169	51,142
3 Italy Buoni Poliennali Del Tesoro	5.000%	8/1/39	EUR	86,507	101,229
3 Italy Buoni Poliennali Del Tesoro	3.100%	3/1/40	EUR	57,451	53,288
3 Italy Buoni Poliennali Del Tesoro	5.000%	9/1/40	EUR	51,949	61,021
3 Italy Buoni Poliennali Del Tesoro	1.800%	3/1/41	EUR	58,187	43,745
3 Italy Buoni Poliennali Del Tesoro	4.450%	9/1/43	EUR	23,981	26,114
3 Italy Buoni Poliennali Del Tesoro	4.750%	9/1/44	EUR	52,768	60,068
3 Italy Buoni Poliennali Del Tesoro	1.500%	4/30/45	EUR	47,279	31,096
3 Italy Buoni Poliennali Del Tesoro	3.250%	9/1/46	EUR	60,807	55,021

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³ Italy Buoni Poliennali Del Tesoro	2.700%	3/1/47	EUR	54,235	44,728
³ Italy Buoni Poliennali Del Tesoro	3.450%	3/1/48	EUR	66,690	62,640
³ Italy Buoni Poliennali Del Tesoro	3.850%	9/1/49	EUR	83,843	83,389
³ Italy Buoni Poliennali Del Tesoro	2.450%	9/1/50	EUR	79,209	60,176
³ Italy Buoni Poliennali Del Tesoro	1.700%	9/1/51	EUR	3,253	2,062
³ Italy Buoni Poliennali Del Tesoro	2.150%	9/1/52	EUR	57,630	40,007
³ Italy Buoni Poliennali Del Tesoro	4.500%	10/1/53	EUR	30,994	33,633
³ Italy Buoni Poliennali Del Tesoro	2.800%	3/1/67	EUR	43,717	33,075
Republic of Italy	6.000%	8/4/28	GBP	6,098	7,807
					5,693,398
Japan (14.6%)					
Aichi Prefecture	0.001%	10/15/26	JPY	100,000	731
Deposit Insurance Corp. of Japan	0.100%	8/6/24	JPY	3,000,000	22,045
Development Bank of Japan Inc.	0.466%	12/12/24	JPY	307,500	2,273
Development Bank of Japan Inc.	1.250%	1/31/25	GBP	10,043	11,843
Development Bank of Japan Inc.	0.450%	3/13/25	JPY	205,000	1,516
Development Bank of Japan Inc.	0.425%	9/11/25	JPY	387,900	2,873
Development Bank of Japan Inc.	0.875%	10/10/25	EUR	26,269	27,165
Development Bank of Japan Inc.	0.020%	3/16/26	JPY	23,300	171
Fukuoka Prefecture	0.432%	6/18/49	JPY	350,000	2,091
Hyogo Prefecture	1.020%	7/13/29	JPY	850,000	6,506
Hyogo Prefecture	1.400%	9/8/34	JPY	200,000	1,569
Japan	0.005%	6/1/24	JPY	10,551,850	77,547
Japan	0.100%	6/20/24	JPY	9,184,100	67,568
Japan	0.600%	6/20/24	JPY	363,800	2,692
Japan	0.005%	7/1/24	JPY	6,141,700	45,135
Japan	0.005%	8/1/24	JPY	15,309,500	112,566
Japan	0.005%	9/1/24	JPY	6,000,000	44,116
Japan	0.100%	9/20/24	JPY	6,909,000	50,839
Japan	0.500%	9/20/24	JPY	6,507,700	48,150
Japan	2.100%	9/20/24	JPY	668,700	5,057
Japan	0.005%	10/1/24	JPY	11,000,000	80,843
Japan	0.005%	11/1/24	JPY	13,800,000	101,468
Japan	0.005%	12/1/24	JPY	15,600,000	114,660
Japan	0.100%	12/20/24	JPY	8,332,300	61,329
Japan	0.300%	12/20/24	JPY	5,154,900	38,065
Japan	0.500%	12/20/24	JPY	3,960,950	29,344
Japan	0.005%	1/1/25	JPY	13,000,000	95,541
Japan	0.005%	2/1/25	JPY	13,000,000	95,547
Japan	0.100%	3/20/25	JPY	8,198,650	60,356
Japan	0.400%	3/20/25	JPY	5,055,000	37,422
Japan	2.000%	3/20/25	JPY	38,400	293
Japan	0.005%	4/1/25	JPY	5,800,000	42,621
Japan	0.100%	6/20/25	JPY	4,152,600	30,578
Japan	0.400%	6/20/25	JPY	4,253,000	31,516
Japan	1.900%	6/20/25	JPY	589,200	4,505
Japan	2.100%	6/20/25	JPY	1,537,250	11,802
Japan	0.100%	9/20/25	JPY	5,445,900	40,104
Japan	0.400%	9/20/25	JPY	1,637,150	12,145
Japan	2.100%	9/20/25	JPY	102,500	791
Japan	0.100%	12/20/25	JPY	6,691,100	49,300
Japan	0.300%	12/20/25	JPY	7,931,800	58,746
Japan	2.000%	12/20/25	JPY	1,711,450	13,239
Japan	0.005%	3/20/26	JPY	14,919,100	109,649
Japan	0.100%	3/20/26	JPY	2,613,300	19,259
Japan	2.100%	3/20/26	JPY	440,650	3,434
Japan	2.200%	3/20/26	JPY	409,950	3,204
Japan	0.005%	6/20/26	JPY	16,304,150	119,814
Japan	0.100%	6/20/26	JPY	2,784,100	20,518
Japan	0.005%	9/20/26	JPY	17,865,650	131,254
Japan	0.100%	9/20/26	JPY	3,558,700	26,228
Japan	2.200%	9/20/26	JPY	1,530,700	12,081
Japan	2.300%	9/20/26	JPY	17,900	142
Japan	0.005%	12/20/26	JPY	15,699,800	115,297
Japan	0.100%	12/20/26	JPY	9,358,350	68,956
Japan	2.100%	12/20/26	JPY	2,562,050	20,248
Japan	0.005%	3/20/27	JPY	16,990,650	124,699

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.100%	3/20/27	JPY	8,316,950	61,265
Japan	0.100%	3/20/27	JPY	8,731,150	64,317
Japan	2.000%	3/20/27	JPY	512,400	4,052
Japan	2.100%	3/20/27	JPY	179,300	1,423
Japan	0.005%	6/20/27	JPY	16,482,000	120,866
Japan	0.100%	6/20/27	JPY	7,347,850	54,091
Japan	2.100%	6/20/27	JPY	1,000,000	7,970
Japan	2.300%	6/20/27	JPY	1,010,200	8,112
Japan	0.100%	9/20/27	JPY	9,584,000	70,488
Japan	0.100%	9/20/27	JPY	5,850,000	43,028
Japan	2.200%	9/20/27	JPY	1,007,650	8,092
Japan	0.100%	12/20/27	JPY	8,264,400	60,737
Japan	0.200%	12/20/27	JPY	10,500,000	77,524
Japan	0.300%	12/20/27	JPY	2,000,000	14,835
Japan	2.100%	12/20/27	JPY	2,988,300	23,992
Japan	0.100%	3/20/28	JPY	8,412,050	61,752
Japan	0.200%	3/20/28	JPY	4,600,000	33,930
Japan	2.200%	3/20/28	JPY	3,824,050	30,942
Japan	2.400%	3/20/28	JPY	2,997,600	24,471
Japan	0.100%	6/20/28	JPY	8,595,250	63,064
Japan	2.300%	6/20/28	JPY	760,000	6,205
Japan	2.400%	6/20/28	JPY	1,282,800	10,521
Japan	0.100%	9/20/28	JPY	8,030,450	58,885
Japan	2.100%	9/20/28	JPY	3,139,100	25,496
Japan	2.200%	9/20/28	JPY	614,850	5,017
Japan	0.100%	12/20/28	JPY	4,828,750	35,393
Japan	1.900%	12/20/28	JPY	3,709,800	29,941
Japan	2.100%	12/20/28	JPY	307,400	2,506
Japan	0.100%	3/20/29	JPY	8,564,400	62,715
Japan	1.900%	3/20/29	JPY	2,126,500	17,217
Japan	2.100%	3/20/29	JPY	2,312,500	18,922
Japan	0.100%	6/20/29	JPY	5,856,400	42,837
Japan	2.100%	6/20/29	JPY	2,833,600	23,270
Japan	0.100%	9/20/29	JPY	7,603,400	55,582
Japan	2.100%	9/20/29	JPY	3,705,350	30,544
Japan	2.800%	9/20/29	JPY	1,383,450	11,853
Japan	0.100%	12/20/29	JPY	6,851,550	50,028
Japan	2.100%	12/20/29	JPY	3,843,100	31,789
Japan	2.200%	12/20/29	JPY	2,941,200	24,468
Japan	2.100%	3/20/30	JPY	6,340,950	52,608
Japan	2.200%	3/20/30	JPY	3,228,150	26,944
Japan	2.300%	5/20/30	JPY	87,100	733
Japan	0.100%	6/20/30	JPY	11,653,050	84,926
Japan	1.600%	6/20/30	JPY	292,050	2,355
Japan	1.800%	6/20/30	JPY	20,450	167
Japan	2.000%	6/20/30	JPY	2,562,050	21,188
Japan	0.100%	9/20/30	JPY	4,406,850	32,044
Japan	1.800%	9/20/30	JPY	717,350	5,870
Japan	1.900%	9/20/30	JPY	2,239,250	18,442
Japan	0.100%	12/20/30	JPY	4,808,400	34,891
Japan	2.000%	12/20/30	JPY	2,837,200	23,573
Japan	2.100%	12/20/30	JPY	5,436,400	45,467
Japan	0.100%	3/20/31	JPY	12,480,300	90,408
Japan	1.900%	3/20/31	JPY	3,074,450	25,422
Japan	2.000%	3/20/31	JPY	6,241,250	51,962
Japan	2.200%	3/20/31	JPY	4,556,200	38,461
Japan	0.100%	6/20/31	JPY	16,868,350	122,048
Japan	1.800%	6/20/31	JPY	3,185,250	26,215
Japan	1.900%	6/20/31	JPY	6,348,850	52,624
Japan	0.100%	9/20/31	JPY	4,677,250	33,799
Japan	1.700%	9/20/31	JPY	8,040,350	65,870
Japan	1.800%	9/20/31	JPY	6,581,550	54,317
Japan	0.100%	12/20/31	JPY	1,244,700	8,979
Japan	1.700%	12/20/31	JPY	4,833,200	39,683
Japan	1.800%	12/20/31	JPY	9,444,650	78,129
Japan	0.200%	3/20/32	JPY	1,000,000	7,269
Japan	1.600%	3/20/32	JPY	4,586,150	37,428

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	1.700%	3/20/32	JPY	2,639,700	21,711
Japan	1.800%	3/20/32	JPY	5,379,000	44,584
Japan	1.500%	6/20/32	JPY	3,228,150	26,158
Japan	1.600%	6/20/32	JPY	3,792,600	30,978
Japan	1.700%	6/20/32	JPY	3,000,000	24,701
Japan	1.700%	9/20/32	JPY	13,017,100	107,327
Japan	1.800%	11/22/32	JPY	800,000	6,656
Japan	0.500%	12/20/32	JPY	3,500,000	26,058
Japan	1.700%	12/20/32	JPY	8,254,400	68,146
Japan	1.800%	12/20/32	JPY	4,574,450	38,083
Japan	0.500%	3/20/33	JPY	7,000,000	51,827
Japan	1.100%	3/20/33	JPY	800,000	6,265
Japan	1.500%	3/20/33	JPY	6,311,250	51,226
Japan	1.600%	3/20/33	JPY	5,101,150	41,770
Japan	1.700%	6/20/33	JPY	1,294,250	10,701
Japan	1.700%	6/20/33	JPY	9,138,450	75,561
Japan	1.700%	9/20/33	JPY	7,838,600	64,863
Japan	1.600%	12/20/33	JPY	7,503,300	61,562
Japan	2.000%	12/20/33	JPY	256,200	2,180
Japan	1.500%	3/20/34	JPY	8,799,050	71,534
Japan	2.400%	3/20/34	JPY	1,895,900	16,739
Japan	1.500%	6/20/34	JPY	8,276,150	67,316
Japan	2.500%	6/20/34	JPY	1,031,450	9,209
Japan	1.400%	9/20/34	JPY	11,128,950	89,630
Japan	2.500%	9/20/34	JPY	1,004,950	8,993
Japan	1.200%	12/20/34	JPY	11,566,650	91,211
Japan	2.400%	12/20/34	JPY	1,178,550	10,462
Japan	1.200%	3/20/35	JPY	10,380,300	81,833
Japan	2.300%	3/20/35	JPY	1,281,000	11,287
Japan	1.300%	6/20/35	JPY	6,640,850	52,892
Japan	2.300%	6/20/35	JPY	1,834,450	16,191
Japan	1.200%	9/20/35	JPY	7,898,000	62,187
Japan	2.500%	9/20/35	JPY	512,400	4,619
Japan	1.000%	12/20/35	JPY	8,060,050	61,984
Japan	2.300%	12/20/35	JPY	1,286,150	11,381
Japan	0.400%	3/20/36	JPY	7,084,800	50,558
Japan	2.500%	3/20/36	JPY	1,131,400	10,231
Japan	0.200%	6/20/36	JPY	5,897,900	40,880
Japan	2.500%	6/20/36	JPY	2,242,950	20,301
Japan	0.500%	9/20/36	JPY	9,147,850	65,807
Japan	2.500%	9/20/36	JPY	307,400	2,789
Japan	0.600%	12/20/36	JPY	9,445,400	68,705
Japan	2.300%	12/20/36	JPY	414,050	3,685
Japan	0.700%	3/20/37	JPY	8,555,500	62,939
Japan	2.400%	3/20/37	JPY	1,851,850	16,681
Japan	0.600%	6/20/37	JPY	9,009,250	65,259
Japan	0.600%	9/20/37	JPY	10,478,550	75,758
Japan	2.500%	9/20/37	JPY	1,688,650	15,419
Japan	0.600%	12/20/37	JPY	5,776,950	41,660
Japan	0.500%	3/20/38	JPY	9,975,050	70,709
Japan	2.500%	3/20/38	JPY	3,134,700	28,697
Japan	0.500%	6/20/38	JPY	11,168,800	78,952
Japan	0.700%	9/20/38	JPY	9,271,800	67,311
Japan	2.400%	9/20/38	JPY	2,572,400	23,328
Japan	0.500%	12/20/38	JPY	11,790,450	82,865
Japan	0.400%	3/20/39	JPY	12,264,900	84,578
Japan	2.300%	3/20/39	JPY	3,549,950	31,833
Japan	0.300%	6/20/39	JPY	11,302,400	76,429
Japan	0.300%	9/20/39	JPY	12,042,900	81,108
Japan	2.200%	9/20/39	JPY	5,874,850	52,067
Japan	0.300%	12/20/39	JPY	12,164,800	81,601
Japan	0.400%	3/20/40	JPY	13,734,200	93,373
Japan	2.300%	3/20/40	JPY	5,626,850	50,576
Japan	0.400%	6/20/40	JPY	18,259,650	123,639
Japan	0.400%	9/20/40	JPY	18,396,800	124,128
Japan	2.000%	9/20/40	JPY	9,206,700	79,503
Japan	0.500%	12/20/40	JPY	15,647,250	107,115

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.500%	3/20/41	JPY	14,665,650	100,128
Japan	2.200%	3/20/41	JPY	6,798,700	60,389
Japan	0.400%	6/20/41	JPY	19,076,750	127,609
Japan	0.500%	9/20/41	JPY	16,202,750	110,093
Japan	2.000%	9/20/41	JPY	6,808,600	58,903
Japan	0.500%	12/20/41	JPY	17,586,400	119,292
Japan	0.800%	3/20/42	JPY	14,733,450	105,246
Japan	2.000%	3/20/42	JPY	8,954,450	77,536
Japan	0.900%	6/20/42	JPY	12,514,000	90,841
Japan	1.100%	9/20/42	JPY	10,790,000	80,987
Japan	1.900%	9/20/42	JPY	10,501,050	89,673
Japan	1.400%	12/20/42	JPY	8,010,000	63,185
Japan	1.100%	3/20/43	JPY	1,300,000	9,702
Japan	1.800%	3/20/43	JPY	5,954,750	50,009
Japan	1.900%	6/20/43	JPY	4,897,750	41,803
Japan	1.800%	9/20/43	JPY	5,721,800	48,060
Japan	1.700%	12/20/43	JPY	4,389,800	36,269
Japan	1.700%	3/20/44	JPY	5,446,700	45,032
Japan	1.700%	6/20/44	JPY	4,962,200	41,018
Japan	1.700%	9/20/44	JPY	5,165,800	42,710
Japan	1.500%	12/20/44	JPY	3,986,800	31,839
Japan	1.500%	3/20/45	JPY	6,254,900	49,932
Japan	1.600%	6/20/45	JPY	3,205,100	26,033
Japan	1.400%	9/20/45	JPY	2,165,500	16,948
Japan	1.400%	12/20/45	JPY	2,772,150	21,687
Japan	0.800%	3/20/46	JPY	4,612,650	31,933
Japan	0.300%	6/20/46	JPY	3,982,000	24,517
Japan	0.500%	9/20/46	JPY	6,327,950	40,757
Japan	0.600%	12/20/46	JPY	3,457,150	22,736
Japan	0.800%	3/20/47	JPY	5,138,400	35,308
Japan	0.800%	6/20/47	JPY	5,915,400	40,535
Japan	0.800%	9/20/47	JPY	5,227,600	35,729
Japan	0.800%	12/20/47	JPY	6,082,550	41,484
Japan	0.800%	3/20/48	JPY	8,194,550	55,696
Japan	2.400%	3/20/48	JPY	1,209,950	11,292
Japan	0.700%	6/20/48	JPY	7,992,400	52,877
Japan	0.900%	9/20/48	JPY	3,013,500	20,853
Japan	0.700%	12/20/48	JPY	6,466,600	42,491
Japan	0.500%	3/20/49	JPY	8,126,050	50,532
Japan	2.200%	3/20/49	JPY	1,632,650	14,683
Japan	0.400%	6/20/49	JPY	7,198,550	43,358
Japan	0.400%	9/20/49	JPY	7,946,200	47,669
Japan	0.400%	12/20/49	JPY	8,540,250	51,165
8 Japan	0.400%	3/20/50	JPY	9,362,550	55,765
8 Japan	2.200%	3/20/50	JPY	1,597,800	14,343
8 Japan	0.600%	6/20/50	JPY	9,658,350	60,621
8 Japan	0.600%	9/20/50	JPY	12,050,000	75,440
8 Japan	0.700%	12/20/50	JPY	13,545,450	87,042
8 Japan	0.700%	3/20/51	JPY	10,403,400	66,687
8 Japan	2.200%	3/20/51	JPY	2,017,000	18,160
8 Japan	0.700%	6/20/51	JPY	10,596,800	67,900
8 Japan	0.700%	9/20/51	JPY	11,110,300	71,082
8 Japan	0.700%	12/20/51	JPY	12,880,100	82,332
8 Japan	1.000%	3/20/52	JPY	10,784,000	74,619
8 Japan	2.000%	3/20/52	JPY	3,667,350	31,877
8 Japan	1.300%	6/20/52	JPY	9,711,000	72,360
8 Japan	1.400%	9/20/52	JPY	8,270,000	63,113
8 Japan	1.600%	12/20/52	JPY	6,410,000	51,212
Japan	1.400%	3/20/53	JPY	2,200,000	16,735
Japan	1.900%	3/20/53	JPY	3,782,450	32,332
Japan	1.700%	3/20/54	JPY	3,676,550	30,113
Japan	1.400%	3/20/55	JPY	4,776,950	36,361
Japan	0.400%	3/20/56	JPY	7,646,050	43,017
Japan	0.900%	3/20/57	JPY	8,775,400	57,728
Japan	0.800%	3/20/58	JPY	8,318,300	52,729
Japan	0.500%	3/20/59	JPY	10,457,450	59,287
Japan	0.500%	3/20/60	JPY	13,564,950	76,403

