

Annual Report | October 31, 2023

Vanguard Total International Bond Index Fund

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

Important information about shareholder reports

Beginning in July 2024, amendments adopted by the Securities and Exchange Commission will substantially impact the design, content, and transmission of shareholder reports. Shareholder reports will provide key fund information in a clear and concise format and must be mailed to each shareholder that has not elected to receive the reports electronically. Financial statements will no longer be included in the shareholder report but will be available at vanguard.com, can be mailed upon request, or can be accessed on the SEC's website at www.sec.gov.

You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to vanguard.com.

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Your Fund's Performance at a Glance

- For the 12 months ended October 31, 2023, the returns of Vanguard Total International Bond Index Fund ranged from 1.52% for Investor Shares to 1.67% for ETF Shares, slightly below the 1.89% return of its expense-free benchmark index. (Returns for ETF Shares are based on net asset value.)
- Early on, inflation in many developed markets eased off multidecade highs amid ongoing interest rate hikes by central banks. Unexpected resilience in labor markets and consumer spending helped dial back expectations of a sustained global recession, but the prospect of higher interest rates for longer and heightened geopolitical tensions weighed on market sentiment toward the close of the period.
- In general, bonds in Southeast Asia produced the most favorable results. Many bonds in Western Europe also performed favorably. Notable exceptions included the United Kingdom and Belgium, where bond performance lagged.
- The fund regularly uses derivatives to hedge portfolio risks. Its holdings of forward currency contracts and futures had a net negative impact for the period.
- At period-end, the fund's 30-day SEC yield—a proxy for its income-generating potential over 12 months—ranged from 3.52% for Investor Shares to 3.58% for Institutional Shares.

Market Barometer

	Average Annual Total Returns Periods Ended October 31, 2023		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	9.48%	9.53%	10.71%
Russell 2000 Index (Small-caps)	-8.56	3.95	3.31
Russell 3000 Index (Broad U.S. market)	8.38	9.19	10.23
FTSE All-World ex US Index (International)	12.35	3.51	3.88
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	0.53%	-5.51%	0.03%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	2.64	-2.48	1.00
FTSE Three-Month U.S. Treasury Bill Index	4.94	1.93	1.80
CPI			
Consumer Price Index	3.24%	5.72%	4.00%

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 October 31, 2023

	Beginning Account Value 4/30/2023	Ending Account Value 10/31/2023	Expenses Paid During Period
Based on Actual Fund Return			
Total International Bond Index Fund			
Investor Shares	\$1,000.00	\$ 983.80	\$0.65
ETF Shares	1,000.00	984.40	0.35
Admiral™ Shares	1,000.00	983.80	0.55
Institutional Shares	1,000.00	984.40	0.35
Based on Hypothetical 5% Yearly Return			
Total International Bond Index Fund			
Investor Shares	\$1,000.00	\$1,024.55	\$0.66
ETF Shares	1,000.00	1,024.85	0.36
Admiral Shares	1,000.00	1,024.65	0.56
Institutional Shares	1,000.00	1,024.85	0.36

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 (184/365).

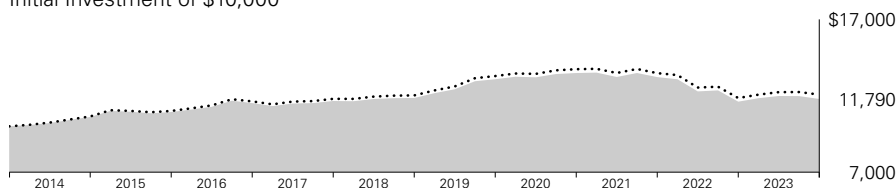
Total International Bond Index Fund

Performance Summary

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. (Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at vanguard.com/performance.) Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost. The returns shown do not reflect taxes that a shareholder would pay on fund distributions or on the sale of fund shares.

Cumulative Performance: October 31, 2013, Through October 31, 2023

Initial Investment of \$10,000



Average Annual Total Returns
Periods Ended October 31, 2023

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total International Bond Index Fund Investor Shares	1.52%	-0.11%	1.66%	\$11,790
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	1.89	0.09	1.90	12,076

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total International Bond Index Fund ETF Shares Net Asset Value	1.67%	-0.04%	1.71%	\$11,847
Total International Stock Index Fund ETF Shares Market Price	1.52	-0.06	1.69	11,825
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	1.89	0.09	1.90	12,076

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total International Bond Index Fund Admiral Shares	1.60%	-0.08%	1.69%	\$11,820
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	1.89	0.09	1.90	12,076

	One Year	Five Years	Ten Years	Final Value of a \$5,000,000 Investment
Total International Bond Index Fund Institutional Shares	1.66%	-0.04%	1.74%	\$5,939,525
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	1.89	0.09	1.90	6,037,893

See Financial Highlights for dividend and capital gains information.

Cumulative Returns of ETF Shares: October 31, 2013, Through October 31, 2023

	One Year	Five Years	Ten Years
Total International Bond Index Fund ETF Shares Market Price	1.52%	-0.30%	18.25%
Total International Bond Index Fund ETF Shares Net Asset Value	1.67	-0.20	18.47
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	1.89	0.43	20.76

For the ETF Shares, the market price is determined by the midpoint of the bid-offer spread as of the closing time of the New York Stock Exchange (generally 4 p.m., Eastern time). The net asset value is also determined as of the NYSE closing time. For more information about how the ETF Shares' market prices have compared with their net asset value, visit vanguard.com, select your ETF, click on Price, and then scroll down to the Premium/Discount chart. The ETF premium/discount chart there shows the percentage and days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of October 31, 2023

Japan	13.5%
France	12.4
Germany	11.3
Italy	7.6
United Kingdom	6.8
Canada	6.6
Spain	5.6
Supranational	4.3
Australia	3.5
United States	3.1
South Korea	3.0
Netherlands	2.8
Belgium	2.2
Switzerland	1.7
Austria	1.4
Sweden	1.3
China	1.2
Indonesia	1.1
Other	10.6

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

Schedule of Investments

As of October 31, 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 \$1,256)	5.625%	6/7/32	GBP	716	889
Asset-Backed/Commercial Mortgage-Backed Securities (0.0%)					
United Kingdom (0.0%)					
¹ Canary Wharf Finance II plc (Cost \$897)	5.952%	10/22/37	GBP	570	651
Corporate Bonds (21.3%)					
Australia (0.5%)					
AGI Finance Pty Ltd.	2.119%	6/24/27	AUD	5,000	2,763
AGI Finance Pty Ltd.	6.109%	6/28/30	AUD	800	492
Amcors UK Finance plc	1.125%	6/23/27	EUR	2,543	2,411
Ampol Ltd.	4.000%	4/17/25	AUD	7,180	4,438
APA Infrastructure Ltd.	4.250%	11/26/24	GBP	448	533
APA Infrastructure Ltd.	0.750%	3/15/29	EUR	5,600	4,798
APA Infrastructure Ltd.	2.000%	7/15/30	EUR	5,000	4,386
APA Infrastructure Ltd.	3.125%	7/18/31	GBP	1,000	958
APA Infrastructure Ltd.	1.250%	3/15/33	EUR	4,608	3,493
APA Infrastructure Ltd.	2.500%	3/15/36	GBP	5,176	4,011
APT Pipelines Ltd.	2.000%	3/22/27	EUR	4,309	4,178
Aurizon Network Pty Ltd.	3.125%	6/1/26	EUR	1,701	1,747
Ausgrid Finance Pty Ltd.	1.250%	7/30/25	EUR	1,710	1,714
Ausgrid Finance Pty Ltd.	1.814%	2/5/27	AUD	1,010	561
AusNet Services Holdings Pty Ltd.	1.500%	2/26/27	EUR	2,269	2,190
AusNet Services Holdings Pty Ltd.	4.400%	8/16/27	AUD	650	390
AusNet Services Holdings Pty Ltd.	4.200%	8/21/28	AUD	1,410	820
AusNet Services Holdings Pty Ltd.	2.600%	7/31/29	AUD	3,160	1,624
AusNet Services Holdings Pty Ltd.	6.134%	5/31/33	AUD	2,630	1,573
AusNet Services Holdings Pty Ltd.	1.625%	3/11/81	EUR	1,500	1,367
Australia & New Zealand Banking Group Ltd.	3.437%	4/4/25	EUR	12,500	13,135
Australia & New Zealand Banking Group Ltd.	3.652%	1/20/26	EUR	2,500	2,620
Australia & New Zealand Banking Group Ltd.	5.350%	11/4/27	AUD	3,500	2,203
Australia & New Zealand Banking Group Ltd.	0.669%	5/5/31	EUR	5,600	5,273
Australia & New Zealand Banking Group Ltd.	5.906%	8/12/32	AUD	9,135	5,670
Australia & New Zealand Banking Group Ltd.	1.500%	9/1/32	JPY	200,000	1,320
Australia & New Zealand Banking Group Ltd.	6.405%	9/20/34	AUD	7,532	4,674
BHP Billiton Finance Ltd.	3.250%	9/24/27	EUR	4,653	4,808
BHP Billiton Finance Ltd.	1.500%	4/29/30	EUR	7,299	6,509
BHP Billiton Finance Ltd.	3.125%	4/29/33	EUR	1,545	1,472
BHP Billiton Finance Ltd.	4.300%	9/25/42	GBP	2,859	2,721
Brisbane Airport Corp. Pty Ltd.	3.900%	4/24/25	AUD	1,930	1,196
CIMIC Finance Ltd.	1.500%	5/28/29	EUR	2,800	2,353
Coles Group Treasury Pty Ltd.	2.650%	11/6/29	AUD	2,610	1,360
Coles Group Treasury Pty Ltd.	2.100%	8/27/30	AUD	1,860	896
Commonwealth Bank of Australia	0.500%	7/27/26	EUR	3,269	3,169
Commonwealth Bank of Australia	3.000%	9/4/26	GBP	3,376	3,852
Commonwealth Bank of Australia	4.400%	8/18/27	AUD	10,000	6,090
Commonwealth Bank of Australia	3.768%	8/31/27	EUR	3,500	3,705
Commonwealth Bank of Australia	5.000%	1/13/28	AUD	5,000	3,104
Commonwealth Bank of Australia	0.875%	2/19/29	EUR	5,087	4,652
Commonwealth Bank of Australia	0.125%	10/15/29	EUR	10,000	8,544
Commonwealth Bank of Australia	1.625%	2/10/31	EUR	100	91
Commonwealth Bank of Australia	4.946%	4/14/32	AUD	1,310	791
Commonwealth Bank of Australia	6.860%	11/9/32	AUD	20,000	12,816
Computershare US Inc.	3.147%	11/30/27	AUD	3,000	1,671
CPI Finance Pty Ltd.	2.485%	10/28/30	AUD	2,700	1,246
DBNGP Finance Co. Pty Ltd.	4.225%	5/28/25	AUD	1,460	900
DEXUS Finance Pty Ltd.	3.000%	2/3/32	AUD	3,720	1,703

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
ElectraNet Pty Ltd.	2.473%	12/15/28	AUD	1,800	948
GAIF Bond Issuer Pty Ltd.	2.584%	11/18/27	AUD	1,800	1,001
GAIF Bond Issuer Pty Ltd.	1.900%	12/14/28	AUD	2,490	1,269
Glencore Capital Finance DAC	1.125%	3/10/28	EUR	8,070	7,368
Glencore Capital Finance DAC	1.250%	3/1/33	EUR	4,429	3,368
Glencore Finance Europe Ltd.	3.125%	3/26/26	GBP	3,524	4,016
Glencore Finance Europe Ltd.	3.750%	4/1/26	EUR	100	104
Glencore Finance Europe Ltd.	1.500%	10/15/26	EUR	200	197
Goodman Australia Finance Pty Ltd.	1.375%	9/27/25	EUR	2,094	2,079
GTA Finance Co Pty Ltd.	2.200%	8/26/27	AUD	2,810	1,525
ING Bank Australia Ltd.	4.500%	5/26/29	AUD	3,000	1,755
Lendlease Finance Ltd.	3.400%	10/27/27	AUD	930	514
Lendlease Finance Ltd.	3.700%	3/31/31	AUD	2,980	1,401
Lonsdale Finance Pty Ltd.	3.900%	10/15/25	AUD	2,550	1,564
Lonsdale Finance Pty Ltd.	2.100%	10/15/27	AUD	1,490	814
Macquarie Group Ltd.	0.350%	3/3/28	EUR	11,316	10,064
Macquarie Group Ltd.	4.080%	5/31/29	GBP	3,700	4,023
Macquarie Group Ltd.	2.723%	8/21/29	CAD	1,495	912
Macquarie Group Ltd.	0.950%	5/21/31	EUR	2,214	1,794
National Australia Bank Ltd.	0.300%	10/31/25	CHF	5,045	5,370
National Australia Bank Ltd.	3.000%	9/4/26	GBP	400	456
National Australia Bank Ltd.	0.875%	2/19/27	EUR	6,087	5,874
National Australia Bank Ltd.	2.900%	2/25/27	AUD	9,086	5,311
National Australia Bank Ltd.	2.125%	5/24/28	EUR	10,000	9,823
National Australia Bank Ltd.	1.375%	8/30/28	EUR	2,500	2,342
National Australia Bank Ltd.	0.010%	1/6/29	EUR	28,000	24,411
National Australia Bank Ltd.	3.515%	6/12/30	CAD	4,098	2,792
National Australia Bank Ltd.	1.699%	9/15/31	GBP	2,214	2,291
National Australia Bank Ltd.	6.322%	8/3/32	AUD	5,000	3,149
National Australia Bank Ltd.	6.163%	3/9/33	AUD	5,640	3,513
NBN Co. Ltd.	2.150%	6/2/28	AUD	4,650	2,513
NBN Co. Ltd.	4.125%	3/15/29	EUR	1,500	1,580
NBN Co. Ltd.	2.200%	12/16/30	AUD	3,730	1,799
NBN Co. Ltd.	4.375%	3/15/33	EUR	4,185	4,361
Network Finance Co. Pty Ltd.	6.061%	6/19/30	AUD	1,370	846
Network Finance Co. Pty. Ltd.	2.579%	10/3/28	AUD	1,160	620
NSW Electricity Networks Finance Pty Ltd.	2.732%	4/23/29	AUD	2,240	1,168
NSW Electricity Networks Finance Pty Ltd.	2.543%	9/23/30	AUD	1,250	601
Origin Energy Finance Ltd.	1.000%	9/17/29	EUR	2,599	2,601
Pacific National Finance Pty Ltd.	3.800%	9/8/31	AUD	5,000	2,257
Qantas Airways Ltd.	3.150%	9/27/28	AUD	12,280	6,694
Qantas Airways Ltd.	2.950%	11/27/29	AUD	740	377
Qantas Airways Ltd.	5.250%	9/9/30	AUD	2,530	1,454
Scentre Group Trust 1	3.875%	7/16/26	GBP	2,591	2,954
Scentre Group Trust 1 / Scentre Group Trust 2	1.750%	4/11/28	EUR	2,539	2,341
Scentre Group Trust 1 / Scentre Group Trust 2	1.450%	3/28/29	EUR	1,958	1,726
Stockland Trust	1.625%	4/27/26	EUR	4,785	4,709
Suncorp-Metway Ltd.	3.250%	8/24/26	AUD	400	239
Sydney Airport Finance Co. Pty Ltd.	4.375%	5/3/33	EUR	5,000	5,165
Telstra Corp. Ltd.	4.000%	4/19/27	AUD	890	539
Telstra Group Ltd.	1.125%	4/14/26	EUR	10,255	10,159
Telstra Group Ltd.	1.375%	3/26/29	EUR	1,263	1,178
Telstra Group Ltd.	1.000%	4/23/30	EUR	2,543	2,238
Toyota Finance Australia Ltd.	2.280%	10/21/27	EUR	7,631	7,604
Transurban Finance Co. Pty Ltd.	4.555%	11/14/28	CAD	1,213	822
Transurban Finance Co. Pty Ltd.	3.000%	4/8/30	EUR	4,539	4,394
Transurban Finance Co. Pty Ltd.	4.225%	4/26/33	EUR	7,000	7,139
Transurban Queensland Finance Pty Ltd.	3.250%	8/5/31	AUD	2,160	1,064
University of Technology Sydney	3.750%	7/20/27	AUD	220	131
Vicinity Centres Trust	3.375%	4/7/26	GBP	590	673
Vicinity Centres Trust	1.125%	11/7/29	EUR	3,012	2,537
Wesfarmers Ltd.	0.954%	10/21/33	EUR	8,836	6,729
WestConnex Finance Co. Pty Ltd.	3.150%	3/31/31	AUD	3,360	1,669
Westpac Banking Corp.	0.625%	11/22/24	EUR	2,543	2,589
Westpac Banking Corp.	4.125%	6/4/26	AUD	700	430
Westpac Banking Corp.	1.079%	4/5/27	EUR	8,921	8,628
Westpac Banking Corp.	0.875%	4/17/27	EUR	100	95

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Westpac Banking Corp.	1.125%	9/5/27	EUR	5,690	5,381
Westpac Banking Corp.	5.300%	11/11/27	AUD	15,000	9,430
Westpac Banking Corp.	1.450%	7/17/28	EUR	418	396
Westpac Banking Corp.	0.010%	9/22/28	EUR	19,280	16,932
Westpac Banking Corp.	3.799%	1/17/30	EUR	10,000	10,364
Westpac Banking Corp.	1.375%	5/17/32	EUR	5,087	4,396
Westpac Banking Corp.	6.491%	6/23/33	AUD	6,000	3,783
Woolworths Group Ltd.	1.850%	11/15/27	AUD	2,980	1,642
Woolworths Group Ltd.	0.375%	11/15/28	EUR	9,300	7,971
Woolworths Group Ltd.	2.800%	5/20/30	AUD	7,340	3,783
WSO Finance Pty Ltd.	4.500%	3/31/27	AUD	2,180	1,327
					431,067
Austria (0.3%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.125%	7/31/28	EUR	23,300	22,051
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	0.010%	10/2/29	EUR	5,700	4,876
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.750%	3/8/30	EUR	15,000	14,191
Borealis AG	1.750%	12/10/25	EUR	225	228
Erste Group Bank AG	0.750%	2/5/25	EUR	1,200	1,220
Erste Group Bank AG	1.500%	4/7/26	EUR	5,000	4,975
Erste Group Bank AG	0.625%	4/17/26	EUR	7,600	7,473
Erste Group Bank AG	0.750%	1/17/28	EUR	8,100	7,634
Erste Group Bank AG	0.010%	9/11/29	EUR	16,500	14,172
Erste Group Bank AG	0.250%	9/14/29	EUR	2,200	1,838
Erste Group Bank AG	4.250%	5/30/30	EUR	5,000	5,237
Erste Group Bank AG	0.250%	1/27/31	EUR	2,500	1,984
Erste Group Bank AG	0.875%	11/15/32	EUR	6,000	5,244
Erste Group Bank AG	0.875%	5/15/34	EUR	7,600	5,984
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	0.500%	9/4/25	EUR	2,500	2,493
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	1.625%	5/11/29	EUR	18,200	17,331
Hypo Vorarlberg Bank AG	3.250%	2/19/27	EUR	5,000	5,220
² OeBB-Infrastruktur AG	1.000%	11/18/24	EUR	6,148	6,314
² OeBB-Infrastruktur AG	3.875%	6/30/25	EUR	5,124	5,436
² OeBB-Infrastruktur AG	3.500%	10/19/26	EUR	922	979
² OeBB-Infrastruktur AG	2.250%	5/28/29	EUR	1,536	1,538
² OeBB-Infrastruktur AG	3.375%	5/18/32	EUR	5,362	5,635
² OeBB-Infrastruktur AG	3.000%	10/24/33	EUR	112	113
OMV AG	0.750%	12/4/23	EUR	1,281	1,351
OMV AG	1.000%	12/14/26	EUR	1,767	1,725
OMV AG	3.500%	9/27/27	EUR	1,400	1,469
OMV AG	1.875%	12/4/28	EUR	2,327	2,241
OMV AG	2.375%	4/9/32	EUR	7,683	7,212
OMV AG	2.875%	Perpetual	EUR	3,300	2,879
OMV AG	6.250%	Perpetual	EUR	1,690	1,821
Raiffeisen Bank International AG	0.250%	1/22/25	EUR	2,800	2,794
Raiffeisen Bank International AG	4.125%	9/8/25	EUR	1,400	1,465
Raiffeisen Bank International AG	0.375%	9/25/26	EUR	3,100	2,884
Raiffeisen Bank International AG	0.050%	9/1/27	EUR	400	350
Raiffeisen Bank International AG	5.750%	1/27/28	EUR	5,000	5,394
Raiffeisen Bank International AG	2.875%	6/18/32	EUR	2,500	2,153
Raiffeisen Bank International AG	7.375%	12/20/32	EUR	4,800	4,990
Raiffeisen Landesbank Vorarlberg mit Revisionsverband eGen	0.500%	9/17/25	EUR	2,500	2,490
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.625%	3/3/25	EUR	200	203
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.625%	8/28/26	EUR	2,500	2,432
Raiffeisenlandesbank Niederoesterreich-Wien AG	1.250%	4/21/27	EUR	37,400	36,490
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.875%	1/24/28	EUR	1,500	1,418
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.875%	1/30/29	EUR	6,000	5,517
Raiffeisenlandesbank Oberoesterreich AG	3.625%	12/13/27	EUR	7,000	7,374
Raiffeisen-Landesbank Steiermark AG	2.375%	6/14/28	EUR	200	200
Raiffeisen-Landesbank Steiermark AG	1.375%	5/11/33	EUR	2,500	2,132
UniCredit Bank Austria AG	0.750%	2/25/25	EUR	300	304
UniCredit Bank Austria AG	0.250%	6/4/27	EUR	5,000	4,710
UniCredit Bank Austria AG	2.375%	9/20/27	EUR	2,400	2,432
UNIQA Insurance Group AG	6.000%	7/27/46	EUR	700	744
					247,340

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Belgium (0.4%)					
AG Insurance SA	3.500%	6/30/47	EUR	3,400	3,317
Ageas SA NV	3.250%	7/2/49	EUR	1,700	1,553
Anheuser-Busch InBev Finance Inc.	4.320%	5/15/47	CAD	4,571	2,706
Anheuser-Busch InBev SA NV	4.000%	9/24/25	GBP	5,745	6,815
Anheuser-Busch InBev SA NV	2.700%	3/31/26	EUR	4,950	5,113
Anheuser-Busch InBev SA NV	1.150%	1/22/27	EUR	13,411	13,076
Anheuser-Busch InBev SA NV	1.125%	7/1/27	EUR	10,638	10,283
Anheuser-Busch InBev SA NV	2.125%	12/2/27	EUR	14,087	13,983
Anheuser-Busch InBev SA NV	2.000%	3/17/28	EUR	11,734	11,564
Anheuser-Busch InBev SA NV	1.500%	4/18/30	EUR	461	424
Anheuser-Busch InBev SA NV	1.650%	3/28/31	EUR	10,558	9,587
Anheuser-Busch InBev SA NV	2.875%	4/2/32	EUR	3,687	3,597
Anheuser-Busch InBev SA NV	3.250%	1/24/33	EUR	2,599	2,606
Anheuser-Busch InBev SA NV	2.000%	1/23/35	EUR	3,541	3,032
Anheuser-Busch InBev SA NV	2.750%	3/17/36	EUR	3,495	3,165
Anheuser-Busch InBev SA NV	3.700%	4/2/40	EUR	9,527	8,991
Anheuser-Busch InBev Worldwide Inc.	4.100%	9/6/27	AUD	1,210	726
Argenta Spaarbank NV	1.000%	10/13/26	EUR	7,100	6,949
Argenta Spaarbank NV	5.375%	11/29/27	EUR	3,000	3,198
Argenta Spaarbank NV	3.375%	6/22/28	EUR	5,000	5,224
Belfius Bank SA	0.750%	2/10/25	EUR	100	102
Belfius Bank SA	0.375%	9/2/25	EUR	5,000	4,926
Belfius Bank SA	0.375%	2/13/26	EUR	3,000	2,913
Belfius Bank SA	3.125%	5/11/26	EUR	6,000	6,089
Belfius Bank SA	0.125%	9/14/26	EUR	5,000	4,798
Belfius Bank SA	0.125%	2/8/28	EUR	6,300	5,647
Belfius Bank SA	5.250%	4/19/33	EUR	5,000	5,146
Belgium ING SA	1.500%	5/19/29	EUR	5,800	5,500
BNP Paribas Fortis SA	0.625%	10/4/25	EUR	300	299
BNP Paribas Fortis SA	0.875%	3/22/28	EUR	5,000	4,711
Cofinimmo SA	1.000%	1/24/28	EUR	1,800	1,610
Cofinimmo SA	0.875%	12/2/30	EUR	1,500	1,161
Elia Group SA NV	1.500%	9/5/28	EUR	1,200	1,122
Elia Group SA/NV	5.850%	12/31/99	EUR	4,000	4,184
Elia Transmission Belgium SA	1.375%	1/14/26	EUR	9,300	9,296
Elia Transmission Belgium SA	3.250%	4/4/28	EUR	200	207
Elia Transmission Belgium SA	3.000%	4/7/29	EUR	300	301
Elia Transmission Belgium SA	0.875%	4/28/30	EUR	9,200	7,950
Elia Transmission Belgium SA	3.625%	1/18/33	EUR	4,000	4,035
Euroclear Bank SA	0.125%	7/7/25	EUR	4,600	4,567
Euroclear Bank SA	3.625%	10/13/27	EUR	4,000	4,169
Euroclear Investments SA	1.125%	12/7/26	EUR	8,000	7,754
Euroclear Investments SA	2.625%	4/11/48	EUR	5,000	4,657
FLUVIUS System Operator CVBA	1.750%	12/4/26	EUR	3,000	2,908
FLUVIUS System Operator CVBA	0.250%	6/14/28	EUR	3,900	3,489
FLUVIUS System Operator CVBA	2.875%	5/7/29	EUR	1,800	1,797
FLUVIUS System Operator CVBA	0.250%	12/2/30	EUR	5,200	4,233
FLUVIUS System Operator CVBA	0.625%	11/24/31	EUR	5,500	4,410
FLUVIUS System Operator CVBA	4.000%	7/6/32	EUR	3,000	3,088
Groupe Bruxelles Lambert NV	1.875%	6/19/25	EUR	3,000	3,069
ING Belgium SA	0.625%	5/30/25	EUR	6,700	6,744
ING Belgium SA	0.750%	9/28/26	EUR	5,900	5,763
KBC Bank NV	0.000%	12/3/25	EUR	29,000	28,471
KBC Bank NV	0.750%	10/24/27	EUR	3,600	3,420
KBC Group NV	1.500%	3/29/26	EUR	4,600	4,654
KBC Group NV	4.500%	6/6/26	EUR	4,000	4,225
KBC Group NV	0.125%	9/10/26	EUR	5,000	4,887
KBC Group NV	0.750%	1/21/28	EUR	21,400	20,106
KBC Group NV	5.500%	9/20/28	GBP	3,000	3,545
KBC Group NV	0.125%	1/14/29	EUR	15,100	13,370
KBC Group NV	4.375%	4/19/30	EUR	9,000	9,389
KBC Group NV	0.625%	12/7/31	EUR	1,000	917
Solvay SA	2.750%	12/2/27	EUR	4,100	4,147
VGP NV	1.625%	1/17/27	EUR	1,900	1,687
VGP NV	1.500%	4/8/29	EUR	3,300	2,577

343,949

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Canada (1.7%)					
³ 407 International Inc.	1.800%	5/22/25	CAD	1,377	941
407 International Inc.	2.430%	5/4/27	CAD	1,096	726
407 International Inc.	3.140%	3/6/30	CAD	2,791	1,803
³ 407 International Inc.	2.590%	5/25/32	CAD	1,529	902
407 International Inc.	3.430%	6/1/33	CAD	900	554
407 International Inc.	5.750%	2/14/36	CAD	1,017	731
407 International Inc.	4.450%	11/15/41	CAD	2,550	1,609
407 International Inc.	4.190%	4/25/42	CAD	2,805	1,716
407 International Inc.	3.650%	9/8/44	CAD	5,102	2,846
407 International Inc.	3.830%	5/11/46	CAD	5,102	2,885
407 International Inc.	3.600%	5/21/47	CAD	3,507	1,911
407 International Inc.	3.720%	5/11/48	CAD	26	14
407 International Inc.	3.670%	3/8/49	CAD	1,019	559
407 International Inc.	2.840%	3/7/50	CAD	2,092	970
407 International Inc.	4.860%	7/31/53	CAD	2,000	1,324
55 Ontario School Board Trust	5.900%	6/2/33	CAD	2,623	1,990
Aeroports de Montreal	5.170%	9/17/35	CAD	1,848	1,272
Aeroports de Montreal	5.670%	10/16/37	CAD	946	694
Aeroports de Montreal	3.030%	4/21/50	CAD	1,962	961
Aeroports de Montreal	3.441%	4/26/51	CAD	2,000	1,058
AIMCo Realty Investors LP	3.367%	6/1/27	CAD	961	644
AIMCo Realty Investors LP	3.043%	6/1/28	CAD	1,019	658
AIMCo Realty Investors LP	2.712%	6/1/29	CAD	5,714	3,541
Alberta Powerline LP	4.065%	12/1/53	CAD	3,425	1,963
Alberta Powerline LP	4.065%	3/1/54	CAD	528	302
Alectra Inc.	2.488%	5/17/27	CAD	5,585	3,674
Alectra Inc.	1.751%	2/11/31	CAD	500	284
Alectra Inc.	3.958%	7/30/42	CAD	800	475
Alectra Inc.	3.458%	4/12/49	CAD	1,118	593
Alectra Inc.	5.225%	11/14/52	CAD	700	493
Algonquin Power Co.	4.090%	2/17/27	CAD	1,100	750
Algonquin Power Co.	4.600%	1/29/29	CAD	1,155	784
Algonquin Power Co.	2.850%	7/15/31	CAD	1,196	698
Alimentation Couche-Tard Inc.	3.600%	6/2/25	CAD	3,484	2,435
Alimentation Couche-Tard Inc.	1.875%	5/6/26	EUR	100	100
Alimentation Couche-Tard Inc.	5.592%	9/25/30	CAD	3,000	2,156
Allied Properties REIT	3.636%	4/21/25	CAD	2,550	1,755
Allied Properties REIT	1.726%	2/12/26	CAD	1,496	963
Allied Properties REIT	3.113%	4/8/27	CAD	2,550	1,615
Allied Properties REIT	3.394%	8/15/29	CAD	1,267	746
Allied Properties REIT	3.117%	2/21/30	CAD	1,465	831
Allied Properties REIT	3.095%	2/6/32	CAD	1,496	783
AltaGas Ltd.	3.840%	1/15/25	CAD	2,676	1,885
AltaGas Ltd.	4.120%	4/7/26	CAD	1,200	834
AltaGas Ltd.	4.638%	5/15/26	CAD	1,400	983
AltaGas Ltd.	3.980%	10/4/27	CAD	1,525	1,031
AltaGas Ltd.	2.075%	5/30/28	CAD	1,520	931
AltaGas Ltd.	2.477%	11/30/30	CAD	700	401
AltaGas Ltd.	4.500%	8/15/44	CAD	1,074	599
AltaGas Ltd.	4.990%	10/4/47	CAD	863	509
AltaLink LP	4.872%	11/15/40	CAD	2,604	1,753
AltaLink LP	4.462%	11/8/41	CAD	1,223	781
AltaLink LP	3.990%	6/30/42	CAD	1,491	891
AltaLink LP	4.922%	9/17/43	CAD	1,529	1,032
AltaLink LP	4.054%	11/21/44	CAD	911	544
AltaLink LP	4.090%	6/30/45	CAD	813	487
AltaLink LP	3.717%	12/3/46	CAD	1,648	925
AltaLink LP	4.446%	7/11/53	CAD	500	312
ARC Resources Ltd.	2.354%	3/10/26	CAD	1,300	868
ARC Resources Ltd.	3.465%	3/10/31	CAD	2,153	1,317
Artis REIT	5.600%	4/29/25	CAD	700	484
Atco Ltd.	5.500%	11/1/78	CAD	520	346
Bank of Montreal	2.370%	2/3/25	CAD	6,123	4,238
Bank of Montreal	4.609%	9/10/25	CAD	2,550	1,813
Bank of Montreal	1.758%	3/10/26	CAD	3,485	2,307
Bank of Montreal	1.000%	4/5/26	EUR	13,440	13,315