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.700%	3/20/61	JPY	13,266,350	79,814
Japan	1.000%	3/20/62	JPY	13,232,700	87,304
Japan Bank for International Cooperation	3.125%	2/15/28	EUR	3,500	3,836
Japan Expressway Holding and Debt Repayment Agency	0.660%	5/31/24	JPY	576,100	4,254
Japan Expressway Holding and Debt Repayment Agency	0.601%	7/31/24	JPY	1,024,800	7,578
Japan Expressway Holding and Debt Repayment Agency	0.544%	9/30/24	JPY	12,700	94
Japan Expressway Holding and Debt Repayment Agency	0.539%	10/31/24	JPY	512,400	3,790
Japan Expressway Holding and Debt Repayment Agency	0.495%	11/29/24	JPY	778,800	5,759
Japan Expressway Holding and Debt Repayment Agency	0.466%	12/27/24	JPY	1,024,700	7,577
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/31/25	JPY	205,000	1,512
Japan Expressway Holding and Debt Repayment Agency	0.414%	2/28/25	JPY	209,600	1,549
Japan Expressway Holding and Debt Repayment Agency	0.450%	3/31/25	JPY	293,800	2,173
Japan Expressway Holding and Debt Repayment Agency	0.509%	5/30/25	JPY	297,100	2,202
Japan Expressway Holding and Debt Repayment Agency	0.557%	7/31/25	JPY	7,100	53
Japan Expressway Holding and Debt Repayment Agency	0.440%	8/29/25	JPY	32,700	242
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/30/26	JPY	384,700	2,845
Japan Expressway Holding and Debt Repayment Agency	0.145%	2/27/26	JPY	21,000	155
Japan Expressway Holding and Debt Repayment Agency	2.450%	3/19/26	JPY	90,000	705
Japan Expressway Holding and Debt Repayment Agency	2.280%	4/20/27	JPY	30,000	234
Japan Expressway Holding and Debt Repayment Agency	0.140%	4/30/27	JPY	1,216,600	8,942
Japan Expressway Holding and Debt Repayment Agency	0.110%	5/31/27	JPY	5,600	41
Japan Expressway Holding and Debt Repayment Agency	0.130%	6/30/27	JPY	650,400	4,778
Japan Expressway Holding and Debt Repayment Agency	0.155%	8/31/27	JPY	429,700	3,156
Japan Expressway Holding and Debt Repayment Agency	0.090%	9/30/27	JPY	1,521,300	11,146
Japan Expressway Holding and Debt Repayment Agency	2.340%	10/20/27	JPY	340,000	2,724
Japan Expressway Holding and Debt Repayment Agency	0.170%	10/29/27	JPY	614,800	4,519
Japan Expressway Holding and Debt Repayment Agency	0.160%	11/30/27	JPY	307,500	2,257
Japan Expressway Holding and Debt Repayment Agency	2.250%	12/20/27	JPY	40,000	314
Japan Expressway Holding and Debt Repayment Agency	0.185%	1/31/28	JPY	379,400	2,786
Japan Expressway Holding and Debt Repayment Agency	2.420%	6/20/28	JPY	750,000	6,091
Japan Expressway Holding and Debt Repayment Agency	2.370%	9/20/28	JPY	60,000	488
Japan Expressway Holding and Debt Repayment Agency	2.410%	4/20/29	JPY	320,000	2,567
Japan Expressway Holding and Debt Repayment Agency	2.100%	12/28/29	JPY	100,000	822
Japan Expressway Holding and Debt Repayment Agency	1.427%	7/31/34	JPY	200,000	1,591
Japan Expressway Holding and Debt Repayment Agency	1.338%	10/31/34	JPY	100,000	788
Japan Expressway Holding and Debt Repayment Agency	0.970%	1/31/35	JPY	1,000,000	7,578
Japan Expressway Holding and Debt Repayment Agency	1.240%	7/31/35	JPY	200,000	1,560
Japan Expressway Holding and Debt Repayment Agency	1.119%	10/31/35	JPY	300,000	2,307
Japan Expressway Holding and Debt Repayment Agency	0.934%	1/31/36	JPY	1,800,000	13,530
Japan Expressway Holding and Debt Repayment Agency	0.306%	4/30/36	JPY	100,000	694
Japan Expressway Holding and Debt Repayment Agency	0.149%	7/31/36	JPY	1,000,000	6,770
Japan Expressway Holding and Debt Repayment Agency	0.397%	10/31/36	JPY	100,000	699
Japan Expressway Holding and Debt Repayment Agency	0.591%	1/29/38	JPY	1,000,000	7,093
Japan Expressway Holding and Debt Repayment Agency	0.538%	5/31/38	JPY	100,000	701
Japan Expressway Holding and Debt Repayment Agency	0.543%	6/30/38	JPY	100,000	701
Japan Expressway Holding and Debt Repayment Agency	0.500%	9/17/38	JPY	100,000	688
Japan Expressway Holding and Debt Repayment Agency	0.625%	9/30/38	JPY	800,000	5,662
Japan Expressway Holding and Debt Repayment Agency	0.500%	3/18/39	JPY	100,000	681
Japan Expressway Holding and Debt Repayment Agency	2.300%	2/29/40	JPY	100,000	888
Japan Expressway Holding and Debt Repayment Agency	2.960%	3/19/46	JPY	170,000	1,650
Japan Expressway Holding and Debt Repayment Agency	2.870%	12/20/46	JPY	70,000	671
Japan Expressway Holding and Debt Repayment Agency	2.700%	3/20/48	JPY	1,050,000	9,790
Japan Expressway Holding and Debt Repayment Agency	0.730%	4/30/48	JPY	100,000	660
Japan Expressway Holding and Debt Repayment Agency	0.686%	7/31/48	JPY	100,000	651
Japan Expressway Holding and Debt Repayment Agency	0.542%	5/31/49	JPY	300,000	1,855
Japan Expressway Holding and Debt Repayment Agency	0.297%	9/30/49	JPY	200,000	1,151
Japan Expressway Holding and Debt Repayment Agency	0.306%	3/31/50	JPY	100,000	575
Japan Expressway Holding and Debt Repayment Agency	1.861%	3/19/55	JPY	1,220,000	9,793
Japan Finance Corp.	0.001%	7/31/24	JPY	1,050,000	7,709
Japan Finance Organization for Municipalities	0.660%	5/21/24	JPY	1,566,900	11,561
Japan Finance Organization for Municipalities	0.391%	4/25/25	JPY	115,200	850
Japan Finance Organization for Municipalities	0.484%	6/13/25	JPY	103,400	766
Japan Finance Organization for Municipalities	0.320%	1/19/26	JPY	512,400	3,732
Japan Finance Organization for Municipalities	0.145%	2/16/26	JPY	46,000	339
Japan Finance Organization for Municipalities	0.020%	3/13/26	JPY	76,600	559
Japan Finance Organization for Municipalities	0.140%	4/16/27	JPY	128,000	920
Japan Finance Organization for Municipalities	0.110%	5/21/27	JPY	768,600	5,638

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan Finance Organization for Municipalities	0.160%	7/16/27	JPY	542,400	3,964
Japan Finance Organization for Municipalities	0.170%	10/15/27	JPY	512,400	3,673
Japan Finance Organization for Municipalities	0.160%	11/15/27	JPY	1,024,800	7,335
Japan Finance Organization for Municipalities	0.185%	1/21/28	JPY	1,024,800	7,523
Japan Finance Organization for Municipalities	0.195%	2/15/28	JPY	22,500	165
Japan Finance Organization for Municipalities	2.290%	4/25/28	JPY	90,000	726
Japan Finance Organization for Municipalities	2.290%	4/27/29	JPY	30,000	239
Japan Finance Organization for Municipalities	2.220%	1/28/30	JPY	1,150,000	9,181
Japan Finance Organization for Municipalities	0.224%	3/28/31	JPY	900,000	6,463
Japan Finance Organization for Municipalities	2.030%	6/27/31	JPY	90,000	738
Japan Finance Organization for Municipalities	2.950%	3/24/34	JPY	50,000	453
Japan Housing Finance Agency	0.040%	6/20/25	JPY	10,000	73
Japan Housing Finance Agency	0.075%	10/20/26	JPY	2,130,000	15,589
Japan Housing Finance Agency	0.547%	3/18/50	JPY	370,000	2,195
Major Joint Local Government Bond	0.674%	5/24/24	JPY	205,000	1,516
Major Joint Local Government Bond	0.659%	6/25/24	JPY	409,900	3,025
Major Joint Local Government Bond	0.611%	7/25/24	JPY	677,000	5,009
Major Joint Local Government Bond	0.566%	8/23/24	JPY	256,100	1,893
Major Joint Local Government Bond	0.554%	9/25/24	JPY	768,600	5,670
Major Joint Local Government Bond	0.456%	12/25/24	JPY	1,229,700	9,015
Major Joint Local Government Bond	0.448%	2/25/25	JPY	1,178,500	8,711
Major Joint Local Government Bond	0.470%	3/25/25	JPY	896,600	6,632
Major Joint Local Government Bond	0.406%	4/25/25	JPY	1,870,300	13,820
Major Joint Local Government Bond	0.553%	5/23/25	JPY	2,613,200	19,374
Major Joint Local Government Bond	0.548%	6/25/25	JPY	1,332,200	9,880
Major Joint Local Government Bond	0.553%	7/25/25	JPY	637,200	4,728
Major Joint Local Government Bond	0.500%	8/25/25	JPY	819,900	6,079
Major Joint Local Government Bond	0.510%	9/25/25	JPY	1,112,200	8,217
Major Joint Local Government Bond	0.496%	11/25/25	JPY	512,400	3,802
Major Joint Local Government Bond	0.469%	12/25/25	JPY	2,613,200	19,302
Major Joint Local Government Bond	0.060%	8/25/26	JPY	22,500	165
Major Joint Local Government Bond	0.060%	10/23/26	JPY	14,900	109
Major Joint Local Government Bond	0.145%	12/25/26	JPY	1,690,900	12,427
Major Joint Local Government Bond	0.180%	1/25/27	JPY	1,583,300	11,649
Major Joint Local Government Bond	0.245%	2/25/27	JPY	871,000	6,378
Major Joint Local Government Bond	0.210%	3/25/27	JPY	998,100	7,196
Major Joint Local Government Bond	0.215%	10/25/27	JPY	406,100	2,983
Major Joint Local Government Bond	0.240%	2/25/28	JPY	245,400	1,803
Major Joint Local Government Bond	0.180%	4/25/28	JPY	2,920,700	21,382
Major Joint Local Government Bond	0.200%	5/25/28	JPY	456,000	3,340
Major Joint Local Government Bond	0.205%	6/23/28	JPY	536,000	3,926
Major Joint Local Government Bond	0.175%	7/25/28	JPY	22,800	167
Major Joint Local Government Bond	0.245%	8/25/28	JPY	267,500	1,962
Major Joint Local Government Bond	0.250%	9/25/28	JPY	698,100	5,121
Major Joint Local Government Bond	0.269%	10/25/28	JPY	93,400	686
Major Joint Local Government Bond	0.160%	1/25/29	JPY	825,000	6,013
Major Joint Local Government Bond	0.140%	2/22/29	JPY	820,000	5,967
Major Joint Local Government Bond	0.100%	4/25/29	JPY	1,878,900	13,627
Major Joint Local Government Bond	0.050%	9/25/29	JPY	25,600	185
Major Joint Local Government Bond	0.070%	11/22/29	JPY	1,872,100	13,499
Major Joint Local Government Bond	0.095%	2/25/30	JPY	15,300	110
Major Joint Local Government Bond	0.150%	6/25/30	JPY	512,400	3,698
Major Joint Local Government Bond	0.125%	8/23/30	JPY	225,500	1,622
Major Joint Local Government Bond	0.150%	9/25/30	JPY	75,100	541
Major Joint Local Government Bond	0.125%	10/25/30	JPY	1,749,400	12,564
Major Joint Local Government Bond	0.120%	11/25/30	JPY	33,200	238
Major Joint Local Government Bond	0.145%	2/25/31	JPY	1,368,800	9,811
Major Joint Local Government Bond	0.199%	4/25/31	JPY	90,100	647
Major Joint Local Government Bond	0.145%	6/25/31	JPY	375,800	2,686
Major Joint Local Government Bond	0.110%	12/25/31	JPY	1,000,000	7,095
Major Joint Local Government Bond	0.299%	4/23/32	JPY	3,763,200	27,072
Major Joint Local Government Bond	0.364%	7/23/32	JPY	250,000	1,802
Major Joint Local Government Bond	0.315%	8/25/32	JPY	250,000	1,791
Osaka Prefecture	1.453%	9/26/34	JPY	140,000	1,104
Osaka Prefecture	0.366%	9/28/35	JPY	840,000	5,855
Osaka Prefecture	1.203%	9/28/35	JPY	900,000	6,932
Saitama Prefecture	2.290%	6/22/29	JPY	500,000	4,113

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Tokyo Metropolitan Government	0.505%	9/20/24	JPY	358,700	2,629
Tokyo Metropolitan Government	0.426%	12/20/24	JPY	71,600	524
Tokyo Metropolitan Government	0.386%	3/19/25	JPY	512,400	3,750
Tokyo Metropolitan Government	0.435%	3/19/25	JPY	1,270,100	9,286
Tokyo Metropolitan Government	0.499%	6/20/25	JPY	384,300	2,839
Tokyo Metropolitan Government	0.533%	6/20/25	JPY	256,100	1,877
Tokyo Metropolitan Government	0.456%	9/19/25	JPY	256,100	1,892
Tokyo Metropolitan Government	0.475%	9/19/25	JPY	563,500	4,163
Tokyo Metropolitan Government	0.444%	12/19/25	JPY	343,300	2,510
Tokyo Metropolitan Government	0.075%	9/18/26	JPY	90,900	666
Tokyo Metropolitan Government	0.210%	3/19/27	JPY	1,024,800	7,543
Tokyo Metropolitan Government	0.040%	6/20/29	JPY	819,900	5,918
Tokyo Metropolitan Government	0.095%	9/20/30	JPY	1,219,200	8,751
Tokyo Metropolitan Government	0.150%	12/20/30	JPY	811,700	5,835
Tokyo Metropolitan Government	0.080%	3/20/31	JPY	45,000	321
Tokyo Metropolitan Government	1.980%	6/20/31	JPY	180,000	1,483
Tokyo Metropolitan Government	1.293%	6/20/35	JPY	340,000	2,643
					12,416,513
Jersey (0.0%)					
Bailiwick of Jersey	3.750%	6/9/54	GBP	728	752
Kazakhstan (0.0%)					
³ Republic of Kazakhstan	1.550%	11/9/23	EUR	1,628	1,770
Republic of Kazakhstan	0.600%	9/30/26	EUR	812	783
³ Republic of Kazakhstan	0.600%	9/30/26	EUR	3,156	3,045
Republic of Kazakhstan	2.375%	11/9/28	EUR	2,387	2,375
³ Republic of Kazakhstan	1.500%	9/30/34	EUR	2,434	1,936
					9,909
Latvia (0.1%)					
Republic of Latvia	3.875%	3/25/27	EUR	7,659	8,507
Republic of Latvia	3.500%	1/17/28	EUR	23,407	25,597
Republic of Latvia	0.010%	3/17/31	EUR	10,983	8,915
					43,019
Lithuania (0.0%)					
Republic of Lithuania	2.125%	10/29/26	EUR	7,072	7,386
Republic of Lithuania	4.125%	4/25/28	EUR	4,500	5,003
Republic of Lithuania	2.125%	6/1/32	EUR	24,252	23,225
					35,614
Luxembourg (0.1%)					
Grand Duchy of Luxembourg	0.625%	2/1/27	EUR	2,500	2,525
Grand Duchy of Luxembourg	2.250%	3/19/28	EUR	1,536	1,642
Grand Duchy of Luxembourg	0.000%	4/28/30	EUR	3,000	2,710
State of the Grand-Duchy of Luxembourg	0.000%	3/24/31	EUR	14,000	12,310
State of the Grand-Duchy of Luxembourg	0.000%	9/14/32	EUR	25,000	21,008
State of the Grand-Duchy of Luxembourg	1.750%	5/25/42	EUR	7,500	6,615
					46,810
Malaysia (0.9%)					
Federation of Malaysia	3.478%	6/14/24	MYR	132,686	29,920
Federation of Malaysia	4.181%	7/15/24	MYR	72,466	16,468
Federation of Malaysia	4.059%	9/30/24	MYR	27,557	6,262
Federation of Malaysia	3.882%	3/14/25	MYR	75,079	17,058
Federation of Malaysia	3.955%	9/15/25	MYR	238,326	54,333
Federation of Malaysia	4.392%	4/15/26	MYR	35,723	8,253
Federation of Malaysia	3.906%	7/15/26	MYR	118,643	27,051
Federation of Malaysia	3.900%	11/30/26	MYR	67,108	15,306
Federation of Malaysia	3.892%	3/15/27	MYR	373	85
Federation of Malaysia	3.899%	11/16/27	MYR	49,502	11,310
Federation of Malaysia	3.733%	6/15/28	MYR	130,850	29,655
Federation of Malaysia	4.504%	4/30/29	MYR	86,000	20,183
Federation of Malaysia	3.885%	8/15/29	MYR	77,460	17,596
Federation of Malaysia	4.498%	4/15/30	MYR	71,702	16,904
Federation of Malaysia	2.632%	4/15/31	MYR	32,034	6,629
Federation of Malaysia	4.232%	6/30/31	MYR	10,562	2,445
Federation of Malaysia	4.127%	4/15/32	MYR	12,757	2,925
Federation of Malaysia	3.582%	7/15/32	MYR	50,000	11,071

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Federation of Malaysia	4.193%	10/7/32	MYR	68,600	15,783
Federation of Malaysia	3.844%	4/15/33	MYR	103,536	23,194
Federation of Malaysia	4.642%	11/7/33	MYR	58,024	13,906
Federation of Malaysia	3.828%	7/5/34	MYR	108,288	24,101
Federation of Malaysia	4.254%	5/31/35	MYR	54,605	12,599
Federation of Malaysia	4.762%	4/7/37	MYR	23,781	5,749
Federation of Malaysia	4.893%	6/8/38	MYR	100,791	25,015
Federation of Malaysia	3.757%	5/22/40	MYR	71,446	15,331
Federation of Malaysia	4.696%	10/15/42	MYR	128,600	31,364
Federation of Malaysia	4.935%	9/30/43	MYR	9,096	2,254
Federation of Malaysia	4.736%	3/15/46	MYR	17,860	4,350
Federation of Malaysia	4.921%	7/6/48	MYR	58,178	14,764
Federation of Malaysia	4.065%	6/15/50	MYR	93,261	20,436
Malaysia Government Investment Issue	4.444%	5/22/24	MYR	12,679	2,880
Malaysia Government Investment Issue	3.655%	10/15/24	MYR	5,987	1,350
Malaysia Government Investment Issue	3.726%	3/31/26	MYR	112,915	25,582
Malaysia Government Investment Issue	3.422%	9/30/27	MYR	134,278	30,052
Malaysia Government Investment Issue	3.871%	8/8/28	MYR	2,500	568
Malaysia Government Investment Issue	4.369%	10/31/28	MYR	144,150	33,530
Malaysia Government Investment Issue	4.130%	7/9/29	MYR	94,390	21,603
Malaysia Government Investment Issue	3.465%	10/15/30	MYR	139,340	30,628
Malaysia Government Investment Issue	4.724%	6/15/33	MYR	37,424	9,023
Malaysia Government Investment Issue	4.582%	8/30/33	MYR	13,950	3,297
Malaysia Government Investment Issue	4.119%	11/30/34	MYR	80,504	18,299
Malaysia Government Investment Issue	3.447%	7/15/36	MYR	110,232	23,299
Malaysia Government Investment Issue	4.467%	9/15/39	MYR	75,715	17,756
Malaysia Government Investment Issue	4.417%	9/30/41	MYR	104,838	24,382
Malaysia Government Investment Issue	4.638%	11/15/49	MYR	119,341	28,568
Malaysia Government Investment Issue	5.357%	5/15/52	MYR	29,650	7,811
					780,928
Mexico (0.8%)					
Mexican Bonos	8.000%	9/5/24	MXN	1,086,190	58,198
Mexican Bonos	10.000%	12/5/24	MXN	987,120	54,274
Mexican Bonos	5.000%	3/6/25	MXN	535,000	27,112
Mexican Bonos	5.750%	3/5/26	MXN	1,662,140	83,748
Mexican Bonos	5.500%	3/4/27	MXN	787,700	38,699
Mexican Bonos	7.500%	6/3/27	MXN	1,234,730	64,949
Mexican Bonos	8.500%	5/31/29	MXN	953,190	52,182
Mexican Bonos	7.750%	5/29/31	MXN	1,547,460	80,776
Mexican Bonos	7.500%	5/26/33	MXN	320,000	16,284
Mexican Bonos	7.750%	11/23/34	MXN	368,830	18,820
Mexican Bonos	10.000%	11/20/36	MXN	253,420	15,333
Mexican Bonos	8.500%	11/18/38	MXN	904,560	47,669
Mexican Bonos	7.750%	11/13/42	MXN	861,640	41,721
Mexican Bonos	8.000%	11/7/47	MXN	1,017,010	50,182
Mexican Bonos	8.000%	7/31/53	MXN	247,500	12,206
United Mexican States	1.625%	4/8/26	EUR	2,052	2,126
United Mexican States	1.350%	9/18/27	EUR	3,030	3,013
United Mexican States	1.750%	4/17/28	EUR	9,453	9,299
United Mexican States	3.625%	4/9/29	EUR	4,648	4,950
United Mexican States	1.125%	1/17/30	EUR	3,886	3,494
United Mexican States	2.375%	2/11/30	EUR	4,600	4,448
United Mexican States	3.375%	2/23/31	EUR	4,377	4,443
United Mexican States	1.450%	10/25/33	EUR	8,935	7,099
United Mexican States	2.250%	8/12/36	EUR	3,724	2,919
United Mexican States	2.875%	4/8/39	EUR	6,024	4,822
United Mexican States	3.000%	3/6/45	EUR	2,872	2,289
United Mexican States	2.125%	10/25/51	EUR	6,382	3,910
United Mexican States	5.625%	3/19/14	GBP	3,095	2,955
United Mexican States	4.000%	3/15/15	EUR	1,765	1,383
					719,303
Netherlands (1.8%)					
BNG Bank NV	5.250%	5/20/24	AUD	4,082	2,738
BNG Bank NV	0.250%	6/7/24	EUR	3,074	3,271
BNG Bank NV	0.050%	7/13/24	EUR	12,810	13,564
BNG Bank NV	1.125%	9/4/24	EUR	716	766

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BNG Bank NV	0.200%	11/9/24	EUR	10,275	10,794
BNG Bank NV	0.250%	5/7/25	EUR	14,629	15,187
BNG Bank NV	3.250%	7/15/25	AUD	5,179	3,385
BNG Bank NV	1.625%	8/26/25	GBP	300	352
BNG Bank NV	1.000%	1/12/26	EUR	7,686	8,010
BNG Bank NV	0.125%	4/11/26	EUR	3,705	3,749
BNG Bank NV	3.250%	8/24/26	AUD	373	243
BNG Bank NV	0.625%	6/19/27	EUR	7,521	7,541
BNG Bank NV	3.500%	7/19/27	AUD	3,980	2,597
BNG Bank NV	0.750%	1/11/28	EUR	11,876	11,811
BNG Bank NV	3.300%	7/17/28	AUD	30,104	19,325
BNG Bank NV	5.200%	12/7/28	GBP	1,550	2,021
BNG Bank NV	0.100%	1/15/30	EUR	7,631	6,935
BNG Bank NV	1.375%	10/21/30	EUR	3,074	3,017
BNG Bank NV	0.250%	1/12/32	EUR	5,900	5,126
BNG Bank NV	1.875%	7/13/32	EUR	6,000	6,000
BNG Bank NV	3.000%	1/11/33	EUR	15,000	16,416
BNG Bank NV	0.125%	4/19/33	EUR	7,636	6,306
BNG Bank NV	0.125%	7/9/35	EUR	34,808	26,779
BNG Bank NV	0.875%	10/17/35	EUR	2,543	2,151
BNG Bank NV	0.875%	10/24/36	EUR	9,300	7,680
BNG Bank NV	0.250%	11/22/36	EUR	9,300	6,912
BNG Bank NV	1.250%	3/30/37	EUR	9,300	7,973
BNG Bank NV	1.500%	3/29/38	EUR	1,545	1,348
BNG Bank NV	1.500%	7/15/39	EUR	2,094	1,791
BNG Bank NV	0.805%	6/28/49	EUR	3,700	2,263
³ Kingdom of Netherlands	2.000%	7/15/24	EUR	104,043	113,533
³ Kingdom of Netherlands	0.250%	7/15/25	EUR	54,952	57,456
³ Kingdom of Netherlands	0.000%	1/15/26	EUR	25,000	25,647
³ Kingdom of Netherlands	0.500%	7/15/26	EUR	31,742	32,759
³ Kingdom of Netherlands	0.000%	1/15/27	EUR	101,614	101,814
³ Kingdom of Netherlands	0.750%	7/15/27	EUR	91,458	93,624
³ Kingdom of Netherlands	0.750%	7/15/28	EUR	51,539	51,907
³ Kingdom of Netherlands	0.250%	7/15/29	EUR	81,217	77,792
³ Kingdom of Netherlands	0.000%	7/15/30	EUR	110,169	101,168
³ Kingdom of Netherlands	0.000%	7/15/31	EUR	57,762	51,571
³ Kingdom of Netherlands	0.500%	7/15/32	EUR	51,011	46,593
³ Kingdom of Netherlands	2.500%	1/15/33	EUR	53,546	58,328
³ Kingdom of Netherlands	2.500%	7/15/33	EUR	35,000	37,958
³ Kingdom of Netherlands	4.000%	1/15/37	EUR	63,551	79,722
³ Kingdom of Netherlands	0.000%	1/15/38	EUR	29,356	21,657
³ Kingdom of Netherlands	0.500%	1/15/40	EUR	49,063	38,039
³ Kingdom of Netherlands	3.750%	1/15/42	EUR	55,786	70,457
³ Kingdom of Netherlands	2.750%	1/15/47	EUR	71,146	79,725
^{3,8} Kingdom of Netherlands	0.000%	1/15/52	EUR	69,318	37,207
³ Kingdom of Netherlands	2.000%	1/15/54	EUR	15,000	14,309
Nederlandse Waterschapsbank NV	5.200%	3/31/25	CAD	870	651
Nederlandse Waterschapsbank NV	3.400%	7/22/25	AUD	1,770	1,160
Nederlandse Waterschapsbank NV	0.250%	12/15/25	GBP	8,398	9,430
Nederlandse Waterschapsbank NV	3.150%	9/2/26	AUD	4,560	2,958
Nederlandse Waterschapsbank NV	0.000%	11/16/26	EUR	12,782	12,664
Nederlandse Waterschapsbank NV	3.250%	3/9/27	EUR	5,087	5,642
Nederlandse Waterschapsbank NV	1.000%	3/1/28	EUR	3,092	3,102
Nederlandse Waterschapsbank NV	3.450%	7/17/28	AUD	2,030	1,313
Nederlandse Waterschapsbank NV	3.300%	5/2/29	AUD	2,290	1,454
Nederlandse Waterschapsbank NV	0.500%	4/29/30	EUR	2,700	2,507
Nederlandse Waterschapsbank NV	0.000%	9/8/31	EUR	11,700	10,063
Nederlandse Waterschapsbank NV	3.000%	9/11/31	EUR	3,000	3,311
Nederlandse Waterschapsbank NV	0.250%	1/19/32	EUR	21,800	18,923
Nederlandse Waterschapsbank NV	5.375%	6/7/32	GBP	5,124	6,983
Nederlandse Waterschapsbank NV	1.250%	5/27/36	EUR	9,287	8,104
Nederlandse Waterschapsbank NV	0.000%	2/16/37	EUR	16,300	11,602
Nederlandse Waterschapsbank NV	1.500%	6/15/39	EUR	2,543	2,189
Nederlandse Waterschapsbank NV	0.750%	10/4/41	EUR	10,000	7,154
					<u>1,506,527</u>

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
New Zealand (0.4%)					
Auckland Council	0.625%	11/13/24	EUR	5,087	5,361
Auckland Council	3.500%	3/9/26	AUD	300	196
Auckland Council	0.125%	9/26/29	EUR	1,501	1,362
Housing New Zealand Ltd.	3.360%	6/12/25	NZD	5,390	3,220
Housing New Zealand Ltd.	2.247%	10/5/26	NZD	13,510	7,719
Housing New Zealand Ltd.	2.183%	4/24/30	NZD	3,720	1,958
Housing New Zealand Ltd.	1.534%	9/10/35	NZD	3,720	1,600
New Zealand	0.500%	5/15/24	NZD	43,200	25,472
New Zealand	2.750%	4/15/25	NZD	69,821	41,738
New Zealand	0.500%	5/15/26	NZD	58,240	32,257
New Zealand	4.500%	4/15/27	NZD	76,170	47,806
New Zealand	0.250%	5/15/28	NZD	38,981	19,994
New Zealand	3.000%	4/20/29	NZD	43,255	25,290
New Zealand	1.500%	5/15/31	NZD	51,269	26,194
New Zealand	2.000%	5/15/32	NZD	23,164	12,117
New Zealand	3.500%	4/14/33	NZD	45,482	26,829
New Zealand	2.750%	4/15/37	NZD	39,636	20,698
New Zealand	1.750%	5/15/41	NZD	29,092	12,285
New Zealand	2.750%	5/15/51	NZD	15,397	7,263
New Zealand Local Government Funding Agency Bond	2.250%	4/15/24	NZD	5,705	3,420
New Zealand Local Government Funding Agency Bond	2.750%	4/15/25	NZD	4,589	2,716
New Zealand Local Government Funding Agency Bond	1.500%	4/15/26	NZD	5,097	2,865
New Zealand Local Government Funding Agency Bond	4.500%	4/15/27	NZD	1,016	623
New Zealand Local Government Funding Agency Bond	1.500%	4/20/29	NZD	14,855	7,656
New Zealand Local Government Funding Agency Bond	3.500%	4/14/33	NZD	7,381	4,070
					340,709
Norway (0.2%)					
³ Kingdom of Norway	1.750%	3/13/25	NOK	89,307	8,136
³ Kingdom of Norway	1.500%	2/19/26	NOK	66,343	5,942
³ Kingdom of Norway	1.750%	2/17/27	NOK	78,080	6,966
³ Kingdom of Norway	2.000%	4/26/28	NOK	102,066	9,092
³ Kingdom of Norway	1.750%	9/6/29	NOK	182,140	15,781
³ Kingdom of Norway	1.375%	8/19/30	NOK	554,802	46,240
³ Kingdom of Norway	1.250%	9/17/31	NOK	221,910	17,963
³ Kingdom of Norway	3.500%	10/6/42	NOK	110,000	11,148
Kommunalbanken A/S	5.250%	7/15/24	AUD	3,196	2,148
Kommunalbanken A/S	4.250%	7/16/25	AUD	632	422
Kommunalbanken A/S	0.625%	4/20/26	EUR	4,090	4,174
Kommunalbanken A/S	0.600%	6/1/26	AUD	9,300	5,585
Kommunalbanken A/S	3.000%	12/9/26	AUD	4,592	2,956
Kommunalbanken A/S	0.875%	5/24/27	EUR	14,748	14,863
Kommunalbanken A/S	3.400%	7/24/28	AUD	4,080	2,621
Kommunalbanken A/S	0.050%	10/24/29	EUR	4,758	4,326
					158,363
Peru (0.2%)					
Republic of Peru	5.700%	8/12/24	PEN	25,355	6,768
Republic of Peru	2.750%	1/30/26	EUR	7,182	7,667
Republic of Peru	8.200%	8/12/26	PEN	63,040	17,766
Republic of Peru	6.350%	8/12/28	PEN	66,780	17,480
Republic of Peru	5.940%	2/12/29	PEN	61,875	15,765
Republic of Peru	3.750%	3/1/30	EUR	996	1,051
Republic of Peru	6.950%	8/12/31	PEN	52,125	13,692
Republic of Peru	6.150%	8/12/32	PEN	55,121	13,592
Republic of Peru	1.250%	3/11/33	EUR	4,699	3,753
Republic of Peru	5.400%	8/12/34	PEN	49,943	11,332
Republic of Peru	1.950%	11/17/36	EUR	4,339	3,340
Republic of Peru	6.900%	8/12/37	PEN	52,230	13,240
Republic of Peru	5.350%	8/12/40	PEN	33,749	7,156
Republic of Peru	6.850%	2/12/42	PEN	17,630	4,367
Republic of Peru	6.714%	2/12/55	PEN	10,725	2,604
					139,573
Philippines (0.0%)					
Republic of Philippines	0.250%	4/28/25	EUR	2,683	2,739
Republic of Philippines	0.875%	5/17/27	EUR	4,013	3,907
Republic of Philippines	0.700%	2/3/29	EUR	2,599	2,365

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Philippines	1.200%	4/28/33	EUR	4,613	3,782
Republic of Philippines	1.750%	4/28/41	EUR	4,659	3,311
					16,104
Poland (0.5%)					
Bank Gospodarstwa Krajowego	1.375%	6/1/25	EUR	5,145	5,324
Bank Gospodarstwa Krajowego	1.750%	5/6/26	EUR	2,094	2,136
Bank Gospodarstwa Krajowego	1.625%	4/30/28	EUR	2,615	2,493
Bank Gospodarstwa Krajowego	0.375%	10/13/28	EUR	800	705
Bank Gospodarstwa Krajowego	3.000%	5/30/29	EUR	2,500	2,529
Bank Gospodarstwa Krajowego	2.000%	6/1/30	EUR	394	363
Bank Gospodarstwa Krajowego	0.500%	7/8/31	EUR	1,250	988
Republic of Poland	2.500%	4/25/24	PLN	56,105	13,071
Republic of Poland	3.375%	7/9/24	EUR	3,074	3,388
Republic of Poland	2.250%	10/25/24	PLN	25,516	5,839
Republic of Poland	5.250%	1/20/25	EUR	3,792	4,283
Republic of Poland	0.000%	2/10/25	EUR	7,686	7,916
Republic of Poland	0.750%	4/25/25	PLN	148,117	32,310
Republic of Poland	3.250%	7/25/25	PLN	66,853	15,201
Republic of Poland	1.500%	9/9/25	EUR	2,561	2,688
Republic of Poland	1.500%	1/19/26	EUR	24,494	25,620
Republic of Poland	2.500%	7/25/26	PLN	82,417	17,864
Republic of Poland	1.125%	8/7/26	EUR	1,794	1,824
Republic of Poland	0.250%	10/25/26	PLN	135,172	26,879
Republic of Poland	0.875%	5/10/27	EUR	16,806	16,574
Republic of Poland	3.750%	5/25/27	PLN	268,144	59,612
Republic of Poland	2.500%	7/25/27	PLN	79,101	16,666
Republic of Poland	1.375%	10/22/27	EUR	2,075	2,063
Republic of Poland	2.750%	4/25/28	PLN	134,365	28,002
Republic of Poland	5.750%	4/25/29	PLN	13,192	3,160
Republic of Poland	2.750%	10/25/29	PLN	65,316	13,169
Republic of Poland	1.750%	4/25/32	PLN	429,810	74,604
Republic of Poland	2.750%	5/25/32	EUR	7,643	7,626
Republic of Poland	3.875%	2/14/33	EUR	5,940	6,480
Republic of Poland	2.375%	1/18/36	EUR	6,821	6,203
Republic of Poland	4.250%	2/14/43	EUR	6,990	7,459
Republic of Poland	2.000%	10/25/46	EUR	225	168
Republic of Poland	4.000%	4/25/47	PLN	32,636	5,873
					419,080
Portugal (0.5%)					
³ Portugal Obrigacoes do Tesouro OT	2.875%	7/21/26	EUR	34,787	38,583
³ Portugal Obrigacoes do Tesouro OT	4.125%	4/14/27	EUR	16,914	19,653
³ Portugal Obrigacoes do Tesouro OT	0.700%	10/15/27	EUR	44,950	45,530
³ Portugal Obrigacoes do Tesouro OT	2.125%	10/17/28	EUR	25,000	26,719
³ Portugal Obrigacoes do Tesouro OT	1.950%	6/15/29	EUR	58,482	61,453
³ Portugal Obrigacoes do Tesouro OT	3.875%	2/15/30	EUR	20,497	23,987
³ Portugal Obrigacoes do Tesouro OT	0.475%	10/18/30	EUR	38,430	35,450
³ Portugal Obrigacoes do Tesouro OT	0.300%	10/17/31	EUR	30,062	26,480
³ Portugal Obrigacoes do Tesouro OT	1.650%	7/16/32	EUR	56,690	55,194
³ Portugal Obrigacoes do Tesouro OT	2.250%	4/18/34	EUR	35,869	36,025
³ Portugal Obrigacoes do Tesouro OT	0.900%	10/12/35	EUR	22,037	18,309
³ Portugal Obrigacoes do Tesouro OT	4.100%	4/15/37	EUR	8,556	10,137
³ Portugal Obrigacoes do Tesouro OT	3.500%	6/18/38	EUR	23,000	25,317
³ Portugal Obrigacoes do Tesouro OT	1.150%	4/11/42	EUR	10,990	8,147
³ Portugal Obrigacoes do Tesouro OT	4.100%	2/15/45	EUR	22,545	26,874
					457,858
Romania (0.3%)					
Romania	3.625%	4/24/24	EUR	2,664	2,928
Romania	4.750%	2/24/25	RON	50,000	10,798
Romania	2.750%	10/29/25	EUR	8,652	9,236
Romania	3.500%	11/25/25	RON	54,750	11,272
³ Romania	2.750%	2/26/26	EUR	1,906	1,983
Romania	3.250%	6/24/26	RON	49,260	9,877
Romania	5.000%	9/27/26	EUR	3,980	4,397
³ Romania	2.000%	12/8/26	EUR	1,869	1,859
Romania	2.375%	4/19/27	EUR	11,529	11,434
Romania	5.800%	7/26/27	RON	116,950	24,851