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bank of Montreal	1.551%	5/28/26	CAD	3,742	2,445
Bank of Montreal	3.375%	7/4/26	EUR	7,500	7,859
Bank of Montreal	1.000%	9/9/26	GBP	2,800	2,996
Bank of Montreal	2.700%	12/9/26	CAD	5,102	3,411
Bank of Montreal	3.650%	4/1/27	CAD	6,236	4,215
Bank of Montreal	4.309%	6/1/27	CAD	7,533	5,188
Bank of Montreal	4.709%	12/7/27	CAD	6,500	4,515
Bank of Montreal	3.190%	3/1/28	CAD	8,939	5,954
Bank of Montreal	5.039%	5/29/28	CAD	9,100	6,383
Bank of Montreal	0.050%	6/8/29	EUR	14,781	12,777
Bank of Montreal	2.077%	6/17/30	CAD	4,184	2,824
Bank of Montreal	1.928%	7/22/31	CAD	4,513	2,904
Bank of Montreal	6.534%	10/27/32	CAD	2,800	2,037
Bank of Montreal	6.034%	9/7/33	CAD	4,000	2,846
Bank of Nova Scotia	1.950%	1/10/25	CAD	4,464	3,081
Bank of Nova Scotia	2.160%	2/3/25	CAD	5,612	3,874
Bank of Nova Scotia	0.010%	3/18/25	EUR	6,539	6,556
Bank of Nova Scotia	5.500%	5/8/26	CAD	5,000	3,586
Bank of Nova Scotia	0.125%	9/4/26	EUR	5,938	5,638
Bank of Nova Scotia	1.850%	11/2/26	CAD	9,206	5,954
Bank of Nova Scotia	2.620%	12/2/26	CAD	7,654	5,113
Bank of Nova Scotia	0.010%	1/14/27	EUR	5,087	4,785
Bank of Nova Scotia	2.950%	3/8/27	CAD	13,397	8,862
Bank of Nova Scotia	1.400%	11/1/27	CAD	6,029	3,713
Bank of Nova Scotia	0.010%	12/15/27	EUR	28,903	26,376
Bank of Nova Scotia	3.250%	1/18/28	EUR	38,000	39,500
Bank of Nova Scotia	3.100%	2/2/28	CAD	7,109	4,724
Bank of Nova Scotia	3.934%	5/3/32	CAD	6,130	4,088
Bank of Nova Scotia	5.679%	8/2/33	CAD	3,500	2,461
BCI QuadReal Realty	1.680%	3/3/25	CAD	1,019	697
BCI QuadReal Realty	1.747%	7/24/30	CAD	2,274	1,277
bclMC Realty Corp.	2.840%	6/3/25	CAD	3,573	2,465
bclMC Realty Corp.	3.000%	3/31/27	CAD	1,701	1,127
Bell Telephone Co. of Canada or Bell Canada	2.750%	1/29/25	CAD	5,487	3,819
Bell Telephone Co. of Canada or Bell Canada	3.350%	3/12/25	CAD	6,735	4,715
Bell Telephone Co. of Canada or Bell Canada	3.550%	3/2/26	CAD	1,529	1,058
Bell Telephone Co. of Canada or Bell Canada	2.900%	8/12/26	CAD	1,529	1,028
Bell Telephone Co. of Canada or Bell Canada	1.650%	8/16/27	CAD	2,700	1,692
Bell Telephone Co. of Canada or Bell Canada	3.800%	8/21/28	CAD	1,529	1,024
Bell Telephone Co. of Canada or Bell Canada	5.150%	11/14/28	CAD	2,200	1,557
Bell Telephone Co. of Canada or Bell Canada	2.900%	9/10/29	CAD	2,550	1,591
Bell Telephone Co. of Canada or Bell Canada	4.550%	2/9/30	CAD	10,300	6,968
Bell Telephone Co. of Canada or Bell Canada	2.500%	5/14/30	CAD	7,484	4,448
Bell Telephone Co. of Canada or Bell Canada	3.000%	3/17/31	CAD	3,800	2,278
Bell Telephone Co. of Canada or Bell Canada	7.850%	4/2/31	CAD	2,550	2,017
Bell Telephone Co. of Canada or Bell Canada	4.750%	9/29/44	CAD	2,086	1,254
Bell Telephone Co. of Canada or Bell Canada	4.350%	12/18/45	CAD	2,434	1,372
Bell Telephone Co. of Canada or Bell Canada	4.450%	2/27/47	CAD	4,132	2,355
Bell Telephone Co. of Canada or Bell Canada	3.500%	9/30/50	CAD	6,357	3,009
Bell Telephone Co. of Canada or Bell Canada	4.050%	3/17/51	CAD	3,106	1,629
Bell Telephone Co. of Canada or Bell Canada	5.150%	2/9/53	CAD	1,600	1,000
Bell Telephone Co. of Canada or Bell Canada	5.600%	8/11/53	CAD	1,500	1,003
Bridging North America GP	4.341%	8/31/53	CAD	1,045	562
British Columbia Ferry Services Inc.	4.702%	10/23/43	CAD	1,159	767
British Columbia Ferry Services Inc.	2.794%	10/15/49	CAD	2,550	1,191
Brookfield Corp.	4.820%	1/28/26	CAD	6,855	4,841
Brookfield Corp.	3.800%	3/16/27	CAD	2,160	1,459
Brookfield Corp.	5.950%	6/14/35	CAD	600	422
Brookfield Finance II Inc.	5.431%	12/14/32	CAD	3,700	2,482
Brookfield Infrastructure Finance ULC	4.193%	9/11/28	CAD	2,166	1,449
Brookfield Infrastructure Finance ULC	3.410%	10/9/29	CAD	2,499	1,573
Brookfield Infrastructure Finance ULC	5.710%	7/27/30	CAD	3,500	2,464
Brookfield Infrastructure Finance ULC	2.855%	9/1/32	CAD	1,819	1,015
Brookfield Infrastructure Finance ULC	5.980%	2/14/33	CAD	1,100	773
Brookfield Infrastructure Finance ULC	5.439%	4/25/34	CAD	1,402	938
Brookfield Infrastructure Finance ULC	5.789%	4/25/52	CAD	930	614
Brookfield Renewable Partners ULC	3.752%	6/2/25	CAD	2,704	1,888

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Brookfield Renewable Partners ULC	3.630%	1/15/27	CAD	1,990	1,346
Brookfield Renewable Partners ULC	4.250%	1/15/29	CAD	500	337
Brookfield Renewable Partners ULC	3.380%	1/15/30	CAD	2,805	1,773
Brookfield Renewable Partners ULC	5.880%	11/9/32	CAD	1,100	783
Brookfield Renewable Partners ULC	5.292%	10/28/33	CAD	1,300	882
Brookfield Renewable Partners ULC	4.290%	11/5/49	CAD	1,990	1,095
Brookfield Renewable Partners ULC	3.330%	8/13/50	CAD	896	412
Bruce Power LP	3.969%	6/23/26	CAD	2,550	1,770
Bruce Power LP	2.680%	12/21/28	CAD	1,200	758
Bruce Power LP	4.010%	6/21/29	CAD	1,403	939
Bruce Power LP	4.000%	6/21/30	CAD	2,021	1,325
Bruce Power LP	4.990%	12/21/32	CAD	900	612
Bruce Power LP	4.132%	6/21/33	CAD	2,245	1,415
Bruce Power LP	4.746%	6/21/49	CAD	2,005	1,238
CAE Inc.	5.541%	6/12/28	CAD	1,400	995
Calgary Airport Authority	3.199%	10/7/36	CAD	6,901	3,888
Calgary Airport Authority	3.341%	10/7/38	CAD	2,452	1,367
Cameco Corp.	2.950%	10/21/27	CAD	1,622	1,052
Canadian Imperial Bank of Commerce	2.750%	3/7/25	CAD	13,299	9,214
Canadian Imperial Bank of Commerce	2.000%	4/17/25	CAD	5,102	3,486
Canadian Imperial Bank of Commerce	3.300%	5/26/25	CAD	13,217	9,225
Canadian Imperial Bank of Commerce	1.100%	1/19/26	CAD	3,742	2,450
Canadian Imperial Bank of Commerce	1.700%	7/15/26	CAD	5,301	3,457
Canadian Imperial Bank of Commerce	2.250%	1/7/27	CAD	6,603	4,292
Canadian Imperial Bank of Commerce	4.950%	6/29/27	CAD	6,900	4,827
Canadian Imperial Bank of Commerce	5.050%	10/7/27	CAD	7,700	5,418
Canadian Imperial Bank of Commerce	5.500%	1/14/28	CAD	3,800	2,713
Canadian Imperial Bank of Commerce	0.010%	4/30/29	EUR	27,476	23,810
Canadian Imperial Bank of Commerce	2.010%	7/21/30	CAD	7,845	5,273
Canadian Imperial Bank of Commerce	1.960%	4/21/31	CAD	3,546	2,305
Canadian Imperial Bank of Commerce	4.200%	4/7/32	CAD	3,348	2,255
Canadian Imperial Bank of Commerce	5.330%	1/20/33	CAD	3,505	2,428
Canadian Imperial Bank of Commerce	5.350%	4/20/33	CAD	2,700	1,870
Canadian National Railway Co.	2.800%	9/22/25	CAD	2,549	1,754
Canadian National Railway Co.	3.200%	7/31/28	CAD	1,403	934
Canadian National Railway Co.	4.150%	5/10/30	CAD	3,000	2,034
Canadian National Railway Co.	3.600%	8/1/47	CAD	5,098	2,742
Canadian National Railway Co.	3.600%	7/31/48	CAD	800	428
Canadian National Railway Co.	3.600%	2/8/49	CAD	1,432	765
Canadian National Railway Co.	3.050%	2/8/50	CAD	1,195	572
Canadian National Railway Co.	4.700%	5/10/53	CAD	3,200	2,027
Canadian Natural Resources Ltd.	2.500%	1/17/28	CAD	2,471	1,581
Canadian Natural Resources Ltd.	4.850%	5/30/47	CAD	1,166	697
Canadian Pacific Railway Co.	2.540%	2/28/28	CAD	6,865	4,438
Canadian Pacific Railway Co.	3.150%	3/13/29	CAD	2,618	1,702
Canadian Pacific Railway Co.	6.450%	11/17/39	CAD	892	697
Canadian Pacific Railway Co.	3.050%	3/9/50	CAD	887	418
Canadian Tire Corp. Ltd.	5.372%	9/16/30	CAD	1,000	708
Canadian Tire Corp. Ltd.	6.570%	2/24/34	CAD	441	319
Canadian Tire Corp. Ltd.	5.610%	9/4/35	CAD	1,016	676
Canadian Utilities Ltd.	4.851%	6/3/52	CAD	1,380	887
Canadian Western Bank	2.606%	1/30/25	CAD	3,367	2,332
Canadian Western Bank	3.859%	4/21/25	CAD	2,200	1,537
Canadian Western Bank	1.926%	4/16/26	CAD	1,860	1,220
Canadian Western Bank	5.146%	9/2/27	CAD	1,500	1,051
Canadian Western Bank	1.818%	12/16/27	CAD	1,496	921
Capital City Link General Partnership	4.386%	3/31/46	CAD	319	197
Capital Power Corp.	4.986%	1/23/26	CAD	854	602
Capital Power Corp.	4.424%	2/8/30	CAD	1,069	706
Capital Power Corp.	3.147%	10/1/32	CAD	1,224	694
CCL Industries Inc.	3.864%	4/13/28	CAD	825	548
Cenovus Energy Inc.	3.600%	3/10/27	CAD	3,125	2,128
Cenovus Energy Inc.	3.500%	2/7/28	CAD	4,349	2,895
Central 1 Credit Union	4.648%	2/7/28	CAD	1,200	811
Central 1 Credit Union	2.391%	6/30/31	CAD	1,496	951
CGI Inc.	2.100%	9/18/28	CAD	4,361	2,696
Chartwell Retirement Residences	4.211%	4/28/25	CAD	509	352

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Choice Properties REIT	3.546%	1/10/25	CAD	4,082	2,860
Choice Properties REIT	2.848%	5/21/27	CAD	3,551	2,315
Choice Properties REIT	4.178%	3/8/28	CAD	2,550	1,712
Choice Properties REIT	3.532%	6/11/29	CAD	3,623	2,308
Choice Properties REIT	2.981%	3/4/30	CAD	1,496	904
Choice Properties REIT	6.003%	6/24/32	CAD	900	634
Choice Properties REIT	5.400%	3/1/33	CAD	1,700	1,141
Choice Properties REIT	5.699%	2/28/34	CAD	1,300	886
CI Financial Corp.	7.000%	12/2/25	CAD	930	672
Clover LP	4.216%	3/31/34	CAD	829	557
Clover LP	4.216%	6/30/34	CAD	789	530
Cogeco Communications Inc.	2.991%	9/22/31	CAD	1,796	1,039
Cogeco Communications Inc.	5.299%	2/16/33	CAD	1,000	671
Concordia University	6.550%	9/2/42	CAD	1,529	1,233
Co-operators Financial Services Ltd.	3.327%	5/13/30	CAD	835	491
¹ Cordelio Amalco GP I	4.087%	6/30/34	CAD	1,950	1,278
Crombie REIT	3.677%	8/26/26	CAD	1,529	1,030
Crombie REIT	3.917%	6/21/27	CAD	917	610
Crombie REIT	2.686%	3/31/28	CAD	892	554
Crombie REIT	3.211%	10/9/30	CAD	481	281
Crombie REIT	3.133%	8/12/31	CAD	500	282
Crosslinx Transit Solutions GP	4.651%	9/30/46	CAD	1,513	921
CSS FSCC Partnership	6.915%	7/31/42	CAD	19	14
CT REIT	3.527%	6/9/25	CAD	2,346	1,622
CT REIT	3.469%	6/16/27	CAD	678	446
CT REIT	3.029%	2/5/29	CAD	700	432
CT REIT	2.371%	1/6/31	CAD	1,019	559
CU Inc.	4.543%	10/24/41	CAD	1,019	654
CU Inc.	3.805%	9/10/42	CAD	3,591	2,072
CU Inc.	4.722%	9/9/43	CAD	3,529	2,302
CU Inc.	4.085%	9/2/44	CAD	4,055	2,411
CU Inc.	3.964%	7/27/45	CAD	1,529	889
CU Inc.	3.763%	11/19/46	CAD	765	429
CU Inc.	3.548%	11/22/47	CAD	1,267	681
CU Inc.	3.950%	11/23/48	CAD	493	284
CU Inc.	2.963%	9/7/49	CAD	2,296	1,098
CU Inc.	3.174%	9/5/51	CAD	823	406
CU Inc.	4.773%	9/14/52	CAD	1,000	653
CU Inc.	5.088%	9/20/53	CAD	1,600	1,100
CU Inc.	4.558%	11/7/53	CAD	300	190
CU Inc.	4.211%	10/29/55	CAD	5,654	3,319
CU Inc.	4.593%	10/24/61	CAD	330	206
Dollarama Inc.	1.871%	7/8/26	CAD	1,496	983
Dollarama Inc.	1.505%	9/20/27	CAD	1,019	636
Dollarama Inc.	2.443%	7/9/29	CAD	2,189	1,346
Dollarama Inc.	5.165%	4/26/30	CAD	1,300	912
Dream Industrial REIT	1.662%	12/22/25	CAD	1,496	983
Dream Industrial REIT	2.539%	12/7/26	CAD	900	582
Dream Industrial REIT	2.057%	6/17/27	CAD	2,095	1,310
Dream Summit Industrial LP	2.150%	9/17/25	CAD	663	444
Dream Summit Industrial LP	1.820%	4/1/26	CAD	1,571	1,027
Dream Summit Industrial LP	2.440%	7/14/28	CAD	1,496	912
Emera Inc.	4.838%	5/2/30	CAD	1,700	1,156
Enbridge Gas Inc.	3.310%	9/11/25	CAD	1,652	1,146
Enbridge Gas Inc.	2.810%	6/1/26	CAD	1,047	708
Enbridge Gas Inc.	2.500%	8/5/26	CAD	1,016	680
Enbridge Gas Inc.	2.900%	4/1/30	CAD	2,550	1,598
Enbridge Gas Inc.	2.350%	9/15/31	CAD	3,000	1,736
Enbridge Gas Inc.	4.150%	8/17/32	CAD	2,200	1,435
Enbridge Gas Inc.	4.880%	6/21/41	CAD	1,759	1,162
Enbridge Gas Inc.	4.200%	6/2/44	CAD	2,153	1,284
Enbridge Gas Inc.	4.000%	8/22/44	CAD	1,916	1,108
Enbridge Gas Inc.	3.800%	6/1/46	CAD	1,529	849
Enbridge Gas Inc.	3.590%	11/22/47	CAD	917	487
Enbridge Gas Inc.	3.510%	11/29/47	CAD	2,391	1,253
Enbridge Gas Inc.	3.010%	8/9/49	CAD	1,529	718
Enbridge Gas Inc.	3.650%	4/1/50	CAD	2,172	1,155

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Enbridge Gas Inc.	4.950%	11/22/50	CAD	1,377	908
Enbridge Gas Inc.	3.200%	9/15/51	CAD	1,871	903
Enbridge Gas Inc.	4.550%	8/17/52	CAD	1,200	741
Enbridge Inc.	3.950%	11/19/24	CAD	1,521	1,076
Enbridge Inc.	2.440%	6/2/25	CAD	1,496	1,025
Enbridge Inc.	3.200%	6/8/27	CAD	7,547	5,010
Enbridge Inc.	5.700%	11/9/27	CAD	2,100	1,514
Enbridge Inc.	4.900%	5/26/28	CAD	1,200	838
Enbridge Inc.	2.990%	10/3/29	CAD	3,666	2,276
Enbridge Inc.	6.100%	11/9/32	CAD	3,200	2,298
Enbridge Inc.	3.100%	9/21/33	CAD	5,490	3,066
Enbridge Inc.	4.240%	8/27/42	CAD	2,322	1,277
Enbridge Inc.	4.570%	3/11/44	CAD	3,107	1,772
Enbridge Inc.	4.870%	11/21/44	CAD	2,142	1,267
Enbridge Inc.	4.100%	9/21/51	CAD	1,497	762
Enbridge Inc.	6.510%	11/9/52	CAD	2,800	2,046
Enbridge Inc.	5.760%	5/26/53	CAD	1,300	858
Enbridge Pipelines Inc.	3.450%	9/29/25	CAD	2,669	1,848
Enbridge Pipelines Inc.	3.000%	8/10/26	CAD	1,800	1,214
Enbridge Pipelines Inc.	3.520%	2/22/29	CAD	2,369	1,544
Enbridge Pipelines Inc.	2.820%	5/12/31	CAD	2,093	1,234
Enbridge Pipelines Inc.	5.330%	4/6/40	CAD	1,000	648
Enbridge Pipelines Inc.	4.550%	8/17/43	CAD	508	294
Enbridge Pipelines Inc.	4.550%	9/29/45	CAD	2,856	1,632
Enbridge Pipelines Inc.	4.130%	8/9/46	CAD	2,548	1,357
Enbridge Pipelines Inc.	4.330%	2/22/49	CAD	2,079	1,132
Enbridge Pipelines Inc.	4.200%	5/12/51	CAD	1,651	870
Enbridge Pipelines Inc.	5.820%	8/17/53	CAD	2,000	1,351
Energir Inc.	2.100%	4/16/27	CAD	737	478
Energir Inc.	3.530%	5/16/47	CAD	1,085	582
Energir LP	3.040%	2/9/32	CAD	2,516	1,531
Energir LP	4.830%	6/2/53	CAD	1,300	857
ENMAX Corp.	3.836%	6/5/28	CAD	946	626
ENMAX Corp.	3.876%	10/18/29	CAD	2,443	1,576
EPCOR Utilities Inc.	4.550%	2/28/42	CAD	1,522	978
EPCOR Utilities Inc.	3.554%	11/27/47	CAD	3,571	1,926
EPCOR Utilities Inc.	3.949%	11/26/48	CAD	465	268
EPCOR Utilities Inc.	3.106%	7/8/49	CAD	1,272	626
EPCOR Utilities Inc.	2.899%	5/19/50	CAD	961	451
EPCOR Utilities Inc.	3.287%	6/28/51	CAD	747	377
EPCOR Utilities Inc.	4.725%	9/2/52	CAD	2,000	1,304
Equitable Bank	1.939%	3/10/25	CAD	1,496	1,015
Equitable Bank	1.876%	11/26/25	CAD	1,019	670
Fair Hydro Trust	3.357%	5/15/35	CAD	3,609	2,261
Fairfax Financial Holdings Ltd.	4.950%	3/3/25	CAD	2,071	1,470
Fairfax Financial Holdings Ltd.	4.700%	12/16/26	CAD	2,550	1,767
Fairfax Financial Holdings Ltd.	4.250%	12/6/27	CAD	2,157	1,455
Fairfax Financial Holdings Ltd.	4.230%	6/14/29	CAD	1,195	783
Fairfax Financial Holdings Ltd.	3.950%	3/3/31	CAD	3,172	1,931
Federated Co-Operatives Ltd.	3.917%	6/17/25	CAD	908	631
Federation des Caisses Desjardins du Quebec	0.010%	9/24/25	EUR	21,713	21,401
Federation des Caisses Desjardins du Quebec	5.200%	10/1/25	CAD	3,500	2,497
Federation des Caisses Desjardins du Quebec	1.093%	1/21/26	CAD	2,325	1,521
Federation des Caisses Desjardins du Quebec	1.587%	9/10/26	CAD	1,100	712
Federation des Caisses Desjardins du Quebec	4.407%	5/19/27	CAD	3,900	2,696
Federation des Caisses Desjardins du Quebec	5.475%	8/16/28	CAD	1,800	1,288
Federation des Caisses Desjardins du Quebec	2.856%	5/26/30	CAD	2,805	1,918
Federation des Caisses Desjardins du Quebec	1.992%	5/28/31	CAD	3,506	2,272
Federation des Caisses Desjardins du Quebec	5.035%	8/23/32	CAD	3,900	2,679
Finning International Inc.	5.077%	6/13/42	CAD	900	566
First Capital REIT	4.323%	7/31/25	CAD	5,102	3,535
First Capital REIT	3.753%	7/12/27	CAD	1,553	1,005
First National Financial Corp.	2.961%	11/17/25	CAD	509	338
Ford Credit Canada Co.	6.777%	9/15/25	CAD	3,530	2,557
Fortis Inc.	2.180%	5/15/28	CAD	3,068	1,927
Fortis Inc.	4.431%	5/31/29	CAD	3,100	2,119
FortisAlberta Inc.	6.220%	10/31/34	CAD	52	39

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
FortisAlberta Inc.	3.672%	9/9/47	CAD	2,136	1,173
FortisAlberta Inc.	3.734%	9/18/48	CAD	100	55
FortisAlberta Inc.	2.632%	6/8/51	CAD	748	327
FortisAlberta Inc.	4.862%	5/26/53	CAD	500	331
FortisBC Energy Inc.	6.500%	5/1/34	CAD	5,102	4,019
FortisBC Energy Inc.	6.050%	2/15/38	CAD	5,102	3,847
FortisBC Energy Inc.	3.850%	12/7/48	CAD	400	226
FortisBC Inc.	4.000%	10/28/44	CAD	1,071	613
Gibson Energy Inc.	2.450%	7/14/25	CAD	917	624
Gibson Energy Inc.	2.850%	7/14/27	CAD	1,321	859
Gibson Energy Inc.	3.600%	9/17/29	CAD	1,892	1,202
Gibson Energy Inc.	5.750%	7/12/33	CAD	1,200	830
Gibson Energy Inc.	6.200%	7/12/53	CAD	700	477
Granite REIT Holdings LP	3.062%	6/4/27	CAD	1,949	1,271
Granite REIT Holdings LP	2.194%	8/30/28	CAD	1,496	905
Granite REIT Holdings LP	2.378%	12/18/30	CAD	2,028	1,135
Greater Toronto Airports Authority	1.540%	5/3/28	CAD	3,156	1,965
Greater Toronto Airports Authority	2.730%	4/3/29	CAD	4,609	2,973
Greater Toronto Airports Authority	3.260%	6/1/37	CAD	976	560
Greater Toronto Airports Authority	2.750%	10/17/39	CAD	3,889	2,020
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	2,081	1,486
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	2,550	1,658
Greater Toronto Airports Authority	3.150%	10/5/51	CAD	1,100	551
Great-West Lifeco Inc.	1.750%	12/7/26	EUR	400	398
Great-West Lifeco Inc.	2.379%	5/14/30	CAD	4,864	2,929
Great-West Lifeco Inc.	6.670%	3/21/33	CAD	1,015	770
Great-West Lifeco Inc.	5.998%	11/16/39	CAD	5,612	4,137
H&R REIT	4.071%	6/16/25	CAD	1,100	762
H&R REIT	2.906%	6/2/26	CAD	2,550	1,677
H&R REIT	2.633%	2/19/27	CAD	148	94
Halifax International Airport Authority	5.503%	7/19/41	CAD	152	106
Honda Canada Finance Inc.	3.444%	5/23/25	CAD	2,189	1,525
Honda Canada Finance Inc.	1.337%	3/17/26	CAD	1,885	1,237
Honda Canada Finance Inc.	1.711%	9/28/26	CAD	1,494	968
Honda Canada Finance Inc.	4.873%	9/23/27	CAD	1,200	843
Honda Canada Finance Inc.	1.646%	2/25/28	CAD	2,328	1,436
Hospital for Sick Children	5.217%	12/16/49	CAD	550	393
Hospital for Sick Children	3.416%	12/7/57	CAD	1,346	690
Hospital Infrastructure Partners NOH Partnership	5.439%	1/31/45	CAD	2,828	1,923
HSBC Bank Canada	3.403%	3/24/25	CAD	4,092	2,861
HSBC Bank Canada	1.782%	5/20/26	CAD	5,791	3,822
HSBC Bank Canada	0.010%	9/14/26	EUR	18,700	17,858
HSBC Bank Canada	1.500%	9/15/27	EUR	10,300	10,057
Hydro One Inc.	2.970%	6/26/25	CAD	183	127
Hydro One Inc.	2.770%	2/24/26	CAD	5,000	3,424
Hydro One Inc.	4.910%	1/27/28	CAD	2,200	1,574
Hydro One Inc.	3.020%	4/5/29	CAD	1,939	1,265
Hydro One Inc.	7.350%	6/3/30	CAD	1,019	808
Hydro One Inc.	1.690%	1/16/31	CAD	3,000	1,712
Hydro One Inc.	2.230%	9/17/31	CAD	3,246	1,888
Hydro One Inc.	6.930%	6/1/32	CAD	578	454
Hydro One Inc.	5.360%	5/20/36	CAD	509	370
Hydro One Inc.	4.890%	3/13/37	CAD	2,550	1,733
Hydro One Inc.	5.490%	7/16/40	CAD	1,798	1,298
Hydro One Inc.	4.390%	9/26/41	CAD	2,610	1,649
Hydro One Inc.	4.590%	10/9/43	CAD	2,805	1,808
Hydro One Inc.	4.170%	6/6/44	CAD	1,300	788
Hydro One Inc.	3.910%	2/23/46	CAD	1,633	944
Hydro One Inc.	5.000%	10/19/46	CAD	1,019	691
Hydro One Inc.	3.720%	11/18/47	CAD	1,734	968
Hydro One Inc.	3.630%	6/25/49	CAD	4,653	2,544
Hydro One Inc.	2.710%	2/28/50	CAD	1,713	778
Hydro One Inc.	3.640%	4/5/50	CAD	498	272
Hydro One Inc.	3.100%	9/15/51	CAD	2,170	1,058
Hydro One Inc.	4.000%	12/22/51	CAD	1,023	593
Hydro One Inc.	4.460%	1/27/53	CAD	1,100	690
Hydro One Inc.	3.790%	7/31/62	CAD	1,019	542

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Hydro One Ltd.	1.410%	10/15/27	CAD	5,859	3,674
Hydro Ottawa Holding Inc.	3.991%	5/14/43	CAD	1,071	616
Hyundai Capital Canada Inc.	2.008%	5/12/26	CAD	1,996	1,309
Hyundai Capital Canada Inc.	3.196%	2/16/27	CAD	1,674	1,104
Hyundai Capital Canada Inc.	5.565%	3/8/28	CAD	1,700	1,203
iA Financial Corp Inc.	3.187%	2/25/32	CAD	1,700	1,117
iA Financial Corp. Inc.	3.072%	9/24/31	CAD	1,529	1,012
IGM Financial Inc	5.426%	5/26/53	CAD	800	545
IGM Financial Inc.	3.440%	1/26/27	CAD	1,986	1,336
IGM Financial Inc.	4.560%	1/25/47	CAD	459	277
IGM Financial Inc.	4.115%	12/9/47	CAD	3,104	1,743
IGM Financial Inc.	4.174%	7/13/48	CAD	500	283
IGM Financial Inc.	4.206%	3/21/50	CAD	1,513	860
Independent Order of Foresters	2.885%	10/15/35	CAD	483	273
InPower BC General Partnership	4.471%	3/31/33	CAD	2,006	1,361
Intact Financial Corp.	3.770%	3/2/26	CAD	1,211	840
Intact Financial Corp.	2.850%	6/7/27	CAD	1,179	779
Intact Financial Corp.	2.179%	5/18/28	CAD	1,800	1,128
Intact Financial Corp.	1.928%	12/16/30	CAD	3,776	2,154
Intact Financial Corp.	6.400%	11/23/39	CAD	70	54
Intact Financial Corp.	5.160%	6/16/42	CAD	1,520	1,022
Intact Financial Corp.	2.954%	12/16/50	CAD	1,254	576
Intact Financial Corp.	5.276%	9/14/54	CAD	1,500	1,033
Integrated Team Solutions SJHC Partnership	5.946%	11/30/42	CAD	66	47
Inter Pipeline Ltd.	3.173%	3/24/25	CAD	844	585
Inter Pipeline Ltd.	3.484%	12/16/26	CAD	1,675	1,124
Inter Pipeline Ltd.	4.232%	6/1/27	CAD	2,696	1,836
Inter Pipeline Ltd.	5.760%	2/17/28	CAD	3,200	2,279
Inter Pipeline Ltd.	5.710%	5/29/30	CAD	2,700	1,874
Inter Pipeline Ltd.	3.983%	11/25/31	CAD	2,818	1,695
Inter Pipeline Ltd.	5.849%	5/18/32	CAD	2,060	1,401
Inter Pipeline Ltd.	6.380%	2/17/33	CAD	1,700	1,193
Inter Pipeline Ltd.	4.637%	5/30/44	CAD	1,792	973
Inter Pipeline Ltd.	5.091%	11/27/51	CAD	847	478
Ivanhoe Cambridge II Inc.	2.296%	12/12/24	CAD	1,488	1,034
Keyera Corp.	3.934%	6/21/28	CAD	1,123	747
Keyera Corp.	3.959%	5/29/30	CAD	1,622	1,037
Keyera Corp.	5.022%	3/28/32	CAD	1,488	988
Kingston Solar LP	3.571%	7/31/35	CAD	20	13
Laurentian Bank of Canada	1.950%	3/17/25	CAD	3,800	2,586
Liberty Utilities Canada LP	3.315%	2/14/50	CAD	700	335
Loblaw Cos. Ltd.	4.488%	12/11/28	CAD	3,782	2,619
Loblaw Cos. Ltd.	2.284%	5/7/30	CAD	2,833	1,691
Loblaw Cos. Ltd.	5.008%	9/13/32	CAD	600	412
Loblaw Cos. Ltd.	5.900%	1/18/36	CAD	1,272	906
Loblaw Cos. Ltd.	5.336%	9/13/52	CAD	2,000	1,344
Lower Mattagami Energy LP	2.433%	5/14/31	CAD	1,459	870
Lower Mattagami Energy LP	5.139%	5/18/41	CAD	2,443	1,709
Lower Mattagami Energy LP	4.944%	9/21/43	CAD	420	287
Lower Mattagami Energy LP	4.175%	4/23/52	CAD	900	539
Magna International Inc.	4.950%	1/31/31	CAD	1,200	826
Magna International Inc.	4.375%	3/17/32	EUR	2,500	2,635
Manulife Bank of Canada	2.378%	11/19/24	CAD	1,471	1,026
Manulife Bank of Canada	1.504%	6/25/25	CAD	1,900	1,282
Manulife Bank of Canada	1.337%	2/26/26	CAD	2,471	1,622
Manulife Bank of Canada	1.536%	9/14/26	CAD	1,496	966
Manulife Bank of Canada	2.864%	2/16/27	CAD	2,418	1,604
Manulife Finance Delaware LP	5.059%	12/15/41	CAD	1,933	1,241
Manulife Financial Corp.	2.237%	5/12/30	CAD	6,853	4,664
Manulife Financial Corp.	5.409%	3/10/33	CAD	4,100	2,885
Manulife Financial Corp.	2.818%	5/13/35	CAD	5,204	3,076
McGill University	6.150%	9/22/42	CAD	44	34
McGill University	3.975%	1/29/56	CAD	217	122
McGill University Health Centre	5.360%	12/31/43	CAD	288	204
Metro Inc.	3.390%	12/6/27	CAD	5,414	3,637
Metro Inc.	5.970%	10/15/35	CAD	2,575	1,875
Metro Inc.	5.030%	12/1/44	CAD	500	324