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
	Romania	2.500%	10/25/27	RON	150,000	27,653
3	Romania	2.125%	3/7/28	EUR	2,708	2,555
	Romania	2.125%	3/7/28	EUR	1,868	1,763
	Romania	2.875%	5/26/28	EUR	17,178	16,745
	Romania	4.850%	7/25/29	RON	50,000	9,826
	Romania	6.625%	9/27/29	EUR	2,380	2,690
3	Romania	1.375%	12/2/29	EUR	1,655	1,382
	Romania	1.375%	12/2/29	EUR	4,100	3,425
	Romania	2.500%	2/8/30	EUR	3,587	3,180
3	Romania	3.624%	5/26/30	EUR	1,598	1,506
	Romania	3.624%	5/26/30	EUR	10,320	9,726
3	Romania	1.750%	7/13/30	EUR	4,366	3,579
	Romania	1.750%	7/13/30	EUR	7,768	6,367
	Romania	7.350%	4/28/31	RON	31,000	6,913
	Romania	2.124%	7/16/31	EUR	4,364	3,561
3	Romania	2.124%	7/16/31	EUR	2,208	1,802
	Romania	2.000%	1/28/32	EUR	2,785	2,192
3	Romania	2.000%	1/28/32	EUR	2,306	1,815
	Romania	6.700%	2/25/32	RON	104,000	22,215
3	Romania	2.000%	4/14/33	EUR	1,892	1,440
3	Romania	3.750%	2/7/34	EUR	2,148	1,879
	Romania	3.750%	2/7/34	EUR	5,136	4,492
	Romania	3.875%	10/29/35	EUR	7,467	6,321
	Romania	4.250%	4/28/36	RON	117,500	19,240
	Romania	4.125%	3/11/39	EUR	1,536	1,261
3	Romania	2.625%	12/2/40	EUR	1,023	659
3	Romania	2.750%	4/14/41	EUR	4,774	3,101
	Romania	2.750%	4/14/41	EUR	3,182	2,067
3	Romania	2.875%	4/13/42	EUR	2,728	1,769
3	Romania	4.625%	4/3/49	EUR	4,347	3,568
	Romania	4.625%	4/3/49	EUR	5,124	4,206
3	Romania	3.375%	1/28/50	EUR	5,124	3,383
						270,916
	Saudi Arabia (0.0%)					
3	Kingdom of Saudi Arabia	0.000%	3/3/24	EUR	17,870	19,007
3	Kingdom of Saudi Arabia	0.750%	7/9/27	EUR	5,087	4,983
3	Kingdom of Saudi Arabia	0.625%	3/3/30	EUR	7,682	6,863
	Kingdom of Saudi Arabia	2.000%	7/9/39	EUR	7,411	5,903
						36,756
	Singapore (0.5%)					
	Housing & Development Board	2.505%	6/27/24	SGD	750	554
	Housing & Development Board	3.100%	7/24/24	SGD	4,500	3,346
	Housing & Development Board	2.495%	3/11/26	SGD	750	547
	Housing & Development Board	2.035%	9/16/26	SGD	4,500	3,218
	Housing & Development Board	2.675%	1/22/29	SGD	3,000	2,153
	Housing & Development Board	2.598%	10/30/29	SGD	2,750	1,947
	Housing & Development Board	3.995%	12/6/29	SGD	8,250	6,335
	Housing & Development Board	3.080%	5/31/30	SGD	7,250	5,250
	Housing & Development Board	2.545%	7/4/31	SGD	1,250	866
	Housing & Development Board	1.865%	7/21/33	SGD	3,500	2,228
	Republic of Singapore	3.000%	9/1/24	SGD	31,669	23,632
	Republic of Singapore	2.375%	6/1/25	SGD	25,520	18,852
	Republic of Singapore	0.500%	11/1/25	SGD	29,939	21,097
	Republic of Singapore	2.125%	6/1/26	SGD	53,028	38,804
	Republic of Singapore	1.250%	11/1/26	SGD	27,394	19,436
	Republic of Singapore	3.500%	3/1/27	SGD	53,448	41,010
	Republic of Singapore	2.875%	9/1/27	SGD	6,000	4,511
	Republic of Singapore	2.625%	5/1/28	SGD	31,923	23,736
	Republic of Singapore	2.875%	7/1/29	SGD	25,646	19,316
	Republic of Singapore	2.875%	9/1/30	SGD	47,004	35,410
	Republic of Singapore	1.625%	7/1/31	SGD	21,300	14,618
	Republic of Singapore	2.625%	8/1/32	SGD	43,000	31,926
	Republic of Singapore	3.375%	9/1/33	SGD	30,104	23,859
	Republic of Singapore	2.250%	8/1/36	SGD	34,254	24,533
	Republic of Singapore	2.375%	7/1/39	SGD	12,768	9,323
	Republic of Singapore	2.750%	4/1/42	SGD	29,124	22,642

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Singapore	2.750%	3/1/46	SGD	31,282	24,629
Republic of Singapore	1.875%	3/1/50	SGD	26,878	18,017
Republic of Singapore	1.875%	10/1/51	SGD	17,058	11,529
Republic of Singapore	3.000%	8/1/72	SGD	4,309	3,856
					457,180
Slovakia (0.2%)					
Slovak Republic	0.000%	6/17/24	EUR	4,965	5,269
Slovak Republic	0.250%	5/14/25	EUR	12,343	12,779
Slovak Republic	0.625%	5/22/26	EUR	6,661	6,780
Slovak Republic	1.375%	1/21/27	EUR	10,863	11,191
Slovak Republic	1.000%	6/12/28	EUR	17,304	16,955
Slovak Republic	0.750%	4/9/30	EUR	8,109	7,465
Slovak Republic	1.000%	5/14/32	EUR	28,704	25,339
Slovak Republic	4.000%	10/19/32	EUR	9,500	10,637
Slovak Republic	3.750%	2/23/35	EUR	26,485	28,445
Slovak Republic	1.875%	3/9/37	EUR	5,200	4,474
Slovak Republic	2.000%	10/17/47	EUR	11,595	9,057
Slovak Republic	2.250%	6/12/68	EUR	12,923	9,824
					148,215
Slovenia (0.1%)					
Republic of Slovenia	5.125%	3/30/26	EUR	4,099	4,834
Republic of Slovenia	1.250%	3/22/27	EUR	7,173	7,450
Republic of Slovenia	1.000%	3/6/28	EUR	17,933	17,954
Republic of Slovenia	1.188%	3/14/29	EUR	5,124	5,088
Republic of Slovenia	0.275%	1/14/30	EUR	7,686	6,992
Republic of Slovenia	0.000%	2/12/31	EUR	22,280	19,211
Republic of Slovenia	2.250%	3/3/32	EUR	29,681	30,339
Republic of Slovenia	3.625%	3/11/33	EUR	3,850	4,414
Republic of Slovenia	1.500%	3/25/35	EUR	6,145	5,451
Republic of Slovenia	1.750%	11/3/40	EUR	5,124	4,298
Republic of Slovenia	3.125%	8/7/45	EUR	5,124	5,244
Republic of Slovenia	0.488%	10/20/50	EUR	8,307	4,453
					115,728
South Korea (2.8%)					
Export-Import Bank of Korea	0.000%	10/19/24	EUR	5,500	5,742
Export-Import Bank of Korea	4.000%	6/7/27	AUD	530	341
Korea Development Bank	2.625%	9/8/27	EUR	5,000	5,347
Korea Gas Corp.	0.000%	11/28/23	CHF	2,035	2,244
³ Korea Housing Finance Corp.	1.963%	7/19/26	EUR	14,400	15,042
³ Korea Housing Finance Corp.	0.750%	10/30/23	EUR	2,434	2,644
³ Korea Housing Finance Corp.	0.010%	2/5/25	EUR	2,543	2,618
³ Korea Housing Finance Corp.	0.010%	2/5/25	EUR	24,979	25,720
³ Korea Housing Finance Corp.	0.010%	7/7/25	EUR	7,457	7,565
Korea Housing Finance Corp.	0.010%	6/29/26	EUR	6,542	6,425
Korea National Housing Bond I	1.750%	4/30/24	KRW	8,800,000	6,470
Republic of Korea	1.125%	6/10/24	KRW	139,000,000	101,421
Republic of Korea	1.375%	9/10/24	KRW	50,000,000	36,407
Republic of Korea	3.000%	9/10/24	KRW	95,000,000	70,688
Republic of Korea	3.125%	9/10/24	KRW	20,000,000	14,906
Republic of Korea	1.875%	12/10/24	KRW	103,000,000	75,225
Republic of Korea	4.250%	12/10/24	KRW	20,000,000	15,160
Republic of Korea	1.500%	3/10/25	KRW	77,500,000	56,023
Republic of Korea	3.375%	3/10/25	KRW	20,000,000	14,955
Republic of Korea	2.250%	6/10/25	KRW	79,000,000	57,749
Republic of Korea	3.125%	6/10/25	KRW	45,000,000	33,489
Republic of Korea	1.125%	9/10/25	KRW	92,500,000	65,705
Republic of Korea	0.000%	9/16/25	EUR	6,298	6,378
Republic of Korea	2.250%	12/10/25	KRW	30,000,000	21,828
Republic of Korea	4.250%	12/10/25	KRW	30,000,000	22,929
Republic of Korea	1.250%	3/10/26	KRW	102,500,000	72,349
Republic of Korea	5.750%	3/10/26	KRW	14,000,000	11,145
Republic of Korea	1.875%	6/10/26	KRW	72,000,000	51,527
Republic of Korea	1.750%	9/10/26	KRW	57,500,000	40,859
Republic of Korea	1.500%	12/10/26	KRW	70,000,000	49,152
Republic of Korea	2.375%	3/10/27	KRW	50,000,000	36,112
Republic of Korea	5.250%	3/10/27	KRW	15,500,000	12,398

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Korea	2.125%	6/10/27	KRW	75,000,000	53,527
Republic of Korea	3.125%	9/10/27	KRW	26,000,000	19,284
Republic of Korea	2.375%	12/10/27	KRW	45,000,000	32,271
Republic of Korea	3.250%	3/10/28	KRW	20,000,000	14,882
Republic of Korea	5.500%	3/10/28	KRW	20,000,000	16,377
Republic of Korea	2.625%	6/10/28	KRW	50,260,000	36,286
Republic of Korea	2.375%	12/10/28	KRW	50,000,000	35,545
Republic of Korea	1.875%	6/10/29	KRW	63,000,000	43,268
Republic of Korea	1.375%	12/10/29	KRW	75,000,000	49,513
Republic of Korea	5.500%	12/10/29	KRW	12,137,000	10,218
Republic of Korea	1.375%	6/10/30	KRW	94,000,000	61,526
Republic of Korea	1.500%	12/10/30	KRW	68,000,000	44,515
Republic of Korea	4.750%	12/10/30	KRW	28,000,000	22,861
Republic of Korea	2.000%	6/10/31	KRW	83,003,340	56,066
Republic of Korea	2.375%	12/10/31	KRW	55,000,000	38,095
Republic of Korea	4.000%	12/10/31	KRW	41,000,000	32,112
Republic of Korea	3.375%	6/10/32	KRW	30,000,000	22,476
Republic of Korea	4.250%	12/10/32	KRW	33,200,000	26,643
Republic of Korea	3.750%	12/10/33	KRW	86,500,000	67,015
Republic of Korea	2.625%	9/10/35	KRW	49,000,000	34,083
Republic of Korea	1.500%	9/10/36	KRW	40,000,000	24,123
Republic of Korea	2.250%	9/10/37	KRW	20,000,000	13,187
Republic of Korea	2.375%	9/10/38	KRW	36,600,000	24,372
Republic of Korea	1.125%	9/10/39	KRW	26,800,000	14,546
Republic of Korea	1.500%	9/10/40	KRW	39,700,000	22,568
Republic of Korea	1.875%	9/10/41	KRW	31,000,000	18,580
Republic of Korea	3.250%	9/10/42	KRW	14,000,000	10,288
Republic of Korea	3.000%	12/10/42	KRW	59,500,000	42,101
Republic of Korea	2.750%	12/10/44	KRW	57,990,000	39,384
Republic of Korea	2.000%	3/10/46	KRW	49,000,000	28,923
Republic of Korea	2.125%	3/10/47	KRW	62,955,000	37,985
Republic of Korea	2.625%	3/10/48	KRW	98,695,000	64,481
Republic of Korea	2.000%	3/10/49	KRW	91,360,000	52,160
Republic of Korea	1.500%	3/10/50	KRW	153,730,000	77,043
Republic of Korea	1.875%	3/10/51	KRW	174,845,380	95,471
Republic of Korea	2.500%	3/10/52	KRW	57,600,000	36,701
Republic of Korea	3.125%	9/10/52	KRW	54,700,000	39,623
Republic of Korea	3.250%	3/10/53	KRW	12,500,000	9,269
Republic of Korea	2.000%	9/10/68	KRW	35,697,000	18,631
Republic of Korea	1.625%	9/10/70	KRW	34,012,000	15,327
Republic of Korea	3.500%	9/10/72	KRW	5,350,000	4,209
					2,352,098
Spain (4.6%)					
Adif Alta Velocidad	3.500%	5/27/24	EUR	6,000	6,609
Adif Alta Velocidad	1.875%	1/28/25	EUR	7,600	8,159
Adif Alta Velocidad	0.950%	4/30/27	EUR	7,500	7,546
Adif Alta Velocidad	0.550%	10/31/31	EUR	4,000	3,415
Autonomous Community of Andalusia Spain	0.500%	4/30/31	EUR	22,546	19,670
Autonomous Community of Madrid Spain	4.125%	5/21/24	EUR	11,017	12,209
Autonomous Community of Madrid Spain	0.997%	9/30/24	EUR	881	938
Autonomous Community of Madrid Spain	1.826%	4/30/25	EUR	7,173	7,686
Autonomous Community of Madrid Spain	4.300%	9/15/26	EUR	10,901	12,401
Autonomous Community of Madrid Spain	2.146%	4/30/27	EUR	8,710	9,203
Autonomous Community of Madrid Spain	1.773%	4/30/28	EUR	6,981	7,174
Autonomous Community of Madrid Spain	1.571%	4/30/29	EUR	10,248	10,247
Autonomous Community of Madrid Spain	2.080%	3/12/30	EUR	2,561	2,603
Autonomous Community of Madrid Spain	0.419%	4/30/30	EUR	2,021	1,819
Autonomous Community of Madrid Spain	0.420%	4/30/31	EUR	14,052	12,239
Basque Government	0.850%	4/30/30	EUR	8,751	8,174
Basque Government	0.450%	4/30/32	EUR	7,813	6,653
Instituto de Credito Oficial	0.000%	4/30/26	EUR	13,227	13,295
Kingdom of Spain	0.000%	5/31/24	EUR	206,475	220,052
³ Kingdom of Spain	2.750%	10/31/24	EUR	28,321	31,081
Kingdom of Spain	0.000%	1/31/25	EUR	110,347	115,576
³ Kingdom of Spain	1.600%	4/30/25	EUR	47,900	51,440
Kingdom of Spain	0.000%	5/31/25	EUR	215,081	222,921
Kingdom of Spain	0.000%	1/31/26	EUR	317,974	323,341

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
3	Kingdom of Spain	1.950%	4/30/26	EUR	53,054	56,852
	Kingdom of Spain	2.800%	5/31/26	EUR	78,565	86,047
	Kingdom of Spain	0.000%	1/31/27	EUR	225,792	222,859
3	Kingdom of Spain	1.500%	4/30/27	EUR	13,222	13,787
3	Kingdom of Spain	0.800%	7/30/27	EUR	77,534	78,188
	Kingdom of Spain	0.000%	1/31/28	EUR	266,032	255,051
3	Kingdom of Spain	1.400%	4/30/28	EUR	62,566	63,937
3	Kingdom of Spain	1.400%	7/30/28	EUR	61,318	62,386
3	Kingdom of Spain	5.150%	10/31/28	EUR	102,682	125,062
	Kingdom of Spain	5.250%	4/6/29	GBP	437	562
3	Kingdom of Spain	1.450%	4/30/29	EUR	73,522	74,127
	Kingdom of Spain	0.800%	7/30/29	EUR	182,089	174,809
3	Kingdom of Spain	0.600%	10/31/29	EUR	40,000	37,792
3	Kingdom of Spain	0.500%	4/30/30	EUR	110,000	101,758
3	Kingdom of Spain	1.950%	7/30/30	EUR	80,000	81,586
3	Kingdom of Spain	1.250%	10/31/30	EUR	38,382	37,009
3	Kingdom of Spain	0.100%	4/30/31	EUR	13,000	11,263
3	Kingdom of Spain	0.500%	10/31/31	EUR	68,193	60,174
3	Kingdom of Spain	0.700%	4/30/32	EUR	81,585	72,280
	Kingdom of Spain	5.750%	7/30/32	EUR	22,396	29,602
3	Kingdom of Spain	2.550%	10/31/32	EUR	152,008	157,172
3	Kingdom of Spain	3.150%	4/30/33	EUR	178,363	192,470
3	Kingdom of Spain	2.350%	7/30/33	EUR	7,219	7,273
3	Kingdom of Spain	1.850%	7/30/35	EUR	81,756	75,468
3	Kingdom of Spain	4.200%	1/31/37	EUR	32,343	37,995
3	Kingdom of Spain	0.850%	7/30/37	EUR	51,360	39,208
3	Kingdom of Spain	3.900%	7/30/39	EUR	50,641	56,709
3	Kingdom of Spain	4.900%	7/30/40	EUR	52,552	66,449
3	Kingdom of Spain	1.200%	10/31/40	EUR	61,751	45,890
3	Kingdom of Spain	4.700%	7/30/41	EUR	85,345	105,583
3	Kingdom of Spain	1.000%	7/30/42	EUR	28,941	19,923
3	Kingdom of Spain	3.450%	7/30/43	EUR	25,415	26,402
3	Kingdom of Spain	5.150%	10/31/44	EUR	56,520	74,432
3	Kingdom of Spain	2.900%	10/31/46	EUR	53,405	50,840
3	Kingdom of Spain	2.700%	10/31/48	EUR	42,351	38,184
3	Kingdom of Spain	1.000%	10/31/50	EUR	33,127	19,227
3	Kingdom of Spain	1.900%	10/31/52	EUR	110,444	79,419
3	Kingdom of Spain	3.450%	7/30/66	EUR	53,292	52,634
3	Kingdom of Spain	1.450%	10/31/71	EUR	36,946	19,388
						3,924,248
Supranational (4.1%)						
	African Development Bank	0.250%	11/21/24	EUR	11,580	12,143
	African Development Bank	0.875%	12/16/24	GBP	3,758	4,438
	African Development Bank	4.000%	1/10/25	AUD	7,312	4,855
	African Development Bank	4.500%	6/2/26	AUD	3,178	2,149
	African Development Bank	0.500%	6/22/26	GBP	16,308	18,175
	African Development Bank	0.125%	10/7/26	EUR	2,049	2,046
	African Development Bank	0.500%	3/22/27	EUR	10,191	10,193
	African Development Bank	3.300%	7/27/27	AUD	509	329
	African Development Bank	3.350%	8/8/28	AUD	373	239
	African Development Bank	0.500%	3/21/29	EUR	7,854	7,490
	African Development Bank	2.250%	9/14/29	EUR	18,696	19,671
	Asian Development Bank	3.500%	5/30/24	NZD	10,206	6,171
	Asian Development Bank	2.500%	12/19/24	GBP	8,000	9,717
	Asian Development Bank	1.625%	1/28/25	CAD	7,114	5,018
	Asian Development Bank	3.750%	3/12/25	AUD	5,725	3,794
	Asian Development Bank	3.700%	6/17/25	AUD	40,000	26,492
	Asian Development Bank	0.750%	2/10/26	CAD	6,586	4,482
	Asian Development Bank	1.342%	6/18/26	NOK	18,000	1,570
	Asian Development Bank	0.625%	9/15/26	GBP	3,792	4,218
	Asian Development Bank	3.000%	10/14/26	AUD	925	599
	Asian Development Bank	0.125%	12/15/26	GBP	8,198	8,843
	Asian Development Bank	4.650%	2/16/27	CAD	1,424	1,093
	Asian Development Bank	3.400%	9/10/27	AUD	6,655	4,341
	Asian Development Bank	0.250%	10/28/27	GBP	6,918	7,273
	Asian Development Bank	0.750%	12/7/27	GBP	6,365	6,823
	Asian Development Bank	3.300%	8/8/28	AUD	1,320	850