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Metro Inc.	4.270%	12/4/47	CAD	1,334	767
Metro Inc.	3.413%	2/28/50	CAD	1,224	599
Mountain View Partners GP	3.974%	3/31/51	CAD	85	47
National Bank of Canada	2.580%	2/3/25	CAD	3,418	2,371
National Bank of Canada	0.750%	3/13/25	EUR	4,539	4,605
National Bank of Canada	5.296%	11/3/25	CAD	2,000	1,430
National Bank of Canada	1.534%	6/15/26	CAD	2,971	1,933
National Bank of Canada	1.573%	8/18/26	CAD	5,200	3,478
National Bank of Canada	2.237%	11/4/26	CAD	3,367	2,201
National Bank of Canada	5.219%	6/14/28	CAD	6,200	4,393
National Bank of Canada	5.426%	8/16/32	CAD	2,600	1,814
NAV Canada	2.063%	5/29/30	CAD	2,994	1,795
NAV Canada	3.534%	2/23/46	CAD	509	283
NAV Canada	3.293%	3/30/48	CAD	3,572	1,870
NAV Canada	2.924%	9/29/51	CAD	577	277
Nissan Canada Inc.	2.103%	9/22/25	CAD	4,379	2,907
North Battleford Power LP	4.958%	12/31/32	CAD	1,582	1,104
North West Redwater Partnership / NWR Financing Co. Ltd.	3.200%	4/24/26	CAD	2,618	1,786
North West Redwater Partnership / NWR Financing Co. Ltd.	2.000%	12/1/26	CAD	2,095	1,365
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/27	CAD	3,870	2,560
North West Redwater Partnership / NWR Financing Co. Ltd.	4.250%	6/1/29	CAD	2,524	1,718
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/31	CAD	4,201	2,503
North West Redwater Partnership / NWR Financing Co. Ltd.	4.150%	6/1/33	CAD	2,805	1,793
North West Redwater Partnership / NWR Financing Co. Ltd.	3.650%	6/1/35	CAD	2,593	1,539
North West Redwater Partnership / NWR Financing Co. Ltd.	4.750%	6/1/37	CAD	1,529	995
North West Redwater Partnership / NWR Financing Co. Ltd.	4.350%	1/10/39	CAD	1,144	707
North West Redwater Partnership / NWR Financing Co. Ltd.	3.700%	2/23/43	CAD	1,950	1,074
North West Redwater Partnership / NWR Financing Co. Ltd.	4.050%	7/22/44	CAD	2,522	1,449
North West Redwater Partnership / NWR Financing Co. Ltd.	3.750%	6/1/51	CAD	2,244	1,187
Northern Courier Pipeline LP	3.365%	6/30/42	CAD	709	426
³ Northern Courier Pipeline LP	3.365%	6/30/42	CAD	1,665	1,000
Northwestern Hydro Acquisition Co. II LP	3.877%	12/31/36	CAD	730	422
Northwestern Hydro Acquisition Co. III LP	3.940%	12/31/38	CAD	1,174	666
Nouvelle Autoroute 30 Financement Inc.	4.114%	3/31/42	CAD	2,827	1,647
Nouvelle Autoroute 30 Financement Inc.	4.115%	6/30/42	CAD	776	452
Nova Scotia Power Inc.	4.951%	11/15/32	CAD	1,000	671
Nova Scotia Power Inc.	6.950%	8/25/33	CAD	700	534
Nova Scotia Power Inc.	5.670%	11/14/35	CAD	500	346
Nova Scotia Power Inc.	5.610%	6/15/40	CAD	1,053	725
Nova Scotia Power Inc.	4.150%	3/6/42	CAD	900	517
Nova Scotia Power Inc.	4.500%	7/20/43	CAD	1,052	630
Nova Scotia Power Inc.	3.612%	5/1/45	CAD	600	310
Nova Scotia Power Inc.	3.571%	4/5/49	CAD	1,401	699
Nova Scotia Power Inc.	3.307%	4/25/50	CAD	946	445
Nova Scotia Power Inc.	5.355%	3/24/53	CAD	700	463
OMERS Realty Corp.	3.328%	11/12/24	CAD	854	602
OMERS Realty Corp.	3.331%	6/5/25	CAD	1,627	1,132
OMERS Realty Corp.	3.244%	10/4/27	CAD	2,188	1,446
OMERS Realty Corp.	5.381%	11/14/28	CAD	3,400	2,423
OMERS Realty Corp.	3.628%	6/5/30	CAD	2,296	1,463
Ontario Power Generation Inc.	1.170%	4/22/26	CAD	1,200	783
Ontario Power Generation Inc.	3.315%	10/4/27	CAD	3,195	2,151
Ontario Power Generation Inc.	2.977%	9/13/29	CAD	4,082	2,609
Ontario Power Generation Inc.	3.215%	4/8/30	CAD	3,061	1,954
Ontario Power Generation Inc.	3.838%	6/22/48	CAD	3,061	1,696
Ontario Power Generation Inc.	4.248%	1/18/49	CAD	800	474
Ontario Power Generation Inc.	3.651%	9/13/50	CAD	923	489
Ontario Power Generation Inc.	2.947%	2/21/51	CAD	1,457	667
OPB Finance Trust	3.890%	7/4/42	CAD	700	418
Original Wempi Inc.	7.791%	10/4/27	CAD	4,000	2,922
Ottawa MacDonald-Cartier International Airport Authority	3.933%	6/9/45	CAD	847	509
Pembina Pipeline Corp.	3.710%	8/11/26	CAD	2,470	1,689
Pembina Pipeline Corp.	4.240%	6/15/27	CAD	1,525	1,047
Pembina Pipeline Corp.	4.020%	3/27/28	CAD	1,046	702
Pembina Pipeline Corp.	3.620%	4/3/29	CAD	2,229	1,437
Pembina Pipeline Corp.	3.310%	2/1/30	CAD	3,776	2,355
Pembina Pipeline Corp.	3.530%	12/10/31	CAD	2,600	1,564

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Pembina Pipeline Corp.	4.750%	4/30/43	CAD	1,525	883
Pembina Pipeline Corp.	4.810%	3/25/44	CAD	1,730	1,005
Pembina Pipeline Corp.	4.740%	1/21/47	CAD	1,723	976
Pembina Pipeline Corp.	4.750%	3/26/48	CAD	3,314	1,872
Pembina Pipeline Corp.	4.540%	4/3/49	CAD	2,856	1,553
Pembina Pipeline Corp.	4.670%	5/28/50	CAD	1,523	843
Pembina Pipeline Corp.	4.490%	12/10/51	CAD	1,994	1,065
Plenary Health Bridgepoint LP	7.246%	8/31/42	CAD	849	668
Plenary Health Care Partnerships Humber LP	4.895%	5/31/39	CAD	1,094	734
Plenary Properties LTAP LP	6.288%	1/31/44	CAD	3,264	2,413
Power Corp. of Canada	4.455%	7/27/48	CAD	1,496	890
Power Financial Corp.	6.900%	3/11/33	CAD	639	488
Primaris REIT	4.727%	3/30/27	CAD	900	609
Reliance LP	3.750%	3/15/26	CAD	949	650
Reliance LP	2.680%	12/1/27	CAD	1,543	977
Reliance LP	2.670%	8/1/28	CAD	1,496	924
RioCan REIT	2.576%	2/12/25	CAD	2,193	1,509
RioCan REIT	1.974%	6/15/26	CAD	1,529	989
RioCan REIT	2.361%	3/10/27	CAD	917	582
RioCan REIT	2.829%	11/8/28	CAD	2,424	1,474
RioCan REIT	4.628%	5/1/29	CAD	500	328
RioCan REIT	5.962%	10/1/29	CAD	1,400	975
Rogers Communications Inc.	3.100%	4/15/25	CAD	7,139	4,950
Rogers Communications Inc.	3.650%	3/31/27	CAD	4,783	3,223
Rogers Communications Inc.	5.700%	9/21/28	CAD	4,000	2,867
Rogers Communications Inc.	4.400%	11/2/28	CAD	1,066	722
Rogers Communications Inc.	3.750%	4/15/29	CAD	3,162	2,052
Rogers Communications Inc.	3.250%	5/1/29	CAD	4,024	2,544
Rogers Communications Inc.	3.300%	12/10/29	CAD	2,200	1,372
Rogers Communications Inc.	5.800%	9/21/30	CAD	1,990	1,410
Rogers Communications Inc.	2.900%	12/9/30	CAD	2,637	1,553
Rogers Communications Inc.	4.250%	4/15/32	CAD	4,262	2,678
Rogers Communications Inc.	5.900%	9/21/33	CAD	4,070	2,861
Rogers Communications Inc.	6.680%	11/4/39	CAD	1,553	1,129
Rogers Communications Inc.	6.750%	11/9/39	CAD	4,661	3,407
Rogers Communications Inc.	6.110%	8/25/40	CAD	3,150	2,161
Rogers Communications Inc.	6.560%	3/22/41	CAD	1,652	1,189
Rogers Communications Inc.	4.250%	12/9/49	CAD	1,786	927
Rogers Communications Inc.	5.250%	4/15/52	CAD	3,720	2,272
Royal Bank of Canada	2.609%	11/1/24	CAD	7,727	5,408
Royal Bank of Canada	1.936%	5/1/25	CAD	6,276	4,285
Royal Bank of Canada	4.930%	7/16/25	CAD	2,900	2,075
Royal Bank of Canada	3.369%	9/29/25	CAD	13,950	9,636
Royal Bank of Canada	1.589%	5/4/26	CAD	4,490	2,943
Royal Bank of Canada	0.050%	6/19/26	EUR	8,728	8,409
Royal Bank of Canada	5.235%	11/2/26	CAD	6,400	4,561
Royal Bank of Canada	0.010%	1/21/27	EUR	7,631	7,181
Royal Bank of Canada	2.328%	1/28/27	CAD	9,062	5,902
Royal Bank of Canada	0.125%	4/26/27	EUR	15,000	14,045
Royal Bank of Canada	3.625%	6/14/27	GBP	5,000	5,650
Royal Bank of Canada	4.612%	7/26/27	CAD	8,600	5,957
Royal Bank of Canada	2.375%	9/13/27	EUR	7,500	7,567
Royal Bank of Canada	4.642%	1/17/28	CAD	11,000	7,627
Royal Bank of Canada	5.000%	1/24/28	GBP	2,000	2,342
Royal Bank of Canada	4.632%	5/1/28	CAD	8,700	6,011
Royal Bank of Canada	3.500%	7/25/28	EUR	20,000	20,987
Royal Bank of Canada	1.833%	7/31/28	CAD	4,658	2,847
Royal Bank of Canada	2.125%	4/26/29	EUR	9,600	9,065
Royal Bank of Canada	2.880%	12/23/29	CAD	4,918	3,419
Royal Bank of Canada	5.228%	6/24/30	CAD	4,500	3,146
Royal Bank of Canada	2.088%	6/30/30	CAD	3,572	2,410
Royal Bank of Canada	2.140%	11/3/31	CAD	4,415	2,828
Royal Bank of Canada	2.940%	5/3/32	CAD	3,860	2,490
Royal Bank of Canada	1.670%	1/28/33	CAD	3,367	2,023
Royal Bank of Canada	5.010%	2/1/33	CAD	4,700	3,229
Sagen MI Canada Inc.	2.955%	3/1/27	CAD	943	599
Sagen MI Canada Inc.	3.261%	3/5/31	CAD	1,600	899

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Saputo Inc.	2.876%	11/19/24	CAD	1,942	1,360
Saputo Inc.	3.603%	8/14/25	CAD	3,627	2,524
Saputo Inc.	1.415%	6/19/26	CAD	1,019	660
Saputo Inc.	2.242%	6/16/27	CAD	1,990	1,280
Saputo Inc.	2.297%	6/22/28	CAD	600	375
Saputo Inc.	5.250%	11/29/29	CAD	1,100	774
Scotiabank Capital Trust	5.650%	12/31/56	CAD	2,013	1,440
SEC LP and Arci Ltd.	5.188%	8/29/33	CAD	2,234	1,487
SGTP Highway Bypass LP	4.105%	1/31/45	CAD	1,469	888
Simon Fraser University	5.613%	6/10/43	CAD	130	95
SmartCentres REIT	3.444%	8/28/26	CAD	318	212
SmartCentres REIT	3.834%	12/21/27	CAD	2,550	1,666
SmartCentres REIT	5.354%	5/29/28	CAD	1,100	756
SmartCentres REIT	2.307%	12/18/28	CAD	1,326	782
SmartCentres REIT	3.526%	12/20/29	CAD	3,316	2,025
SmartCentres REIT	3.648%	12/11/30	CAD	1,019	608
SSL Finance Inc.	4.099%	10/31/45	CAD	1,466	881
Stantec Inc.	2.048%	10/8/27	CAD	1,100	692
Stantec Inc.	5.393%	6/27/30	CAD	900	628
Sun Life Financial Inc.	2.460%	11/18/31	CAD	2,000	1,301
Sun Life Financial Inc.	2.580%	5/10/32	CAD	2,805	1,812
Sun Life Financial Inc.	2.800%	11/21/33	CAD	4,019	2,490
Sun Life Financial Inc.	4.780%	8/10/34	CAD	3,300	2,230
Sun Life Financial Inc.	2.060%	10/1/35	CAD	5,023	2,790
Sun Life Financial Inc.	5.400%	5/29/42	CAD	2,473	1,644
Suncor Energy Inc.	5.000%	4/9/30	CAD	2,000	1,374
Suncor Energy Inc.	4.340%	9/13/46	CAD	1,141	641
Suncor Energy Inc.	3.950%	3/4/51	CAD	1,952	1,006
TELUS Corp.	3.750%	1/17/25	CAD	2,274	1,603
TELUS Corp.	3.750%	3/10/26	CAD	3,518	2,436
TELUS Corp.	2.350%	1/27/28	CAD	3,061	1,943
TELUS Corp.	3.625%	3/1/28	CAD	4,899	3,270
TELUS Corp.	3.300%	5/2/29	CAD	3,863	2,467
TELUS Corp.	5.000%	9/13/29	CAD	2,200	1,526
TELUS Corp.	5.600%	9/9/30	CAD	1,993	1,415
TELUS Corp.	2.050%	10/7/30	CAD	1,496	845
TELUS Corp.	2.850%	11/13/31	CAD	1,600	923
TELUS Corp.	5.250%	11/15/32	CAD	4,000	2,714
TELUS Corp.	4.950%	3/28/33	CAD	2,000	1,322
TELUS Corp.	5.750%	9/8/33	CAD	3,010	2,106
TELUS Corp.	4.400%	4/1/43	CAD	1,490	837
TELUS Corp.	4.850%	4/5/44	CAD	4,720	2,807
TELUS Corp.	4.750%	1/17/45	CAD	1,403	820
TELUS Corp.	4.400%	1/29/46	CAD	1,909	1,055
TELUS Corp.	4.700%	3/6/48	CAD	2,307	1,325
TELUS Corp.	3.950%	2/16/50	CAD	3,260	1,632
TELUS Corp.	4.100%	4/5/51	CAD	2,028	1,044
TELUS Corp.	5.650%	9/13/52	CAD	2,400	1,582
TELUS Corp.	5.950%	9/8/53	CAD	1,160	799
Teranet Holdings LP	3.544%	6/11/25	CAD	3,999	2,761
Teranet Holdings LP	5.754%	12/17/40	CAD	1,732	1,113
Teranet Holdings LP	6.100%	6/17/41	CAD	1,198	799
Thomson Reuters Corp.	2.239%	5/14/25	CAD	8,628	5,910
THP Partnership	4.394%	10/31/46	CAD	97	61
TMX Group Ltd.	3.779%	6/5/28	CAD	2,300	1,545
Toromont Industries Ltd.	3.842%	10/27/27	CAD	1,119	758
Toronto Hydro Corp.	2.520%	8/25/26	CAD	2,805	1,882
Toronto Hydro Corp.	2.430%	12/11/29	CAD	3,061	1,905
Toronto Hydro Corp.	5.540%	5/21/40	CAD	148	108
Toronto Hydro Corp.	3.550%	7/28/45	CAD	5,846	3,232
Toronto Hydro Corp.	3.485%	2/28/48	CAD	2,603	1,402
Toronto Hydro Corp.	2.990%	12/10/49	CAD	340	165
Toronto Hydro Corp.	3.270%	10/18/51	CAD	897	455
Toronto Hydro Corp.	4.950%	10/13/52	CAD	1,500	1,018
Toronto-Dominion Bank	2.496%	12/2/24	CAD	7,872	5,489
Toronto-Dominion Bank	1.943%	3/13/25	CAD	10,680	7,326
Toronto-Dominion Bank	0.625%	6/6/25	EUR	7,182	7,227

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Toronto-Dominion Bank	2.667%	9/9/25	CAD	11,731	8,008
Toronto-Dominion Bank	1.128%	12/9/25	CAD	5,307	3,500
Toronto-Dominion Bank	4.344%	1/27/26	CAD	3,800	2,663
Toronto-Dominion Bank	3.879%	3/13/26	EUR	14,000	14,845
Toronto-Dominion Bank	5.423%	7/10/26	CAD	3,500	2,512
Toronto-Dominion Bank	2.260%	1/7/27	CAD	5,580	3,636
Toronto-Dominion Bank	0.500%	1/18/27	EUR	3,700	3,472
Toronto-Dominion Bank	2.875%	4/5/27	GBP	5,800	6,407
Toronto-Dominion Bank	4.210%	6/1/27	CAD	11,904	8,177
Toronto-Dominion Bank	0.100%	7/19/27	EUR	10,219	9,474
Toronto-Dominion Bank	2.551%	8/3/27	EUR	4,000	3,980
Toronto-Dominion Bank	5.376%	10/21/27	CAD	7,000	4,993
Toronto-Dominion Bank	4.477%	1/18/28	CAD	7,500	5,167
Toronto-Dominion Bank	1.888%	3/8/28	CAD	12,143	7,581
Toronto-Dominion Bank	5.491%	9/8/28	CAD	5,000	3,575
Toronto-Dominion Bank	1.896%	9/11/28	CAD	3,999	2,444
Toronto-Dominion Bank	4.680%	1/8/29	CAD	10,000	6,908
Toronto-Dominion Bank	1.952%	4/8/30	EUR	18,600	16,873
Toronto-Dominion Bank	3.105%	4/22/30	CAD	8,456	5,829
Toronto-Dominion Bank	4.859%	3/4/31	CAD	3,140	2,201
Toronto-Dominion Bank	3.060%	1/26/32	CAD	5,500	3,604
Toronto-Dominion Bank	3.129%	8/3/32	EUR	2,000	1,895
Tourmaline Oil Corp.	2.529%	2/12/29	CAD	1,500	929
Toyota Credit Canada Inc.	2.110%	2/26/25	CAD	2,542	1,751
Toyota Credit Canada Inc.	2.730%	8/25/25	CAD	2,200	1,510
Toyota Credit Canada Inc.	1.660%	7/20/26	CAD	1,408	919
Toyota Credit Canada Inc.	4.330%	1/24/28	CAD	1,200	826
Toyota Credit Canada Inc.	5.160%	7/12/28	CAD	1,600	1,141
TransCanada PipeLines Ltd.	3.300%	7/17/25	CAD	2,578	1,785
TransCanada PipeLines Ltd.	5.419%	3/10/26	CAD	2,300	1,643
TransCanada PipeLines Ltd.	3.800%	4/5/27	CAD	7,230	4,924
TransCanada PipeLines Ltd.	3.390%	3/15/28	CAD	3,125	2,052
TransCanada PipeLines Ltd.	6.280%	5/26/28	CAD	2,303	1,668
TransCanada PipeLines Ltd.	5.650%	6/20/29	CAD	400	280
TransCanada PipeLines Ltd.	3.000%	9/18/29	CAD	3,425	2,129
TransCanada PipeLines Ltd.	5.277%	7/15/30	CAD	2,300	1,593
TransCanada PipeLines Ltd.	2.970%	6/9/31	CAD	3,401	1,992
TransCanada PipeLines Ltd.	5.330%	5/12/32	CAD	3,995	2,728
TransCanada PipeLines Ltd.	8.050%	2/17/39	CAD	66	55
TransCanada PipeLines Ltd.	4.550%	11/15/41	CAD	3,571	2,048
TransCanada PipeLines Ltd.	4.350%	6/6/46	CAD	3,059	1,650
TransCanada PipeLines Ltd.	4.330%	9/16/47	CAD	3,496	1,867
TransCanada PipeLines Ltd.	4.180%	7/3/48	CAD	3,896	2,021
TransCanada PipeLines Ltd.	4.340%	10/15/49	CAD	3,585	1,901
TransCanada PipeLines Ltd.	5.920%	5/12/52	CAD	1,300	871
Trillium Health Partners Volunteers	3.702%	12/20/58	CAD	315	169
TriSummit Utilities Inc.	3.150%	4/6/26	CAD	925	629
TriSummit Utilities Inc.	4.260%	12/5/28	CAD	1,062	715
University of Ottawa	6.280%	4/15/43	CAD	500	394
University of Ottawa	2.635%	2/13/60	CAD	1,869	752
University of Toronto	5.841%	12/15/43	CAD	96	72
University of Toronto	4.251%	12/7/51	CAD	1,275	767
University of Western Ontario	4.798%	5/24/47	CAD	137	91
³ Vancouver Airport Authority	7.425%	12/7/26	CAD	7,654	5,826
Vancouver Airport Authority	3.857%	11/10/45	CAD	279	163
Vancouver Airport Authority	2.874%	10/18/49	CAD	1,074	513
Vancouver Airport Authority	2.800%	9/21/50	CAD	1,222	572
Westcoast Energy Inc.	3.770%	12/8/25	CAD	862	599
Westcoast Energy Inc.	6.750%	12/15/27	CAD	700	514
Westcoast Energy Inc.	4.791%	10/28/41	CAD	1,129	688
WSP Global Inc.	2.408%	4/19/28	CAD	1,821	1,148
York University	6.480%	3/7/42	CAD	879	702
					1,477,673
China (0.0%)					
China Construction Bank Europe SA	0.000%	6/28/24	EUR	269	276
Prosus NV	1.539%	8/3/28	EUR	704	598
³ Prosus NV	1.288%	7/13/29	EUR	2,616	2,053

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
3					
Prosus NV	2.031%	8/3/32	EUR	5,485	3,949
Prosus NV	1.985%	7/13/33	EUR	2,214	1,518
Prosus NV	2.778%	1/19/34	EUR	3,900	2,822
State Grid Europe Development 2014 plc	2.450%	1/26/27	EUR	1,128	1,116
State Grid Overseas Investment BVI Ltd.	1.375%	5/2/25	EUR	3,541	3,578
State Grid Overseas Investment BVI Ltd.	0.797%	8/5/26	EUR	14,145	13,659
State Grid Overseas Investment BVI Ltd.	2.125%	5/2/30	EUR	3,485	3,191
					32,760
Czech Republic (0.0%)					
CEZ A/S	4.875%	4/16/25	EUR	6,409	6,816
CEZ A/S	3.000%	6/5/28	EUR	6,359	6,316
CPI Property Group SA	2.750%	5/12/26	EUR	1,200	1,054
CPI Property Group SA	1.625%	4/23/27	EUR	3,906	3,039
CPI Property Group SA	2.750%	1/22/28	GBP	907	779
CPI Property Group SA	1.750%	1/14/30	EUR	3,000	1,847
CPI Property Group SA	1.500%	1/27/31	EUR	2,119	1,194
EP Infrastructure A/S	1.698%	7/30/26	EUR	414	381
EP Infrastructure A/S	2.045%	10/9/28	EUR	2,187	1,864
EP Infrastructure A/S	1.816%	3/2/31	EUR	2,060	1,557
					24,847
Denmark (0.4%)					
AP Moller - Maersk A/S	1.750%	3/16/26	EUR	15,275	15,321
AP Moller - Maersk A/S	0.750%	11/25/31	EUR	2,214	1,785
Carlsberg Breweries A/S	3.500%	11/26/26	EUR	12,000	12,551
Carlsberg Breweries A/S	0.875%	7/1/29	EUR	2,500	2,229
Carlsberg Breweries A/S	0.625%	3/9/30	EUR	5,895	5,046
Danfoss Finance I BV	0.125%	4/28/26	EUR	4,831	4,621
Danfoss Finance I BV	0.375%	10/28/28	EUR	2,000	1,758
Danica Pension Livsforsikrings AB	4.375%	9/29/45	EUR	1,765	1,799
Danmarks Skibskredit A/S	0.250%	6/21/28	EUR	9,300	8,308
Danske Bank A/S	0.625%	5/26/25	EUR	2,214	2,217
Danske Bank A/S	4.000%	1/12/27	EUR	4,299	4,506
Danske Bank A/S	0.750%	11/22/27	EUR	7,631	7,221
Danske Bank A/S	2.250%	1/14/28	GBP	6,285	6,673
Danske Bank A/S	0.750%	6/9/29	EUR	10,224	9,058
Danske Bank A/S	1.375%	2/12/30	EUR	4,364	4,367
Danske Bank A/S	1.500%	9/2/30	EUR	9,000	8,855
Danske Bank A/S	4.125%	1/10/31	EUR	13,000	13,482
Danske Bank AS	6.500%	8/23/28	GBP	2,500	3,066
DSV Finance BV	0.875%	9/17/36	EUR	3,724	2,579
ISS Global A/S	2.125%	12/2/24	EUR	300	309
ISS Global A/S	0.875%	6/18/26	EUR	100	96
ISS Global A/S	1.500%	8/31/27	EUR	10,329	9,756
Jyske Realkredit A/S	0.375%	4/1/25	EUR	3,541	3,566
Jyske Realkredit A/S	0.500%	10/1/26	EUR	11,370	11,010
Nordea Kredit Realkreditaktieselskab	1.000%	10/1/26	DKK	186,000	24,569
Nordea Kredit Realkreditaktieselskab	3.500%	10/1/44	DKK	159	22
Novo Nordisk Finance Netherlands BV	0.125%	6/4/28	EUR	3,000	2,727
Nykredit Realkredit A/S	2.000%	1/1/25	DKK	172,863	23,966
Nykredit Realkredit A/S	0.500%	7/10/25	EUR	5,053	5,021
Nykredit Realkredit A/S	2.000%	1/1/26	DKK	139,500	19,098
Nykredit Realkredit A/S	1.000%	7/1/26	DKK	419,419	55,552
Nykredit Realkredit A/S	1.000%	1/1/27	DKK	149,698	19,585
Nykredit Realkredit A/S	0.375%	1/17/28	EUR	11,996	10,667
Nykredit Realkredit A/S	2.000%	10/1/47	DKK	17,320	1,992
Orsted A/S	3.625%	3/1/26	EUR	2,500	2,616
Orsted A/S	2.250%	6/14/28	EUR	5,000	4,870
Orsted A/S	1.500%	11/26/29	EUR	14,971	13,585
Orsted A/S	3.250%	9/13/31	EUR	2,900	2,852
Orsted A/S	4.875%	1/12/32	GBP	6,761	7,464
Orsted A/S	2.500%	5/16/33	GBP	1,185	1,052
Orsted A/S	5.125%	9/13/34	GBP	3,500	3,821
Orsted A/S	5.750%	4/9/40	GBP	2,298	2,555
Orsted A/S	2.250%	11/24/17	EUR	2,000	2,028
Orsted A/S	1.750%	12/9/19	EUR	2,000	1,744
Orsted A/S	2.500%	2/18/21	GBP	1,400	1,043

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Orsted A/S	5.250%	12/8/22	EUR	2,500	2,494
Pandora A/S	4.500%	4/10/28	EUR	8,885	9,371
Vestas Wind Systems Finance BV	2.000%	6/15/34	EUR	1,900	1,594
					360,467
Estonia (0.0%)					
Luminor Bank A/S	0.539%	9/23/26	EUR	9,564	9,014
Finland (0.3%)					
Aktia Bank OYJ	0.375%	3/5/26	EUR	5,000	4,910
Elenia Verkko OYJ	0.375%	2/6/27	EUR	5,087	4,736
Fortum OYJ	1.625%	2/27/26	EUR	600	598
Fortum OYJ	4.000%	5/26/28	EUR	5,000	5,222
Fortum OYJ	2.125%	2/27/29	EUR	900	852
Fortum OYJ	4.500%	5/26/33	EUR	3,000	3,096
Kojamo OYJ	0.875%	5/28/29	EUR	3,438	2,668
Neste OYJ	4.250%	3/16/33	EUR	5,000	5,246
Nokia OYJ	3.125%	5/15/28	EUR	4,000	3,936
Nordea Bank Abp	1.125%	2/12/25	EUR	100	102
Nordea Bank Abp	0.550%	6/23/25	CHF	6,525	7,013
Nordea Bank Abp	0.500%	5/14/27	EUR	5,087	4,798
Nordea Bank Abp	4.125%	5/5/28	EUR	10,000	10,518
Nordea Bank Abp	0.500%	11/2/28	EUR	14,938	13,156
Nordea Bank Abp	2.500%	5/23/29	EUR	2,600	2,507
Nordea Bank Abp	2.875%	8/24/32	EUR	7,000	6,624
Nordea Bank Abp	1.625%	12/9/32	GBP	2,709	2,660
Nordea Kiinnitysluottopankki OYJ	0.250%	3/18/26	EUR	12,189	11,923
Nordea Kiinnitysluottopankki OYJ	0.625%	3/17/27	EUR	11,820	11,358
Nordea Kiinnitysluottopankki OYJ	3.000%	2/20/30	EUR	15,000	15,328
Oma Saastopankki OYJ	0.010%	11/25/27	EUR	4,700	4,282
OP Corporate Bank plc	1.000%	5/22/25	EUR	5,087	5,135
OP Corporate Bank plc	0.500%	8/12/25	EUR	1,682	1,672
OP Corporate Bank plc	2.875%	12/15/25	EUR	10,000	10,341
OP Corporate Bank plc	0.600%	1/18/27	EUR	11,271	10,577
OP Corporate Bank plc	0.625%	7/27/27	EUR	5,000	4,620
OP Corporate Bank plc	0.100%	11/16/27	EUR	8,638	7,806
OP Corporate Bank plc	4.000%	6/13/28	EUR	10,000	10,521
OP Corporate Bank plc	1.625%	6/9/30	EUR	12,818	12,691
OP Mortgage Bank	1.000%	11/28/24	EUR	3,541	3,631
OP Mortgage Bank	0.010%	11/19/26	EUR	5,087	4,833
OP Mortgage Bank	0.625%	2/15/29	EUR	5,087	4,618
OP Mortgage Bank	2.750%	1/25/30	EUR	15,000	15,099
OP Mortgage Bank	0.010%	11/19/30	EUR	15,362	12,617
Sampo OYJ	3.375%	5/23/49	EUR	9,464	8,887
Sampo OYJ	2.500%	9/3/52	EUR	8,627	6,946
SATO OYJ	1.375%	2/24/28	EUR	2,100	1,735
Stora Enso OYJ	2.500%	6/7/27	EUR	2,269	2,275
Stora Enso OYJ	2.500%	3/21/28	EUR	2,294	2,243
Stora Enso OYJ	4.250%	9/1/29	EUR	2,273	2,345
Teollisuuden Voima OYJ	1.375%	6/23/28	EUR	3,000	2,721
					252,846
France (3.4%)					
Aeroports de Paris SA	1.500%	4/7/25	EUR	2,000	2,046
Aeroports de Paris SA	2.125%	10/2/26	EUR	6,100	6,154
Aeroports de Paris SA	1.000%	1/5/29	EUR	2,600	2,365
Aeroports de Paris SA	2.750%	4/2/30	EUR	5,700	5,551
Aeroports de Paris SA	1.500%	7/2/32	EUR	3,400	2,911
Aeroports de Paris SA	1.125%	6/18/34	EUR	1,500	1,176
Aeroports de Paris SA	2.125%	10/11/38	EUR	3,700	2,939
Air Liquide Finance SA	1.000%	4/2/25	EUR	5,000	5,082
Air Liquide Finance SA	1.250%	6/3/25	EUR	2,800	2,856
Air Liquide Finance SA	1.000%	3/8/27	EUR	100	98
Air Liquide Finance SA	1.250%	6/13/28	EUR	500	482
Air Liquide Finance SA	1.375%	4/2/30	EUR	7,300	6,700
Airbus Finance BV	2.125%	10/29/29	EUR	353	341
Airbus Finance BV	1.375%	5/13/31	EUR	4,904	4,319
Airbus SE	1.625%	4/7/25	EUR	704	721