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Asian Development Bank	0.000%	10/24/29	EUR	7,788	7,113
Asian Development Bank	0.025%	1/31/30	EUR	7,834	7,098
Asian Development Bank	0.100%	6/17/31	EUR	8,447	7,390
Asian Development Bank	1.950%	7/22/32	EUR	8,930	8,978
Asian Development Bank	2.000%	6/10/37	EUR	4,669	4,482
Asian Infrastructure Investment Bank	1.000%	5/6/26	AUD	3,742	2,269
Asian Infrastructure Investment Bank	3.000%	2/14/28	EUR	34,800	38,040
Corp. Andina de Fomento	1.125%	2/13/25	EUR	7,631	7,975
Corp. Andina de Fomento	1.625%	6/3/25	EUR	3,965	4,152
Corp. Andina de Fomento	0.250%	2/4/26	EUR	100	99
Corp. Andina de Fomento	0.500%	2/26/26	CHF	4,435	4,715
Corp. Andina de Fomento	2.375%	7/13/27	EUR	3,440	3,553
Corp. Andina de Fomento	4.500%	9/14/27	AUD	816	517
Council of Europe Development Bank	1.000%	10/21/24	CAD	930	653
Council of Europe Development Bank	0.750%	6/9/25	EUR	3,593	3,759
Council of Europe Development Bank	0.375%	6/8/26	EUR	44,653	45,303
Council of Europe Development Bank	0.000%	4/9/27	EUR	4,760	4,666
Council of Europe Development Bank	0.250%	1/19/32	EUR	9,338	8,161
EUROFIMA	3.000%	5/22/24	CHF	2,545	2,882
EUROFIMA	3.900%	12/19/25	AUD	505	335
EUROFIMA	3.000%	5/15/26	CHF	3,315	3,844
EUROFIMA	2.600%	1/13/27	AUD	12,660	8,007
EUROFIMA	4.550%	3/30/27	CAD	1,372	1,045
EUROFIMA	3.350%	5/21/29	AUD	2,190	1,383
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	2.875%	2/4/30	CHF	5,000	5,955
European Bank for Reconstruction & Development	0.000%	10/17/24	EUR	5,124	5,379
European Bank for Reconstruction & Development	5.625%	12/7/28	GBP	512	686
5 European Financial Stability Facility	1.750%	6/27/24	EUR	8,710	9,429
5 European Financial Stability Facility	0.400%	2/17/25	EUR	7,788	8,178
5 European Financial Stability Facility	0.200%	4/28/25	EUR	8,198	8,529
5 European Financial Stability Facility	0.500%	7/11/25	EUR	15,372	16,030
5 European Financial Stability Facility	0.000%	10/15/25	EUR	6,012	6,159
5 European Financial Stability Facility	0.400%	5/31/26	EUR	40,993	41,807
5 European Financial Stability Facility	0.000%	7/20/26	EUR	24,801	24,892
5 European Financial Stability Facility	0.750%	5/3/27	EUR	28,413	28,773
5 European Financial Stability Facility	0.875%	7/26/27	EUR	12,810	12,979
5 European Financial Stability Facility	0.000%	10/13/27	EUR	18,000	17,420
5 European Financial Stability Facility	0.950%	2/14/28	EUR	21,454	21,561
5 European Financial Stability Facility	0.875%	9/5/28	EUR	7,003	6,939
5 European Financial Stability Facility	0.050%	10/17/29	EUR	2,997	2,749
5 European Financial Stability Facility	2.750%	12/3/29	EUR	2,817	3,073
5 European Financial Stability Facility	0.125%	3/18/30	EUR	9,689	8,826
5 European Financial Stability Facility	0.000%	1/20/31	EUR	46,917	41,299
5 European Financial Stability Facility	3.875%	3/30/32	EUR	10,248	12,051
5 European Financial Stability Facility	2.875%	2/16/33	EUR	15,000	16,315
5 European Financial Stability Facility	1.250%	5/24/33	EUR	23,345	21,774
5 European Financial Stability Facility	3.000%	9/4/34	EUR	2,664	2,903
5 European Financial Stability Facility	0.875%	4/10/35	EUR	31,787	27,120
5 European Financial Stability Facility	3.375%	4/3/37	EUR	20,378	22,821
5 European Financial Stability Facility	1.450%	9/5/40	EUR	10,447	8,800
5 European Financial Stability Facility	1.700%	2/13/43	EUR	18,810	16,032
5 European Financial Stability Facility	2.350%	7/29/44	EUR	6,968	6,663
5 European Financial Stability Facility	1.200%	2/17/45	EUR	18,703	14,157
5 European Financial Stability Facility	1.375%	5/31/47	EUR	29,083	22,253
5 European Financial Stability Facility	1.800%	7/10/48	EUR	19,554	16,027
5 European Financial Stability Facility	0.700%	1/20/50	EUR	15,370	9,234
5 European Financial Stability Facility	0.050%	1/18/52	EUR	7,425	3,288
5 European Financial Stability Facility	0.700%	1/17/53	EUR	3,735	2,105
5 European Financial Stability Facility	1.750%	7/17/53	EUR	1,793	1,386
5 European Financial Stability Facility	2.000%	2/28/56	EUR	10,211	8,403
European Investment Bank	0.050%	5/24/24	EUR	15,851	16,869
European Investment Bank	0.200%	7/15/24	EUR	20,497	21,768
European Investment Bank	1.750%	7/30/24	CAD	7,105	5,083
European Investment Bank	4.750%	8/7/24	AUD	1,657	1,110
European Investment Bank	0.875%	9/13/24	EUR	16,908	18,038
European Investment Bank	0.750%	11/15/24	GBP	12,651	14,971
European Investment Bank	1.625%	2/4/25	CHF	1,265	1,417

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
European Investment Bank	0.000%	3/25/25	EUR	1,536	1,596
European Investment Bank	0.125%	4/15/25	EUR	15,372	15,990
European Investment Bank	5.500%	4/15/25	GBP	1,366	1,743
European Investment Bank	1.125%	6/19/25	GBP	15,500	18,193
European Investment Bank	0.375%	7/16/25	EUR	11,837	12,309
European Investment Bank	2.750%	9/15/25	EUR	20,497	22,422
European Investment Bank	4.500%	10/15/25	EUR	7,686	8,759
European Investment Bank	2.900%	10/17/25	AUD	19,624	12,766
European Investment Bank	0.000%	3/13/26	EUR	5,124	5,197
European Investment Bank	0.375%	4/14/26	EUR	26,021	26,599
European Investment Bank	0.875%	5/15/26	GBP	5,000	5,676
European Investment Bank	3.100%	8/17/26	AUD	17,970	11,711
European Investment Bank	2.750%	8/25/26	PLN	5,102	1,095
European Investment Bank	1.000%	9/21/26	GBP	1,640	1,853
European Investment Bank	0.100%	10/15/26	EUR	12,611	12,634
European Investment Bank	1.750%	11/12/26	SEK	25,000	2,301
European Investment Bank	1.250%	11/13/26	EUR	3,074	3,204
European Investment Bank	0.000%	12/22/26	EUR	28,656	28,456
European Investment Bank	0.500%	1/15/27	EUR	27,516	27,793
European Investment Bank	3.500%	4/15/27	EUR	27,561	30,988
European Investment Bank	0.375%	9/15/27	EUR	75,514	74,713
European Investment Bank	3.750%	12/7/27	GBP	1,947	2,396
European Investment Bank	1.000%	1/28/28	CAD	5,538	3,654
European Investment Bank	3.300%	2/3/28	AUD	1,147	745
European Investment Bank	0.000%	3/28/28	EUR	19,098	18,286
European Investment Bank	1.375%	5/12/28	SEK	38,260	3,407
European Investment Bank	0.000%	5/15/28	EUR	5,124	4,884
European Investment Bank	0.000%	9/28/28	EUR	11,672	11,026
European Investment Bank	0.000%	12/7/28	GBP	1,332	1,329
European Investment Bank	6.000%	12/7/28	GBP	8,198	11,234
European Investment Bank	0.625%	1/22/29	EUR	23,372	22,699
European Investment Bank	3.300%	5/25/29	AUD	3,524	2,250
European Investment Bank	0.125%	6/20/29	EUR	5,894	5,498
European Investment Bank	0.250%	9/14/29	EUR	9,544	8,918
European Investment Bank	0.050%	11/15/29	EUR	20,000	18,352
European Investment Bank	0.050%	1/16/30	EUR	16,660	15,209
European Investment Bank	2.250%	3/15/30	EUR	35,000	37,011
European Investment Bank	4.000%	4/15/30	EUR	3,650	4,293
European Investment Bank	0.000%	9/9/30	EUR	12,731	11,363
European Investment Bank	2.750%	9/13/30	EUR	15,373	16,760
European Investment Bank	0.000%	1/14/31	EUR	23,948	21,093
European Investment Bank	1.300%	1/27/31	AUD	6,510	3,473
European Investment Bank	1.000%	3/14/31	EUR	22,265	21,217
European Investment Bank	1.000%	4/14/32	EUR	16,396	15,273
European Investment Bank	5.625%	6/7/32	GBP	2,000	2,825
European Investment Bank	1.125%	11/15/32	EUR	10,248	9,565
European Investment Bank	2.875%	1/12/33	EUR	18,511	20,194
European Investment Bank	1.125%	4/13/33	EUR	15,372	14,216
European Investment Bank	3.000%	10/14/33	EUR	26,902	29,573
European Investment Bank	0.050%	10/13/34	EUR	12,721	9,957
European Investment Bank	2.625%	3/15/35	EUR	3,638	3,807
European Investment Bank	0.010%	11/15/35	EUR	16,341	12,219
European Investment Bank	0.200%	3/17/36	EUR	14,007	10,650
European Investment Bank	3.125%	6/30/36	CHF	505	651
European Investment Bank	1.125%	9/15/36	EUR	24,593	21,129
European Investment Bank	3.875%	6/8/37	GBP	10,767	13,053
European Investment Bank	0.500%	11/13/37	EUR	1,260	960
European Investment Bank	5.000%	4/15/39	GBP	3,584	4,868
European Investment Bank	2.750%	3/15/40	EUR	9,505	9,821
European Investment Bank	0.250%	6/15/40	EUR	11,552	7,761
European Investment Bank	0.010%	5/15/41	EUR	6,000	3,717
European Investment Bank	3.625%	3/14/42	EUR	2,869	3,298
European Investment Bank	1.000%	11/14/42	EUR	5,124	3,817
European Investment Bank	4.500%	3/7/44	GBP	4,355	5,592
European Investment Bank	1.750%	9/15/45	EUR	12,153	10,256
European Investment Bank	0.875%	9/13/47	EUR	5,124	3,457
European Investment Bank	1.500%	11/15/47	EUR	2,561	2,009

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Investment Bank	1.500%	10/16/48	EUR	1,575	1,213
European Investment Bank	0.050%	1/27/51	EUR	10,303	4,700
European Investment Bank	4.625%	10/12/54	GBP	3,945	5,152
European Stability Mechanism	0.000%	3/14/25	EUR	34,984	36,394
European Stability Mechanism	1.000%	9/23/25	EUR	20,497	21,547
European Stability Mechanism	0.500%	3/2/26	EUR	23,929	24,603
European Stability Mechanism	0.750%	3/15/27	EUR	19,640	19,940
European Stability Mechanism	0.750%	9/5/28	EUR	9,456	9,313
European Stability Mechanism	0.500%	3/5/29	EUR	21,522	20,661
European Stability Mechanism	0.010%	3/4/30	EUR	26,804	24,227
European Stability Mechanism	0.010%	10/15/31	EUR	10,202	8,797
European Stability Mechanism	1.125%	5/3/32	EUR	2,680	2,520
European Stability Mechanism	1.200%	5/23/33	EUR	6,148	5,716
European Stability Mechanism	1.625%	11/17/36	EUR	20,471	18,647
European Stability Mechanism	1.750%	10/20/45	EUR	5,124	4,301
European Stability Mechanism	1.800%	11/2/46	EUR	16,820	14,165
European Stability Mechanism	1.850%	12/1/55	EUR	17,355	13,623
European Union	0.500%	4/4/25	EUR	30,744	32,242
European Union	0.800%	7/4/25	EUR	33,600	35,280
European Union	0.000%	11/4/25	EUR	5,457	5,588
European Union	0.000%	3/4/26	EUR	52,608	53,397
European Union	0.000%	7/6/26	EUR	48,703	49,025
European Union	3.000%	9/4/26	EUR	3,650	4,028
European Union	2.000%	10/4/27	EUR	105,656	112,120
European Union	2.500%	11/4/27	EUR	9,736	10,538
European Union	2.875%	4/4/28	EUR	2,561	2,818
European Union	0.000%	6/2/28	EUR	49,300	46,968
European Union	0.000%	10/4/28	EUR	25,684	24,235
European Union	0.000%	7/4/29	EUR	30,922	28,540
European Union	1.375%	10/4/29	EUR	8,198	8,221
European Union	1.625%	12/4/29	EUR	87,813	89,142
European Union	0.000%	10/4/30	EUR	2,148	1,912
European Union	0.750%	4/4/31	EUR	16,781	15,670
European Union	0.000%	4/22/31	EUR	20,237	17,715
European Union	0.000%	7/4/31	EUR	73,695	64,046
European Union	1.000%	7/6/32	EUR	68,440	63,544
European Union	2.750%	2/4/33	EUR	27,500	29,606
European Union	1.250%	4/4/33	EUR	12,810	11,961
European Union	3.250%	7/4/34	EUR	20,000	22,276
European Union	0.000%	7/4/35	EUR	39,174	29,594
European Union	1.125%	4/4/36	EUR	10,248	8,938
European Union	0.250%	4/22/36	EUR	21,290	16,267
European Union	0.200%	6/4/36	EUR	44,216	33,132
European Union	0.400%	2/4/37	EUR	31,007	23,534
European Union	0.875%	3/11/37	EUR	1,868	1,532
European Union	1.125%	6/4/37	EUR	1,299	1,089
European Union	2.750%	12/4/37	EUR	10,312	10,722
European Union	3.375%	4/4/38	EUR	1,371	1,539
European Union	3.375%	10/4/38	EUR	57,212	63,362
European Union	0.100%	10/4/40	EUR	22,559	14,456
European Union	0.450%	7/4/41	EUR	49,591	33,348
European Union	3.750%	4/4/42	EUR	5,124	5,971
European Union	3.375%	11/4/42	EUR	41,436	45,658
European Union	1.250%	2/4/43	EUR	14,647	11,325
European Union	0.450%	5/2/46	EUR	17,889	10,803
European Union	0.750%	1/4/47	EUR	21,887	14,185
European Union	2.625%	2/4/48	EUR	45,957	44,606
European Union	0.300%	11/4/50	EUR	14,661	7,556
European Union	0.700%	7/6/51	EUR	28,629	16,686
European Union	2.500%	10/4/52	EUR	22,315	20,616
European Union	3.000%	3/4/53	EUR	37,396	38,199
Inter-American Development Bank	4.750%	8/27/24	AUD	10,931	7,327
Inter-American Development Bank	1.700%	10/10/24	CAD	6,283	4,471
Inter-American Development Bank	1.375%	12/15/24	GBP	14,089	16,792
Inter-American Development Bank	0.750%	10/15/25	CAD	2,411	1,650
Inter-American Development Bank	2.750%	10/30/25	AUD	5,562	3,600
Inter-American Development Bank	1.250%	12/15/25	GBP	12,544	14,482

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Inter-American Development Bank	4.400%	1/26/26	CAD	37	28
Inter-American Development Bank	4.250%	6/11/26	AUD	663	446
Inter-American Development Bank	1.000%	6/29/26	CAD	4,800	3,261
Inter-American Development Bank	0.500%	9/15/26	GBP	5,124	5,665
Inter-American Development Bank	0.875%	8/27/27	CAD	3,219	2,131
Inter-American Development Bank	2.125%	12/15/28	GBP	4,669	5,264
Inter-American Development Bank	3.290%	6/28/32	AUD	5,238	3,203
International Bank for Reconstruction & Development	1.800%	7/26/24	CAD	5,877	4,211
International Bank for Reconstruction & Development	1.900%	1/16/25	CAD	3,916	2,785
International Bank for Reconstruction & Development	4.250%	6/24/25	AUD	6,430	4,307
International Bank for Reconstruction & Development	0.750%	7/2/25	CAD	3,010	2,077
International Bank for Reconstruction & Development	2.900%	11/26/25	AUD	5,307	3,448
International Bank for Reconstruction & Development	0.625%	1/14/26	CAD	3,178	2,159
International Bank for Reconstruction & Development	0.750%	6/10/26	NZD	2,993	1,637
International Bank for Reconstruction & Development	0.250%	7/22/26	GBP	2,561	2,830
International Bank for Reconstruction & Development	1.200%	7/22/26	CAD	6,735	4,604
International Bank for Reconstruction & Development	3.000%	10/19/26	AUD	8,419	5,457
International Bank for Reconstruction & Development	0.750%	12/15/26	GBP	7,107	7,859
International Bank for Reconstruction & Development	0.000%	1/15/27	EUR	23,660	23,354
International Bank for Reconstruction & Development	1.800%	1/19/27	CAD	2,918	2,019
International Bank for Reconstruction & Development	0.250%	9/23/27	GBP	10,248	10,842
International Bank for Reconstruction & Development	0.625%	9/24/27	NZD	4,490	2,333
International Bank for Reconstruction & Development	0.875%	9/28/27	CAD	2,761	1,827
International Bank for Reconstruction & Development	0.625%	11/22/27	EUR	5,635	5,593
International Bank for Reconstruction & Development	0.010%	4/24/28	EUR	26,829	25,559
International Bank for Reconstruction & Development	1.625%	5/10/28	NZD	6,735	3,610
International Bank for Reconstruction & Development	0.625%	7/14/28	GBP	11,122	11,663
International Bank for Reconstruction & Development	3.300%	8/14/28	AUD	1,683	1,087
International Bank for Reconstruction & Development	4.875%	12/7/28	GBP	300	389
International Bank for Reconstruction & Development	1.250%	12/13/28	GBP	6,012	6,466
International Bank for Reconstruction & Development	1.950%	9/20/29	CAD	919	623
International Bank for Reconstruction & Development	1.000%	12/21/29	GBP	1,720	1,779
International Bank for Reconstruction & Development	0.000%	2/21/30	EUR	5,854	5,274
International Bank for Reconstruction & Development	0.500%	4/16/30	EUR	2,767	2,575
International Bank for Reconstruction & Development	5.750%	6/7/32	GBP	3,074	4,344
International Bank for Reconstruction & Development	0.625%	1/12/33	EUR	23,743	20,884
International Bank for Reconstruction & Development	1.200%	8/8/34	EUR	4,943	4,483
International Bank for Reconstruction & Development	0.500%	6/21/35	EUR	1,844	1,497
International Bank for Reconstruction & Development	0.100%	9/17/35	EUR	2,801	2,131
International Bank for Reconstruction & Development	0.700%	10/22/46	EUR	5,260	3,427
International Bank for Reconstruction & Development	0.125%	1/3/51	EUR	4,315	2,084
International Bank for Reconstruction & Development	0.200%	1/21/61	EUR	2,767	1,078
International Development Assn.	0.750%	9/21/28	GBP	1,502	1,570
International Development Assn.	0.000%	7/15/31	EUR	9,338	8,056
International Development Assn.	0.350%	4/22/36	EUR	12,139	9,478
International Development Assn.	1.750%	5/5/37	EUR	12,000	11,112
International Development Assn.	0.700%	1/17/42	EUR	5,789	4,096
International Finance Corp.	1.450%	7/22/24	AUD	1,759	1,132
International Finance Corp.	1.375%	9/13/24	CAD	1,707	1,212
International Finance Corp.	1.375%	3/7/25	GBP	5,032	5,964
International Finance Corp.	4.000%	4/3/25	AUD	4,156	2,766
International Finance Corp.	0.250%	12/15/25	GBP	5,226	5,879
International Finance Corp.	3.200%	7/22/26	AUD	12,741	8,319
International Finance Corp.	0.875%	9/15/26	GBP	7,515	8,435
International Finance Corp.	1.850%	1/28/27	CAD	5,138	3,573
International Finance Corp.	0.750%	7/22/27	GBP	5,124	5,575
International Finance Corp.	3.200%	10/18/27	AUD	611	396
International Finance Corp.	3.150%	6/26/29	AUD	4,864	3,074
International Finance Corp.	1.500%	4/15/35	AUD	13,020	6,236
Nordic Investment Bank	0.125%	6/10/24	EUR	12,657	13,420
Nordic Investment Bank	0.500%	11/3/25	EUR	10,055	10,367
Nordic Investment Bank	0.125%	12/15/26	GBP	13,368	14,410
					3,497,639
Sweden (0.3%)					
Kingdom of Sweden	2.500%	5/12/25	SEK	65,980	6,385
Kingdom of Sweden	0.750%	5/12/28	SEK	3,570	321
Kingdom of Sweden	0.750%	11/12/29	SEK	198,515	17,486