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Airbus SE	1.375%	6/9/26	EUR	6,706	6,693
Airbus SE	1.625%	6/9/30	EUR	7,100	6,468
Airbus SE	2.375%	4/7/32	EUR	2,314	2,150
Airbus SE	2.375%	6/9/40	EUR	4,513	3,486
ALD SA	1.250%	3/2/26	EUR	2,500	2,463
ALD SA	4.250%	1/18/27	EUR	2,000	2,098
ALD SA	4.000%	7/5/27	EUR	4,600	4,774
Alstom SA	0.250%	10/14/26	EUR	6,900	6,353
Alstom SA	0.000%	1/11/29	EUR	3,900	3,160
Altarea SCA	1.750%	1/16/30	EUR	1,500	1,116
APRR SA	1.875%	1/15/25	EUR	1,100	1,134
APRR SA	1.125%	1/9/26	EUR	5,400	5,408
APRR SA	1.250%	1/6/27	EUR	5,400	5,295
APRR SA	1.250%	1/14/27	EUR	7,700	7,525
APRR SA	1.250%	1/18/28	EUR	700	667
APRR SA	1.875%	1/3/29	EUR	5,000	4,790
APRR SA	1.500%	1/25/30	EUR	400	366
APRR SA	1.875%	1/6/31	EUR	100	92
APRR SA	1.625%	1/13/32	EUR	4,700	4,189
APRR SA	1.500%	1/17/33	EUR	200	172
Arkea Home Loans SFH SA	0.750%	10/5/27	EUR	75	71
Arkea Home Loans SFH SA	1.500%	6/1/33	EUR	5,000	4,331
Arkea Public Sector SCF SA	3.250%	1/10/31	EUR	10,000	10,320
Arkema SA	1.500%	1/20/25	EUR	200	204
Arkema SA	1.500%	4/20/27	EUR	8,900	8,722
Arkema SA	1.500%	Perpetual	EUR	1,100	1,032
Arval Service Lease SA	4.125%	4/13/26	EUR	2,500	2,623
Arval Service Lease SA	4.000%	9/22/26	EUR	7,500	7,839
Autoroutes du Sud de la France SA	2.950%	1/17/24	EUR	1,400	1,478
Autoroutes du Sud de la France SA	1.125%	4/20/26	EUR	800	796
Autoroutes du Sud de la France SA	1.000%	5/13/26	EUR	5,400	5,340
Autoroutes du Sud de la France SA	1.250%	1/18/27	EUR	10,300	10,038
Autoroutes du Sud de la France SA	1.375%	6/27/28	EUR	6,000	5,741
Autoroutes du Sud de la France SA	1.375%	1/22/30	EUR	5,000	4,588
Autoroutes du Sud de la France SA	1.375%	2/21/31	EUR	4,000	3,563
AXA Bank Europe SCF	0.500%	4/18/25	EUR	14,300	14,414
AXA Bank Europe SCF	1.375%	4/18/33	EUR	7,900	6,802
AXA Home Loan SFH SA	0.010%	10/16/29	EUR	5,000	4,289
AXA SA	3.750%	10/12/30	EUR	4,500	4,715
AXA SA	1.375%	10/7/41	EUR	3,724	2,976
AXA SA	1.875%	7/10/42	EUR	9,900	7,800
AXA SA	5.500%	7/11/43	EUR	4,500	4,660
AXA SA	3.375%	7/6/47	EUR	3,943	3,929
AXA SA	3.250%	5/28/49	EUR	16,004	15,231
AXA SA	3.875%	Perpetual	EUR	8,424	8,625
AXA SA	3.941%	Perpetual	EUR	5,659	5,873
AXA SA	5.453%	Perpetual	GBP	3,074	3,583
AXA SA	6.686%	Perpetual	GBP	2,287	2,731
Banque Federative du Credit Mutuel SA	1.750%	12/19/24	GBP	4,300	4,985
Banque Federative du Credit Mutuel SA	1.250%	1/14/25	EUR	17,900	18,278
Banque Federative du Credit Mutuel SA	0.010%	3/7/25	EUR	24,600	24,614
Banque Federative du Credit Mutuel SA	0.750%	7/17/25	EUR	2,600	2,597
Banque Federative du Credit Mutuel SA	3.000%	9/11/25	EUR	2,500	2,578
Banque Federative du Credit Mutuel SA	1.625%	1/19/26	EUR	400	402
Banque Federative du Credit Mutuel SA	5.000%	1/19/26	GBP	2,800	3,330
Banque Federative du Credit Mutuel SA	2.375%	3/24/26	EUR	15,400	15,526
Banque Federative du Credit Mutuel SA	0.010%	5/11/26	EUR	19,000	18,178
Banque Federative du Credit Mutuel SA	0.750%	6/8/26	EUR	8,600	8,350
Banque Federative du Credit Mutuel SA	1.000%	7/16/26	GBP	7,500	8,018
Banque Federative du Credit Mutuel SA	1.500%	10/7/26	GBP	100	107
Banque Federative du Credit Mutuel SA	1.875%	11/4/26	EUR	2,800	2,739
Banque Federative du Credit Mutuel SA	2.625%	3/31/27	EUR	600	594
Banque Federative du Credit Mutuel SA	0.100%	10/8/27	EUR	3,700	3,363
Banque Federative du Credit Mutuel SA	1.625%	11/15/27	EUR	2,300	2,158
Banque Federative du Credit Mutuel SA	0.875%	12/7/27	GBP	7,900	7,905
Banque Federative du Credit Mutuel SA	2.500%	5/25/28	EUR	7,500	7,210
Banque Federative du Credit Mutuel SA	0.250%	6/29/28	EUR	4,800	4,270

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Banque Federative du Credit Mutuel SA	0.250%	7/19/28	EUR	10,600	9,219
Banque Federative du Credit Mutuel SA	1.875%	10/26/28	GBP	2,800	2,837
Banque Federative du Credit Mutuel SA	0.625%	11/3/28	EUR	18,300	15,991
Banque Federative du Credit Mutuel SA	4.125%	3/13/29	EUR	10,000	10,473
Banque Federative du Credit Mutuel SA	1.875%	6/18/29	EUR	5,000	4,459
Banque Federative du Credit Mutuel SA	0.750%	1/17/30	EUR	1,000	838
Banque Federative du Credit Mutuel SA	1.250%	6/3/30	EUR	11,000	9,384
Banque Federative du Credit Mutuel SA	0.625%	2/21/31	EUR	12,500	9,956
Banque Federative du Credit Mutuel SA	3.625%	9/14/32	EUR	9,000	8,935
Banque Federative du Credit Mutuel SA	5.125%	1/13/33	EUR	9,000	9,206
Banque Federative du Credit Mutuel SA	3.750%	2/1/33	EUR	2,000	2,000
Banque Federative du Credit Mutuel SA	4.125%	6/14/33	EUR	5,000	5,118
BNP Paribas Cardif SA	4.032%	Perpetual	EUR	1,200	1,220
BNP Paribas Home Loan SFH SA	0.875%	11/14/24	EUR	2,561	2,627
BNP Paribas Home Loan SFH SA	3.000%	1/31/30	EUR	3,100	3,174
BNP Paribas SA	2.375%	2/17/25	EUR	7,543	7,783
BNP Paribas SA	1.250%	3/19/25	EUR	5,087	5,174
BNP Paribas SA	1.500%	11/17/25	EUR	10,449	10,524
BNP Paribas SA	3.375%	1/23/26	GBP	1,381	1,584
BNP Paribas SA	2.125%	1/23/27	EUR	14,800	14,845
BNP Paribas SA	0.250%	4/13/27	EUR	12,000	11,439
BNP Paribas SA	0.375%	10/14/27	EUR	9,300	8,759
BNP Paribas SA	1.875%	12/14/27	GBP	3,000	3,095
BNP Paribas SA	0.500%	2/19/28	EUR	13,800	12,788
BNP Paribas SA	0.500%	5/30/28	EUR	14,000	12,899
BNP Paribas SA	2.750%	7/25/28	EUR	10,000	9,927
BNP Paribas SA	0.500%	9/1/28	EUR	4,400	3,993
BNP Paribas SA	3.875%	2/23/29	EUR	10,000	10,434
BNP Paribas SA	2.875%	2/24/29	GBP	5,000	5,155
BNP Paribas SA	1.125%	4/17/29	EUR	5,000	4,539
BNP Paribas SA	1.375%	5/28/29	EUR	12,100	10,811
BNP Paribas SA	2.538%	7/13/29	CAD	2,109	1,283
BNP Paribas SA	6.000%	8/18/29	GBP	4,000	4,854
BNP Paribas SA	3.625%	9/1/29	EUR	5,000	5,024
BNP Paribas SA	0.500%	1/19/30	EUR	7,600	6,504
BNP Paribas SA	0.875%	7/11/30	EUR	4,600	3,951
BNP Paribas SA	2.375%	11/20/30	EUR	5,000	4,998
BNP Paribas SA	3.875%	1/10/31	EUR	5,000	5,174
BNP Paribas SA	2.000%	5/24/31	GBP	3,000	3,171
BNP Paribas SA	1.625%	7/2/31	EUR	2,800	2,307
BNP Paribas SA	1.250%	7/13/31	GBP	3,000	2,549
BNP Paribas SA	2.500%	3/31/32	EUR	3,000	2,862
BNP Paribas SA	2.100%	4/7/32	EUR	4,000	3,472
BNP Paribas SA	4.125%	5/24/33	EUR	5,000	5,158
BNP Paribas SA	0.875%	8/31/33	EUR	2,000	1,694
BNP Paribas SA	2.000%	9/13/36	GBP	1,900	1,458
Bouygues SA	5.500%	10/6/26	GBP	3,050	3,688
Bouygues SA	1.375%	6/7/27	EUR	7,500	7,284
Bouygues SA	1.125%	7/24/28	EUR	2,500	2,344
Bouygues SA	2.250%	6/29/29	EUR	13,100	12,650
Bouygues SA	4.625%	6/7/32	EUR	7,500	8,148
Bouygues SA	3.250%	6/30/37	EUR	4,500	4,092
Bouygues SA	5.375%	6/30/42	EUR	1,800	1,970
BPCE SA	1.000%	4/1/25	EUR	7,600	7,679
BPCE SA	0.625%	4/28/25	EUR	6,700	6,731
BPCE SA	0.250%	1/15/26	EUR	5,400	5,245
BPCE SA	1.375%	12/23/26	GBP	3,500	3,729
BPCE SA	0.010%	1/14/27	EUR	2,300	2,137
BPCE SA	0.500%	2/24/27	EUR	4,600	4,304
BPCE SA	1.750%	4/26/27	EUR	10,000	9,770
BPCE SA	0.500%	9/15/27	EUR	10,000	9,449
BPCE SA	0.500%	1/14/28	EUR	6,500	6,050
BPCE SA	1.625%	1/31/28	EUR	10,700	10,114
BPCE SA	4.500%	4/26/28	AUD	4,500	2,571
BPCE SA	0.914%	7/13/28	JPY	200,000	1,317
BPCE SA	6.000%	9/29/28	GBP	2,000	2,395
BPCE SA	5.250%	4/16/29	GBP	4,500	4,999

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BPCE SA	0.250%	1/14/31	EUR	19,900	15,788
BPCE SA	0.750%	3/3/31	EUR	4,000	3,237
BPCE SA	1.100%	12/16/31	JPY	500,000	3,098
BPCE SA	2.250%	3/2/32	EUR	4,500	4,271
BPCE SA	4.000%	11/29/32	EUR	9,000	9,190
BPCE SA	4.500%	1/13/33	EUR	5,000	5,115
BPCE SA	1.750%	2/2/34	EUR	2,500	2,150
BPCE SA	4.750%	6/14/34	EUR	5,000	5,181
BPCE SA	5.125%	1/25/35	EUR	2,000	2,026
BPCE SFH SA	1.000%	2/24/25	EUR	6,800	6,932
BPCE SFH SA	0.398%	4/24/25	EUR	10,200	10,262
BPCE SFH SA	0.750%	9/2/25	EUR	5,000	5,015
BPCE SFH SA	0.010%	11/8/26	EUR	21,000	20,001
BPCE SFH SA	0.625%	9/22/27	EUR	2,500	2,368
BPCE SFH SA	0.010%	11/10/27	EUR	26,100	23,976
BPCE SFH SA	0.875%	4/13/28	EUR	6,000	5,645
BPCE SFH SA	0.750%	2/23/29	EUR	23,000	21,066
BPCE SFH SA	1.000%	6/8/29	EUR	2,200	2,023
BPCE SFH SA	3.000%	10/17/29	EUR	5,000	5,120
BPCE SFH SA	1.125%	4/12/30	EUR	13,800	12,511
BPCE SFH SA	0.125%	12/3/30	EUR	20,500	16,972
BPCE SFH SA	0.625%	5/29/31	EUR	8,900	7,535
4 Caisse Centrale du Credit Immobilier de France SA	0.050%	3/25/25	EUR	5,000	5,023
Caisse de Refinancement de l'Habitat SA	2.400%	1/17/25	EUR	573	596
Caisse de Refinancement de l'Habitat SA	0.010%	2/7/28	EUR	5,000	4,562
Caisse de Refinancement de l'Habitat SA	2.750%	4/12/28	EUR	12,000	12,291
Caisse de Refinancement de l'Habitat SA	0.010%	10/8/29	EUR	10,700	9,177
Caisse de Refinancement de l'Habitat SA	3.000%	1/11/30	EUR	5,000	5,100
Caisse de Refinancement de l'Habitat SA	3.375%	6/28/32	EUR	10,000	10,295
Caisse de Refinancement de l'Habitat SA	3.125%	2/23/33	EUR	4,500	4,521
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.750%	7/7/28	EUR	4,800	4,210
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	3.375%	9/24/28	EUR	1,700	1,682
Cappgemini SE	0.625%	6/23/25	EUR	2,000	2,008
Cappgemini SE	1.750%	4/18/28	EUR	7,800	7,566
Cappgemini SE	1.125%	6/23/30	EUR	3,000	2,658
Cappgemini SE	2.375%	4/15/32	EUR	5,700	5,314
Carmila SA	2.125%	3/7/28	EUR	1,900	1,729
Carmila SA	1.625%	4/1/29	EUR	900	763
Carrefour SA	1.250%	6/3/25	EUR	8,236	8,338
Carrefour SA	1.750%	5/4/26	EUR	500	502
Carrefour SA	2.625%	12/15/27	EUR	5,000	4,994
Carrefour SA	2.375%	10/30/29	EUR	4,800	4,568
Cie de Financement Foncier SA	0.375%	12/11/24	EUR	900	916
Cie de Financement Foncier SA	0.750%	1/21/25	EUR	3,400	3,463
Cie de Financement Foncier SA	4.000%	10/24/25	EUR	12,964	13,812
Cie de Financement Foncier SA	1.000%	2/2/26	EUR	50	50
Cie de Financement Foncier SA	0.750%	5/29/26	EUR	1,000	986
Cie de Financement Foncier SA	0.225%	9/14/26	EUR	2,800	2,694
Cie de Financement Foncier SA	5.500%	1/26/27	GBP	1,204	1,462
Cie de Financement Foncier SA	0.375%	4/9/27	EUR	30,000	28,510
Cie de Financement Foncier SA	0.010%	11/10/27	EUR	5,000	4,586
Cie de Financement Foncier SA	0.750%	1/11/28	EUR	5,600	5,281
Cie de Financement Foncier SA	0.500%	3/16/28	EUR	9,600	8,899
Cie de Financement Foncier SA	0.875%	9/11/28	EUR	9,400	8,755
Cie de Financement Foncier SA	0.010%	4/16/29	EUR	14,800	12,903
Cie de Financement Foncier SA	3.375%	9/16/31	EUR	22,000	22,795
Cie de Financement Foncier SA	0.010%	10/29/35	EUR	19,000	12,722
Cie de Financement Foncier SA	3.875%	4/25/55	EUR	2,049	2,150
Cie de Saint-Gobain SA	1.000%	3/17/25	EUR	500	508
Cie de Saint-Gobain SA	1.375%	6/14/27	EUR	8,000	7,787
Cie de Saint-Gobain SA	2.375%	10/4/27	EUR	2,200	2,212
Cie de Saint-Gobain SA	1.875%	9/21/28	EUR	6,200	5,962
Cie de Saint-Gobain SA	1.875%	3/15/31	EUR	2,800	2,555
Cie de Saint-Gobain SA	2.625%	8/10/32	EUR	2,200	2,063
Cie Generale des Etablissements Michelin SCA	1.750%	5/28/27	EUR	100	99
Cie Generale des Etablissements Michelin SCA	0.000%	11/2/28	EUR	6,300	5,561
Cie Generale des Etablissements Michelin SCA	2.500%	9/3/38	EUR	2,600	2,240

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
CNP Assurances SACA	1.250%	1/27/29	EUR	2,000	1,747
CNP Assurances SACA	4.500%	6/10/47	EUR	3,800	3,932
CNP Assurances SACA	2.000%	7/27/50	EUR	1,500	1,265
CNP Assurances SACA	2.500%	6/30/51	EUR	3,100	2,608
CNP Assurances SACA	5.250%	7/18/53	EUR	4,700	4,669
CNP Assurances SACA	4.000%	Perpetual	EUR	2,000	2,079
Coentreprise de Transport d'Electricite SA	2.125%	7/29/32	EUR	8,400	7,382
Cofiroute SA	0.375%	2/7/25	EUR	3,800	3,841
Covivio Hotels SACA	1.875%	9/24/25	EUR	1,500	1,500
Covivio Hotels SACA	1.000%	7/27/29	EUR	2,800	2,438
Covivio SA	1.875%	5/20/26	EUR	200	199
Covivio SA	2.375%	2/20/28	EUR	100	97
Covivio SA	1.625%	6/23/30	EUR	2,200	1,903
Covivio SA	1.125%	9/17/31	EUR	4,000	3,257
Credit Agricole Assurances SA	2.000%	7/17/30	EUR	2,800	2,390
Credit Agricole Assurances SA	1.500%	10/6/31	EUR	8,500	6,672
Credit Agricole Assurances SA	4.750%	9/27/48	EUR	1,200	1,210
Credit Agricole Assurances SA	4.250%	Perpetual	EUR	5,400	5,605
Credit Agricole Assurances SA	4.500%	Perpetual	EUR	1,900	1,964
Credit Agricole Home Loan SFH SA	0.500%	4/3/25	EUR	2,500	2,526
Credit Agricole Home Loan SFH SA	4.000%	7/16/25	EUR	1,000	1,063
Credit Agricole Home Loan SFH SA	0.500%	2/19/26	EUR	900	888
Credit Agricole Home Loan SFH SA	3.250%	9/28/26	EUR	22,000	23,112
Credit Agricole Home Loan SFH SA	0.750%	5/5/27	EUR	18,400	17,702
Credit Agricole Home Loan SFH SA	0.875%	8/31/27	EUR	6,100	5,840
Credit Agricole Home Loan SFH SA	0.875%	8/11/28	EUR	7,600	7,109
Credit Agricole Home Loan SFH SA	1.000%	1/16/29	EUR	7,600	7,066
Credit Agricole Home Loan SFH SA	0.050%	12/6/29	EUR	5,000	4,268
Credit Agricole Home Loan SFH SA	1.250%	3/24/31	EUR	9,100	8,120
Credit Agricole Home Loan SFH SA	0.010%	11/3/31	EUR	8,600	6,790
Credit Agricole Home Loan SFH SA	1.375%	2/3/32	EUR	2,200	1,945
Credit Agricole Home Loan SFH SA	0.875%	5/6/34	EUR	10,100	7,985
Credit Agricole Home Loan SFH SA	1.500%	9/28/38	EUR	2,500	1,908
Credit Agricole Public Sector SCF SA	0.500%	10/10/25	EUR	11,000	10,959
Credit Agricole Public Sector SCF SA	3.750%	7/13/26	EUR	2,500	2,658
Credit Agricole Public Sector SCF SA	0.250%	10/31/26	EUR	12,580	12,079
Credit Agricole Public Sector SCF SA	0.875%	8/2/27	EUR	20,402	19,596
Credit Agricole Public Sector SCF SA	0.010%	9/13/28	EUR	5,000	4,466
Credit Agricole Public Sector SCF SA	0.625%	3/29/29	EUR	7,100	6,439
Credit Agricole SA	3.125%	2/5/26	EUR	2,000	2,087
Credit Agricole SA	1.000%	4/22/26	EUR	11,700	11,763
Credit Agricole SA	1.875%	12/20/26	EUR	5,100	5,041
Credit Agricole SA	2.625%	3/17/27	EUR	5,329	5,283
Credit Agricole SA	1.375%	5/3/27	EUR	700	679
Credit Agricole SA	5.750%	11/29/27	GBP	3,000	3,585
Credit Agricole SA	0.375%	4/20/28	EUR	4,800	4,282
Credit Agricole SA	1.750%	3/5/29	EUR	6,000	5,556
Credit Agricole SA	2.000%	3/25/29	EUR	6,400	5,845
Credit Agricole SA	1.000%	7/3/29	EUR	7,300	6,535
Credit Agricole SA	2.500%	8/29/29	EUR	9,000	8,700
Credit Agricole SA	0.500%	9/21/29	EUR	13,600	11,894
Credit Agricole SA	4.875%	10/23/29	GBP	2,000	2,318
Credit Agricole SA	4.125%	3/7/30	EUR	6,300	6,607
Credit Agricole SA	1.625%	6/5/30	EUR	4,200	4,192
Credit Agricole SA	3.875%	4/20/31	EUR	4,000	4,105
Credit Agricole SA	0.875%	1/14/32	EUR	6,400	5,130
Credit Agricole SA	4.000%	1/18/33	EUR	3,000	3,078
Credit Agricole SA	2.500%	4/22/34	EUR	2,000	1,766
Credit Agricole SA	3.875%	11/28/34	EUR	11,000	11,012
Credit Mutuel Arkea SA	1.375%	1/17/25	EUR	100	102
Credit Mutuel Arkea SA	0.875%	5/7/27	EUR	1,000	943
Credit Mutuel Arkea SA	0.375%	10/3/28	EUR	5,100	4,484
Credit Mutuel Arkea SA	3.500%	2/9/29	EUR	10,000	9,895
Credit Mutuel Arkea SA	1.125%	5/23/29	EUR	1,100	984
Credit Mutuel Arkea SA	0.750%	1/18/30	EUR	5,000	4,267
Credit Mutuel Arkea SA	3.375%	3/11/31	EUR	2,000	1,894
Credit Mutuel Arkea SA	0.875%	10/25/31	EUR	4,200	3,360

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Credit Mutuel Arkea SA	0.875%	3/11/33	EUR	6,000	4,610
Credit Mutuel Home Loan SFH SA	0.625%	2/10/25	EUR	1,000	1,015
Credit Mutuel Home Loan SFH SA	0.625%	2/2/26	EUR	2,500	2,474
Credit Mutuel Home Loan SFH SA	0.875%	4/7/26	EUR	484	480
Credit Mutuel Home Loan SFH SA	0.625%	3/4/27	EUR	23,000	22,135
Credit Mutuel Home Loan SFH SA	0.750%	9/15/27	EUR	30,700	29,229
Credit Mutuel Home Loan SFH SA	0.010%	7/20/28	EUR	9,200	8,262
Credit Mutuel Home Loan SFH SA	1.000%	1/30/29	EUR	2,800	2,605
Danone SA	0.709%	11/3/24	EUR	3,700	3,786
Danone SA	1.125%	1/14/25	EUR	5,000	5,115
Danone SA	0.571%	3/17/27	EUR	5,000	4,818
Danone SA	0.395%	6/10/29	EUR	9,300	8,188
Dassault Systemes SE	0.125%	9/16/26	EUR	2,500	2,385
Dassault Systemes SE	0.375%	9/16/29	EUR	5,000	4,337
5 Dexia Credit Local SA	1.250%	11/26/24	EUR	8,800	9,059
5 Dexia Credit Local SA	0.500%	1/17/25	EUR	12,700	12,916
5 Dexia Credit Local SA	2.125%	2/12/25	GBP	1,500	1,748
5 Dexia Credit Local SA	1.250%	7/21/25	GBP	5,000	5,656
5 Dexia Credit Local SA	0.625%	1/17/26	EUR	4,200	4,172
5 Dexia Credit Local SA	0.250%	12/10/26	GBP	5,000	5,217
5 Dexia Credit Local SA	1.000%	10/18/27	EUR	4,250	4,109
5 Dexia Credit Local SA	0.000%	1/21/28	EUR	5,300	4,875
5 Dexia Credit Local SA	3.125%	6/1/28	EUR	20,000	20,944
Edenred SE	1.375%	3/10/25	EUR	300	307
Electricite de France SA	4.000%	11/12/25	EUR	5,950	6,345
Electricite de France SA	1.000%	10/13/26	EUR	8,300	8,098
Electricite de France SA	4.125%	3/25/27	EUR	600	638
Electricite de France SA	4.375%	10/12/29	EUR	13,500	14,339
Electricite de France SA	2.000%	10/2/30	EUR	1,000	916
Electricite de France SA	5.875%	7/18/31	GBP	1,588	1,862
Electricite de France SA	4.250%	1/25/32	EUR	1,500	1,551
Electricite de France SA	1.000%	11/29/33	EUR	8,700	6,511
Electricite de France SA	6.125%	6/2/34	GBP	11,050	12,758
Electricite de France SA	4.750%	10/12/34	EUR	5,700	5,956
Electricite de France SA	5.500%	1/25/35	GBP	200	218
Electricite de France SA	1.875%	10/13/36	EUR	6,400	4,818
Electricite de France SA	5.500%	3/27/37	GBP	4,600	4,883
Electricite de France SA	4.500%	11/12/40	EUR	1,900	1,920
Electricite de France SA	5.500%	10/17/41	GBP	6,500	6,649
Electricite de France SA	4.625%	1/25/43	EUR	1,800	1,700
Electricite de France SA	2.000%	12/9/49	EUR	6,800	3,760
Electricite de France SA	5.125%	9/22/50	GBP	100	93
Electricite de France SA	6.000%	1/23/14	GBP	5,100	4,978
ELO SACA	2.375%	4/25/25	EUR	4,200	4,286
Engie SA	0.875%	9/19/25	EUR	6,800	6,803
Engie SA	1.000%	3/13/26	EUR	1,500	1,479
Engie SA	2.375%	5/19/26	EUR	100	102
Engie SA	0.375%	6/11/27	EUR	8,200	7,651
Engie SA	1.750%	3/27/28	EUR	7,600	7,327
Engie SA	1.375%	6/22/28	EUR	10,700	10,089
Engie SA	7.000%	10/30/28	GBP	3,950	5,058
Engie SA	3.500%	9/27/29	EUR	9,000	9,212
Engie SA	0.375%	10/26/29	EUR	1,000	850
Engie SA	3.625%	1/11/30	EUR	3,500	3,592
Engie SA	2.125%	3/30/32	EUR	6,100	5,484
Engie SA	1.875%	9/19/33	EUR	1,200	1,027
Engie SA	4.000%	1/11/35	EUR	8,500	8,525
Engie SA	1.500%	3/13/35	EUR	7,000	5,405
Engie SA	1.000%	10/26/36	EUR	6,000	4,129
Engie SA	2.000%	9/28/37	EUR	3,600	2,765
Engie SA	1.375%	6/21/39	EUR	4,800	3,167
Engie SA	1.250%	10/24/41	EUR	4,500	2,702
Engie SA	4.250%	1/11/43	EUR	2,000	1,932
Engie SA	5.625%	4/3/53	GBP	1,000	1,081
Engie SA	5.000%	10/1/60	GBP	3,550	3,462
Engie SA	5.950%	3/16/11	EUR	1,625	1,841
Engie SA	1.500%	Perpetual	EUR	2,500	2,168

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Engie SA	1.625%	Perpetual	EUR	4,600	4,558
EssilorLuxottica SA	0.125%	5/27/25	EUR	5,000	4,986
EssilorLuxottica SA	0.500%	6/5/28	EUR	10,200	9,363
Gecina SA	1.500%	1/20/25	EUR	1,600	1,640
Gecina SA	1.375%	6/30/27	EUR	100	97
Gecina SA	1.375%	1/26/28	EUR	1,700	1,609
Gecina SA	1.000%	1/30/29	EUR	1,100	1,003
Gecina SA	0.875%	1/25/33	EUR	6,000	4,701
Gecina SA	0.875%	6/30/36	EUR	3,600	2,420
GELF Bond Issuer I SA	1.125%	7/18/29	EUR	2,104	1,759
Groupe des Assurances du Credit Mutuel SADIR	1.850%	4/21/42	EUR	2,200	1,687
Groupe VYV	1.625%	7/2/29	EUR	2,000	1,798
Holding d'Infrastructures de Transport SASU	1.625%	11/27/27	EUR	5,900	5,613
Holding d'Infrastructures de Transport SASU	1.475%	1/18/31	EUR	8,000	6,708
Holding d'Infrastructures des Metiers de l'Environnement	0.125%	9/16/25	EUR	6,070	5,914
Holding d'Infrastructures des Metiers de l'Environnement	0.625%	9/16/28	EUR	11,845	10,288
HSBC Continental Europe SA	0.100%	9/3/27	EUR	5,100	4,659
HSBC SFH France SA	2.500%	6/28/28	EUR	8,800	8,860
ICADE	1.125%	11/17/25	EUR	6,100	6,032
ICADE	1.625%	2/28/28	EUR	3,700	3,490
ICADE	1.000%	1/19/30	EUR	1,400	1,161
ICADE	0.625%	1/18/31	EUR	3,700	2,848
Imerys SA	2.000%	12/10/24	EUR	300	309
Imerys SA	1.500%	1/15/27	EUR	600	582
Imerys SA	1.000%	7/15/31	EUR	1,500	1,185
Indigo Group SAS	1.625%	4/19/28	EUR	400	375
In'li SA	1.125%	7/2/29	EUR	1,000	876
JCDecaux SE	2.625%	4/24/28	EUR	2,500	2,422
JCDecaux SE	5.000%	1/11/29	EUR	1,500	1,582
JCDecaux SE	1.625%	2/7/30	EUR	2,300	1,969
Kering SA	1.250%	5/10/26	EUR	4,600	4,575
Kering SA	3.250%	2/27/29	EUR	9,000	9,289
Kering SA	3.625%	9/5/31	EUR	5,000	5,163
Kering SA	3.375%	2/27/33	EUR	2,000	2,002
Klepierre SA	1.875%	2/19/26	EUR	1,700	1,715
Klepierre SA	1.375%	2/16/27	EUR	3,300	3,196
Klepierre SA	2.000%	5/12/29	EUR	2,100	1,958
Klepierre SA	0.625%	7/1/30	EUR	4,800	3,913
Klepierre SA	0.875%	2/17/31	EUR	1,900	1,532
Klepierre SA	1.250%	9/29/31	EUR	100	82
Klepierre SA	1.625%	12/13/32	EUR	1,500	1,230
La Banque Postale Home Loan SFH SA	0.625%	6/23/27	EUR	6,350	6,067
La Banque Postale Home Loan SFH SA	0.875%	2/7/28	EUR	4,500	4,271
La Banque Postale Home Loan SFH SA	1.000%	10/4/28	EUR	2,500	2,346
La Banque Postale Home Loan SFH SA	0.010%	10/22/29	EUR	23,600	20,294
La Banque Postale SA	1.000%	2/9/28	EUR	10,000	9,447
La Banque Postale SA	3.000%	6/9/28	EUR	3,800	3,757
La Banque Postale SA	2.000%	7/13/28	EUR	4,700	4,495
La Banque Postale SA	1.375%	4/24/29	EUR	5,000	4,551
La Banque Postale SA	0.875%	1/26/31	EUR	2,300	2,199
La Banque Postale SA	0.750%	8/2/32	EUR	2,400	2,113
La Mondiale SAM	5.050%	Perpetual	EUR	3,431	3,571
La Poste SA	2.750%	11/26/24	EUR	2,000	2,085
La Poste SA	1.125%	6/4/25	EUR	5,000	5,056
La Poste SA	0.625%	10/21/26	EUR	4,900	4,711
La Poste SA	0.375%	9/17/27	EUR	10,100	9,370
La Poste SA	1.450%	11/30/28	EUR	1,000	942
La Poste SA	0.000%	7/18/29	EUR	1,200	1,015
La Poste SA	1.375%	4/21/32	EUR	14,200	12,101
Legrand SA	1.000%	3/6/26	EUR	100	99
Legrand SA	1.875%	12/16/27	EUR	100	98
Legrand SA	3.500%	5/29/29	EUR	5,000	5,183
Legrand SA	0.750%	5/20/30	EUR	1,500	1,306
Legrand SA	0.375%	10/6/31	EUR	700	574
LVMH Moet Hennessy Louis Vuitton SE	0.000%	2/11/26	EUR	3,700	3,609
LVMH Moet Hennessy Louis Vuitton SE	1.125%	2/11/27	GBP	4,400	4,732
LVMH Moet Hennessy Louis Vuitton SE	0.125%	2/11/28	EUR	5,000	4,570