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Kingdom of Sweden	0.125%	5/12/31	SEK	582,080	47,761
Kingdom of Sweden	2.250%	6/1/32	SEK	188,345	18,285
Kingdom of Sweden	1.750%	11/11/33	SEK	195,000	18,064
Kingdom of Sweden	3.500%	3/30/39	SEK	118,110	13,133
Kingdom of Sweden	1.375%	6/23/71	SEK	168,410	10,192
Kommuninvest I Sverige AB	1.000%	10/2/24	SEK	102,050	9,599
Kommuninvest I Sverige AB	1.000%	5/12/25	SEK	201,090	18,660
Kommuninvest I Sverige AB	0.750%	2/4/26	SEK	367,740	33,276
Kommuninvest I Sverige AB	1.000%	11/12/26	SEK	306,190	27,546
Kommuninvest I Sverige AB	3.250%	11/12/29	SEK	120,000	11,566
Region Stockholm	0.750%	2/26/25	EUR	2,543	2,659
Svensk Exportkredit AB	2.750%	2/23/28	EUR	25,000	26,980
					261,913
Switzerland (0.4%)					
Canton of Basel-Landschaft	1.375%	9/29/34	CHF	8,465	9,098
Canton of Geneva Switzerland	1.625%	7/30/29	CHF	1,805	2,004
Canton of Geneva Switzerland	1.500%	3/5/32	CHF	810	884
Canton of Geneva Switzerland	0.400%	4/28/36	CHF	2,545	2,372
Canton of Geneva Switzerland	0.600%	7/4/46	CHF	1,520	1,297
Canton of Vaud	2.000%	10/24/33	CHF	4,540	5,187
Canton of Zurich	1.250%	12/3/32	CHF	1,525	1,625
Canton of Zurich	2.000%	7/29/38	CHF	5,100	5,904
Canton of Zurich	0.250%	7/12/39	CHF	6,375	5,597
Swiss Confederation	1.250%	6/11/24	CHF	10,818	12,115
Swiss Confederation	1.500%	7/24/25	CHF	8,904	10,047
Swiss Confederation	1.250%	5/28/26	CHF	71,517	80,578
Swiss Confederation	3.250%	6/27/27	CHF	4,593	5,607
Swiss Confederation	4.000%	4/8/28	CHF	298	382
Swiss Confederation	0.000%	6/22/29	CHF	22,568	23,731
Swiss Confederation	2.250%	6/22/31	CHF	29,389	36,029
Swiss Confederation	0.500%	6/27/32	CHF	7,246	7,704
Swiss Confederation	3.500%	4/8/33	CHF	10,512	14,448
Swiss Confederation	0.000%	6/26/34	CHF	7,655	7,590
Swiss Confederation	0.250%	6/23/35	CHF	22,707	22,909
Swiss Confederation	2.500%	3/8/36	CHF	3,137	4,090
Swiss Confederation	1.250%	6/27/37	CHF	15,437	17,415
Swiss Confederation	1.500%	10/26/38	CHF	10,000	11,829
Swiss Confederation	0.000%	7/24/39	CHF	9,185	8,447
Swiss Confederation	1.500%	4/30/42	CHF	20,974	24,625
Swiss Confederation	0.500%	6/28/45	CHF	12,757	12,329
Swiss Confederation	4.000%	1/6/49	CHF	9,337	16,950
Swiss Confederation	0.500%	5/24/55	CHF	3,188	2,917
Swiss Confederation	0.500%	5/30/58	CHF	11,313	10,231
Swiss Confederation	2.000%	6/25/64	CHF	2,449	3,593
					367,534
Thailand (0.8%)					
Kingdom of Thailand	0.750%	6/17/24	THB	1,039,382	30,090
Kingdom of Thailand	0.750%	9/17/24	THB	440,000	12,697
Kingdom of Thailand	1.450%	12/17/24	THB	1,149,482	33,450
Kingdom of Thailand	0.950%	6/17/25	THB	1,007,774	28,925
Kingdom of Thailand	3.850%	12/12/25	THB	637,918	19,581
Kingdom of Thailand	2.125%	12/17/26	THB	496,408	14,578
Kingdom of Thailand	1.000%	6/17/27	THB	1,757,022	49,300
Kingdom of Thailand	3.580%	12/17/27	THB	466,275	14,546
Kingdom of Thailand	5.670%	3/13/28	THB	61,239	2,093
Kingdom of Thailand	2.650%	6/17/28	THB	600,000	18,013
Kingdom of Thailand	2.875%	12/17/28	THB	839,187	25,471
Kingdom of Thailand	4.875%	6/22/29	THB	887,982	29,975
Kingdom of Thailand	1.600%	12/17/29	THB	744,661	21,005
Kingdom of Thailand	3.650%	6/20/31	THB	627,711	20,004
Kingdom of Thailand	2.000%	12/17/31	THB	1,142,818	32,374
Kingdom of Thailand	3.775%	6/25/32	THB	769,585	24,956
Kingdom of Thailand	3.350%	6/17/33	THB	470,000	14,775
Kingdom of Thailand	1.600%	6/17/35	THB	153,099	4,013
Kingdom of Thailand	1.585%	12/17/35	THB	1,231,603	31,922
Kingdom of Thailand	3.400%	6/17/36	THB	1,511,203	47,462

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Kingdom of Thailand	3.390%	6/17/37	THB	316,000	9,956
Kingdom of Thailand	4.260%	12/12/37	THB	141,362	4,712
Kingdom of Thailand	3.300%	6/17/38	THB	1,076,247	33,237
Kingdom of Thailand	3.800%	6/14/41	THB	76,549	2,527
Kingdom of Thailand	2.000%	6/17/42	THB	970,118	24,531
Kingdom of Thailand	3.450%	6/17/43	THB	410,000	12,879
Kingdom of Thailand	4.675%	6/29/44	THB	429,761	15,903
Kingdom of Thailand	2.875%	6/17/46	THB	576,435	16,361
Kingdom of Thailand	3.140%	6/17/47	THB	291,000	8,636
Kingdom of Thailand	1.875%	6/17/49	THB	472,937	10,838
Kingdom of Thailand	2.750%	6/17/52	THB	137,200	3,782
Kingdom of Thailand	4.850%	6/17/61	THB	9,492	351
Kingdom of Thailand	4.000%	6/17/66	THB	248,447	7,930
Kingdom of Thailand	3.600%	6/17/67	THB	1,195,459	35,092
Kingdom of Thailand	2.500%	6/17/71	THB	93,000	2,007
Kingdom of Thailand	4.000%	6/17/72	THB	100,000	3,187
					667,159
United Kingdom (4.2%)					
¹ Community Finance Co. 1 plc	5.017%	7/31/34	GBP	2,253	2,816
⁶ LCR Finance plc	4.500%	12/7/28	GBP	3,843	4,907
⁶ LCR Finance plc	4.500%	12/7/38	GBP	820	1,039
⁶ LCR Finance plc	5.100%	3/7/51	GBP	3,433	4,757
Transport for London	2.125%	4/24/25	GBP	2,034	2,397
Transport for London	3.875%	7/23/42	GBP	518	540
Transport for London	3.625%	5/15/45	GBP	2,019	1,971
United Kingdom Gilt	0.250%	1/31/25	GBP	246,378	289,311
United Kingdom Gilt	5.000%	3/7/25	GBP	62,379	79,661
United Kingdom Gilt	3.500%	10/22/25	GBP	82,539	102,120
United Kingdom Gilt	0.375%	10/22/26	GBP	81,655	91,247
United Kingdom Gilt	4.125%	1/29/27	GBP	220,952	279,426
United Kingdom Gilt	4.250%	12/7/27	GBP	7,775	10,005
United Kingdom Gilt	0.125%	1/31/28	GBP	111,983	119,281
United Kingdom Gilt	0.500%	1/31/29	GBP	180,289	189,174
United Kingdom Gilt	0.875%	10/22/29	GBP	40,000	42,459
United Kingdom Gilt	0.375%	10/22/30	GBP	12,000	11,920
United Kingdom Gilt	4.750%	12/7/30	GBP	64,441	87,222
United Kingdom Gilt	0.250%	7/31/31	GBP	150,992	144,197
United Kingdom Gilt	1.000%	1/31/32	GBP	70,000	70,437
United Kingdom Gilt	4.250%	6/7/32	GBP	98,346	129,586
United Kingdom Gilt	3.250%	1/31/33	GBP	60,000	72,574
United Kingdom Gilt	0.875%	7/31/33	GBP	63,000	59,976
United Kingdom Gilt	4.500%	9/7/34	GBP	59,109	79,241
United Kingdom Gilt	0.625%	7/31/35	GBP	68,948	59,612
United Kingdom Gilt	4.250%	3/7/36	GBP	54,829	71,714
United Kingdom Gilt	1.750%	9/7/37	GBP	120,886	115,348
United Kingdom Gilt	4.750%	12/7/38	GBP	20,000	27,370
United Kingdom Gilt	1.125%	1/31/39	GBP	98,949	82,365
United Kingdom Gilt	4.250%	9/7/39	GBP	46,239	59,603
United Kingdom Gilt	4.250%	12/7/40	GBP	53,250	68,573
United Kingdom Gilt	1.250%	10/22/41	GBP	84,525	67,754
United Kingdom Gilt	4.500%	12/7/42	GBP	48,730	64,820
United Kingdom Gilt	3.250%	1/22/44	GBP	92,157	101,934
United Kingdom Gilt	3.500%	1/22/45	GBP	55,260	63,281
United Kingdom Gilt	0.875%	1/31/46	GBP	72,149	47,699
United Kingdom Gilt	4.250%	12/7/46	GBP	79,111	101,353
United Kingdom Gilt	1.500%	7/22/47	GBP	60,600	45,959
United Kingdom Gilt	1.750%	1/22/49	GBP	41,486	32,921
United Kingdom Gilt	4.250%	12/7/49	GBP	47,188	60,756
United Kingdom Gilt	0.625%	10/22/50	GBP	33,909	18,635
United Kingdom Gilt	1.250%	7/31/51	GBP	84,644	56,501
United Kingdom Gilt	3.750%	7/22/52	GBP	53,582	63,653
United Kingdom Gilt	1.500%	7/31/53	GBP	43,769	30,724
United Kingdom Gilt	3.750%	10/22/53	GBP	34,112	40,351
United Kingdom Gilt	1.625%	10/22/54	GBP	50,592	36,432
United Kingdom Gilt	4.250%	12/7/55	GBP	64,510	84,118
United Kingdom Gilt	1.750%	7/22/57	GBP	52,515	38,667
United Kingdom Gilt	4.000%	1/22/60	GBP	35,637	45,001

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Kingdom Gilt	0.500%	10/22/61	GBP	67,029	28,137
United Kingdom Gilt	2.500%	7/22/65	GBP	56,244	50,208
United Kingdom Gilt	3.500%	7/22/68	GBP	48,734	56,034
United Kingdom Gilt	1.625%	10/22/71	GBP	62,836	41,262
United Kingdom Gilt	1.125%	10/22/73	GBP	29,639	15,374
					3,552,423
Total Sovereign Bonds (Cost \$76,097,374)					66,383,244

	Shares				
Temporary Cash Investments (1.2%)					
Money Market Fund (1.2%)					
¹² Vanguard Market Liquidity Fund (Cost \$1,004,282)	4.853%			10,043,851	1,004,285
Total Investments (99.7%) (Cost \$97,027,778)					85,029,320
Other Assets and Liabilities—Net (0.3%)					241,510
Net Assets (100.0%)					85,270,830

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, 2023, the aggregate value was \$10,046,888,000, representing 11.8% of net assets.
- 4 Guaranteed by the Republic of France.
- 5 Guaranteed by multiple countries.
- 6 Guaranteed by the Government of the United Kingdom.
- 7 Guaranteed by Commissioners of Her Majesty's Treasury.
- 8 Securities with a value of \$945,511,000 have been pledged as collateral for open forward currency contracts.
- 9 Securities with a value of \$509,727,000 have been segregated as collateral for open forward currency contracts.
- 10 Securities with a value of \$7,510,000 have been segregated as initial margin for open futures contracts.
- 11 Guaranteed by the Federal Republic of Germany.
- 12 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

DAC—Designated Activity Company.

GMTN—Global Medium Term Note.

REIT—Real Estate Investment Trust.

AUD—Australian dollar.

CAD—Canadian dollar.

CHF—Swiss franc.

CLP—Chilean peso.

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.

RON—Romania new leu.

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				
Euro-Buxl	June 2023	90	13,834	750
Euro-Schatz	June 2023	3,870	450,636	(259)
KRW 10-Year Treasury Bond	June 2023	222	18,864	11
Long Gilt	June 2023	200	25,502	362
				864

Forward Currency Contracts

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
		Receive		Deliver			
UBS AG	5/3/23	CHF	439,450	USD	493,736	—	(1,931)
Toronto-Dominion Bank	5/3/23	CHF	352,500	USD	396,045	—	(1,549)
Bank of America, N.A.	5/3/23	CHF	120,798	USD	134,970	220	—
BNP Paribas	5/3/23	CHF	23,500	USD	26,403	—	(103)
State Street Bank & Trust Co.	5/4/23	CLP	43,508,173	USD	53,435	430	—
Toronto-Dominion Bank	5/4/23	CLP	28,922,296	USD	36,007	—	(199)
Wells Fargo Bank N.A.	5/4/23	CLP	19,281,531	USD	23,931	—	(60)
HSBC Bank plc	5/5/23	CNY	4,183,800	USD	604,857	—	(700)
State Street Bank & Trust Co.	5/5/23	CNY	2,107,543	USD	304,514	—	(177)
Standard Chartered Bank	5/4/23	CNY	74,086	USD	10,701	—	(4)
Toronto-Dominion Bank	5/4/23	COP	411,415,805	USD	90,014	—	(2,524)
Wells Fargo Bank N.A.	5/4/23	COP	300,936,982	USD	65,685	—	(1,689)
State Street Bank & Trust Co.	5/4/23	COP	191,556,444	USD	41,715	—	(980)
Toronto-Dominion Bank	5/3/23	CZK	4,277,725	USD	200,259	41	—
Deutsche Bank AG	5/3/23	CZK	4,277,725	USD	200,081	218	—
Morgan Stanley Capital Services Inc.	5/3/23	EUR	4,230,000	USD	4,671,258	—	(9,339)
Toronto-Dominion Bank	5/3/23	EUR	3,734,502	USD	4,122,797	—	(6,971)
Bank of America, N.A.	5/3/23	EUR	2,105,000	USD	2,321,194	—	(1,256)
HSBC Bank plc	5/3/23	EUR	1,910,000	USD	2,101,470	3,557	—
Bank of New York	5/3/23	EUR	1,880,000	USD	2,069,551	2,413	—
Morgan Stanley Capital Services Inc.	5/3/23	EUR	1,880,000	USD	2,069,010	2,954	—
Bank of America, N.A.	5/3/23	EUR	1,880,000	USD	2,066,120	5,844	—
UBS AG	5/3/23	EUR	1,767,697	USD	1,950,730	—	(2,537)
BNP Paribas	5/3/23	EUR	1,463,140	USD	1,613,779	—	(1,241)
Wells Fargo Bank N.A.	5/3/23	EUR	1,410,000	USD	1,551,282	2,691	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
Toronto-Dominion Bank	5/3/23	EUR	1,000,000	USD	1,101,100	1,008	—
HSBC Bank plc	5/3/23	EUR	940,000	USD	1,038,277	—	(2,295)
BNP Paribas	5/3/23	EUR	940,000	USD	1,033,812	2,170	—
Commonwealth Bank of Australia	5/3/23	EUR	940,000	USD	1,033,248	2,734	—
Royal Bank of Canada	5/3/23	EUR	795,043	USD	878,292	—	(2,068)
Standard Chartered Bank	5/3/23	EUR	767,567	USD	847,393	—	(1,452)
JPMorgan Chase Bank, N.A.	5/3/23	EUR	517,102	USD	570,552	—	(650)
Deutsche Bank AG	5/3/23	EUR	470,000	USD	520,713	—	(2,722)
Bank of New York	5/3/23	EUR	470,000	USD	519,350	—	(1,359)
Wells Fargo Bank N.A.	5/3/23	EUR	470,000	USD	518,692	—	(701)
Deutsche Bank AG	5/3/23	EUR	470,000	USD	517,917	74	—
Royal Bank of Canada	5/3/23	EUR	470,000	USD	517,235	756	—
HSBC Bank plc	5/3/23	GBP	2,183,361	USD	2,744,266	—	(118)
Royal Bank of Canada	5/3/23	GBP	1,121,215	USD	1,409,255	—	(61)
UBS AG	5/3/23	GBP	866,495	USD	1,089,097	—	(47)
Toronto-Dominion Bank	5/3/23	GBP	667,939	USD	839,532	—	(36)
State Street Bank & Trust Co.	6/2/23	GBP	72,000	USD	90,559	—	(4)
JPMorgan Chase Bank, N.A.	5/3/23	GBP	30,000	USD	37,143	562	—
JPMorgan Chase Bank, N.A.	6/2/23	GBP	10,000	USD	12,577	—	—
Morgan Stanley Capital Services Inc.	5/3/23	GBP	6,000	USD	7,433	108	—
Wells Fargo Bank N.A.	5/3/23	HKD	205,500	USD	26,179	4	—
BNP Paribas	5/3/23	HUF	55,340,202	USD	163,094	204	—
Deutsche Bank AG	5/3/23	IDR	7,394,080,400	USD	504,028	—	(48)
Standard Chartered Bank	5/3/23	IDR	5,470,783,200	USD	373,312	—	(424)
Standard Chartered Bank	5/3/23	IDR	1,429,429,400	USD	97,240	188	—
Deutsche Bank AG	5/2/23	ILS	476,980	USD	131,147	281	—
Toronto-Dominion Bank	5/2/23	JPY	124,613,396	USD	929,778	—	(14,874)
UBS AG	5/2/23	JPY	62,293,959	USD	465,714	—	(8,356)
Wells Fargo Bank N.A.	5/2/23	JPY	61,902,564	USD	461,615	—	(7,130)
Bank of America, N.A.	6/2/23	JPY	7,636,374	USD	56,352	—	(25)
State Street Bank & Trust Co.	5/2/23	JPY	3,385,000	USD	25,529	—	(676)
Toronto-Dominion Bank	6/2/23	JPY	1,099,626	USD	8,098	13	—
State Street Bank & Trust Co.	6/2/23	JPY	1,000,000	USD	7,378	—	(2)
JPMorgan Chase Bank, N.A.	5/3/23	KRW	1,947,195,160	USD	1,453,868	1,209	—
HSBC Bank plc	5/3/23	KRW	653,882,400	USD	488,300	326	—
HSBC Bank plc	5/3/23	KRW	630,342,200	USD	471,874	—	(839)
BNP Paribas	5/3/23	KRW	627,719,200	USD	468,762	313	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
JPMorgan Chase Bank, N.A.	5/3/23	KRW	411,466,360	USD 307,581	—	(105)
State Street Bank & Trust Co.	5/3/23	KRW	381,024,200	USD 287,201	—	(2,473)
Standard Chartered Bank	5/3/23	KRW	310,381,200	USD 232,297	—	(359)
Deutsche Bank AG	5/3/23	KRW	295,912,400	USD 221,078	48	—
Standard Chartered Bank	5/3/23	KRW	244,939,800	USD 182,914	122	—
State Street Bank & Trust Co.	5/3/23	KRW	221,934,400	USD 165,808	36	—
Standard Chartered Bank	5/2/23	MXN	100,000	USD 5,537	22	—
BNP Paribas	5/3/23	MYR	1,637,800	USD 367,367	—	(116)
HSBC Bank plc	5/3/23	MYR	995,540	USD 223,040	194	—
BNP Paribas	5/3/23	MYR	814,600	USD 182,584	77	—
Standard Chartered Bank	5/3/23	MYR	55,015	USD 12,327	9	—
BNP Paribas	5/3/23	NOK	1,575,000	USD 147,319	493	—
Toronto-Dominion Bank	5/3/23	NOK	62,393	USD 5,820	35	—
Citibank, N.A.	5/4/23	PEN	328,662	USD 88,041	613	—
Wells Fargo Bank N.A.	5/4/23	PEN	109,554	USD 29,230	321	—
UBS AG	5/4/23	PEN	51,958	USD 13,821	195	—
Toronto-Dominion Bank	5/4/23	PLN	881,397	USD 211,063	657	—
Deutsche Bank AG	5/4/23	PLN	444,012	USD 106,386	270	—
Barclays Bank plc	5/3/23	RON	327,000	USD 72,804	300	—
Deutsche Bank AG	5/3/23	RON	327,000	USD 72,781	323	—
UBS AG	5/3/23	SEK	2,631,799	USD 254,526	2,147	—
Barclays Bank plc	5/3/23	SEK	2,631,799	USD 254,403	2,270	—
Deutsche Bank AG	5/3/23	SEK	2,592,518	USD 251,569	1,273	—
Bank of America, N.A.	5/2/23	SEK	92,000	USD 8,927	45	—
HSBC Bank plc	5/3/23	SGD	594,511	USD 444,827	748	—
Morgan Stanley Capital Services Inc.	5/3/23	SGD	60,000	USD 45,188	—	(219)
Toronto-Dominion Bank	5/2/23	SGD	12,000	USD 8,980	14	—
Standard Chartered Bank	5/3/23	THB	10,798,325	USD 314,821	1,496	—
JPMorgan Chase Bank, N.A.	5/3/23	THB	6,405,200	USD 187,275	353	—
Standard Chartered Bank	5/3/23	THB	3,306,000	USD 96,865	—	(22)
Deutsche Bank AG	5/3/23	THB	2,257,200	USD 66,194	—	(73)
Commonwealth Bank of Australia	6/2/23	USD	1,548,831	AUD 2,340,580	—	(2,112)
Commonwealth Bank of Australia	5/2/23	USD	1,366,209	AUD 2,037,825	17,671	—
JPMorgan Chase Bank, N.A.	5/2/23	USD	1,163,256	AUD 1,735,103	15,045	—
JPMorgan Chase Bank, N.A.	6/2/23	USD	1,032,554	AUD 1,560,387	—	(1,408)
UBS AG	5/2/23	USD	471,105	AUD 702,697	6,094	—
UBS AG	6/2/23	USD	463,778	AUD 700,858	—	(632)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
State Street Bank & Trust Co.	5/2/23	USD	64,493	AUD 96,200	833	—
State Street Bank & Trust Co.	6/2/23	USD	34,334	AUD 52,000	—	(123)
Morgan Stanley Capital Services Inc.	5/2/23	USD	12,861	AUD 19,000	288	—
BNP Paribas	5/2/23	USD	7,317	AUD 11,000	38	—
Toronto-Dominion Bank	5/2/23	USD	1,646,622	CAD 2,227,517	2,458	—
Toronto-Dominion Bank	6/2/23	USD	1,637,760	CAD 2,219,961	—	(1,820)
Royal Bank of Canada	6/2/23	USD	1,168,584	CAD 1,590,950	—	(6,431)
Standard Chartered Bank	6/2/23	USD	944,863	CAD 1,280,750	—	(1,050)
Standard Chartered Bank	5/2/23	USD	922,926	CAD 1,248,532	1,367	—
State Street Bank & Trust Co.	5/2/23	USD	757,943	CAD 1,024,735	1,570	—
Commonwealth Bank of Australia	6/2/23	USD	692,054	CAD 940,000	—	(2,194)
Bank of New York	5/2/23	USD	679,749	CAD 920,000	684	—
BNP Paribas	6/2/23	USD	346,206	CAD 470,000	—	(918)
Bank of New York	6/2/23	USD	345,342	CAD 470,000	—	(1,782)
Wells Fargo Bank N.A.	5/2/23	USD	340,251	CAD 460,000	718	—
Commonwealth Bank of Australia	5/2/23	USD	340,025	CAD 460,000	492	—
Bank of America, N.A.	5/2/23	USD	339,874	CAD 460,000	342	—
Royal Bank of Canada	5/2/23	USD	131,186	CAD 177,468	194	—
Morgan Stanley Capital Services Inc.	6/2/23	USD	87,424	CAD 118,591	—	(163)
UBS AG	5/2/23	USD	25,885	CAD 35,018	38	—
BNP Paribas	5/2/23	USD	25,885	CAD 35,018	38	—
JPMorgan Chase Bank, N.A.	5/2/23	USD	25,847	CAD 34,965	38	—
UBS AG	5/3/23	USD	650,725	CHF 592,590	—	(12,465)
UBS AG	6/2/23	USD	495,432	CHF 439,450	1,835	—
Toronto-Dominion Bank	6/2/23	USD	397,405	CHF 352,500	1,472	—
Toronto-Dominion Bank	5/3/23	USD	371,862	CHF 338,658	—	(7,143)
Bank of America, N.A.	6/2/23	USD	135,434	CHF 120,798	—	(248)
BNP Paribas	6/2/23	USD	26,494	CHF 23,500	98	—
State Street Bank & Trust Co.	5/3/23	USD	5,490	CHF 5,000	—	(106)
State Street Bank & Trust Co.	5/4/23	USD	72,726	CLP 57,791,858	1,178	—
State Street Bank & Trust Co.	6/5/23	USD	53,196	CLP 43,508,173	—	(429)
Toronto-Dominion Bank	6/5/23	USD	35,853	CLP 28,922,296	206	—
Wells Fargo Bank N.A.	6/5/23	USD	23,825	CLP 19,281,531	60	—
Wells Fargo Bank N.A.	5/4/23	USD	23,848	CLP 18,984,384	345	—
UBS AG	5/4/23	USD	18,792	CLP 14,935,758	301	—
HSBC Bank plc	5/5/23	USD	615,361	CNY 4,214,910	6,711	—