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
LVMH Moet Hennessy Louis Vuitton SE	0.375%	2/11/31	EUR	4,600	3,866
Mercialys SA	1.800%	2/27/26	EUR	1,800	1,758
Mercialys SA	2.500%	2/28/29	EUR	1,400	1,225
MMS USA Investments Inc.	0.625%	6/13/25	EUR	7,300	7,314
MMS USA Investments Inc.	1.250%	6/13/28	EUR	2,100	1,970
MMS USA Investments Inc.	1.750%	6/13/31	EUR	2,600	2,325
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	2.125%	6/21/52	EUR	1,500	1,093
Nerval SAS	2.875%	4/14/32	EUR	3,800	3,308
Orange SA	1.000%	5/12/25	EUR	5,100	5,161
Orange SA	1.000%	9/12/25	EUR	6,900	6,931
Orange SA	5.250%	12/5/25	GBP	726	879
Orange SA	0.000%	9/4/26	EUR	2,000	1,903
Orange SA	0.875%	2/3/27	EUR	900	869
Orange SA	1.250%	7/7/27	EUR	4,000	3,875
Orange SA	1.375%	3/20/28	EUR	18,400	17,590
Orange SA	8.125%	11/20/28	GBP	3,316	4,480
Orange SA	2.000%	1/15/29	EUR	2,000	1,936
Orange SA	1.375%	1/16/30	EUR	1,100	1,013
Orange SA	1.875%	9/12/30	EUR	16,900	15,809
Orange SA	3.625%	11/16/31	EUR	5,000	5,180
Orange SA	3.250%	1/15/32	GBP	11,000	11,223
Orange SA	1.625%	4/7/32	EUR	5,000	4,426
Orange SA	2.375%	5/18/32	EUR	4,000	3,755
Orange SA	0.500%	9/4/32	EUR	3,800	3,008
Orange SA	8.125%	1/28/33	EUR	362	504
Orange SA	0.625%	12/16/33	EUR	10,700	8,188
Orange SA	5.625%	1/23/34	GBP	1,700	2,020
Orange SA	1.375%	Perpetual	EUR	1,900	1,599
Orange SA	1.750%	Perpetual	EUR	1,300	1,143
Orange SA	2.375%	Perpetual	EUR	5,000	5,044
Orange SA	5.000%	Perpetual	EUR	7,171	7,531
Orange SA	5.375%	Perpetual	EUR	1,500	1,540
Orano SA	3.375%	4/23/26	EUR	7,000	7,181
Pernod Ricard SA	1.125%	4/7/25	EUR	300	305
Pernod Ricard SA	1.500%	5/18/26	EUR	1,500	1,504
Pernod Ricard SA	3.250%	11/2/28	EUR	10,000	10,294
Pernod Ricard SA	1.375%	4/7/29	EUR	8,300	7,699
Pernod Ricard SA	0.125%	10/4/29	EUR	2,000	1,693
Pernod Ricard SA	1.750%	4/8/30	EUR	2,600	2,406
Pernod Ricard SA	0.875%	10/24/31	EUR	4,000	3,350
Praemia Healthcare SACA	0.875%	11/4/29	EUR	4,600	3,667
PSA Tresorerie GIE	6.000%	9/19/33	EUR	2,024	2,304
RCI Banque SA	1.625%	4/11/25	EUR	8,574	8,705
RCI Banque SA	4.125%	12/1/25	EUR	14,000	14,706
RCI Banque SA	1.750%	4/10/26	EUR	1,165	1,153
RCI Banque SA	1.625%	5/26/26	EUR	7,666	7,529
RCI Banque SA	4.500%	4/6/27	EUR	5,000	5,235
RCI Banque SA	4.875%	6/14/28	EUR	4,000	4,212
RCI Banque SA	4.875%	9/21/28	EUR	3,500	3,684
RTE Reseau de Transport d'Electricite SADIR	1.625%	11/27/25	EUR	6,500	6,574
RTE Reseau de Transport d'Electricite SADIR	0.000%	9/9/27	EUR	11,100	10,174
RTE Reseau de Transport d'Electricite SADIR	2.750%	6/20/29	EUR	500	500
RTE Reseau de Transport d'Electricite SADIR	1.500%	9/27/30	EUR	2,500	2,274
RTE Reseau de Transport d'Electricite SADIR	2.000%	4/18/36	EUR	3,100	2,555
RTE Reseau de Transport d'Electricite SADIR	1.875%	10/23/37	EUR	5,000	3,918
RTE Reseau de Transport d'Electricite SADIR	1.125%	7/8/40	EUR	7,500	4,964
Safran SA	0.950%	10/19/28	EUR	800	726
SCOR SE	3.000%	6/8/46	EUR	5,800	5,793
SCOR SE	3.625%	5/27/48	EUR	4,900	4,887
SCOR SE	1.375%	9/17/51	EUR	2,200	1,683
Societe Fonciere Lyonnaise SA	1.500%	6/5/27	EUR	1,900	1,844
Societe Fonciere Lyonnaise SA	0.500%	4/21/28	EUR	1,900	1,717
Societe Generale SA	1.125%	1/23/25	EUR	5,700	5,800
Societe Generale SA	2.625%	2/27/25	EUR	100	103
Societe Generale SA	1.125%	4/21/26	EUR	5,000	5,033
Societe Generale SA	0.125%	11/17/26	EUR	21,000	20,441
Societe Generale SA	0.750%	1/25/27	EUR	8,600	8,068

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Societe Generale SA	0.847%	5/26/27	JPY	1,000,000	6,305
Societe Generale SA	4.125%	6/2/27	EUR	5,000	5,265
Societe Generale SA	0.250%	7/8/27	EUR	7,500	6,886
Societe Generale SA	1.250%	12/7/27	GBP	3,700	3,692
Societe Generale SA	2.125%	9/27/28	EUR	8,600	8,148
Societe Generale SA	1.750%	3/22/29	EUR	4,500	4,084
Societe Generale SA	0.500%	6/12/29	EUR	14,100	12,261
Societe Generale SA	1.250%	6/12/30	EUR	4,200	3,561
Societe Generale SA	1.000%	11/24/30	EUR	4,000	3,825
Societe Generale SA	4.250%	12/6/30	EUR	8,000	8,110
Societe Generale SA	1.125%	6/30/31	EUR	2,500	2,336
Societe Generale SA	4.250%	11/16/32	EUR	4,000	4,154
Societe Generale SA	5.625%	6/2/33	EUR	5,000	5,090
Societe Generale SA	6.250%	6/22/33	GBP	2,000	2,424
Societe Generale SFH SA	0.500%	1/30/25	EUR	4,500	4,568
Societe Generale SFH SA	0.500%	1/28/26	EUR	5,700	5,633
Societe Generale SFH SA	0.750%	1/19/28	EUR	5,000	4,718
Societe Generale SFH SA	1.375%	5/5/28	EUR	12,500	12,030
Societe Generale SFH SA	0.125%	2/2/29	EUR	21,900	19,394
Societe Generale SFH SA	0.010%	2/11/30	EUR	1,900	1,610
Societe Generale SFH SA	0.010%	2/5/31	EUR	10,400	8,479
Sodexo SA	0.750%	4/27/25	EUR	5,914	5,955
Sodexo SA	2.500%	6/24/26	EUR	383	392
Sodexo SA	0.750%	4/14/27	EUR	5,914	5,718
Sodexo SA	1.750%	6/26/28	GBP	4,090	4,192
Sodexo SA	1.000%	4/27/29	EUR	3,700	3,362
Sogecap SA	4.125%	Perpetual	EUR	100	101
Suez SACA	2.375%	5/24/30	EUR	1,600	1,492
Suez SACA	5.000%	11/3/32	EUR	1,500	1,614
Suez SACA	2.875%	5/24/34	EUR	1,400	1,251
TDF Infrastructure SAS	2.500%	4/7/26	EUR	400	399
TDF Infrastructure SAS	1.750%	12/1/29	EUR	6,700	5,716
Teleperformance SE	3.750%	6/24/29	EUR	2,000	1,936
Terega SA	2.200%	8/5/25	EUR	100	102
Terega SA	0.875%	9/17/30	EUR	2,500	2,070
TotalEnergies Capital Canada Ltd.	2.125%	9/18/29	EUR	6,700	6,412
TotalEnergies Capital International SA	1.375%	3/19/25	EUR	6,900	7,044
TotalEnergies Capital International SA	1.750%	7/7/25	GBP	4,746	5,454
TotalEnergies Capital International SA	2.875%	11/19/25	EUR	3,900	4,043
TotalEnergies Capital International SA	2.500%	3/25/26	EUR	2,200	2,252
TotalEnergies Capital International SA	1.491%	4/8/27	EUR	3,000	2,943
TotalEnergies Capital International SA	0.696%	5/31/28	EUR	11,400	10,530
TotalEnergies Capital International SA	1.491%	9/4/30	EUR	500	454
TotalEnergies Capital International SA	1.994%	4/8/32	EUR	3,200	2,894
TotalEnergies Capital International SA	1.618%	5/18/40	EUR	5,000	3,568
TotalEnergies SE	1.625%	Perpetual	EUR	6,316	5,621
TotalEnergies SE	2.000%	Perpetual	EUR	3,309	2,704
TotalEnergies SE	2.000%	Perpetual	EUR	4,000	3,717
TotalEnergies SE	2.125%	Perpetual	EUR	7,219	5,439
TotalEnergies SE	2.625%	Perpetual	EUR	9,608	9,729
TotalEnergies SE	3.369%	Perpetual	EUR	3,650	3,642
Unibail-Rodamco-Westfield SE	1.000%	3/14/25	EUR	5,087	5,144
Unibail-Rodamco-Westfield SE	1.125%	9/15/25	EUR	5,700	5,708
Unibail-Rodamco-Westfield SE	1.375%	3/9/26	EUR	371	368
Unibail-Rodamco-Westfield SE	2.500%	6/4/26	EUR	400	406
Unibail-Rodamco-Westfield SE	1.000%	2/27/27	EUR	1,800	1,717
Unibail-Rodamco-Westfield SE	0.625%	5/4/27	EUR	10,200	9,445
Unibail-Rodamco-Westfield SE	0.750%	10/25/28	EUR	1,900	1,672
Unibail-Rodamco-Westfield SE	1.500%	5/29/29	EUR	200	180
Unibail-Rodamco-Westfield SE	1.375%	4/15/30	EUR	3,815	3,320
Unibail-Rodamco-Westfield SE	1.875%	1/15/31	EUR	10,500	9,219
Unibail-Rodamco-Westfield SE	1.375%	12/4/31	EUR	4,100	3,348
Unibail-Rodamco-Westfield SE	0.875%	3/29/32	EUR	6,300	4,833
Unibail-Rodamco-Westfield SE	2.000%	6/29/32	EUR	1,200	1,020
Unibail-Rodamco-Westfield SE	1.375%	5/25/33	EUR	2,200	1,716
Unibail-Rodamco-Westfield SE	2.000%	4/28/36	EUR	1,613	1,267
Unibail-Rodamco-Westfield SE	2.250%	5/14/38	EUR	600	453

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Unibail-Rodamco-Westfield SE	1.750%	7/1/49	EUR	1,700	948
Unibail-Rodamco-Westfield SE	2.875%	Perpetual	EUR	3,500	2,970
Veolia Environnement SA	1.000%	4/3/25	EUR	5,100	5,166
Veolia Environnement SA	1.750%	9/10/25	EUR	300	305
Veolia Environnement SA	0.000%	6/9/26	EUR	1,000	958
Veolia Environnement SA	4.625%	3/30/27	EUR	5,100	5,515
Veolia Environnement SA	1.250%	4/2/27	EUR	10,200	9,890
Veolia Environnement SA	1.590%	1/10/28	EUR	3,000	2,878
Veolia Environnement SA	1.250%	4/15/28	EUR	2,100	1,985
Veolia Environnement SA	0.927%	1/4/29	EUR	2,500	2,275
Veolia Environnement SA	1.500%	4/3/29	EUR	800	745
Veolia Environnement SA	1.625%	9/17/30	EUR	400	362
Veolia Environnement SA	5.375%	12/2/30	GBP	600	710
Veolia Environnement SA	0.800%	1/15/32	EUR	7,800	6,338
Veolia Environnement SA	6.125%	11/25/33	EUR	2,244	2,724
Verallia SA	1.625%	5/14/28	EUR	5,000	4,641
Vinci SA	1.000%	9/26/25	EUR	2,500	2,519
Vinci SA	2.250%	3/15/27	GBP	500	551
Vinci SA	1.625%	1/18/29	EUR	7,200	6,853
Vinci SA	1.750%	9/26/30	EUR	3,400	3,126
Vinci SA	0.500%	1/9/32	EUR	11,200	9,017
Vinci SA	2.750%	9/15/34	GBP	600	562
Vivendi SE	1.125%	12/11/28	EUR	2,800	2,594
Wendel SE	1.000%	6/1/31	EUR	2,800	2,267
Wendel SE	1.375%	1/18/34	EUR	1,500	1,123
Westfield America Management Ltd.	2.625%	3/30/29	GBP	2,100	2,018

2,880,586

Germany (2.5%)

Aareal Bank AG	0.375%	7/15/25	EUR	1,127	1,126
Aareal Bank AG	0.250%	11/23/27	EUR	1,000	869
Aareal Bank AG	0.750%	4/18/28	EUR	2,100	1,827
Aareal Bank AG	0.010%	9/15/28	EUR	7,100	6,326
Allianz Finance II BV	0.875%	1/15/26	EUR	1,000	997
Allianz Finance II BV	3.000%	3/13/28	EUR	1,400	1,443
Allianz Finance II BV	0.500%	1/14/31	EUR	6,300	5,282
Allianz SE	4.597%	9/7/38	EUR	7,000	7,190
Allianz SE	2.241%	7/7/45	EUR	3,400	3,424
Allianz SE	1.301%	9/25/49	EUR	2,000	1,688
Allianz SE	2.121%	7/8/50	EUR	12,000	10,357
Allianz SE	4.252%	7/5/52	EUR	6,900	6,648
alstria office REIT AG	1.500%	11/15/27	EUR	3,100	2,297
Amprion GmbH	3.450%	9/22/27	EUR	18,000	18,609
Amprion GmbH	0.625%	9/23/33	EUR	7,800	5,784
Aroundtown SA	4.625%	9/18/25	CAD	435	294
Aroundtown SA	1.500%	5/28/26	EUR	1,900	1,726
Aroundtown SA	0.000%	7/16/26	EUR	7,600	6,487
Aroundtown SA	0.375%	4/15/27	EUR	7,800	6,264
Aroundtown SA	3.000%	10/16/29	GBP	1,983	1,613
Aroundtown SA	3.625%	4/10/31	GBP	1,100	861
Aroundtown SA	1.625%	Perpetual	EUR	2,300	728
Aroundtown SA	2.875%	Perpetual	EUR	500	185
BASF SE	1.750%	3/11/25	GBP	484	561
BASF SE	4.000%	3/8/29	EUR	3,000	3,176
BASF SE	1.500%	5/22/30	EUR	2,099	1,920
BASF SE	4.250%	3/8/32	EUR	10,000	10,519
BASF SE	1.450%	12/13/32	EUR	8,400	7,020
Bausparkasse Schwaebisch Hall AG	2.000%	5/17/34	EUR	20,200	18,143
Bayer AG	0.050%	1/12/25	EUR	6,300	6,349
Bayer AG	0.750%	1/6/27	EUR	6,500	6,209
Bayer AG	1.125%	1/6/30	EUR	9,300	8,070
Bayer AG	0.625%	7/12/31	EUR	4,400	3,490
Bayer AG	1.375%	7/6/32	EUR	8,000	6,556
Bayer AG	4.625%	5/26/33	EUR	4,500	4,690
Bayer AG	1.000%	1/12/36	EUR	4,400	3,010
Bayer Capital Corp. BV	1.500%	6/26/26	EUR	6,400	6,340
Bayer Capital Corp. BV	2.125%	12/15/29	EUR	10,100	9,370
Bayerische Landesbank	0.500%	3/19/25	EUR	5,124	5,180

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bayerische Landesbank	0.625%	7/19/27	EUR	1,023	979
Bayerische Landesbank	3.000%	5/22/29	EUR	12,500	12,919
Bayerische Landesbank	0.200%	5/20/30	EUR	9,909	8,517
Bayerische Landesbank	1.000%	9/23/31	EUR	5,000	4,443
Berlin Hyp AG	1.250%	1/22/25	EUR	200	202
Berlin Hyp AG	0.625%	10/22/25	EUR	375	375
Berlin Hyp AG	0.010%	8/24/26	EUR	18,788	18,044
Berlin Hyp AG	1.125%	10/25/27	EUR	100	94
Berlin Hyp AG	0.010%	1/24/28	EUR	6,348	5,824
Berlin Hyp AG	0.010%	7/7/28	EUR	18,080	16,365
Berlin Hyp AG	0.125%	1/18/30	EUR	10,000	8,650
Berlin Hyp AG	0.250%	5/19/33	EUR	6,673	5,182
Bertelsmann SE & Co. KGaA	2.000%	4/1/28	EUR	4,000	3,917
Bertelsmann SE & Co. KGaA	3.500%	5/29/29	EUR	2,500	2,541
BMW Canada Inc.	0.990%	1/14/25	CAD	1,496	1,022
BMW Canada Inc.	4.410%	2/10/27	CAD	1,200	835
BMW Finance NV	1.000%	11/14/24	EUR	6,035	6,196
BMW Finance NV	0.500%	2/22/25	EUR	2,801	2,832
BMW Finance NV	0.875%	4/3/25	EUR	4,714	4,775
BMW Finance NV	1.000%	8/29/25	EUR	4,089	4,113
BMW Finance NV	0.000%	1/11/26	EUR	6,365	6,247
BMW Finance NV	3.250%	11/22/26	EUR	1,000	1,042
BMW Finance NV	0.375%	1/14/27	EUR	3,686	3,514
BMW Finance NV	1.500%	2/6/29	EUR	12,112	11,418
BMW Finance NV	0.200%	1/11/33	EUR	2,455	1,867
Brenntag Finance BV	1.125%	9/27/25	EUR	1,875	1,880
Clearstream Banking AG	0.000%	12/1/25	EUR	8,100	7,899
Commerzbank AG	0.050%	7/11/24	EUR	8,574	8,829
Commerzbank AG	0.625%	3/13/25	EUR	4,714	4,777
Commerzbank AG	0.625%	5/28/25	EUR	4,612	4,647
Commerzbank AG	0.875%	9/8/25	EUR	5,175	5,203
Commerzbank AG	1.000%	3/4/26	EUR	11,495	11,317
Commerzbank AG	0.750%	3/24/26	EUR	5,500	5,504
Commerzbank AG	2.875%	4/28/26	EUR	5,000	5,214
Commerzbank AG	0.500%	6/9/26	EUR	7,686	7,526
Commerzbank AG	0.500%	12/4/26	EUR	7,686	7,287
Commerzbank AG	0.125%	12/15/26	EUR	6,045	5,770
Commerzbank AG	0.875%	1/22/27	EUR	2,500	2,360
Commerzbank AG	0.625%	8/24/27	EUR	563	536
Commerzbank AG	3.000%	9/14/27	EUR	6,500	6,532
Commerzbank AG	4.625%	3/21/28	EUR	2,200	2,293
Commerzbank AG	3.125%	4/20/29	EUR	18,000	18,682
Commerzbank AG	5.125%	1/18/30	EUR	3,000	3,115
Commerzbank AG	0.010%	3/11/30	EUR	4,612	3,917
Commerzbank AG	3.125%	6/13/33	EUR	5,000	5,050
Commerzbank AG	1.250%	1/9/34	EUR	3,587	3,002
Continental AG	2.500%	8/27/26	EUR	3,500	3,584
Continental AG	3.625%	11/30/27	EUR	2,500	2,584
Covestro AG	0.875%	2/3/26	EUR	1,201	1,190
Covestro AG	1.375%	6/12/30	EUR	2,000	1,807
Daimler International Finance BV	1.000%	11/11/25	EUR	10,760	10,762
Daimler International Finance BV	1.375%	6/26/26	EUR	8,916	8,893
Daimler International Finance BV	0.625%	5/6/27	EUR	7,686	7,321
Daimler Truck International Finance BV	3.875%	6/19/26	EUR	5,000	5,259
Daimler Truck International Finance BV	1.625%	4/6/27	EUR	13,000	12,671
Daimler Truck International Finance BV	3.875%	6/19/29	EUR	2,000	2,068
Daimler Trucks Finance Canada Inc.	2.140%	12/13/24	CAD	3,488	2,416
Daimler Trucks Finance Canada Inc.	5.180%	9/19/25	CAD	2,200	1,566
Daimler Trucks Finance Canada Inc.	2.460%	12/15/26	CAD	1,496	976
Daimler Trucks Finance Canada Inc.	5.770%	9/25/28	CAD	2,000	1,435
DekaBank Deutsche Girozentrale	0.300%	11/20/26	EUR	2,600	2,444
Deutsche Apotheker-und Aerztebank eG	0.750%	10/5/27	EUR	400	382
Deutsche Bahn Finance GmbH	1.375%	7/7/25	GBP	7,271	8,287
Deutsche Bahn Finance GmbH	1.250%	10/23/25	EUR	1,281	1,304
Deutsche Bahn Finance GmbH	1.875%	2/13/26	GBP	2,221	2,511
Deutsche Bahn Finance GmbH	3.125%	7/24/26	GBP	375	432
Deutsche Bahn Finance GmbH	0.500%	4/9/27	EUR	2,880	2,756

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	359
Deutsche Bahn Finance GmbH	2.750%	3/19/29	EUR	1,794	1,833
Deutsche Bahn Finance GmbH	0.375%	6/23/29	EUR	1,460	1,306
Deutsche Bahn Finance GmbH	1.625%	11/6/30	EUR	75	69
Deutsche Bahn Finance GmbH	1.375%	3/28/31	EUR	1,536	1,392
Deutsche Bahn Finance GmbH	0.875%	7/11/31	EUR	1,383	1,200
Deutsche Bahn Finance GmbH	0.200%	5/20/33	CHF	4,485	4,264
Deutsche Bahn Finance GmbH	1.625%	8/16/33	EUR	5,021	4,420
Deutsche Bahn Finance GmbH	0.750%	7/16/35	EUR	7,161	5,270
Deutsche Bahn Finance GmbH	0.625%	4/15/36	EUR	17,705	12,487
Deutsche Bahn Finance GmbH	1.375%	4/16/40	EUR	5,183	3,691
Deutsche Bahn Finance GmbH	0.625%	12/8/50	EUR	10,981	5,041
Deutsche Bahn Finance GmbH	1.125%	5/29/51	EUR	3,006	1,604
Deutsche Bahn Finance GmbH	0.950%	Perpetual	EUR	3,900	3,831
Deutsche Bahn Finance GmbH	1.600%	Perpetual	EUR	2,300	1,898
Deutsche Bank AG	2.625%	12/16/24	GBP	5,000	5,797
Deutsche Bank AG	2.625%	2/12/26	EUR	4,800	4,867
Deutsche Bank AG	4.000%	6/24/26	GBP	3,000	3,473
Deutsche Bank AG	0.000%	10/15/26	EUR	2,841	2,551
Deutsche Bank AG	1.625%	1/20/27	EUR	8,600	8,193
Deutsche Bank AG	0.750%	2/17/27	EUR	6,700	6,411
Deutsche Bank AG	3.250%	5/24/28	EUR	7,000	6,903
Deutsche Bank AG	0.250%	8/31/28	EUR	2,561	2,327
Deutsche Bank AG	5.375%	1/11/29	EUR	3,000	3,169
Deutsche Bank AG	1.750%	11/19/30	EUR	9,500	8,079
Deutsche Bank AG	6.125%	12/12/30	GBP	3,000	3,397
Deutsche Bank AG	5.625%	5/19/31	EUR	5,000	5,137
Deutsche Bank AG	1.375%	2/17/32	EUR	10,500	8,241
Deutsche Bank AG	4.000%	6/24/32	EUR	8,100	7,710
Deutsche Bank AG	2.625%	6/30/37	EUR	20,000	18,337
Deutsche Boerse AG	0.000%	2/22/26	EUR	9,300	9,002
Deutsche Boerse AG	1.125%	3/26/28	EUR	2,124	2,023
Deutsche Boerse AG	1.500%	4/4/32	EUR	3,200	2,799
Deutsche Kreditbank AG	0.500%	3/19/27	EUR	700	672
Deutsche Pfandbriefbank AG	0.010%	10/16/25	EUR	10,200	10,044
Deutsche Pfandbriefbank AG	0.010%	8/25/26	EUR	25,600	24,508
Deutsche Pfandbriefbank AG	0.625%	8/30/27	EUR	20,900	19,797
Deutsche Pfandbriefbank AG	2.375%	5/29/28	EUR	3,125	3,132
Deutsche Pfandbriefbank AG	1.250%	4/20/35	EUR	5,124	4,121
Deutsche Post AG	2.875%	12/11/24	EUR	1,023	1,071
Deutsche Post AG	0.375%	5/20/26	EUR	1,698	1,655
Deutsche Post AG	1.625%	12/5/28	EUR	7,465	7,169
Deutsche Post AG	0.750%	5/20/29	EUR	7,182	6,575
Deutsche Post AG	3.375%	7/3/33	EUR	5,000	5,032
Deutsche Telekom AG	0.500%	7/5/27	EUR	19,064	18,140
Deutsche Telekom AG	1.750%	3/25/31	EUR	2,500	2,319
Deutsche Telekom AG	3.125%	2/6/34	GBP	934	907
Deutsche Telekom AG	2.250%	3/29/39	EUR	2,177	1,859
Deutsche Telekom AG	1.750%	12/9/49	EUR	3,523	2,349
Deutsche Telekom International Finance BV	1.375%	12/1/25	EUR	10,805	10,965
Deutsche Telekom International Finance BV	1.125%	5/22/26	EUR	1,578	1,577
Deutsche Telekom International Finance BV	1.375%	1/30/27	EUR	649	640
Deutsche Telekom International Finance BV	3.250%	1/17/28	EUR	75	78
Deutsche Telekom International Finance BV	1.500%	4/3/28	EUR	4,285	4,124
Deutsche Telekom International Finance BV	8.875%	11/27/28	GBP	3,961	5,503
Deutsche Telekom International Finance BV	2.250%	4/13/29	GBP	1,868	1,942
Deutsche Telekom International Finance BV	2.000%	12/1/29	EUR	4,458	4,308
Deutsche Telekom International Finance BV	7.500%	1/24/33	EUR	2,715	3,652
Deutsche Wohnen SE	1.000%	4/30/25	EUR	5,000	4,995
Deutsche Wohnen SE	1.500%	4/30/30	EUR	3,000	2,643
Deutsche Wohnen SE	1.300%	4/7/41	EUR	900	520
DZ HYP AG	0.375%	6/6/25	EUR	1,000	1,003
DZ HYP AG	0.500%	11/13/25	EUR	8,198	8,151
DZ HYP AG	0.750%	2/2/26	EUR	5,000	4,967
DZ HYP AG	0.375%	3/31/26	EUR	3,177	3,116
DZ HYP AG	0.100%	8/31/26	EUR	500	481
DZ HYP AG	0.500%	9/30/26	EUR	5,124	4,978

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
DZ HYP AG	0.500%	4/1/27	EUR	2,500	2,396
DZ HYP AG	0.750%	6/30/27	EUR	614	591
DZ HYP AG	0.625%	8/30/27	EUR	5,000	4,766
DZ HYP AG	0.875%	3/22/28	EUR	9,245	8,774
DZ HYP AG	0.875%	1/30/29	EUR	5,124	4,756
DZ HYP AG	0.010%	4/20/29	EUR	17,577	15,437
DZ HYP AG	0.050%	6/29/29	EUR	5,124	4,486
DZ HYP AG	0.875%	1/18/30	EUR	6,100	5,530
DZ HYP AG	0.010%	3/29/30	EUR	12,731	10,812
E.ON International Finance BV	1.000%	4/13/25	EUR	2,561	2,595
E.ON International Finance BV	1.625%	5/30/26	EUR	6,558	6,574
E.ON International Finance BV	1.250%	10/19/27	EUR	6,537	6,226
E.ON International Finance BV	1.500%	7/31/29	EUR	11,962	11,153
E.ON International Finance BV	6.250%	6/3/30	GBP	10,966	13,403
E.ON International Finance BV	6.375%	6/7/32	GBP	3,227	3,959
E.ON International Finance BV	4.750%	1/31/34	GBP	2,600	2,779
E.ON International Finance BV	5.875%	10/30/37	GBP	5,850	6,664
E.ON International Finance BV	6.750%	1/27/39	GBP	600	738
E.ON International Finance BV	6.125%	7/6/39	GBP	1,500	1,744
E.ON SE	0.250%	10/24/26	EUR	1,149	1,097
E.ON SE	0.375%	9/29/27	EUR	2,561	2,364
E.ON SE	3.500%	1/12/28	EUR	3,000	3,121
E.ON SE	0.750%	2/20/28	EUR	1,299	1,217
E.ON SE	3.750%	3/1/29	EUR	3,000	3,140
E.ON SE	1.625%	5/22/29	EUR	9,016	8,526
E.ON SE	0.350%	2/28/30	EUR	4,783	4,034
E.ON SE	1.625%	3/29/31	EUR	9,218	8,212
E.ON SE	0.625%	11/7/31	EUR	8,864	7,125
E.ON SE	3.875%	1/12/35	EUR	5,000	5,009
EnBW Energie Baden-Wuerttemberg AG	1.625%	8/5/79	EUR	1,500	1,343
EnBW Energie Baden-Wuerttemberg AG	1.125%	11/5/79	EUR	1,500	1,516
EnBW Energie Baden-Wuerttemberg AG	1.875%	6/29/80	EUR	5,700	5,413
EnBW Energie Baden-Wuerttemberg AG	1.375%	8/31/81	EUR	4,000	3,362
EnBW International Finance BV	0.625%	4/17/25	EUR	11,409	11,492
EnBW International Finance BV	2.500%	6/4/26	EUR	8,023	8,138
EnBW International Finance BV	0.250%	10/19/30	EUR	5,619	4,614
EnBW International Finance BV	0.500%	3/1/33	EUR	3,000	2,252
EnBW International Finance BV	6.125%	7/7/39	EUR	2,195	2,640
Eurogrid GmbH	1.875%	6/10/25	EUR	10,100	10,311
Eurogrid GmbH	1.500%	4/18/28	EUR	3,000	2,854
Eurogrid GmbH	3.722%	4/27/30	EUR	2,000	2,054
Eurogrid GmbH	0.741%	4/21/33	EUR	4,600	3,506
Evonik Industries AG	0.625%	9/18/25	EUR	3,600	3,573
EWE AG	0.250%	6/8/28	EUR	2,000	1,784
EWE AG	0.375%	10/22/32	EUR	2,592	1,928
Fresenius Finance Ireland plc	2.125%	2/1/27	EUR	3,000	2,956
Fresenius Finance Ireland plc	0.500%	10/1/28	EUR	6,365	5,616
Fresenius Finance Ireland plc	0.875%	10/1/31	EUR	4,000	3,116
Fresenius Medical Care AG & Co. KGaA	1.500%	7/11/25	EUR	300	300
Fresenius Medical Care AG & Co. KGaA	1.500%	5/29/30	EUR	2,381	1,926
Fresenius SE & Co. KGaA	1.875%	5/24/25	EUR	2,000	2,041
Fresenius SE & Co. KGaA	1.625%	10/8/27	EUR	5,124	4,895
Fresenius SE & Co. KGaA	0.750%	1/15/28	EUR	5,892	5,401
Fresenius SE & Co. KGaA	2.875%	2/15/29	EUR	3,648	3,612
Fresenius SE & Co. KGaA	5.000%	11/28/29	EUR	5,100	5,424
Grand City Properties SA	1.375%	8/3/26	EUR	6,000	5,555
Grand City Properties SA	1.500%	2/22/27	EUR	1,000	902
Grand City Properties SA	0.125%	1/11/28	EUR	2,500	2,033
Grand City Properties SA	1.500%	Perpetual	EUR	500	238
Hamburg Commercial Bank AG	0.375%	3/9/26	EUR	3,700	3,529
Hamburg Commercial Bank AG	0.500%	9/22/26	EUR	6,700	6,402
Hamburg Commercial Bank AG	0.010%	1/19/27	EUR	2,300	2,173
Hamburg Commercial Bank AG	3.375%	2/1/28	EUR	26,000	27,281
Hannover Rueck SE	1.125%	10/9/39	EUR	1,700	1,421
Hannover Rueck SE	5.875%	8/26/43	EUR	7,500	8,092
Hannover Rueck SE	3.375%	Perpetual	EUR	2,800	2,844
Heidelberg Materials AG	1.500%	2/7/25	EUR	7,173	7,323