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	6/2/23	USD	606,378	CNY 4,183,800	723	—
State Street Bank & Trust Co.	6/2/23	USD	305,273	CNY 2,107,543	181	—
State Street Bank & Trust Co.	5/5/23	USD	303,459	CNY 2,076,433	3,614	—
Standard Chartered Bank	6/2/23	USD	10,729	CNY 74,086	4	—
Toronto-Dominion Bank	6/5/23	USD	89,396	COP 411,415,805	2,601	—
State Street Bank & Trust Co.	5/4/23	USD	82,087	COP 382,337,003	780	—
Toronto-Dominion Bank	5/4/23	USD	76,542	COP 357,745,949	466	—
Wells Fargo Bank N.A.	6/5/23	USD	65,241	COP 300,936,982	1,753	—
State Street Bank & Trust Co.	6/5/23	USD	41,437	COP 191,556,444	1,025	—
Wells Fargo Bank N.A.	5/4/23	USD	23,694	COP 111,076,280	73	—
Bank of America, N.A.	5/4/23	USD	11,322	COP 52,750,000	105	—
BNP Paribas	5/3/23	USD	241,608	CZK 5,234,655	—	(3,498)
Toronto-Dominion Bank	6/2/23	USD	199,970	CZK 4,277,725	—	(26)
Deutsche Bank AG	6/2/23	USD	199,793	CZK 4,277,725	—	(203)
Toronto-Dominion Bank	5/3/23	USD	145,116	CZK 3,140,793	—	(1,948)
JPMorgan Chase Bank, N.A.	5/3/23	USD	8,316	CZK 180,000	—	(112)
Deutsche Bank AG	6/2/23	USD	212,234	DKK 1,436,949	—	(660)
Bank of America, N.A.	6/2/23	USD	212,144	DKK 1,436,949	—	(750)
BNP Paribas	5/2/23	USD	207,537	DKK 1,416,949	—	(1,960)
Deutsche Bank AG	5/2/23	USD	207,446	DKK 1,416,949	—	(2,051)
State Street Bank & Trust Co.	5/2/23	USD	5,844	DKK 40,000	—	(70)
State Street Bank & Trust Co.	5/3/23	USD	12,473,244	EUR 11,455,000	—	(151,405)
State Street Bank & Trust Co.	6/2/23	USD	9,093,276	EUR 8,224,900	12,114	—
Toronto-Dominion Bank	5/3/23	USD	7,562,373	EUR 6,944,004	—	(90,672)
Bank of America, N.A.	5/3/23	USD	6,355,607	EUR 5,841,261	—	(82,094)
HSBC Bank plc	5/3/23	USD	5,523,648	EUR 5,090,000	—	(86,081)
Morgan Stanley Capital Services Inc.	6/2/23	USD	4,679,165	EUR 4,230,000	8,796	—
Morgan Stanley Capital Services Inc.	5/3/23	USD	4,078,019	EUR 3,740,000	—	(43,867)
Toronto-Dominion Bank	6/2/23	USD	4,129,869	EUR 3,734,502	6,581	—
State Street Bank & Trust Co.	6/2/23	USD	3,722,271	EUR 3,377,971	—	(7,366)
Bank of New York	5/3/23	USD	3,031,386	EUR 2,790,000	—	(43,497)
Bank of America, N.A.	6/2/23	USD	2,325,154	EUR 2,105,000	1,010	—
HSBC Bank plc	6/2/23	USD	2,105,058	EUR 1,910,000	—	(3,785)
Bank of New York	6/2/23	USD	2,073,089	EUR 1,880,000	—	(2,631)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)			Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
Morgan Stanley Capital Services Inc.	6/2/23	USD	2,072,514	EUR	1,880,000	—	(3,206)
Bank of America, N.A.	6/2/23	USD	2,069,672	EUR	1,880,000	—	(6,046)
Royal Bank of Canada	5/3/23	USD	1,915,708	EUR	1,757,583	—	(21,339)
UBS AG	6/2/23	USD	1,901,342	EUR	1,720,000	2,279	—
Wells Fargo Bank N.A.	5/3/23	USD	1,634,825	EUR	1,500,000	—	(18,336)
BNP Paribas	6/2/23	USD	1,554,446	EUR	1,410,000	—	(2,344)
Wells Fargo Bank N.A.	6/2/23	USD	1,553,937	EUR	1,410,000	—	(2,853)
JPMorgan Chase Bank, N.A.	5/3/23	USD	1,144,710	EUR	1,050,400	—	(12,944)
Toronto-Dominion Bank	6/2/23	USD	1,103,002	EUR	1,000,000	—	(1,104)
BNP Paribas	6/2/23	USD	1,045,518	EUR	946,029	1,001	—
HSBC Bank plc	6/2/23	USD	1,040,042	EUR	940,000	2,182	—
Commonwealth Bank of Australia	6/2/23	USD	1,035,032	EUR	940,000	—	(2,828)
UBS AG	5/3/23	USD	889,027	EUR	816,765	—	(11,136)
Standard Chartered Bank	5/3/23	USD	869,479	EUR	799,000	—	(11,105)
Royal Bank of Canada	6/2/23	USD	879,779	EUR	795,043	1,966	—
Standard Chartered Bank	6/2/23	USD	848,841	EUR	767,567	1,366	—
Deutsche Bank AG	6/2/23	USD	521,602	EUR	470,000	2,672	—
Bank of New York	6/2/23	USD	520,239	EUR	470,000	1,309	—
Wells Fargo Bank N.A.	6/2/23	USD	519,572	EUR	470,000	642	—
JPMorgan Chase Bank, N.A.	6/2/23	USD	519,425	EUR	470,000	495	—
Deutsche Bank AG	6/2/23	USD	518,799	EUR	470,000	—	(131)
Royal Bank of Canada	6/2/23	USD	518,115	EUR	470,000	—	(815)
Commonwealth Bank of Australia	5/3/23	USD	513,039	EUR	470,000	—	(4,952)
Bank of New York	5/3/23	USD	2,212	EUR	2,000	8	—
HSBC Bank plc	6/2/23	USD	2,746,066	GBP	2,183,361	55	—
HSBC Bank plc	5/3/23	USD	2,524,437	GBP	2,040,460	—	(40,107)
Toronto-Dominion Bank	5/3/23	USD	1,560,770	GBP	1,261,524	—	(24,771)
Royal Bank of Canada	6/2/23	USD	1,410,179	GBP	1,121,215	28	—
UBS AG	6/2/23	USD	1,089,811	GBP	866,495	22	—
UBS AG	5/3/23	USD	1,051,885	GBP	850,221	—	(16,712)
Royal Bank of Canada	5/3/23	USD	853,107	GBP	689,551	—	(13,552)
Toronto-Dominion Bank	6/2/23	USD	840,083	GBP	667,939	17	—
Toronto-Dominion Bank	6/2/23	USD	37,724	GBP	30,000	—	(7)
State Street Bank & Trust Co.	5/3/23	USD	30,958	GBP	25,000	—	(464)
State Street Bank & Trust Co.	6/2/23	USD	12,492	GBP	10,000	—	(85)
Morgan Stanley Capital Services Inc.	5/3/23	USD	10,276	GBP	8,254	—	(98)
HSBC Bank plc	5/3/23	USD	26,220	HKD	205,500	37	—
Wells Fargo Bank N.A.	6/2/23	USD	26,214	HKD	205,500	—	(6)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
BNP Paribas	6/2/23	USD	161,530	HUF 55,340,202	—	(138)
BNP Paribas	5/3/23	USD	156,744	HUF 55,340,202	—	(6,554)
Deutsche Bank AG	5/3/23	USD	584,412	IDR 8,773,194,600	—	(13,564)
Deutsche Bank AG	6/6/23	USD	503,624	IDR 7,394,080,400	76	—
Standard Chartered Bank	5/3/23	USD	367,600	IDR 5,521,098,400	—	(8,716)
Standard Chartered Bank	6/6/23	USD	373,012	IDR 5,470,783,200	440	—
Standard Chartered Bank	6/6/23	USD	97,164	IDR 1,429,429,400	—	(184)
Toronto-Dominion Bank	5/2/23	USD	133,240	ILS 476,980	1,813	—
BNP Paribas	5/2/23	USD	131,975	ILS 476,980	548	—
Deutsche Bank AG	6/2/23	USD	131,265	ILS 476,980	—	(291)
BNP Paribas	6/2/23	USD	131,164	ILS 476,980	—	(392)
Toronto-Dominion Bank	6/2/23	USD	3,370,645	JPY 454,611,775	17,318	—
Royal Bank of Canada	5/2/23	USD	1,983,109	JPY 262,871,000	53,125	—
JPMorgan Chase Bank, N.A.	5/2/23	USD	1,581,152	JPY 209,785,470	40,920	—
Wells Fargo Bank N.A.	5/2/23	USD	1,536,377	JPY 203,768,946	40,317	—
UBS AG	5/2/23	USD	1,535,155	JPY 201,907,232	52,763	—
Wells Fargo Bank N.A.	6/2/23	USD	1,376,832	JPY 185,528,467	8,330	—
BNP Paribas	5/2/23	USD	1,213,748	JPY 160,888,500	32,513	—
Royal Bank of Canada	6/2/23	USD	1,186,362	JPY 160,790,650	330	—
Toronto-Dominion Bank	5/2/23	USD	1,202,678	JPY 159,580,849	31,046	—
Bank of America, N.A.	5/2/23	USD	1,172,740	JPY 155,452,500	31,416	—
Standard Chartered Bank	5/2/23	USD	1,172,740	JPY 155,452,500	31,416	—
Standard Chartered Bank	6/2/23	USD	1,140,301	JPY 154,547,934	318	—
Bank of America, N.A.	6/2/23	USD	1,140,301	JPY 154,547,934	317	—
BNP Paribas	6/2/23	USD	1,140,301	JPY 154,547,934	318	—
Bank of New York	5/2/23	USD	918,826	JPY 121,628,433	25,837	—
UBS AG	6/2/23	USD	467,876	JPY 62,293,959	8,381	—
Morgan Stanley Capital Services Inc.	6/2/23	USD	457,432	JPY 61,861,624	1,126	—
Bank of New York	6/2/23	USD	458,103	JPY 61,830,344	2,027	—
HSBC Bank plc	6/2/23	USD	456,131	JPY 61,799,824	281	—
BNP Paribas	6/2/23	USD	455,314	JPY 61,779,638	—	(388)
UBS AG	6/2/23	USD	454,877	JPY 61,779,638	—	(824)
Morgan Stanley Capital Services Inc.	6/2/23	USD	455,132	JPY 61,773,460	—	(524)
HSBC Bank plc	5/2/23	USD	459,869	JPY 60,742,751	13,900	—
Commonwealth Bank of Australia	6/2/23	USD	96,057	JPY 13,000,000	166	—
State Street Bank & Trust Co.	5/2/23	USD	68,615	JPY 9,000,000	2,537	—
Bank of Montreal	6/2/23	USD	5,999	JPY 800,000	98	—
JPMorgan Chase Bank, N.A.	5/3/23	USD	913,161	KRW 1,222,814,760	—	(609)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
JPMorgan Chase Bank, N.A.	5/3/23	USD	875,120	KRW 1,135,846,760	26,338	—
JPMorgan Chase Bank, N.A.	6/2/23	USD	618,426	KRW 827,024,400	—	(742)
HSBC Bank plc	5/3/23	USD	504,616	KRW 653,882,400	15,991	—
HSBC Bank plc	5/3/23	USD	470,722	KRW 630,342,200	—	(314)
BNP Paribas	5/3/23	USD	482,603	KRW 627,719,200	13,529	—
HSBC Bank plc	6/2/23	USD	459,624	KRW 613,174,200	559	—
JPMorgan Chase Bank, N.A.	6/2/23	USD	308,114	KRW 411,466,360	62	—
State Street Bank & Trust Co.	5/3/23	USD	307,693	KRW 400,021,000	8,770	—
State Street Bank & Trust Co.	6/2/23	USD	233,161	KRW 310,676,588	566	—
Standard Chartered Bank	6/2/23	USD	232,697	KRW 310,381,200	324	—
Standard Chartered Bank	5/3/23	USD	231,783	KRW 310,381,200	—	(155)
Deutsche Bank AG	6/2/23	USD	221,461	KRW 295,912,400	—	(79)
Deutsche Bank AG	5/3/23	USD	220,979	KRW 295,912,400	—	(147)
Standard Chartered Bank	5/3/23	USD	189,340	KRW 244,939,800	6,304	—
State Street Bank & Trust Co.	6/2/23	USD	166,097	KRW 221,934,400	—	(58)
State Street Bank & Trust Co.	5/3/23	USD	670,489	MXN 12,153,296	—	(5,023)
State Street Bank & Trust Co.	6/2/23	USD	455,988	MXN 8,273,898	—	(885)
State Street Bank & Trust Co.	6/2/23	USD	214,322	MXN 3,879,398	107	—
Standard Chartered Bank	6/2/23	USD	5,501	MXN 100,000	—	(21)
BNP Paribas	5/3/23	USD	556,312	MYR 2,446,340	7,759	—
BNP Paribas	6/2/23	USD	368,134	MYR 1,637,800	68	—
HSBC Bank plc	5/3/23	USD	227,631	MYR 1,001,600	3,038	—
HSBC Bank plc	6/2/23	USD	223,514	MYR 995,540	—	(215)
BNP Paribas	6/2/23	USD	182,966	MYR 814,600	—	(100)
Standard Chartered Bank	6/2/23	USD	12,352	MYR 55,015	—	(11)
BNP Paribas	6/2/23	USD	147,540	NOK 1,575,000	—	(505)
BNP Paribas	5/3/23	USD	143,418	NOK 1,500,000	2,645	—
UBS AG	5/3/23	USD	8,383	NOK 87,393	181	—
Toronto-Dominion Bank	6/2/23	USD	5,829	NOK 62,393	—	(36)
State Street Bank & Trust Co.	5/3/23	USD	4,780	NOK 50,000	88	—
Commonwealth Bank of Australia	6/2/23	USD	208,277	NZD 337,236	—	(252)
Commonwealth Bank of Australia	5/2/23	USD	201,241	NZD 321,636	2,343	—
JPMorgan Chase Bank, N.A.	6/2/23	USD	138,851	NZD 224,824	—	(168)
JPMorgan Chase Bank, N.A.	5/2/23	USD	140,418	NZD 224,424	1,635	—
HSBC Bank plc	5/2/23	USD	10,002	NZD 16,000	107	—
BNP Paribas	6/2/23	USD	6,176	NZD 10,000	—	(8)
Citibank, N.A.	6/5/23	USD	87,872	PEN 328,662	—	(589)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Wells Fargo Bank N.A.	5/4/23	USD	54,540	PEN 205,701	—	(946)
Citibank, N.A.	5/4/23	USD	42,233	PEN 158,684	—	(570)
Wells Fargo Bank N.A.	6/5/23	USD	29,177	PEN 109,554	—	(310)
Toronto-Dominion Bank	5/4/23	USD	28,110	PEN 105,789	—	(426)
UBS AG	6/5/23	USD	13,796	PEN 51,958	—	(189)
Goldman Sachs & Co.	5/4/23	USD	5,300	PEN 20,000	—	(95)
Toronto-Dominion Bank	6/2/23	USD	210,716	PLN 881,397	—	(639)
Toronto-Dominion Bank	5/4/23	USD	187,739	PLN 809,630	—	(6,742)
BNP Paribas	5/4/23	USD	112,785	PLN 485,778	—	(3,903)
Deutsche Bank AG	6/2/23	USD	106,211	PLN 444,012	—	(261)
UBS AG	5/4/23	USD	6,951	PLN 30,000	—	(256)
Barclays Bank plc	6/6/23	USD	72,750	RON 327,000	—	(301)
Deutsche Bank AG	6/6/23	USD	72,728	RON 327,000	—	(323)
Deutsche Bank AG	5/3/23	USD	69,338	RON 315,500	—	(1,196)
Barclays Bank plc	5/3/23	USD	69,292	RON 315,500	—	(1,242)
HSBC Bank plc	5/3/23	USD	5,114	RON 23,000	—	(28)
UBS AG	5/3/23	USD	523,154	SEK 5,408,282	—	(4,302)
UBS AG	6/2/23	USD	254,913	SEK 2,631,799	—	(2,178)
Barclays Bank plc	6/2/23	USD	254,790	SEK 2,631,799	—	(2,302)
Deutsche Bank AG	6/2/23	USD	251,947	SEK 2,592,518	—	(1,307)
Toronto-Dominion Bank	5/3/23	USD	223,133	SEK 2,317,835	—	(2,920)
State Street Bank & Trust Co.	5/3/23	USD	12,557	SEK 130,000	—	(121)
State Street Bank & Trust Co.	6/2/23	USD	11,725	SEK 120,000	3	—
Bank of America, N.A.	6/2/23	USD	8,941	SEK 92,000	—	(46)
HSBC Bank plc	6/5/23	USD	445,335	SGD 594,511	—	(806)
BNP Paribas	5/3/23	USD	238,925	SGD 317,319	1,101	—
HSBC Bank plc	5/3/23	USD	238,749	SGD 317,192	1,020	—
UBS AG	5/3/23	USD	15,056	SGD 20,000	66	—
Toronto-Dominion Bank	6/5/23	USD	8,991	SGD 12,000	—	(14)
JPMorgan Chase Bank, N.A.	6/5/23	USD	7,504	SGD 10,000	—	—
Standard Chartered Bank	5/3/23	USD	458,291	THB 15,593,525	1,508	—
Standard Chartered Bank	6/2/23	USD	412,957	THB 14,104,325	—	(1,523)
JPMorgan Chase Bank, N.A.	6/2/23	USD	187,840	THB 6,405,200	—	(389)
Standard Chartered Bank	5/3/23	USD	110,536	THB 3,775,400	—	(57)
BNP Paribas	5/3/23	USD	99,479	THB 3,397,800	—	(53)
Deutsche Bank AG	6/2/23	USD	76,612	THB 2,604,508	74	—
					646,261	(910,092)