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Heidelberg Materials AG	3.750%	5/31/32	EUR	5,000	4,815
Heidelberg Materials Finance Luxembourg SA	1.625%	4/7/26	EUR	3,945	3,936
Heidelberg Materials Finance Luxembourg SA	1.500%	6/14/27	EUR	300	291
Heidelberg Materials Finance Luxembourg SA	1.125%	12/1/27	EUR	6,627	6,201
Heidelberg Materials Finance Luxembourg SA	1.750%	4/24/28	EUR	1,000	944
Henkel AG & Co. KGaA	0.500%	11/17/32	EUR	2,500	2,002
HOCHTIEF AG	0.625%	4/26/29	EUR	4,002	3,400
HOWOGE Wohnungs-baugesellschaft mbH	0.625%	11/1/28	EUR	4,100	3,609
HOWOGE Wohnungs-baugesellschaft mbH	1.125%	11/1/33	EUR	2,100	1,585
Infineon Technologies AG	1.625%	6/24/29	EUR	2,100	1,958
Infineon Technologies AG	2.000%	6/24/32	EUR	2,200	1,979
ING-DiBa AG	0.250%	11/16/26	EUR	2,500	2,402
ING-DiBa AG	0.125%	5/23/27	EUR	2,500	2,355
ING-DiBa AG	1.250%	10/9/33	EUR	5,200	4,384
ING-DiBa AG	1.000%	5/23/39	EUR	9,700	6,796
Landesbank Baden-Wuerttemberg	0.250%	1/10/25	EUR	5,000	5,072
Landesbank Baden-Wuerttemberg	1.500%	2/3/25	GBP	4,700	5,372
Landesbank Baden-Wuerttemberg	0.375%	2/27/25	EUR	5,124	5,182
Landesbank Baden-Wuerttemberg	0.375%	2/18/27	EUR	17,800	16,460
Landesbank Baden-Wuerttemberg	0.010%	7/16/27	EUR	22,287	20,794
Landesbank Baden-Wuerttemberg	0.375%	2/28/28	EUR	4,000	3,547
Landesbank Baden-Wuerttemberg	0.250%	7/21/28	EUR	5,000	4,319
Landesbank Baden-Wuerttemberg	0.010%	9/18/28	EUR	4,207	3,775
Landesbank Baden-Wuerttemberg	0.375%	5/7/29	EUR	1,500	1,252
Landesbank Hessen-Thueringen Girozentrale	0.125%	11/19/24	EUR	1,000	1,012
Landesbank Hessen-Thueringen Girozentrale	0.375%	5/12/25	EUR	4,500	4,493
Landesbank Hessen-Thueringen Girozentrale	0.500%	9/25/25	EUR	300	299
Landesbank Hessen-Thueringen Girozentrale	2.375%	9/21/26	EUR	14,500	14,880
Landesbank Hessen-Thueringen Girozentrale	0.625%	1/12/27	EUR	4,000	3,869
Landesbank Hessen-Thueringen Girozentrale	0.010%	7/19/27	EUR	12,500	11,643
Landesbank Hessen-Thueringen Girozentrale	4.000%	2/4/30	EUR	5,000	5,166
Landesbank Hessen-Thueringen Girozentrale	4.500%	9/15/32	EUR	5,000	4,898
Landesbank Hessen-Thueringen Girozentrale	0.500%	1/19/37	EUR	4,000	2,775
LANXESS AG	1.125%	5/16/25	EUR	2,999	3,028
LANXESS AG	1.750%	3/22/28	EUR	2,200	2,011
LANXESS AG	0.625%	12/1/29	EUR	2,200	1,764
LEG Immobilien SE	0.375%	1/17/26	EUR	3,200	3,087
LEG Immobilien SE	0.875%	11/28/27	EUR	4,400	4,002
LEG Immobilien SE	0.875%	1/17/29	EUR	4,200	3,596
LEG Immobilien SE	1.000%	11/19/32	EUR	1,800	1,305
LEG Immobilien SE	0.875%	3/30/33	EUR	1,700	1,205
LEG Immobilien SE	1.500%	1/17/34	EUR	3,400	2,495
Mercedes-Benz Finance Canada Inc.	1.650%	9/22/25	CAD	1,375	922
Mercedes-Benz Finance Canada Inc.	5.140%	6/29/26	CAD	3,400	2,428
Mercedes-Benz Finance Canada Inc.	5.120%	6/27/28	CAD	1,000	709
Mercedes-Benz Group AG	1.000%	11/15/27	EUR	5,260	5,025
Mercedes-Benz Group AG	1.375%	5/11/28	EUR	2,500	2,378
Mercedes-Benz Group AG	0.750%	2/8/30	EUR	4,612	4,013
Mercedes-Benz Group AG	2.375%	5/22/30	EUR	2,100	2,016
Mercedes-Benz Group AG	0.750%	9/10/30	EUR	2,561	2,185
Mercedes-Benz Group AG	2.000%	2/27/31	EUR	7,219	6,730
Mercedes-Benz Group AG	1.125%	11/6/31	EUR	5,124	4,345
Mercedes-Benz Group AG	0.750%	3/11/33	EUR	4,800	3,780
Mercedes-Benz Group AG	2.125%	7/3/37	EUR	3,182	2,631
Mercedes-Benz International Finance BV	2.625%	4/7/25	EUR	15,522	16,116
Mercedes-Benz International Finance BV	2.000%	8/22/26	EUR	8,928	9,044
Mercedes-Benz International Finance BV	0.375%	11/8/26	EUR	7,686	7,375
Mercedes-Benz International Finance BV	1.500%	2/9/27	EUR	4,000	3,934
Merck Financial Services GmbH	2.375%	6/15/30	EUR	4,500	4,349
Merck Financial Services GmbH	0.875%	7/5/31	EUR	400	341
Merck KGaA	3.375%	12/12/74	EUR	225	233
Merck KGaA	1.625%	9/9/80	EUR	5,600	5,317
Muenchener Hypothekenbank eG	0.500%	4/22/26	EUR	375	369
Muenchener Hypothekenbank eG	0.625%	10/23/26	EUR	614	598
Muenchener Hypothekenbank eG	0.625%	5/7/27	EUR	6,661	6,403
Muenchener Hypothekenbank eG	3.000%	8/4/27	EUR	35,000	36,498
Muenchener Hypothekenbank eG	0.625%	11/10/27	EUR	7,686	7,290

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Muenchener Hypothekenbank eG	0.500%	6/14/28	CHF	8,000	8,366
Muenchener Hypothekenbank eG	2.500%	7/4/28	EUR	6,533	6,637
Muenchener Hypothekenbank eG	1.000%	4/18/39	EUR	4,765	3,385
Muenchener Hypothekenbank eG	0.010%	11/2/40	EUR	6,365	3,520
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.250%	5/26/41	EUR	4,600	3,697
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.000%	5/26/42	EUR	3,000	2,265
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.250%	5/26/49	EUR	2,100	2,020
Norddeutsche Landesbank-Girozentrale	0.500%	6/29/26	EUR	75	73
Norddeutsche Landesbank-Girozentrale	0.010%	9/23/26	EUR	26,100	24,989
Norddeutsche Landesbank-Girozentrale	0.250%	10/28/26	EUR	5,124	4,934
Norddeutsche Landesbank-Girozentrale	0.750%	3/5/29	EUR	23,345	21,449
O2 Telefonica Deutschland Finanzierungs GmbH	1.750%	7/5/25	EUR	3,300	3,338
Roadster Finance DAC	2.375%	12/8/32	EUR	300	261
Robert Bosch GmbH	4.000%	6/2/35	EUR	3,000	3,071
Robert Bosch GmbH	4.375%	6/2/43	EUR	8,000	7,961
Robert Bosch Investment Nederland BV	2.625%	5/24/28	EUR	500	504
RWE AG	2.500%	8/24/25	EUR	4,600	4,752
RWE AG	2.125%	5/24/26	EUR	2,000	2,019
RWE AG	0.500%	11/26/28	EUR	8,305	7,421
RWE AG	2.750%	5/24/30	EUR	9,500	9,147
RWE AG	0.625%	6/11/31	EUR	4,509	3,647
RWE AG	1.000%	11/26/33	EUR	2,735	2,068
Santander Consumer Bank AG	4.500%	6/30/26	EUR	5,000	5,305
SAP SE	0.750%	12/10/24	EUR	600	614
SAP SE	1.250%	3/10/28	EUR	2,900	2,777
SAP SE	0.375%	5/18/29	EUR	7,600	6,750
SAP SE	1.625%	3/10/31	EUR	6,800	6,303
Siemens Energy Finance BV	4.000%	4/5/26	EUR	5,000	5,075
Siemens Financieringsmaatschappij NV	2.250%	3/10/25	EUR	5,000	5,170
Siemens Financieringsmaatschappij NV	2.750%	9/10/25	GBP	500	581
Siemens Financieringsmaatschappij NV	2.875%	3/10/28	EUR	4,577	4,735
Siemens Financieringsmaatschappij NV	0.250%	2/20/29	EUR	10,300	9,164
Siemens Financieringsmaatschappij NV	0.125%	9/5/29	EUR	9,404	8,298
Siemens Financieringsmaatschappij NV	1.375%	9/6/30	EUR	225	206
Siemens Financieringsmaatschappij NV	2.750%	9/9/30	EUR	5,000	4,962
Siemens Financieringsmaatschappij NV	1.250%	2/28/31	EUR	2,721	2,454
Siemens Financieringsmaatschappij NV	0.500%	2/20/32	EUR	7,200	5,852
Siemens Financieringsmaatschappij NV	3.000%	9/8/33	EUR	8,000	7,874
Siemens Financieringsmaatschappij NV	0.500%	9/5/34	EUR	3,587	2,668
Siemens Financieringsmaatschappij NV	1.250%	2/25/35	EUR	2,400	1,928
Siemens Financieringsmaatschappij NV	1.750%	2/28/39	EUR	6,114	4,688
Siemens Financieringsmaatschappij NV	3.750%	9/10/42	GBP	3,000	2,872
Sirius Real Estate Ltd.	1.125%	6/22/26	EUR	900	836
Talanx AG	4.000%	10/25/29	EUR	2,500	2,621
Talanx AG	2.250%	12/5/47	EUR	6,100	5,710
Traton Finance Luxembourg SA	4.125%	1/18/25	EUR	9,400	9,895
Traton Finance Luxembourg SA	0.125%	3/24/25	EUR	6,300	6,279
Traton Finance Luxembourg SA	4.125%	11/22/25	EUR	20,000	20,978
Traton Finance Luxembourg SA	4.250%	5/16/28	EUR	5,000	5,205
Traton Finance Luxembourg SA	1.250%	3/24/33	EUR	4,400	3,323
UniCredit Bank AG	0.625%	2/12/25	EUR	75	76
UniCredit Bank AG	0.625%	11/20/25	EUR	9,596	9,559
UniCredit Bank AG	0.500%	5/4/26	EUR	375	368
UniCredit Bank AG	0.500%	2/23/27	EUR	23,000	22,101
UniCredit Bank AG	0.010%	9/15/28	EUR	33,855	30,361
UniCredit Bank AG	0.875%	1/11/29	EUR	6,508	6,051
UniCredit Bank AG	0.010%	6/24/30	EUR	3,758	3,168
UniCredit Bank AG	0.250%	1/15/32	EUR	9,992	8,111
UniCredit Bank AG	0.850%	5/22/34	EUR	7,737	6,184
Vier Gas Transport GmbH	2.875%	6/12/25	EUR	5,910	6,136
Volkswagen Bank GmbH	1.250%	12/15/25	EUR	666	662
Volkswagen Bank GmbH	4.250%	1/7/26	EUR	5,000	5,252
Volkswagen Bank GmbH	2.500%	7/31/26	EUR	2,600	2,608
Volkswagen Bank GmbH	4.625%	5/3/31	EUR	5,000	5,130
Volkswagen Financial Services AG	0.000%	2/12/25	EUR	8,267	8,293
Volkswagen Financial Services AG	2.250%	10/16/26	EUR	2,897	2,911
Volkswagen Financial Services AG	0.875%	1/31/28	EUR	13,217	12,050

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Volkswagen Financial Services AG	3.375%	4/6/28	EUR	6,019	6,113
Volkswagen Financial Services AG	0.375%	2/12/30	EUR	3,603	2,907
Volkswagen Financial Services NV	0.875%	2/20/25	GBP	1,700	1,929
Volkswagen Financial Services NV	2.250%	4/12/25	GBP	362	420
Volkswagen Financial Services NV	3.250%	4/13/27	GBP	4,400	4,824
Volkswagen Financial Services NV	2.125%	1/18/28	GBP	9,300	9,516
Volkswagen Financial Services NV	1.375%	9/14/28	GBP	3,700	3,570
Volkswagen International Finance NV	4.125%	11/15/25	EUR	5,200	5,491
Volkswagen International Finance NV	3.875%	3/29/26	EUR	5,000	5,228
Volkswagen International Finance NV	3.375%	11/16/26	GBP	3,500	3,923
Volkswagen International Finance NV	1.875%	3/30/27	EUR	15,700	15,199
Volkswagen International Finance NV	3.750%	9/28/27	EUR	4,000	4,112
Volkswagen International Finance NV	2.625%	11/16/27	EUR	5,000	4,916
Volkswagen International Finance NV	4.250%	3/29/29	EUR	5,000	5,155
Volkswagen International Finance NV	1.250%	9/23/32	EUR	2,900	2,277
Volkswagen International Finance NV	3.300%	3/22/33	EUR	500	457
Volkswagen International Finance NV	4.125%	11/16/38	EUR	6,500	6,098
Volkswagen International Finance NV	1.500%	1/21/41	EUR	800	496
Volkswagen International Finance NV	3.500%	Perpetual	EUR	3,000	2,496
Volkswagen International Finance NV	3.500%	Perpetual	EUR	5,600	5,582
Volkswagen International Finance NV	3.748%	Perpetual	EUR	11,000	10,000
Volkswagen International Finance NV	3.875%	Perpetual	EUR	7,700	7,160
Volkswagen International Finance NV	3.875%	Perpetual	EUR	7,700	6,642
Volkswagen International Finance NV	4.375%	Perpetual	EUR	4,000	3,352
Volkswagen International Finance NV	4.625%	Perpetual	EUR	3,642	3,631
Volkswagen International Finance NV	4.625%	Perpetual	EUR	5,700	5,321
Volkswagen Leasing GmbH	1.375%	1/20/25	EUR	5,944	6,076
Volkswagen Leasing GmbH	1.625%	8/15/25	EUR	1,116	1,129
Volkswagen Leasing GmbH	0.250%	1/12/26	EUR	2,500	2,423
Volkswagen Leasing GmbH	0.375%	7/20/26	EUR	16,853	16,087
Volkswagen Leasing GmbH	0.500%	1/12/29	EUR	8,851	7,598
Vonovia Finance BV	1.500%	3/31/25	EUR	2,614	2,652
Vonovia Finance BV	1.800%	6/29/25	EUR	7,700	7,771
Vonovia Finance BV	1.500%	3/22/26	EUR	8,000	7,900
Vonovia Finance BV	1.500%	6/10/26	EUR	2,500	2,460
Vonovia Finance BV	1.750%	1/25/27	EUR	100	96
Vonovia Finance BV	0.625%	10/7/27	EUR	3,000	2,687
Vonovia Finance BV	2.250%	4/7/30	EUR	3,100	2,728
Vonovia Finance BV	1.000%	7/9/30	EUR	2,000	1,617
Vonovia Finance BV	1.125%	9/14/34	EUR	5,000	3,445
Vonovia Finance BV	2.750%	3/22/38	EUR	2,000	1,528
Vonovia Finance BV	1.625%	10/7/39	EUR	4,100	2,531
Vonovia SE	0.000%	12/1/25	EUR	5,000	4,817
Vonovia SE	1.375%	1/28/26	EUR	2,800	2,765
Vonovia SE	0.375%	6/16/27	EUR	5,000	4,495
Vonovia SE	1.875%	6/28/28	EUR	9,200	8,472
Vonovia SE	0.250%	9/1/28	EUR	3,000	2,522
Vonovia SE	0.625%	12/14/29	EUR	6,900	5,576
Vonovia SE	5.000%	11/23/30	EUR	1,000	1,034
Vonovia SE	2.375%	3/25/32	EUR	5,800	4,927
Vonovia SE	0.750%	9/1/32	EUR	6,200	4,491
Vonovia SE	1.500%	6/14/41	EUR	1,800	1,012
VW Credit Canada Inc.	2.050%	12/10/24	CAD	3,330	2,304
VW Credit Canada Inc.	1.500%	9/23/25	CAD	3,160	2,105
VW Credit Canada Inc.	2.450%	12/10/26	CAD	1,415	924
VW Credit Canada Inc.	5.860%	11/15/27	CAD	1,100	793
Wintershall Dea Finance BV	0.840%	9/25/25	EUR	3,100	3,065
Wintershall Dea Finance BV	1.332%	9/25/28	EUR	4,500	4,073
Wintershall Dea Finance BV	1.823%	9/25/31	EUR	3,100	2,577
					2,151,841
Hong Kong (0.0%)					
Cheung Kong Infrastructure Finance BVI Ltd.	1.000%	12/12/24	EUR	283	286
Prudential Funding Asia plc	5.875%	5/11/29	GBP	1,824	2,214
Prudential Funding Asia plc	6.125%	12/19/31	GBP	2,678	3,176
					5,676

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Hungary (0.0%)					
MOL Hungarian Oil & Gas plc	1.500%	10/8/27	EUR	2,000	1,847
Indonesia (0.0%)					
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	1.875%	11/5/31	EUR	900	727
Ireland (0.1%)					
AIB Group plc	3.625%	7/4/26	EUR	9,000	9,369
AIB Group plc	2.250%	4/4/28	EUR	13,000	12,588
AIB Group plc	5.750%	2/16/29	EUR	5,000	5,420
Bank of Ireland Group plc	1.000%	11/25/25	EUR	6,271	6,380
Bank of Ireland Group plc	1.875%	6/5/26	EUR	8,000	8,080
Bank of Ireland Group plc	4.875%	7/16/28	EUR	9,000	9,565
Bank of Ireland Group plc	5.000%	7/4/31	EUR	5,000	5,263
Bank of Ireland Group plc	7.594%	12/6/32	GBP	900	1,080
Bank of Ireland Group plc	6.750%	3/1/33	EUR	2,000	2,171
Dell Bank International DAC	0.500%	10/27/26	EUR	6,500	6,172
ESB Finance DAC	2.125%	6/8/27	EUR	3,170	3,138
ESB Finance DAC	1.875%	6/14/31	EUR	6,263	5,694
ESB Finance DAC	4.000%	5/3/32	EUR	1,500	1,562
ESB Finance DAC	2.125%	11/5/33	EUR	2,671	2,365
ESB Finance DAC	3.750%	1/25/43	EUR	1,000	906
Freshwater Finance plc	4.607%	10/17/36	GBP	1,517	1,457
GAS Networks Ireland	1.375%	12/5/26	EUR	1,272	1,249
Kerry Group Financial Services Unltd Co.	2.375%	9/10/25	EUR	5,361	5,541
PartnerRe Ireland Finance DAC	1.250%	9/15/26	EUR	3,463	3,364
Ryanair DAC	2.875%	9/15/25	EUR	9,828	10,163
Smurfit Kappa Acquisitions ULC	2.875%	1/15/26	EUR	2,214	2,269
Smurfit Kappa Treasury ULC	1.500%	9/15/27	EUR	6,500	6,201
Smurfit Kappa Treasury ULC	1.000%	9/22/33	EUR	5,429	4,167
					114,164
Italy (0.7%)					
2i Rete Gas SpA	3.000%	7/16/24	EUR	3,092	3,238
2i Rete Gas SpA	1.750%	8/28/26	EUR	300	297
2i Rete Gas SpA	1.608%	10/31/27	EUR	3,266	3,133
2i Rete Gas SpA	0.579%	1/29/31	EUR	5,800	4,661
A2A SpA	0.625%	7/15/31	EUR	2,000	1,560
A2A SpA	0.625%	10/28/32	EUR	1,998	1,479
A2A SpA	1.000%	11/2/33	EUR	2,000	1,461
A2A SpA	4.375%	2/3/34	EUR	2,000	1,995
ACEA SpA	1.000%	10/24/26	EUR	3,058	2,960
ACEA SpA	1.500%	6/8/27	EUR	12,881	12,385
ACEA SpA	0.500%	4/6/29	EUR	6,896	5,983
ACEA SpA	0.250%	7/28/30	EUR	4,007	3,240
Aeroporti di Roma SpA	1.625%	6/8/27	EUR	2,040	2,007
Aeroporti di Roma SpA	1.750%	7/30/31	EUR	1,900	1,601
AMCO - Asset Management Co. SpA	1.375%	1/27/25	EUR	1,509	1,535
AMCO - Asset Management Co. SpA	2.250%	7/17/27	EUR	8,958	8,640
AMCO - Asset Management Co. SpA	0.750%	4/20/28	EUR	7,448	6,556
Assicurazioni Generali SpA	5.125%	9/16/24	EUR	1,636	1,744
Assicurazioni Generali SpA	2.124%	10/1/30	EUR	2,300	1,942
Assicurazioni Generali SpA	2.429%	7/14/31	EUR	2,000	1,665
Assicurazioni Generali SpA	1.713%	6/30/32	EUR	2,300	1,749
Assicurazioni Generali SpA	5.800%	7/6/32	EUR	3,000	3,153
Assicurazioni Generali SpA	5.500%	10/27/47	EUR	7,669	8,034
Assicurazioni Generali SpA	6.269%	Perpetual	GBP	4,050	4,744
ASTM SpA	1.625%	2/8/28	EUR	3,729	3,533
ASTM SpA	1.500%	1/25/30	EUR	8,700	7,373
ASTM SpA	2.375%	11/25/33	EUR	2,800	2,211
Autostrade per l'Italia SpA	1.750%	2/1/27	EUR	2,359	2,293
Autostrade per l'Italia SpA	2.000%	12/4/28	EUR	4,000	3,688
Autostrade per l'Italia SpA	1.875%	9/26/29	EUR	4,000	3,553
Autostrade per l'Italia SpA	2.000%	1/15/30	EUR	4,000	3,516
Autostrade per l'Italia SpA	2.250%	1/25/32	EUR	8,000	6,714
Banca Monte dei Paschi di Siena SpA	2.125%	11/26/25	EUR	4,539	4,607
Banco BPM SpA	1.000%	1/23/25	EUR	7,631	7,769
Banco BPM SpA	3.750%	6/27/28	EUR	6,000	6,301

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Coca-Cola HBC Finance BV	1.875%	11/11/24	EUR	100	103
Credit Agricole Italia SpA	0.625%	1/13/26	EUR	8,800	8,683
Credit Agricole Italia SpA	1.000%	3/25/27	EUR	7,600	7,340
Credit Agricole Italia SpA	0.250%	1/17/28	EUR	2,500	2,287
Credit Agricole Italia SpA	1.625%	3/21/29	EUR	1,000	947
Credit Agricole Italia SpA	3.500%	1/15/30	EUR	17,100	17,633
Credit Agricole Italia SpA	1.750%	1/15/38	EUR	2,500	1,913
Credit Agricole Italia SpA	1.000%	1/17/45	EUR	400	225
Enel Finance International NV	1.966%	1/27/25	EUR	13,514	13,922
Enel Finance International NV	1.375%	6/1/26	EUR	19,114	18,848
Enel Finance International NV	0.375%	6/17/27	EUR	4,308	3,991
Enel Finance International NV	1.000%	10/20/27	GBP	3,901	3,973
Enel Finance International NV	2.875%	4/11/29	GBP	3,700	3,844
Enel Finance International NV	0.375%	5/28/29	EUR	9,000	7,736
Enel Finance International NV	0.500%	6/17/30	EUR	9,800	8,069
Enel Finance International NV	0.875%	9/28/34	EUR	1,900	1,368
Enel Finance International NV	1.125%	10/17/34	EUR	2,653	1,940
Enel Finance International NV	1.250%	1/17/35	EUR	3,000	2,233
Enel Finance International NV	0.875%	6/17/36	EUR	2,214	1,470
Enel Finance International NV	5.750%	9/14/40	GBP	5,410	6,000
Enel SpA	5.625%	6/21/27	EUR	1,536	1,712
Enel SpA	5.750%	6/22/37	GBP	1,545	1,750
Enel SpA	1.375%	Perpetual	EUR	7,448	6,459
Enel SpA	1.875%	Perpetual	EUR	3,000	2,287
Enel SpA	2.250%	Perpetual	EUR	8,977	8,246
Enel SpA	3.375%	Perpetual	EUR	6,180	6,010
Enel SpA	3.500%	Perpetual	EUR	10,614	10,836
Eni SpA	3.750%	9/12/25	EUR	3,321	3,500
Eni SpA	1.500%	2/2/26	EUR	2,169	2,167
Eni SpA	1.250%	5/18/26	EUR	2,667	2,631
Eni SpA	1.500%	1/17/27	EUR	2,543	2,493
Eni SpA	1.625%	5/17/28	EUR	2,574	2,461
Eni SpA	0.375%	6/14/28	EUR	10,982	9,852
Eni SpA	1.125%	9/19/28	EUR	2,817	2,617
Eni SpA	3.625%	1/29/29	EUR	2,600	2,684
Eni SpA	0.625%	1/23/30	EUR	8,911	7,596
Eni SpA	2.000%	5/18/31	EUR	7,000	6,326
Eni SpA	1.000%	10/11/34	EUR	3,092	2,276
Eni SpA	2.000%	Perpetual	EUR	2,500	2,263
Eni SpA	2.625%	Perpetual	EUR	4,090	4,023
Eni SpA	2.750%	Perpetual	EUR	3,724	3,080
Eni SpA	3.375%	Perpetual	EUR	5,563	4,913
Ferrovie dello Stato Italiane SpA	1.500%	6/27/25	EUR	13,000	13,174
Ferrovie dello Stato Italiane SpA	3.750%	4/14/27	EUR	10,000	10,402
Ferrovie dello Stato Italiane SpA	4.500%	5/23/33	EUR	6,000	6,136
Hera SpA	0.875%	10/14/26	EUR	2,543	2,465
Hera SpA	0.875%	7/5/27	EUR	5,087	4,824
Hera SpA	5.200%	1/29/28	EUR	3,092	3,411
Hera SpA	0.250%	12/3/30	EUR	2,100	1,650
Hera SpA	4.250%	4/20/33	EUR	3,400	3,423
Hera SpA	1.000%	4/25/34	EUR	1,509	1,119
Intesa Sanpaolo SpA	0.500%	7/15/24	EUR	2,817	2,906
Intesa Sanpaolo SpA	3.375%	1/24/25	EUR	5,300	5,563
Intesa Sanpaolo SpA	1.250%	2/7/25	EUR	1,272	1,300
Intesa Sanpaolo SpA	1.125%	7/14/25	EUR	2,500	2,525
Intesa Sanpaolo SpA	1.000%	9/25/25	EUR	5,087	5,107
Intesa Sanpaolo SpA	3.250%	2/10/26	EUR	2,000	2,090
Intesa Sanpaolo SpA	0.375%	9/14/26	EUR	5,087	4,897
Intesa Sanpaolo SpA	1.000%	11/19/26	EUR	6,633	6,347
Intesa Sanpaolo SpA	1.125%	10/4/27	EUR	7,017	6,735
Intesa Sanpaolo SpA	5.000%	3/8/28	EUR	2,500	2,630
Intesa Sanpaolo SpA	0.750%	3/16/28	EUR	5,000	4,510
Intesa Sanpaolo SpA	1.750%	3/20/28	EUR	13,409	12,674
Intesa Sanpaolo SpA	3.625%	6/30/28	EUR	6,000	6,277
Intesa Sanpaolo SpA	1.750%	7/4/29	EUR	4,539	4,083
Intesa Sanpaolo SpA	1.250%	1/15/30	EUR	400	364
Intesa Sanpaolo SpA	2.500%	1/15/30	GBP	4,545	4,293

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Intesa Sanpaolo SpA	4.875%	5/19/30	EUR	5,000	5,238
Intesa Sanpaolo SpA	1.350%	2/24/31	EUR	13,250	10,458
Intesa Sanpaolo SpA	5.625%	3/8/33	EUR	2,000	2,072
Intesa Sanpaolo SpA	2.625%	3/11/36	GBP	3,724	2,877
Iren SpA	0.875%	11/4/24	EUR	2,323	2,375
Iren SpA	1.950%	9/19/25	EUR	3,092	3,139
Italgas SpA	0.875%	4/24/30	EUR	5,092	4,317
Mediobanca Banca di Credito Finanziario SpA	1.125%	7/15/25	EUR	3,541	3,551
Mediobanca Banca di Credito Finanziario SpA	1.375%	11/10/25	EUR	5,525	5,564
Mediobanca Banca di Credito Finanziario SpA	0.875%	1/15/26	EUR	8,179	8,044
Mediobanca Banca di Credito Finanziario SpA	0.750%	11/2/28	EUR	5,000	4,516
Mediobanca Banca di Credito Finanziario SpA	1.250%	11/24/29	EUR	1,326	1,210
Snam SpA	0.875%	10/25/26	EUR	10,085	9,721
Snam SpA	0.750%	6/20/29	EUR	8,400	7,310
Snam SpA	0.750%	6/17/30	EUR	2,500	2,090
Snam SpA	0.625%	6/30/31	EUR	5,000	3,989
Snam SpA	1.000%	9/12/34	EUR	4,090	2,973
Terna - Rete Elettrica Nazionale	1.375%	7/26/27	EUR	4,944	4,773
Terna - Rete Elettrica Nazionale	1.000%	10/11/28	EUR	6,798	6,271
Terna - Rete Elettrica Nazionale	3.625%	4/21/29	EUR	2,000	2,054
UniCredit SpA	1.250%	6/16/26	EUR	8,944	8,977
UniCredit SpA	0.375%	10/31/26	EUR	9,753	9,351
UniCredit SpA	3.375%	1/31/27	EUR	12,500	13,094
UniCredit SpA	2.200%	7/22/27	EUR	12,535	12,355
UniCredit SpA	0.925%	1/18/28	EUR	13,000	12,315
UniCredit SpA	4.450%	2/16/29	EUR	8,000	8,234
UniCredit SpA	0.850%	1/19/31	EUR	11,986	9,674
					631,474
Japan (0.5%)					
Asahi Group Holdings Ltd.	0.280%	3/6/26	JPY	400,000	2,633
Asahi Group Holdings Ltd.	0.336%	4/19/27	EUR	2,500	2,333
Asahi Group Holdings Ltd.	0.290%	6/1/27	JPY	100,000	654
Asahi Group Holdings Ltd.	0.541%	10/23/28	EUR	4,750	4,243
Astellas Pharma, Inc.	0.519%	8/31/28	JPY	200,000	1,307
Bridgestone Corp.	0.295%	4/21/27	JPY	300,000	1,969
Central Nippon Expressway Co. Ltd.	0.070%	7/10/25	JPY	100,000	658
Central Nippon Expressway Co. Ltd.	0.070%	10/21/25	JPY	300,000	1,970
Central Nippon Expressway Co. Ltd.	0.060%	3/18/26	JPY	300,000	1,966
Central Nippon Expressway Co. Ltd.	0.050%	7/27/26	JPY	420,000	2,748
Central Nippon Expressway Co. Ltd.	0.040%	9/17/26	JPY	300,000	1,958
Central Nippon Expressway Co. Ltd.	0.125%	3/18/27	JPY	300,000	1,956
Central Nippon Expressway Co. Ltd.	0.514%	2/21/28	JPY	200,000	1,315
Central Nippon Expressway Co. Ltd.	0.385%	5/18/28	JPY	400,000	2,611
Central Nippon Expressway Co. Ltd.	0.439%	8/17/28	JPY	500,000	3,266
Central Nippon Expresswy Central Nippon Expresswy	0.463%	9/14/28	JPY	500,000	3,267
Chugoku Electric Power Co. Inc.	0.920%	5/25/33	JPY	200,000	1,256
Daiichi Sankyo Co. Ltd.	0.810%	7/25/36	JPY	100,000	600
Denso Corp.	0.315%	3/17/28	JPY	300,000	1,954
East Japan Railway Co.	1.162%	9/15/28	GBP	6,119	6,118
East Japan Railway Co.	3.245%	9/8/30	EUR	5,000	5,042
East Japan Railway Co.	4.875%	6/14/34	GBP	2,800	3,164
East Japan Railway Co.	1.104%	9/15/39	EUR	5,214	3,356
East Japan Railway Co.	4.110%	2/22/43	EUR	8,500	8,251
East Nippon Expressway Co. Ltd.	0.121%	4/28/25	JPY	100,000	659
East Nippon Expressway Co. Ltd.	0.070%	6/20/25	JPY	670,000	4,407
East Nippon Expressway Co. Ltd.	0.230%	6/18/27	JPY	400,000	2,612
East Nippon Expressway Co. Ltd.	0.140%	7/31/29	JPY	670,000	4,269
East Nippon Expressway Co. Ltd.	0.220%	1/31/30	JPY	230,000	1,463
East Nippon Expressway Co. Ltd.	0.230%	4/23/31	JPY	300,000	1,877
East Nippon Expressway Co. Ltd.	0.140%	7/15/31	JPY	90,000	557
ENEOS Holdings Inc.	0.834%	6/15/32	JPY	200,000	1,262
Fast Retailing Co. Ltd.	0.749%	12/18/25	JPY	200,000	1,329
Fast Retailing Co. Ltd.	0.405%	6/6/28	JPY	600,000	3,901
FUJIFILM Holdings Corp.	0.195%	4/20/27	JPY	200,000	1,303
Hikari Tsushin Inc.	1.790%	3/23/33	JPY	200,000	1,231
Hitachi Ltd.	0.290%	3/12/30	JPY	100,000	632
JT International Financial Services BV	1.000%	11/26/29	EUR	5,745	5,035