At April 30, 2023, the counterparties had deposited in segregated accounts securities with a value of \$92,571,000 and cash of \$7,350,000 in connection with open forward currency contracts.

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

Statement of Assets and Liabilities

As of April 30, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$96,023,496)	84,025,035
Affiliated Issuers (Cost \$1,004,282)	1,004,285
Total Investments in Securities	85,029,320
Investment in Vanguard	2,997
Cash	267
Foreign Currency, at Value (Cost \$452,251)	454,241
Receivables for Investment Securities Sold	255,957
Receivables for Accrued Income	633,865
Receivables for Capital Shares Issued	13,910
Unrealized Appreciation—Forward Currency Contracts	646,261
Other Assets	19,988
Total Assets	87,056,806
Liabilities	
Payables for Investment Securities Purchased	838,862
Payables for Capital Shares Redeemed	31,268
Payables for Distributions	2,684
Payables to Vanguard	2,823
Variation Margin Payable—Futures Contracts	247
Unrealized Depreciation—Forward Currency Contracts	910,092
Total Liabilities	1,785,976
Net Assets	85,270,830

At April 30, 2023, net assets consisted of:

Paid-in Capital	94,816,744
Total Distributable Earnings (Loss)	(9,545,914)
Net Assets	85,270,830

Investor Shares—Net Assets

Applicable to 3,918,003 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	38,318
Net Asset Value Per Share—Investor Shares	\$9.78

ETF Shares—Net Assets

Applicable to 1,005,114,192 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	49,127,699
Net Asset Value Per Share—ETF Shares	\$48.88

Admiral Shares—Net Assets

Applicable to 1,225,176,792 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	23,950,026
Net Asset Value Per Share—Admiral Shares	\$19.55

Institutional Shares—Net Assets

Applicable to 414,353,263 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	12,154,787
Net Asset Value Per Share—Institutional Shares	\$29.33

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

Statement of Operations

	Six Months Ended April 30, 2023
	(\$000)
Investment Income	
Income	
Interest ^{1,2}	682,861
Total Income	682,861
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	2,891
Management and Administrative— Investor Shares	32
Management and Administrative— ETF Shares	11,924
Management and Administrative— Admiral Shares	11,121
Management and Administrative— Institutional Shares	3,150
Marketing and Distribution— Investor Shares	2
Marketing and Distribution— ETF Shares	948
Marketing and Distribution— Admiral Shares	533
Marketing and Distribution— Institutional Shares	223
Custodian Fees	1,408
Shareholders' Reports—Investor Shares	—
Shareholders' Reports—ETF Shares	899
Shareholders' Reports—Admiral Shares	157
Shareholders' Reports—Institutional Shares	9
Trustees' Fees and Expenses	18
Other Expenses	27
Total Expenses	33,342
Expenses Paid Indirectly	(54)
Net Expenses	33,288
Net Investment Income	649,573
Realized Net Gain (Loss)	
Investment Securities Sold ¹	(2,833,301)
Futures Contracts	(33,031)
Forward Currency Contracts	(8,327,099)
Foreign Currencies	1,711,496
Realized Net Gain (Loss)	(9,481,935)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	11,328,336
Futures Contracts	4,040
Forward Currency Contracts	26,534
Foreign Currencies	98,331
Change in Unrealized Appreciation (Depreciation)	11,457,241
Net Increase (Decrease) in Net Assets Resulting from Operations	2,624,879

¹ Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$14,172,000, \$6,000, \$2,000, and \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

² Interest is net of foreign withholding taxes of \$11,566,000.

Statement of Changes in Net Assets

	Six Months Ended April 30, 2023	Year Ended October 31, 2022
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	649,573	895,067
Realized Net Gain (Loss)	(9,481,935)	12,595,846
Change in Unrealized Appreciation (Depreciation)	11,457,241	(25,145,875)
Net Increase (Decrease) in Net Assets Resulting from Operations	2,624,879	(11,654,962)
Distributions		
Investor Shares	(618)	(904,557)
ETF Shares	(498,860)	(1,726,038)
Admiral Shares	(260,682)	(1,069,575)
Institutional Shares	(127,332)	(473,513)
Total Distributions	(887,492)	(4,173,683)
Capital Share Transactions		
Investor Shares	(22,044)	(28,476,384)
ETF Shares	3,387,475	7,014,128
Admiral Shares	(489,138)	(755,230)
Institutional Shares	924,921	478,429
Net Increase (Decrease) from Capital Share Transactions	3,801,214	(21,739,057)
Total Increase (Decrease)	5,538,601	(37,567,702)
Net Assets		
Beginning of Period	79,732,229	117,299,931
End of Period	85,270,830	79,732,229

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2023	Year Ended October 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$9.58	\$11.32	\$11.66	\$11.68	\$10.90	\$10.96
Investment Operations						
Net Investment Income ¹	.074	.086	.092	.109	.121	.113
Net Realized and Unrealized Gain (Loss) on Investments	.231	(1.417)	(.320)	.240	.988	.068
Total from Investment Operations	.305	(1.331)	(.228)	.349	1.109	.181
Distributions						
Dividends from Net Investment Income	(.105)	(.336)	(.094)	(.369)	(.329)	(.241)
Distributions from Realized Capital Gains	—	(.073)	(.018)	—	—	—
Total Distributions	(.105)	(.409)	(.112)	(.369)	(.329)	(.241)
Net Asset Value, End of Period	\$9.78	\$9.58	\$11.32	\$11.66	\$11.68	\$10.90
Total Return²	3.20%	-12.16%	-1.97%	3.09%	10.39%	1.68%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$38	\$59	\$30,174	\$32,054	\$30,053	\$27,299
Ratio of Total Expenses to Average Net Assets	0.13% ³	0.13% ³	0.13%	0.13%	0.13%	0.13%
Ratio of Net Investment Income to Average Net Assets	1.54%	0.79%	0.80%	0.95%	1.07%	1.03%
Portfolio Turnover Rate	17%	27% ⁴	25% ⁴	31% ⁴	26%	22%

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 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.13%.

4 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.

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2023	Year Ended October 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$47.84	\$56.56	\$58.27	\$58.34	\$54.47	\$54.75
Investment Operations						
Net Investment Income ¹	.386	.510	.492	.572	.630	.584
Net Realized and Unrealized Gain (Loss) on Investments	1.176	(7.150)	(1.603)	1.232	4.913	.356
Total from Investment Operations	1.562	(6.640)	(1.111)	1.804	5.543	.940
Distributions						
Dividends from Net Investment Income	(.522)	(1.713)	(.510)	(1.874)	(1.673)	(1.220)
Distributions from Realized Capital Gains	—	(.367)	(.089)	—	—	—
Total Distributions	(.522)	(2.080)	(.599)	(1.874)	(1.673)	(1.220)
Net Asset Value, End of Period	\$48.88	\$47.84	\$56.56	\$58.27	\$58.34	\$54.47
Total Return	3.29%	-12.16%	-1.92%	3.20%	10.40%	1.74%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$49,128	\$44,751	\$45,348	\$33,941	\$23,911	\$12,092
Ratio of Total Expenses to Average Net Assets	0.07% ²	0.07% ²	0.07%	0.08%	0.08%	0.09%
Ratio of Net Investment Income to Average Net Assets	1.61%	0.99%	0.86%	0.99%	1.12%	1.07%
Portfolio Turnover Rate	17%	27% ³	25% ³	31% ³	26%	22%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

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

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2023	Year Ended October 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$19.14	\$22.64	\$23.32	\$23.35	\$21.79	\$21.91
Investment Operations						
Net Investment Income ¹	.150	.195	.191	.223	.246	.230
Net Realized and Unrealized Gain (Loss) on Investments	.472	(2.864)	(.644)	.489	1.976	.137
Total from Investment Operations	.622	(2.669)	(.453)	.712	2.222	.367
Distributions						
Dividends from Net Investment Income	(.212)	(.684)	(.191)	(.742)	(.662)	(.487)
Distributions from Realized Capital Gains	—	(.147)	(.036)	—	—	—
Total Distributions	(.212)	(.831)	(.227)	(.742)	(.662)	(.487)
Net Asset Value, End of Period	\$19.55	\$19.14	\$22.64	\$23.32	\$23.35	\$21.79
Total Return²	3.26%	-12.20%	-1.96%	3.15%	10.41%	1.70%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$23,950	\$23,933	\$29,241	\$50,818	\$51,889	\$43,550
Ratio of Total Expenses to Average Net Assets	0.11% ³	0.11% ³	0.11%	0.11%	0.11%	0.11%
Ratio of Net Investment Income to Average Net Assets	1.56%	0.94%	0.83%	0.97%	1.09%	1.05%
Portfolio Turnover Rate	17%	27% ⁴	25% ⁴	31% ⁴	26%	22%

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 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.11%.

4 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.

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2023	Year Ended October 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$28.72	\$33.97	\$34.99	\$35.03	\$32.70	\$32.88
Investment Operations						
Net Investment Income ¹	.232	.305	.310	.348	.382	.358
Net Realized and Unrealized Gain (Loss) on Investments	.701	(4.297)	(.977)	.739	2.954	.206
Total from Investment Operations	.933	(3.992)	(.667)	1.087	3.336	.564
Distributions						
Dividends from Net Investment Income	(.323)	(1.038)	(.299)	(1.127)	(1.006)	(.744)
Distributions from Realized Capital Gains	—	(.220)	(.054)	—	—	—
Total Distributions	(.323)	(1.258)	(.353)	(1.127)	(1.006)	(.744)
Net Asset Value, End of Period	\$29.33	\$28.72	\$33.97	\$34.99	\$35.03	\$32.70
Total Return	3.27%	-12.17%	-1.92%	3.21%	10.42%	1.74%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$12,155	\$10,989	\$12,538	\$40,548	\$34,596	\$28,196
Ratio of Total Expenses to Average Net Assets	0.07% ²	0.07% ²	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.61%	0.98%	0.89%	1.01%	1.13%	1.09%
Portfolio Turnover Rate	17%	27% ³	25% ³	31% ³	26%	22%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

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.

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, 2023.

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, as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees. 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.

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 clearinghouse 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, 2023, the fund's average investments in long and short futures contracts represented 1% and less than 1% 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 (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, 2023, the fund's average investment in forward currency contracts represented 155% of net assets, based on the average of the net amounts of notional exposure.

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.	39,299	(90,465)	(51,166)	66,988	—	—
Bank of Montreal	98	—	98	—	—	98
Bank of New York	32,278	(49,269)	(16,991)	32,910	—	—
Barclays Bank plc	2,570	(3,845)	(1,275)	880	—	—
BNP Paribas	62,913	(22,221)	40,692	—	24,608	16,084
Citibank, N.A.	613	(1,159)	(546)	—	—	—
Commonwealth Bank of Australia	23,406	(12,338)	11,068	—	20,071	—
Deutsche Bank AG	5,309	(23,056)	(17,747)	11,382	—	—
Goldman Sachs & Co.	—	(95)	(95)	—	—	—
HSBC Bank plc	49,429	(135,288)	(85,859)	71,101	—	—
JPMorgan Chase Bank, N.A.	86,657	(17,127)	69,530	—	47,892	21,638
Morgan Stanley Capital Services Inc.	13,272	(57,416)	(44,144)	52,521	—	—
Royal Bank of Canada	56,399	(44,266)	12,133	5,753	—	12,133
Standard Chartered Bank	44,884	(25,083)	19,801	—	7,350	12,451
State Street Bank & Trust Co.	33,832	(170,447)	(136,615)	153,373	—	—
Toronto-Dominion Bank	65,746	(164,421)	(98,675)	109,001	—	—
UBS AG	74,302	(61,565)	12,737	3,174	—	12,737
Wells Fargo Bank N.A.	55,254	(32,031)	23,223	2,644	—	23,223

Total International Bond Index Fund

	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)	
Exchange-Traded Futures Contracts	—	(247)	(247)	7,510	—	—
Total	646,261	(910,339)	(264,078)	517,237	99,921	98,364

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 virtually 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 and are 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, which 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 an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the 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, 2023, 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, 2023, the fund had contributed to Vanguard capital in the amount of \$2,997,000, representing less than 0.01% of the fund's net assets and 1.20% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the six months ended April 30, 2023, custodian fee offset arrangements reduced the fund's expenses by \$54,000 (an annual rate of less than 0.01% of average net assets).

D. Various inputs may be used to determine the value of the 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.

The following table summarizes the market value of the fund's investments and derivatives as of April 30, 2023, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	970	—	970
Asset-Backed/Commercial Mortgage-Backed Securities	—	733	—	733
Corporate Bonds	—	17,640,088	—	17,640,088
Sovereign Bonds	—	66,383,244	—	66,383,244
Temporary Cash Investments	1,004,285	—	—	1,004,285
Total	1,004,285	84,025,035	—	85,029,320
Derivative Financial Instruments				
Assets				
Futures Contracts ¹	1,123	—	—	1,123
Forward Currency Contracts	—	646,261	—	646,261
Total	1,123	646,261	—	647,384
Liabilities				
Futures Contracts ¹	259	—	—	259
Forward Currency Contracts	—	910,092	—	910,092
Total	259	910,092	—	910,351

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

E. At April 30, 2023, 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—Futures Contracts ¹	1,123	—	1,123
Unrealized Appreciation—Forward Currency Contracts	—	646,261	646,261
Total Assets	1,123	646,261	647,384
Unrealized Depreciation—Futures Contracts ¹	259	—	259
Unrealized Depreciation—Forward Currency Contracts	—	910,092	910,092
Total Liabilities	259	910,092	910,351

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.

Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the six months ended April 30, 2023, were:

	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
Realized Net Gain (Loss) on Derivatives			
Futures Contracts	(33,031)	—	(33,031)
Forward Currency Contracts	—	(8,327,099)	(8,327,099)
Realized Net Gain (Loss) on Derivatives	(33,031)	(8,327,099)	(8,360,130)
Change in Unrealized Appreciation (Depreciation) on Derivatives			
Futures Contracts	4,040	—	4,040
Forward Currency Contracts	—	26,534	26,534
Change in Unrealized Appreciation (Depreciation) on Derivatives	4,040	26,534	30,574

F. As of April 30, 2023, 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	83,829,716
Gross Unrealized Appreciation	14,811,819
Gross Unrealized Depreciation	(13,875,182)
Net Unrealized Appreciation (Depreciation)	936,637

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at October 31, 2022, the fund had available capital losses totaling \$1,345,128,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending October 31, 2023; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

G. During the six months ended April 30, 2023, the fund purchased \$13,771,742,000 of investment securities and sold \$16,214,129,000 of investment securities, other than temporary cash investments.

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

	Six Months Ended April 30, 2023		Year Ended October 31, 2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	3,320	342	14,939	1,334
Issued in Lieu of Cash Distributions	618	64	904,557	81,691
Redeemed	(25,982)	(2,665)	(29,395,880)	(2,741,979)
Net Increase (Decrease)—Investor Shares	(22,044)	(2,259)	(28,476,384)	(2,658,954)
ETF Shares				
Issued	3,411,587	70,187	7,295,220	139,392
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(24,112)	(500)	(281,092)	(5,700)
Net Increase (Decrease)—ETF Shares	3,387,475	69,687	7,014,128	133,692
Admiral Shares				
Issued	1,614,499	83,192	3,720,765	177,764
Issued in Lieu of Cash Distributions	243,001	12,573	998,753	45,929
Redeemed	(2,346,638)	(121,051)	(5,474,748)	(264,888)
Net Increase (Decrease)—Admiral Shares	(489,138)	(25,286)	(755,230)	(41,195)
Institutional Shares				
Issued	1,439,006	49,391	2,725,020	86,584
Issued in Lieu of Cash Distributions	124,425	4,289	459,785	14,106
Redeemed	(638,510)	(21,954)	(2,706,376)	(87,134)
Net Increase (Decrease)—Institutional Shares	924,921	31,726	478,429	13,556

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

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

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

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

J. Management has determined that no events or transactions occurred subsequent to April 30, 2023, 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 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 periodic reports throughout the year, which included information about the fund's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

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

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

Investment performance

The board considered the short- and long-term performance of the 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 below the average expense ratio charged by funds in its peer group and that the fund's advisory expenses were also 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, 2022, through December 31, 2022 (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.