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
JT International Financial Services BV	2.750%	9/28/33	GBP	2,599	2,326
JT International Financial Services BV	2.375%	4/7/81	EUR	5,087	4,924
Kansai Electric Power Co. Inc.	0.470%	5/25/27	JPY	289,000	1,895
Kansai Electric Power Co. Inc.	0.490%	7/23/27	JPY	125,000	819
Kansai Electric Power Co. Inc.	0.460%	12/20/27	JPY	359,000	2,342
Kansai Electric Power Co. Inc.	0.440%	12/20/30	JPY	327,000	2,044
Kansai Electric Power Co. Inc.	0.370%	9/19/31	JPY	187,000	1,145
Kirin Holdings Co. Ltd.	0.090%	6/3/26	JPY	200,000	1,307
Kubota Corp.	0.300%	6/2/27	JPY	400,000	2,608
Kyushu Electric Power Co. Inc.	0.430%	5/25/29	JPY	91,000	585
Kyushu Electric Power Co. Inc.	0.340%	4/25/31	JPY	100,000	617
Mitsubishi Corp.	1.518%	6/25/32	JPY	200,000	1,364
Mitsubishi HC Capital Inc.	0.330%	1/31/29	JPY	1,100,000	7,035
Mitsubishi Heavy Industries Ltd.	0.270%	9/1/31	JPY	400,000	2,472
Mitsubishi UFJ Financial Group Inc.	0.535%	4/28/26	JPY	100,000	654
Mitsubishi UFJ Financial Group Inc.	0.770%	3/5/27	JPY	500,000	3,294
Mitsubishi UFJ Financial Group Inc.	0.250%	11/4/27	JPY	100,000	647
Mitsubishi UFJ Financial Group Inc.	0.535%	5/31/28	JPY	100,000	642
Mitsubishi UFJ Financial Group Inc.	1.029%	3/7/29	JPY	400,000	2,626
Mitsubishi UFJ Financial Group Inc.	0.848%	7/19/29	EUR	8,179	7,303
Mitsui Fudosan Co. Ltd.	0.810%	6/6/33	JPY	400,000	2,521
Mitsui Fudosan Co. Ltd.	1.057%	9/12/33	JPY	200,000	1,286
Mizuho Financial Group Inc.	0.184%	4/13/26	EUR	4,600	4,431
Mizuho Financial Group Inc.	0.650%	1/26/27	JPY	134,000	875
Mizuho Financial Group Inc.	5.628%	6/13/28	GBP	2,000	2,391
Mizuho Financial Group Inc.	0.402%	9/6/29	EUR	2,543	2,125
Mizuho Financial Group Inc.	0.797%	4/15/30	EUR	5,087	4,267
Mizuho Financial Group Inc.	0.895%	6/24/30	JPY	100,000	635
Mizuho Financial Group Inc.	0.693%	10/7/30	EUR	18,700	15,294
Mizuho Financial Group Inc.	4.029%	9/5/32	EUR	3,000	3,027
Mizuho Financial Group Inc.	1.015%	7/13/33	JPY	500,000	3,243
Mizuho Financial Group Inc.	1.412%	7/13/33	JPY	500,000	3,206
MUFG Bank Ltd.	1.950%	11/12/25	JPY	100,000	675
Nissan Motor Co. Ltd.	3.201%	9/17/28	EUR	3,047	2,903
NTT Finance Corp.	0.010%	3/3/25	EUR	7,580	7,615
NTT Finance Corp.	0.180%	12/19/25	JPY	1,000,000	6,572
NTT Finance Corp.	0.280%	12/20/27	JPY	100,000	652
NTT Finance Corp.	0.399%	12/13/28	EUR	10,600	9,471
NTT Finance Corp.	0.342%	3/3/30	EUR	4,490	3,805
NTT Finance Corp.	0.648%	6/20/30	JPY	200,000	1,292
NTT Finance Corp.	0.380%	9/20/30	JPY	3,100,000	19,569
NTT Finance Corp.	0.270%	9/19/31	JPY	200,000	1,233
NTT Finance Corp.	0.838%	6/20/33	JPY	700,000	4,432
ORIX Corp.	4.477%	6/1/28	EUR	3,500	3,714
Panasonic Holdings Corp.	0.934%	3/19/25	JPY	500,000	3,327
Panasonic Holdings Corp.	0.470%	9/18/26	JPY	800,000	5,267
Panasonic Holdings Corp.	0.709%	9/14/28	JPY	500,000	3,275
Panasonic Holdings Corp.	1.342%	9/14/33	JPY	400,000	2,573
Sompo Japan Insurance Inc.	0.425%	10/14/27	JPY	200,000	1,305
Sompo Japan Insurance Inc.	2.500%	2/13/83	JPY	200,000	1,320
Sumitomo Electric Industries Ltd.	0.809%	7/13/33	JPY	200,000	1,262
Sumitomo Mitsui Banking Corp.	0.010%	9/10/25	EUR	10,567	10,374
Sumitomo Mitsui Banking Corp.	0.267%	6/18/26	EUR	5,087	4,882
Sumitomo Mitsui Banking Corp.	0.409%	11/7/29	EUR	3,541	3,037
Sumitomo Mitsui Financial Group Inc.	1.546%	6/15/26	EUR	5,745	5,692
Sumitomo Mitsui Financial Group Inc.	0.750%	6/8/29	JPY	300,000	1,945
Sumitomo Mitsui Financial Group Inc.	0.632%	10/23/29	EUR	5,635	4,763
Sumitomo Mitsui Trust Bank Ltd.	0.010%	10/15/27	EUR	9,232	8,369
Suntory Holdings Ltd.	0.300%	6/8/27	JPY	100,000	655
Suntory Holdings Ltd.	0.800%	5/25/33	JPY	100,000	632
Takeda Pharmaceutical Co. Ltd.	2.250%	11/21/26	EUR	4,419	4,446
Takeda Pharmaceutical Co. Ltd.	3.000%	11/21/30	EUR	16,014	15,670
Takeda Pharmaceutical Co. Ltd.	0.400%	10/14/31	JPY	900,000	5,500
Takeda Pharmaceutical Co. Ltd.	1.375%	7/9/32	EUR	2,500	2,084
Takeda Pharmaceutical Co. Ltd.	2.000%	7/9/40	EUR	4,364	3,190
Toyota Motor Corp.	0.735%	6/1/33	JPY	300,000	1,896
Toyota Motor Finance Netherlands BV	0.000%	10/27/25	EUR	3,724	3,646

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Toyota Motor Finance Netherlands BV	3.375%	1/13/26	EUR	5,000	5,223
West Nippon Expressway Co. Ltd.	0.116%	5/23/25	JPY	500,000	3,293
West Nippon Expressway Co. Ltd.	0.070%	6/20/25	JPY	100,000	658
West Nippon Expressway Co. Ltd.	0.170%	5/22/26	JPY	560,000	3,679
West Nippon Expressway Co. Ltd.	0.175%	8/28/26	JPY	1,260,000	8,262
West Nippon Expressway Co. Ltd.	0.040%	9/18/26	JPY	100,000	653
West Nippon Expressway Co. Ltd.	0.200%	10/19/26	JPY	100,000	656
West Nippon Expressway Co. Ltd.	0.100%	12/18/26	JPY	100,000	653
West Nippon Expressway Co. Ltd.	0.105%	3/19/27	JPY	500,000	3,260
West Nippon Expressway Co. Ltd.	0.225%	6/18/27	JPY	100,000	654
West Nippon Expressway Co. Ltd.	0.315%	9/17/27	JPY	200,000	1,309
West Nippon Expressway Co. Ltd.	0.390%	5/25/28	JPY	500,000	3,265
West Nippon Expressway Co. Ltd.	0.369%	7/27/28	JPY	1,000,000	6,514
West Nippon Expressway Co. Ltd.	0.484%	8/31/28	JPY	400,000	2,617
					382,821
Luxembourg (0.2%)					
Acef Holding SCA	0.750%	6/14/28	EUR	1,107	947
Acef Holding SCA	1.250%	4/26/30	EUR	4,914	3,909
ArcelorMittal SA	1.750%	11/19/25	EUR	4,814	4,848
AXA Logistics Europe Master SCA	0.375%	11/15/26	EUR	3,000	2,781
AXA Logistics Europe Master SCA	0.875%	11/15/29	EUR	800	663
Bevco Lux Sarl	1.000%	1/16/30	EUR	3,214	2,638
Blackstone Property Partners Europe Holdings Sarl	1.000%	10/20/26	EUR	3,529	3,233
Blackstone Property Partners Europe Holdings Sarl	1.250%	4/26/27	EUR	4,840	4,277
Blackstone Property Partners Europe Holdings Sarl	2.625%	10/20/28	GBP	2,800	2,645
Blackstone Property Partners Europe Holdings Sarl	3.625%	10/29/29	EUR	3,500	3,111
Blackstone Property Partners Europe Holdings Sarl	4.875%	4/29/32	GBP	2,800	2,631
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	0.500%	1/27/28	EUR	4,000	3,399
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	0.900%	10/12/29	EUR	1,400	1,091
Czech Gas Networks Investments Sarl	0.450%	9/8/29	EUR	2,100	1,705
Czech Gas Networks Investments Sarl	0.875%	3/31/31	EUR	1,000	773
Eurofins Scientific SE	3.750%	7/17/26	EUR	5,600	5,867
Eurofins Scientific SE	4.000%	7/6/29	EUR	5,843	5,916
JAB Holdings BV	1.750%	6/25/26	EUR	7,100	7,066
JAB Holdings BV	2.500%	4/17/27	EUR	2,500	2,503
JAB Holdings BV	1.000%	12/20/27	EUR	3,000	2,799
JAB Holdings BV	2.500%	6/25/29	EUR	14,400	13,938
JAB Holdings BV	2.250%	12/19/39	EUR	7,900	5,500
Logicor Financing Sarl	2.250%	5/13/25	EUR	1,601	1,607
Logicor Financing Sarl	1.625%	7/15/27	EUR	5,087	4,565
Logicor Financing Sarl	3.250%	11/13/28	EUR	5,980	5,456
Logicor Financing Sarl	0.875%	1/14/31	EUR	3,914	2,787
P3 Group Sarl	0.875%	1/26/26	EUR	3,700	3,488
P3 Group Sarl	1.625%	1/26/29	EUR	900	753
Prologis International Funding II SA	1.750%	3/15/28	EUR	6,125	5,817
Prologis International Funding II SA	0.875%	7/9/29	EUR	3,042	2,598
Prologis International Funding II SA	3.625%	3/7/30	EUR	2,500	2,433
Prologis International Funding II SA	3.125%	6/1/31	EUR	3,000	2,778
Prologis International Funding II SA	1.625%	6/17/32	EUR	2,819	2,248
SELP Finance Sarl	1.500%	12/20/26	EUR	7,448	7,093
SELP Finance Sarl	0.875%	5/27/29	EUR	1,000	834
SES SA	0.875%	11/4/27	EUR	1,590	1,458
SES SA	2.000%	7/2/28	EUR	1,900	1,765
					127,920
Mexico (0.0%)					
America Movil SAB de CV	5.000%	10/27/26	GBP	3,161	3,775
America Movil SAB de CV	0.750%	6/26/27	EUR	2,159	2,046
America Movil SAB de CV	2.125%	3/10/28	EUR	2,599	2,546
America Movil SAB de CV	5.750%	6/28/30	GBP	2,990	3,626
America Movil SAB de CV	4.948%	7/22/33	GBP	900	1,017
America Movil SAB de CV	4.375%	8/7/41	GBP	3,096	3,029
					16,039
Netherlands (1.1%)					
ABN AMRO Bank NV	1.250%	5/28/25	EUR	16,700	16,878
ABN AMRO Bank NV	0.875%	1/14/26	EUR	10,500	10,473
ABN AMRO Bank NV	2.375%	6/1/27	EUR	6,000	5,933

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
ABN AMRO Bank NV	4.000%	1/16/28	EUR	5,000	5,201
ABN AMRO Bank NV	5.125%	2/22/28	GBP	7,500	8,758
ABN AMRO Bank NV	4.375%	10/20/28	EUR	9,000	9,445
ABN AMRO Bank NV	4.250%	2/21/30	EUR	5,000	5,180
ABN AMRO Bank NV	1.500%	9/30/30	EUR	11,107	10,293
ABN AMRO Bank NV	1.000%	4/13/31	EUR	4,000	3,530
ABN AMRO Bank NV	3.000%	6/1/32	EUR	900	855
ABN AMRO Bank NV	5.125%	2/22/33	EUR	5,000	5,180
ABN AMRO Bank NV	1.000%	6/2/33	EUR	5,000	3,979
ABN AMRO Bank NV	1.375%	1/10/34	EUR	7,300	6,189
ABN AMRO Bank NV	4.500%	11/21/34	EUR	12,000	12,381
ABN AMRO Bank NV	0.375%	1/14/35	EUR	20,400	14,915
ABN AMRO Bank NV	1.375%	1/12/37	EUR	11,100	8,697
ABN AMRO Bank NV	1.450%	4/12/38	EUR	1,800	1,382
ABN AMRO Bank NV	1.125%	4/23/39	EUR	2,500	1,760
ABN AMRO Bank NV	0.400%	9/17/41	EUR	10,000	5,718
Aegon Bank NV	0.375%	11/21/56	EUR	5,000	5,092
Aegon Bank NV	0.750%	6/27/59	EUR	1,200	1,147
Akzo Nobel NV	1.750%	11/7/24	EUR	1,875	1,939
Akzo Nobel NV	1.125%	4/8/26	EUR	2,050	2,036
Akzo Nobel NV	1.500%	3/28/28	EUR	4,000	3,822
Akzo Nobel NV	1.625%	4/14/30	EUR	4,600	4,144
Alliander NV	0.375%	6/10/30	EUR	6,316	5,367
ASML Holding NV	1.375%	7/7/26	EUR	13,525	13,512
ASML Holding NV	1.625%	5/28/27	EUR	667	659
ASML Holding NV	0.625%	5/7/29	EUR	2,214	1,984
ASR Nederland NV	7.000%	12/7/43	EUR	2,300	2,485
ASR Nederland NV	5.125%	9/29/45	EUR	3,545	3,706
ASR Nederland NV	3.375%	5/2/49	EUR	3,862	3,552
ASR Nederland NV	5.000%	Perpetual	EUR	3,000	3,141
Athora Netherlands NV	2.250%	7/15/31	EUR	3,962	3,532
Cooperatieve Rabobank UA	4.125%	7/14/25	EUR	11,248	11,962
Cooperatieve Rabobank UA	1.250%	3/23/26	EUR	2,971	2,976
Cooperatieve Rabobank UA	0.625%	4/26/26	EUR	7,000	6,904
Cooperatieve Rabobank UA	4.250%	5/12/26	AUD	300	184
Cooperatieve Rabobank UA	3.125%	9/15/26	CHF	3,530	4,015
Cooperatieve Rabobank UA	1.375%	2/3/27	EUR	2,254	2,216
Cooperatieve Rabobank UA	0.000%	6/21/27	EUR	22,500	21,091
Cooperatieve Rabobank UA	5.250%	9/14/27	GBP	7,967	9,317
Cooperatieve Rabobank UA	0.375%	12/1/27	EUR	23,100	21,707
Cooperatieve Rabobank UA	0.875%	2/8/28	EUR	16,600	15,818
Cooperatieve Rabobank UA	1.875%	7/12/28	GBP	8,500	8,962
Cooperatieve Rabobank UA	0.875%	2/1/29	EUR	5,000	4,646
Cooperatieve Rabobank UA	4.233%	4/25/29	EUR	13,000	13,622
Cooperatieve Rabobank UA	4.625%	5/23/29	GBP	3,812	4,163
Cooperatieve Rabobank UA	4.550%	8/30/29	GBP	3,642	4,262
Cooperatieve Rabobank UA	4.000%	1/10/30	EUR	6,000	6,217
Cooperatieve Rabobank UA	0.750%	3/2/32	EUR	3,000	2,524
Cooperatieve Rabobank UA	1.250%	5/31/32	EUR	3,800	3,316
Cooperatieve Rabobank UA	7.074%	10/26/32	AUD	2,700	1,718
Cooperatieve Rabobank UA	1.500%	4/26/38	EUR	3,400	2,645
Cooperatieve Rabobank UA	0.750%	6/21/39	EUR	6,000	4,010
Cooperatieve Rabobank UA	0.010%	11/27/40	EUR	1,400	764
Cooperatieve Rabobank UA	5.250%	5/23/41	GBP	484	565
CTP NV	2.125%	10/1/25	EUR	300	294
CTP NV	0.875%	1/20/26	EUR	1,200	1,128
CTP NV	0.625%	9/27/26	EUR	543	488
CTP NV	0.750%	2/18/27	EUR	5,214	4,578
CTP NV	1.250%	6/21/29	EUR	3,200	2,509
CTP NV	1.500%	9/27/31	EUR	1,904	1,376
de Volksbank NV	0.500%	1/30/26	EUR	3,700	3,652
de Volksbank NV	2.375%	5/4/27	EUR	9,300	9,162
de Volksbank NV	0.750%	5/18/27	EUR	2,500	2,409
de Volksbank NV	0.375%	3/3/28	EUR	3,700	3,218
de Volksbank NV	1.750%	10/22/30	EUR	2,800	2,722
de Volksbank NV	0.750%	10/24/31	EUR	2,543	2,155
DSM BV	1.000%	4/9/25	EUR	1,656	1,678

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
DSM BV	0.750%	9/28/26	EUR	9,400	9,178
DSM BV	0.250%	6/23/28	EUR	7,000	6,342
DSM BV	0.625%	6/23/32	EUR	7,500	5,995
Enexis Holding NV	0.875%	4/28/26	EUR	6,000	5,923
Enexis Holding NV	0.750%	7/2/31	EUR	2,000	1,694
Enexis Holding NV	3.625%	6/12/34	EUR	5,000	5,136
Euronext NV	1.125%	6/12/29	EUR	5,300	4,855
Euronext NV	1.500%	5/17/41	EUR	2,800	1,899
EXOR NV	1.750%	1/18/28	EUR	2,708	2,616
EXOR NV	2.250%	4/29/30	EUR	5,053	4,653
Heineken NV	1.500%	12/7/24	EUR	2,599	2,673
Heineken NV	1.625%	3/30/25	EUR	4,090	4,188
Heineken NV	2.875%	8/4/25	EUR	3,037	3,164
Heineken NV	1.375%	1/29/27	EUR	5,142	5,055
Heineken NV	1.500%	10/3/29	EUR	400	370
Heineken NV	2.250%	3/30/30	EUR	7,631	7,322
Heineken NV	3.875%	9/23/30	EUR	7,500	7,889
Heineken NV	1.750%	5/7/40	EUR	4,471	3,310
IMCD NV	4.875%	9/18/28	EUR	4,000	4,203
ING Bank NV	3.000%	2/15/26	EUR	5,000	5,221
ING Bank NV	0.875%	4/11/28	EUR	7,900	7,477
ING Bank NV	2.500%	2/21/30	EUR	30,000	29,932
ING Bank NV	0.125%	12/8/32	EUR	15,700	12,617
ING Groep NV	2.125%	1/10/26	EUR	2,900	2,947
ING Groep NV	3.000%	2/18/26	GBP	5,400	6,139
ING Groep NV	1.250%	2/16/27	EUR	23,000	22,618
ING Groep NV	0.375%	9/29/28	EUR	32,700	29,545
ING Groep NV	0.250%	2/18/29	EUR	14,800	13,017
ING Groep NV	0.250%	2/1/30	EUR	2,500	2,105
ING Groep NV	2.000%	3/22/30	EUR	3,000	3,009
ING Groep NV	1.000%	11/13/30	EUR	5,000	4,809
ING Groep NV	0.875%	11/29/30	EUR	3,000	2,546
ING Groep NV	1.750%	2/16/31	EUR	4,500	4,004
ING Groep NV	2.125%	5/26/31	EUR	7,000	6,841
ING Groep NV	1.000%	11/16/32	EUR	5,000	4,429
ING Groep NV	6.250%	5/20/33	GBP	1,500	1,730
ING Groep NV	4.125%	8/24/33	EUR	2,000	1,998
ING Groep NV	5.250%	11/14/33	EUR	2,000	2,170
JDE Peet's NV	0.000%	1/16/26	EUR	6,000	5,786
JDE Peet's NV	0.625%	2/9/28	EUR	7,700	6,993
JDE Peet's NV	0.500%	1/16/29	EUR	7,500	6,500
JDE Peet's NV	1.125%	6/16/33	EUR	3,000	2,323
Koninklijke Ahold Delhaize NV	1.125%	3/19/26	EUR	100	100
Koninklijke KPN NV	0.625%	4/9/25	EUR	5,000	5,039
Koninklijke KPN NV	5.000%	11/18/26	GBP	2,500	2,979
Koninklijke KPN NV	5.750%	9/17/29	GBP	1,771	2,108
Koninklijke KPN NV	3.875%	7/3/31	EUR	2,500	2,574
Koninklijke KPN NV	0.875%	12/14/32	EUR	8,700	6,866
Koninklijke Philips NV	0.500%	5/22/26	EUR	1,100	1,063
Koninklijke Philips NV	1.375%	5/2/28	EUR	3,925	3,664
Koninklijke Philips NV	2.000%	3/30/30	EUR	5,087	4,615
LeasePlan Corp. NV	3.500%	4/9/25	EUR	3,724	3,900
LeasePlan Corp. NV	2.125%	5/6/25	EUR	4,600	4,722
LeasePlan Corp. NV	0.250%	2/23/26	EUR	7,109	6,852
LeasePlan Corp. NV	0.250%	9/7/26	EUR	3,500	3,299
Louis Dreyfus Co. Finance BV	1.625%	4/28/28	EUR	2,200	2,060
Nationale-Nederlanden Bank NV	0.375%	2/26/25	EUR	6,700	6,743
Nationale-Nederlanden Bank NV	0.625%	9/11/25	EUR	3,800	3,796
Nationale-Nederlanden Bank NV	0.500%	9/21/28	EUR	2,900	2,568
Nederlandse Gasunie NV	1.000%	5/11/26	EUR	6,403	6,326
Nederlandse Gasunie NV	0.375%	10/3/31	EUR	1,545	1,242
NIBC Bank NV	0.875%	7/8/25	EUR	6,800	6,761
NIBC Bank NV	0.625%	6/1/26	EUR	5,900	5,782
NIBC Bank NV	0.250%	9/9/26	EUR	9,000	8,361
NIBC Bank NV	0.500%	3/19/27	EUR	7,700	7,372
NIBC Bank NV	1.000%	9/11/28	EUR	2,500	2,344
NIBC Bank NV	0.010%	10/15/29	EUR	5,000	4,285

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
NIBC Bank NV	0.125%	4/21/31	EUR	19,700	16,068
NN Group NV	1.625%	6/1/27	EUR	230	225
NN Group NV	5.250%	3/1/43	EUR	2,000	1,963
NN Group NV	6.000%	11/3/43	EUR	1,500	1,534
NN Group NV	4.625%	1/13/48	EUR	4,809	4,822
NN Group NV	4.500%	Perpetual	EUR	5,700	5,841
PostNL NV	1.000%	11/21/24	EUR	943	963
PostNL NV	0.625%	9/23/26	EUR	2,543	2,440
Royal Schiphol Group NV	2.000%	4/6/29	EUR	18,454	17,640
Shell International Finance BV	0.375%	2/15/25	EUR	12,052	12,178
Shell International Finance BV	1.625%	1/20/27	EUR	12,506	12,285
Shell International Finance BV	1.250%	5/12/28	EUR	3,678	3,484
Shell International Finance BV	0.750%	8/15/28	EUR	5,087	4,674
Shell International Finance BV	1.000%	12/10/30	GBP	1,729	1,560
Shell International Finance BV	1.875%	4/7/32	EUR	7,587	6,785
Shell International Finance BV	0.875%	11/8/39	EUR	6,032	3,768
Shell International Finance BV	1.750%	9/10/52	GBP	2,543	1,312
Stedin Holding NV	0.875%	10/24/25	EUR	4,050	4,030
Stedin Holding NV	0.500%	11/14/29	EUR	2,543	2,187
Stedin Holding NV	2.375%	6/3/30	EUR	2,500	2,378
TenneT Holding BV	1.000%	6/13/26	EUR	100	100
TenneT Holding BV	1.625%	11/17/26	EUR	7,200	7,294
TenneT Holding BV	1.375%	6/5/28	EUR	6,835	6,679
TenneT Holding BV	3.875%	10/28/28	EUR	3,600	3,855
TenneT Holding BV	1.375%	6/26/29	EUR	5,374	5,179
TenneT Holding BV	2.125%	11/17/29	EUR	7,000	6,955
TenneT Holding BV	0.875%	6/3/30	EUR	2,000	1,855
TenneT Holding BV	0.500%	6/9/31	EUR	6,000	5,353
TenneT Holding BV	0.125%	11/30/32	EUR	500	438
TenneT Holding BV	1.250%	10/24/33	EUR	778	682
TenneT Holding BV	4.500%	10/28/34	EUR	1,900	2,106
TenneT Holding BV	0.875%	6/16/35	EUR	13,900	11,751
TenneT Holding BV	1.875%	6/13/36	EUR	1,263	1,110
TenneT Holding BV	1.500%	6/3/39	EUR	13,468	11,658
TenneT Holding BV	0.500%	11/30/40	EUR	6,084	4,595
TenneT Holding BV	1.125%	6/9/41	EUR	3,200	2,494
TenneT Holding BV	2.750%	5/17/42	EUR	11,300	10,255
TenneT Holding BV	4.750%	10/28/42	EUR	1,950	2,144
Universal Music Group NV	3.000%	6/30/27	EUR	4,300	4,403
Universal Music Group NV	4.000%	6/13/31	EUR	3,000	3,083
Vesteda Finance BV	1.500%	5/24/27	EUR	2,094	2,013
Vesteda Finance BV	0.750%	10/18/31	EUR	2,214	1,740
VIA Outlets BV	1.750%	11/15/28	EUR	2,000	1,759
Wolters Kluwer NV	0.750%	7/3/30	EUR	1,500	1,288
					963,406
New Zealand (0.1%)					
ANZ New Zealand Int'l Ltd.	0.200%	9/23/27	EUR	13,124	11,957
ASB Bank Ltd.	0.750%	10/9/25	EUR	2,543	2,535
ASB Bank Ltd.	0.250%	5/21/31	EUR	30,301	24,492
Bank of New Zealand	2.552%	6/29/27	EUR	17,456	17,680
Chorus Ltd.	3.625%	9/7/29	EUR	2,000	2,038
Fonterra Co-operative Group Ltd.	0.750%	11/8/24	EUR	683	696
Fonterra Co-operative Group Ltd.	4.000%	11/2/27	AUD	100	60
					59,458
Norway (0.4%)					
Aker BP ASA	1.125%	5/12/29	EUR	2,800	2,479
Avinor A/S	1.000%	4/29/25	EUR	100	101
DNB Bank ASA	2.625%	6/10/26	GBP	8,700	10,012
DNB Bank ASA	4.000%	8/17/27	GBP	9,000	10,269
DNB Bank ASA	3.125%	9/21/27	EUR	1,500	1,542
DNB Bank ASA	0.375%	1/18/28	EUR	2,800	2,630
DNB Bank ASA	0.250%	2/23/29	EUR	13,000	11,499
DNB Bank ASA	4.000%	3/14/29	EUR	15,000	15,757
DNB Bank ASA	4.625%	2/28/33	EUR	8,000	8,272
DNB Boligkreditt A/S	0.375%	11/20/24	EUR	5,087	5,183
DNB Boligkreditt A/S	0.625%	6/19/25	EUR	100	101

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
DNB Boligkreditt A/S	0.625%	1/14/26	EUR	7,631	7,558
DNB Boligkreditt A/S	0.250%	9/7/26	EUR	19,524	18,806
Eika Boligkreditt A/S	0.375%	2/26/25	EUR	778	786
Eika Boligkreditt A/S	0.010%	3/23/28	EUR	15,943	14,476
Eika Boligkreditt AS	3.250%	6/14/33	EUR	2,500	2,523
Equinor ASA	2.875%	9/10/25	EUR	10,384	10,818
Equinor ASA	0.750%	5/22/26	EUR	482	473
Equinor ASA	0.750%	11/9/26	EUR	7,347	7,113
Equinor ASA	1.250%	2/17/27	EUR	10,219	9,954
Equinor ASA	6.125%	11/27/28	GBP	149	186
Equinor ASA	6.875%	3/11/31	GBP	3,673	4,808
Equinor ASA	1.375%	5/22/32	EUR	10,083	8,694
Equinor ASA	1.625%	2/17/35	EUR	2,599	2,125
Equinor ASA	1.625%	11/9/36	EUR	996	784
Equinor ASA	4.250%	4/10/41	GBP	2,657	2,692
Norsk Hydro ASA	1.125%	4/11/25	EUR	558	564
Santander Consumer Bank A/S	0.500%	8/11/25	EUR	4,600	4,553
SpareBank 1 Boligkreditt A/S	0.125%	5/14/26	EUR	5,087	4,923
SpareBank 1 Boligkreditt A/S	0.250%	8/30/26	EUR	21,272	20,471
SpareBank 1 Boligkreditt A/S	1.000%	1/30/29	EUR	5,087	4,705
SpareBank 1 Boligkreditt A/S	0.125%	11/5/29	EUR	5,087	4,357
SpareBank 1 Boligkreditt A/S	1.750%	5/11/32	EUR	15,000	13,497
SpareBank 1 Boligkreditt AS	1.750%	5/25/27	EUR	15,000	14,850
SpareBank 1 SMN	0.010%	2/18/28	EUR	5,053	4,494
Sparebanken Vest Boligkreditt A/S	0.750%	2/27/25	EUR	5,087	5,166
Sparebanken Vest Boligkreditt A/S	0.500%	2/12/26	EUR	26,726	26,340
SR-Boligkreditt A/S	0.750%	10/17/25	EUR	14,075	14,078
Statkraft A/S	1.125%	3/20/25	EUR	7,631	7,756
Statkraft A/S	1.500%	3/26/30	EUR	1,387	1,278
Statnett SF	0.875%	3/8/25	EUR	792	802
Statnett SF	1.250%	4/26/30	EUR	2,023	1,838
Storebrand Livsforsikring A/S	1.875%	9/30/51	EUR	2,804	2,153
Telenor ASA	2.500%	5/22/25	EUR	1,216	1,258
Telenor ASA	0.750%	5/31/26	EUR	8,289	8,111
Telenor ASA	1.125%	5/31/29	EUR	6,836	6,269
Var Energi ASA	5.500%	5/4/29	EUR	5,000	5,344
					312,448
Poland (0.0%)					
ORLEN SA	4.750%	7/13/30	EUR	3,420	3,569
Portugal (0.1%)					
Banco Santander Totta SA	1.250%	9/26/27	EUR	4,600	4,454
Brisa-Concessao Rodoviaria SA	2.375%	5/10/27	EUR	6,800	6,837
Cia de Seguros Fidelidade SA	4.250%	9/4/31	EUR	1,500	1,358
EDP - Energias de Portugal SA	1.625%	4/15/27	EUR	8,400	8,207
EDP Finance BV	2.000%	4/22/25	EUR	8,189	8,404
EDP Finance BV	1.625%	1/26/26	EUR	9,251	9,278
EDP Finance BV	0.375%	9/16/26	EUR	5,087	4,858
EDP Finance BV	1.500%	11/22/27	EUR	1,477	1,415
Energias de Portugal SA	2.875%	6/1/26	EUR	10,300	10,567
Ren Finance BV	1.750%	1/18/28	EUR	1,354	1,307
					56,685
Romania (0.0%)					
NE Property BV	1.875%	10/9/26	EUR	3,092	2,854
NE Property BV	3.375%	7/14/27	EUR	1,107	1,054
NE Property BV	2.000%	1/20/30	EUR	1,000	774
					4,682
Singapore (0.1%)					
DBS Group Holdings Ltd.	3.980%	Perpetual	SGD	1,250	907
Oversea-Chinese Banking Corp. Ltd.	0.625%	4/18/25	EUR	5,087	5,135
Temasek Financial I Ltd.	0.500%	11/20/31	EUR	11,171	9,097
Temasek Financial I Ltd.	3.500%	2/15/33	EUR	3,985	4,058
Temasek Financial I Ltd.	5.125%	7/26/40	GBP	3,266	3,736
Temasek Financial I Ltd.	1.250%	11/20/49	EUR	2,556	1,539
United Overseas Bank Ltd.	0.500%	1/16/25	EUR	6,359	6,449
United Overseas Bank Ltd.	0.100%	5/25/29	EUR	14,452	12,517

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Overseas Bank Ltd.	3.580%	Perpetual	SGD	1,250	894
					44,332
South Africa (0.0%)					
Anglo American Capital plc	1.625%	9/18/25	EUR	150	152
Anglo American Capital plc	1.625%	3/11/26	EUR	3,885	3,879
Anglo American Capital plc	5.000%	3/15/31	EUR	6,000	6,357
					10,388
South Korea (0.0%)					
SK Hynix Inc.	4.266%	2/14/28	KRW	4,940,000	3,646
Spain (0.9%)					
Abanca Corp. Bancaria SA	0.500%	9/8/27	EUR	1,200	1,100
Abanca Corp. Bancaria SA	5.250%	9/14/28	EUR	2,400	2,488
Abertis Infraestructuras SA	2.500%	2/27/25	EUR	100	104
Abertis Infraestructuras SA	0.625%	7/15/25	EUR	2,000	1,995
Abertis Infraestructuras SA	1.375%	5/20/26	EUR	400	399
Abertis Infraestructuras SA	3.375%	11/27/26	GBP	1,500	1,679
Abertis Infraestructuras SA	1.000%	2/27/27	EUR	700	674
Abertis Infraestructuras SA	2.375%	9/27/27	EUR	3,400	3,373
Abertis Infraestructuras SA	4.125%	1/31/28	EUR	5,000	5,238
Abertis Infraestructuras SA	1.250%	2/7/28	EUR	6,200	5,753
Abertis Infraestructuras SA	2.250%	3/29/29	EUR	8,500	7,986
Abertis Infraestructuras SA	3.000%	3/27/31	EUR	1,800	1,694
Abertis Infraestructuras SA	1.875%	3/26/32	EUR	3,000	2,537
Acciona Energia Financiacion Filiales SA	1.375%	1/26/32	EUR	2,800	2,250
ACS Servicios Comunicaciones y Energia SA	1.875%	4/20/26	EUR	1,900	1,897
Amadeus IT Group SA	2.875%	5/20/27	EUR	1,500	1,530
Amadeus IT Group SA	1.875%	9/24/28	EUR	2,300	2,218
AYT Cedulas Cajas Global FTA	4.750%	5/25/27	EUR	16,400	17,865
AYT Cedulas Cajas X Fondo de Titulizacion de Activos	3.750%	6/30/25	EUR	5,000	5,261
Banco Bilbao Vizcaya Argentaria SA	4.000%	2/25/25	EUR	3,500	3,701
Banco Bilbao Vizcaya Argentaria SA	0.875%	11/22/26	EUR	7,600	7,409
Banco Bilbao Vizcaya Argentaria SA	0.125%	3/24/27	EUR	29,000	27,809
Banco Bilbao Vizcaya Argentaria SA	3.125%	7/17/27	EUR	6,500	6,758
Banco Bilbao Vizcaya Argentaria SA	3.375%	9/20/27	EUR	10,000	10,287
Banco Bilbao Vizcaya Argentaria SA	4.625%	1/13/31	EUR	2,500	2,601
Banco Bilbao Vizcaya Argentaria SA	5.750%	9/15/33	EUR	3,000	3,141
Banco de Sabadell SA	3.500%	8/28/26	EUR	5,000	5,256
Banco de Sabadell SA	1.125%	3/11/27	EUR	8,000	7,811
Banco de Sabadell SA	5.125%	11/10/28	EUR	4,000	4,280
Banco de Sabadell SA	5.000%	6/7/29	EUR	5,000	5,312
Banco Santander SA	1.125%	11/27/24	EUR	7,300	7,492
Banco Santander SA	0.463%	12/5/24	JPY	1,000,000	6,571
Banco Santander SA	1.125%	1/17/25	EUR	2,000	2,037
Banco Santander SA	2.500%	3/18/25	EUR	4,900	5,037
Banco Santander SA	1.000%	4/7/25	EUR	21,900	22,246
Banco Santander SA	1.375%	1/5/26	EUR	3,000	2,983
Banco Santander SA	3.375%	1/11/26	EUR	8,000	8,394
Banco Santander SA	3.750%	1/16/26	EUR	6,000	6,288
Banco Santander SA	1.500%	1/25/26	EUR	13,300	13,395
Banco Santander SA	3.875%	2/6/26	EUR	300	318
Banco Santander SA	3.250%	4/4/26	EUR	4,700	4,804
Banco Santander SA	3.625%	9/27/26	EUR	10,000	10,448
Banco Santander SA	0.300%	10/4/26	EUR	5,000	4,772
Banco Santander SA	0.500%	2/4/27	EUR	2,500	2,334
Banco Santander SA	1.750%	2/17/27	GBP	3,000	3,154
Banco Santander SA	0.500%	3/24/27	EUR	9,200	8,822
Banco Santander SA	4.625%	5/4/27	EUR	8,100	8,847
Banco Santander SA	2.375%	9/8/27	EUR	21,000	21,215
Banco Santander SA	3.875%	1/16/28	EUR	5,000	5,225
Banco Santander SA	2.125%	2/8/28	EUR	1,200	1,141
Banco Santander SA	0.200%	2/11/28	EUR	3,700	3,315
Banco Santander SA	0.310%	6/9/28	CHF	4,335	4,356
Banco Santander SA	1.125%	10/25/28	EUR	2,600	2,435
Banco Santander SA	0.625%	6/24/29	EUR	10,000	8,838
Banco Santander SA	3.375%	1/11/30	EUR	5,000	5,161

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Banco Santander SA	5.125%	1/25/30	GBP	4,000	4,561
Banco Santander SA	1.625%	10/22/30	EUR	8,000	6,629
Banco Santander SA	0.875%	5/9/31	EUR	5,100	4,355
Banco Santander SA	2.750%	9/8/32	EUR	20,000	19,336
Banco Santander SA	5.750%	8/23/33	EUR	5,000	5,241
Banco Santander SA	2.000%	11/27/34	EUR	5,900	5,140
Bankinter SA	1.000%	2/5/25	EUR	4,200	4,272
Bankinter SA	0.875%	7/8/26	EUR	3,000	2,896
Bankinter SA	0.625%	10/6/27	EUR	1,500	1,376
Bankinter SA	1.250%	2/7/28	EUR	400	383
Bankinter SA	4.375%	5/3/30	EUR	4,000	4,170
CaixaBank SA	4.000%	2/3/25	EUR	6,200	6,551
CaixaBank SA	3.875%	2/17/25	EUR	8,600	9,073
CaixaBank SA	0.625%	3/27/25	EUR	9,100	9,187
CaixaBank SA	1.000%	9/25/25	EUR	5,700	5,717
CaixaBank SA	1.125%	3/27/26	EUR	5,000	4,919
CaixaBank SA	1.625%	4/13/26	EUR	6,000	6,069
CaixaBank SA	1.375%	6/19/26	EUR	2,500	2,448
CaixaBank SA	0.750%	7/9/26	EUR	12,500	12,084
CaixaBank SA	0.750%	7/10/26	EUR	8,800	8,771
CaixaBank SA	1.125%	11/12/26	EUR	2,500	2,400
CaixaBank SA	1.250%	1/11/27	EUR	400	392
CaixaBank SA	4.625%	5/16/27	EUR	4,000	4,225
CaixaBank SA	1.000%	1/17/28	EUR	17,700	16,817
CaixaBank SA	3.500%	4/6/28	GBP	6,000	6,557
CaixaBank SA	0.750%	5/26/28	EUR	9,100	8,388
CaixaBank SA	0.500%	2/9/29	EUR	1,900	1,685
CaixaBank SA	5.000%	7/19/29	EUR	4,000	4,227
CaixaBank SA	3.750%	9/7/29	EUR	3,000	3,089
CaixaBank SA	2.250%	4/17/30	EUR	18,100	18,106
CaixaBank SA	5.375%	11/14/30	EUR	8,000	8,619
CaixaBank SA	6.250%	2/23/33	EUR	3,000	3,176
CaixaBank SA	6.875%	10/25/33	GBP	4,000	4,642
CaixaBank SA	6.125%	5/30/34	EUR	3,000	3,130
CaixaBank SA	5.125%	7/19/34	EUR	2,000	2,064
CaixaBank SA	4.125%	3/24/36	EUR	2,350	2,493
Caja Rural de Navarra SCC	0.875%	5/8/25	EUR	3,100	3,131
Canal De Isabel II SA MP	1.680%	2/26/25	EUR	1,800	1,841
Cedulas TDA 6 Fondo de Titulizacion de Activos	3.875%	5/23/25	EUR	500	527
Cepsa Finance SA	0.750%	2/12/28	EUR	3,000	2,685
Criteria Caixa SA	0.875%	10/28/27	EUR	3,100	2,880
Enagas Financiaciones SA	1.250%	2/6/25	EUR	2,600	2,650
Enagas Financiaciones SA	1.375%	5/5/28	EUR	100	96
FCC Aqualia SA	2.629%	6/8/27	EUR	1,107	1,104
Iberdrola Finanzas SA	1.000%	3/7/25	EUR	200	203
Iberdrola Finanzas SA	0.875%	6/16/25	EUR	6,000	6,040
Iberdrola Finanzas SA	3.125%	11/22/28	EUR	6,000	6,171
Iberdrola Finanzas SA	1.621%	11/29/29	EUR	1,900	1,807
Iberdrola Finanzas SA	1.375%	3/11/32	EUR	1,900	1,657
Iberdrola Finanzas SA	3.375%	11/22/32	EUR	7,500	7,514
Iberdrola Finanzas SA	1.575%	Perpetual	EUR	3,000	2,664
Iberdrola International BV	0.375%	9/15/25	EUR	8,400	8,357
Iberdrola International BV	1.125%	4/21/26	EUR	2,100	2,092
Iberdrola International BV	1.874%	Perpetual	EUR	15,200	14,627
Iberdrola International BV	2.250%	Perpetual	EUR	8,500	7,364
Iberdrola International BV	3.250%	Perpetual	EUR	2,200	2,264
Inmobiliaria Colonial Socimi SA	1.450%	10/28/24	EUR	2,200	2,259
Inmobiliaria Colonial Socimi SA	1.625%	11/28/25	EUR	4,200	4,220
Inmobiliaria Colonial Socimi SA	2.000%	4/17/26	EUR	2,000	2,005
Inmobiliaria Colonial Socimi SA	1.350%	10/14/28	EUR	1,400	1,277
Inmobiliaria Colonial Socimi SA	2.500%	11/28/29	EUR	1,900	1,785
Mapfre SA	1.625%	5/19/26	EUR	900	912
Mapfre SA	4.375%	3/31/47	EUR	2,400	2,419
Mapfre SA	4.125%	9/7/48	EUR	3,500	3,408
Merlin Properties Socimi SA	1.750%	5/26/25	EUR	4,906	4,967
Merlin Properties Socimi SA	2.375%	9/18/29	EUR	3,000	2,788
Merlin Properties Socimi SA	1.375%	6/1/30	EUR	4,600	3,799

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Merlin Properties Socimi SA	1.875%	12/4/34	EUR	3,000	2,190
Naturgy Finance BV	0.875%	5/15/25	EUR	1,600	1,612
Naturgy Finance BV	1.250%	4/19/26	EUR	4,500	4,464
Naturgy Finance BV	1.375%	1/19/27	EUR	100	97
Naturgy Finance BV	1.500%	1/29/28	EUR	1,300	1,249
Naturgy Finance BV	0.750%	11/28/29	EUR	3,100	2,725
NorteGas Energia Distribucion SA	2.065%	9/28/27	EUR	5,361	5,141
Programa Cedula TDA Fondo de Titulizacion de Activos	4.250%	3/28/27	EUR	4,300	4,629
Programa Cedula TDA Fondo de Titulizacion de Activos	4.250%	4/10/31	EUR	18,100	19,741
Prosegur Cash SA	1.375%	2/4/26	EUR	700	694
Red Electrica Financiaciones SAU	1.125%	4/24/25	EUR	200	203
Red Electrica Financiaciones SAU	1.000%	4/21/26	EUR	400	397
Red Electrica Financiaciones SAU	1.250%	3/13/27	EUR	2,500	2,447
Redexis Gas Finance BV	1.875%	5/28/25	EUR	3,000	3,051
Redexis Gas Finance BV	1.875%	4/27/27	EUR	2,104	2,036
Repsol Europe Finance Sarl	0.875%	7/6/33	EUR	3,100	2,395
Repsol International Finance BV	2.250%	12/10/26	EUR	5,100	5,123
Repsol International Finance BV	0.250%	8/2/27	EUR	700	646
Repsol International Finance BV	2.500%	Perpetual	EUR	3,000	2,810
Repsol International Finance BV	3.750%	Perpetual	EUR	3,000	2,995
Repsol International Finance BV	4.247%	Perpetual	EUR	3,000	2,890
Santander Consumer Finance SA	0.375%	1/17/25	EUR	4,500	4,552
Santander Consumer Finance SA	0.500%	1/14/27	EUR	9,300	8,730
Telefonica Emisiones SA	5.375%	2/2/26	GBP	593	714
Telefonica Emisiones SA	1.460%	4/13/26	EUR	2,000	2,001
Telefonica Emisiones SA	1.447%	1/22/27	EUR	8,000	7,854
Telefonica Emisiones SA	2.318%	10/17/28	EUR	400	393
Telefonica Emisiones SA	1.788%	3/12/29	EUR	1,300	1,237
Telefonica Emisiones SA	5.445%	10/8/29	GBP	1,700	2,001
Telefonica Emisiones SA	2.932%	10/17/29	EUR	5,700	5,705
Telefonica Emisiones SA	0.664%	2/3/30	EUR	3,400	2,928
Telefonica Emisiones SA	2.592%	5/25/31	EUR	11,400	10,815
Telefonica Emisiones SA	1.807%	5/21/32	EUR	9,000	7,909
Telefonica Emisiones SA	1.864%	7/13/40	EUR	4,000	2,846
Telefonica Europe BV	5.875%	2/14/33	EUR	2,680	3,159
Unicaja Banco SA	1.000%	12/1/26	EUR	6,100	5,905
Unicaja Banco SA	5.125%	2/21/29	EUR	4,500	4,639

777,658

Sweden (1.0%)

Akelius Residential Property AB	1.750%	2/7/25	EUR	723	731
Akelius Residential Property AB	2.375%	8/15/25	GBP	1,545	1,732
Akelius Residential Property Financing BV	1.125%	1/11/29	EUR	2,995	2,506
Akelius Residential Property Financing BV	0.750%	2/22/30	EUR	5,938	4,587
Alfa Laval Treasury International AB	0.875%	2/18/26	EUR	4,125	4,071
Alfa Laval Treasury International AB	1.375%	2/18/29	EUR	900	831
Atlas Copco AB	0.625%	8/30/26	EUR	330	320
Balder Finland OYJ	1.000%	1/20/29	EUR	500	354
Balder Finland OYJ	1.375%	5/24/30	EUR	2,429	1,631
Balder Finland OYJ	2.000%	1/18/31	EUR	1,000	670
Castellum AB	0.750%	9/4/26	EUR	1,895	1,729
Castellum Helsinki Finance Holding Abp	2.000%	3/24/25	EUR	4,600	4,560
Castellum Helsinki Finance Holding Abp	0.875%	9/17/29	EUR	5,969	4,482
Danske Hypotek AB	1.000%	12/17/25	SEK	232,000	19,528
Danske Hypotek AB	3.500%	12/20/28	SEK	200,000	17,507
EQT AB	2.375%	4/6/28	EUR	3,500	3,283
EQT AB	2.875%	4/6/32	EUR	4,600	3,907
Essity AB	1.625%	3/30/27	EUR	778	774
Essity AB	0.250%	2/8/31	EUR	6,316	5,600
Fastighets AB Balder	1.125%	1/29/27	EUR	2,700	2,259
Fastighets AB Balder	1.250%	1/28/28	EUR	2,843	2,243
Heimstaden Bostad AB	1.125%	1/21/26	EUR	3,300	2,960
Heimstaden Bostad Treasury BV	1.375%	3/3/27	EUR	2,498	2,088
Heimstaden Bostad Treasury BV	1.000%	4/13/28	EUR	7,009	5,305
Heimstaden Bostad Treasury BV	1.375%	7/24/28	EUR	3,300	2,476
Heimstaden Bostad Treasury BV	0.750%	9/6/29	EUR	1,800	1,196
Heimstaden Bostad Treasury BV	1.625%	10/13/31	EUR	1,000	625
Investor AB	0.375%	10/29/35	EUR	6,500	4,432

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Lansforsakringar Hypotek AB	1.000%	9/15/27	SEK	413,000	33,387
Molnlycke Holding AB	1.875%	2/28/25	EUR	2,543	2,598
Nordea Hypotek AB	0.500%	9/16/26	SEK	74,700	6,138
Nordea Hypotek AB	1.000%	6/16/27	SEK	334,000	27,391
Nordea Hypotek AB	3.500%	9/20/28	SEK	660,000	57,905
Sagax AB	2.250%	3/13/25	EUR	1,509	1,530
Sagax Euro Mtn NL BV	0.750%	1/26/28	EUR	2,214	1,889
Sagax Euro Mtn NL BV	1.000%	5/17/29	EUR	1,900	1,537
Sandvik AB	2.125%	6/7/27	EUR	6,050	6,014
Skandinaviska Enskilda Banken AB	1.000%	12/18/24	SEK	22,000	1,903
Skandinaviska Enskilda Banken AB	1.000%	12/17/25	SEK	568,000	47,814
Skandinaviska Enskilda Banken AB	0.375%	2/9/26	EUR	10,275	10,092
Skandinaviska Enskilda Banken AB	4.000%	11/9/26	EUR	8,000	8,376
Skandinaviska Enskilda Banken AB	1.750%	11/11/26	EUR	5,000	4,947
Skandinaviska Enskilda Banken AB	0.375%	2/11/27	EUR	3,641	3,393
Skandinaviska Enskilda Banken AB	0.750%	8/9/27	EUR	10,000	9,302
Skandinaviska Enskilda Banken AB	0.750%	11/15/27	EUR	503	476
Skandinaviska Enskilda Banken AB	3.750%	2/7/28	EUR	2,000	2,065
Skandinaviska Enskilda Banken AB	3.250%	5/4/28	EUR	3,500	3,653
Skandinaviska Enskilda Banken AB	3.875%	5/9/28	EUR	3,000	3,150
Skandinaviska Enskilda Banken AB	0.375%	6/21/28	EUR	6,000	5,306
Skandinaviska Enskilda Banken AB	3.000%	11/6/28	SEK	80,000	6,895
Skandinaviska Enskilda Banken AB	0.625%	11/12/29	EUR	5,087	4,313
Skandinaviska Enskilda Banken AB	1.000%	12/19/29	SEK	74,000	5,564
Skandinaviska Enskilda Banken AB	5.000%	8/17/33	EUR	2,600	2,707
SKF AB	0.250%	2/15/31	EUR	2,906	2,286
Stadshypotek AB	1.500%	12/3/24	SEK	620,000	53,849
Stadshypotek AB	0.500%	7/11/25	EUR	1,545	1,548
Stadshypotek AB	0.375%	3/13/26	EUR	16,996	16,658
Stadshypotek AB	0.500%	6/1/26	SEK	566,000	46,741
Stadshypotek AB	0.125%	10/5/26	EUR	400	383
Stadshypotek AB	1.000%	3/1/27	SEK	232,000	19,094
Stadshypotek AB	0.750%	11/1/27	EUR	3,541	3,361
Stadshypotek AB	2.500%	12/1/27	SEK	386,000	32,723
Stadshypotek AB	2.000%	9/1/28	SEK	50,000	4,098
Svenska Handelsbanken AB	1.000%	4/15/25	EUR	9,640	9,767
Svenska Handelsbanken AB	0.050%	9/3/26	EUR	5,142	4,860
Svenska Handelsbanken AB	0.125%	11/3/26	EUR	3,907	3,685
Svenska Handelsbanken AB	3.375%	2/17/28	EUR	6,000	6,170
Svenska Handelsbanken AB	1.375%	2/23/29	EUR	16,500	15,118
Svenska Handelsbanken AB	0.500%	2/18/30	EUR	5,087	4,271
Svenska Handelsbanken AB	4.625%	8/23/32	GBP	4,000	4,433
Sveriges Sakerstallda Obligationer AB	0.500%	1/29/25	EUR	5,635	5,715
Sveriges Sakerstallda Obligationer AB	0.500%	6/11/25	SEK	382,000	32,307
Sveriges Sakerstallda Obligationer AB	0.625%	10/30/25	EUR	2,543	2,534
Sveriges Sakerstallda Obligationer AB	2.000%	6/17/26	SEK	59,000	5,023
Sveriges Sakerstallda Obligationer AB	0.875%	3/29/27	EUR	418	404
Sveriges Sakerstallda Obligationer AB	0.250%	6/9/27	SEK	300,000	23,730
Sveriges Sakerstallda Obligationer AB	1.750%	2/10/32	EUR	24,000	21,701
Swedbank AB	0.750%	5/5/25	EUR	3,092	3,113
Swedbank AB	0.250%	11/2/26	EUR	5,233	4,934
Swedbank AB	1.300%	2/17/27	EUR	4,500	4,288
Swedbank AB	0.300%	5/20/27	EUR	11,538	10,929
Swedbank AB	1.375%	12/8/27	GBP	1,289	1,357
Swedbank AB	0.200%	1/12/28	EUR	10,841	9,603
Swedbank AB	3.625%	8/23/32	EUR	7,700	7,569
Swedbank Hypotek AB	0.500%	2/5/26	EUR	5,087	5,014
Swedbank Hypotek AB	1.375%	5/31/27	EUR	16,900	16,581
Swedbank Hypotek AB	3.000%	3/15/28	SEK	200,000	17,244
Swedbank Hypotek AB	3.125%	7/5/28	EUR	20,000	20,727
Swedbank Hypotek AB	3.000%	3/28/29	SEK	150,000	12,808
Tele2 AB	2.125%	5/15/28	EUR	1,692	1,642
Tele2 AB	3.750%	11/22/29	EUR	2,000	2,062
Tele2 AB	0.750%	3/23/31	EUR	704	575
Telia Co. AB	3.875%	10/1/25	EUR	1,046	1,105
Telia Co. AB	3.000%	9/7/27	EUR	100	103
Telia Co. AB	0.125%	11/27/30	EUR	2,245	1,809

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Telia Co. AB	2.125%	2/20/34	EUR	6,139	5,352
Telia Co. AB	1.625%	2/23/35	EUR	1,900	1,529
Telia Co. AB	1.375%	5/11/81	EUR	1,900	1,798
Telia Co. AB	2.750%	6/30/83	EUR	2,000	1,848
Vattenfall AB	0.050%	10/15/25	EUR	3,037	2,982
Vattenfall AB	6.875%	4/15/39	GBP	2,543	3,274
Volvo Treasury AB	2.625%	2/20/26	EUR	5,000	5,131
Volvo Treasury AB	2.000%	8/19/27	EUR	11,400	11,245
					835,813
Switzerland (1.2%)					
ABB Finance BV	0.000%	1/19/30	EUR	8,984	7,444
Adecco Group AG	2.378%	11/17/27	CHF	2,000	2,222
Adecco International Financial Services BV	1.000%	12/2/24	EUR	448	458
Adecco International Financial Services BV	0.125%	9/21/28	EUR	7,500	6,629
Argentum Netherlands BV for Givaudan SA	2.000%	9/17/30	EUR	4,300	3,998
Argentum Netherlands BV for Swiss Life AG	4.375%	Perpetual	EUR	4,539	4,673
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	3.500%	10/1/46	EUR	18,293	18,439
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	2.750%	2/19/49	EUR	996	926
Basellandschaftliche Kantonalbank	0.375%	5/13/30	CHF	2,545	2,574
Basler Kantonalbank	0.300%	6/22/27	CHF	2,290	2,404
Cloverie plc for Zurich Insurance Co. Ltd.	1.750%	9/16/24	EUR	2,763	2,861
Credit Suisse AG	0.250%	1/5/26	EUR	11,200	10,802
Credit Suisse AG	1.500%	4/10/26	EUR	418	411
Credit Suisse AG	5.500%	8/20/26	EUR	11,076	12,019
Credit Suisse Schweiz AG	0.000%	7/31/25	CHF	5,810	6,123
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	3.375%	9/29/47	EUR	5,892	5,686
ELM BV for Swiss Reinsurance Co. Ltd.	2.600%	Perpetual	EUR	10,301	10,228
Firmenich Productions Participations SAS	1.375%	10/30/26	EUR	5,087	5,006
Firmenich Productions Participations SAS	1.750%	4/30/30	EUR	5,087	4,667
Givaudan Finance Europe BV	1.000%	4/22/27	EUR	5,087	4,879
Helvetia Europe SA	2.750%	9/30/41	EUR	2,743	2,317
Holcim Finance Luxembourg SA	1.500%	4/6/25	EUR	3,000	3,052
Holcim Finance Luxembourg SA	2.375%	4/9/25	EUR	200	206
Holcim Finance Luxembourg SA	0.500%	11/29/26	EUR	2,214	2,108
Holcim Finance Luxembourg SA	2.250%	5/26/28	EUR	5,288	5,184
Holcim Finance Luxembourg SA	0.500%	9/3/30	EUR	2,101	1,704
Holcim Finance Luxembourg SA	0.500%	4/23/31	EUR	7,631	6,057
Holcim Finance Luxembourg SA	0.625%	1/19/33	EUR	1,900	1,410
Holcim Sterling Finance Netherlands BV	3.000%	5/12/32	GBP	518	491
Holcim Sterling Finance Netherlands BV	2.250%	4/4/34	GBP	900	744
Luzerner Kantonalbank AG	0.125%	11/25/32	CHF	9,300	8,764
Novartis AG	0.625%	11/13/29	CHF	1,395	1,442
Novartis Finance SA	1.625%	11/9/26	EUR	2,543	2,536
Novartis Finance SA	0.625%	9/20/28	EUR	100	93
Novartis Finance SA	1.375%	8/14/30	EUR	4,144	3,820
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	10/15/25	CHF	2,545	2,734
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	1/26/26	CHF	4,080	4,375
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	3/30/26	CHF	6,065	6,821
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	9/18/26	CHF	5,455	5,782
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.750%	12/15/26	CHF	1,525	1,739
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	1/18/27	CHF	13,920	14,710
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	2/16/27	CHF	1,015	1,151
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	4/27/27	CHF	7,500	8,236
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	5/12/27	CHF	12,750	13,466
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	6/15/27	CHF	16,275	16,946
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	5/5/28	CHF	4,080	4,290
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/10/28	CHF	2,545	2,651
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	9/6/28	CHF	14,280	14,661
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	10/9/28	CHF	7,645	8,034
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	1/22/29	CHF	22,465	23,409
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	5/8/29	CHF	3,820	3,883
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/15/29	CHF	7,645	7,926
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	9/20/29	CHF	1,015	1,102
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	10/26/29	CHF	16,305	16,295
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	2/26/30	CHF	9,155	9,084
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	4/15/30	CHF	5,100	5,129
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.625%	7/3/30	CHF	1,015	1,115

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.625%	2/14/31	CHF	10,000	11,723
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	5/16/31	CHF	1,780	1,812
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	7/15/31	CHF	4,715	4,602
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.875%	9/15/31	CHF	17,605	19,628
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	12/19/31	CHF	6,510	6,276
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/12/32	CHF	3,820	3,963
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.250%	8/13/32	CHF	5,200	5,966
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	11/19/32	CHF	9,715	9,225
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	4/25/33	CHF	2,545	2,526
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	8/2/33	CHF	8,925	9,670
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.750%	11/28/34	CHF	12,500	12,290
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/25/35	CHF	10,000	9,670
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	5/7/35	CHF	16,015	15,910
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	10/5/35	CHF	2,545	2,402
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/14/36	CHF	2,060	1,856
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/23/37	CHF	2,035	1,925
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	6/25/37	CHF	2,800	2,728
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	8/4/38	CHF	18,600	16,372
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/8/39	CHF	4,235	3,732
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	12/5/40	CHF	2,545	2,665
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/17/41	CHF	4,195	3,684
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/6/42	CHF	5,100	4,185
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	6/14/24	CHF	16,585	18,032
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	12/2/24	CHF	7,645	8,263
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	7/28/25	CHF	2,545	2,747
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.000%	10/30/25	CHF	1,525	1,691
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	12/1/25	CHF	7,320	7,833
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	6/17/26	CHF	3,570	3,938
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.050%	11/6/26	CHF	5,100	5,369
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	12/7/26	CHF	11,500	12,203
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	1/27/27	CHF	7,480	7,829
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.375%	3/19/27	CHF	4,080	4,463
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	2/11/28	CHF	620	645
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/13/28	CHF	18,975	19,510
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	4/17/28	CHF	7,500	8,272
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	7/24/28	CHF	20,000	20,811
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/22/28	CHF	2,545	2,725
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	4/9/29	CHF	17,685	18,128
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.500%	5/21/29	CHF	15,960	17,461
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.625%	7/16/29	CHF	12,240	12,736
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	4/30/30	CHF	2,545	2,598
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	7/19/30	CHF	19,060	18,786
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	9/20/30	CHF	8,925	9,068
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.550%	1/29/31	CHF	4,845	4,923
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	6/6/31	CHF	3,820	3,787
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	9/2/31	CHF	15,070	14,635
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	2/20/32	CHF	11,000	10,943
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.650%	2/15/33	CHF	5,100	5,078
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/18/33	CHF	7,500	7,034
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	5/15/34	CHF	3,055	2,950
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.200%	10/4/34	CHF	5,335	6,105
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	6/12/35	CHF	8,000	7,300
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	7/13/35	CHF	7,645	6,971
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.600%	12/11/35	CHF	6,630	6,326
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	2/15/36	CHF	14,965	13,159
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.700%	3/4/39	CHF	2,545	2,377
Richemont International Holding SA	1.000%	3/26/26	EUR	10,000	9,915
Richemont International Holding SA	1.500%	3/26/30	EUR	1,000	921
Richemont International Holding SA	1.125%	5/26/32	EUR	6,316	5,358
Richemont International Holding SA	2.000%	3/26/38	EUR	7,850	6,328
Richemont International Holding SA	1.625%	5/26/40	EUR	7,087	5,161
Sika Capital BV	3.750%	5/3/30	EUR	9,000	9,303
SIX Finance Luxembourg SA	0.000%	12/2/25	EUR	4,600	4,482
St. Galler Kantonalbank AG	0.500%	6/24/25	CHF	2,790	3,009
Swiss Life Finance I Ltd.	3.250%	8/31/29	EUR	5,000	4,984
UBS AG	0.500%	3/31/31	EUR	9,400	7,442
UBS Group AG	1.500%	11/30/24	EUR	4,025	4,205

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
UBS Group AG	2.750%	8/8/25	GBP	1,000	1,141
UBS Group AG	2.125%	9/12/25	GBP	3,847	4,496
UBS Group AG	0.250%	1/29/26	EUR	6,843	6,815
UBS Group AG	3.250%	4/2/26	EUR	14,003	14,491
UBS Group AG	1.250%	9/1/26	EUR	3,541	3,427
UBS Group AG	2.125%	10/13/26	EUR	13,000	13,089
UBS Group AG	1.000%	6/24/27	EUR	12,852	12,297
UBS Group AG	7.000%	9/30/27	GBP	5,500	6,716
UBS Group AG	0.650%	1/14/28	EUR	10,875	10,054
UBS Group AG	0.250%	2/24/28	EUR	6,216	5,454
UBS Group AG	2.250%	6/9/28	GBP	5,179	5,393
UBS Group AG	0.250%	11/5/28	EUR	20,041	17,692
UBS Group AG	7.750%	3/1/29	EUR	15,500	18,158
UBS Group AG	0.650%	9/10/29	EUR	6,777	5,660
UBS Group AG	2.125%	11/15/29	GBP	1,500	1,482
UBS Group AG	4.375%	1/11/31	EUR	3,000	3,076
UBS Group AG	0.875%	11/3/31	EUR	3,824	2,969
UBS Group AG	2.875%	4/2/32	EUR	3,000	2,743
UBS Group AG	0.625%	1/18/33	EUR	1,100	784
UBS Group AG	7.375%	9/7/33	GBP	3,500	4,467
Zuercher Kantonalbank	0.250%	1/27/26	CHF	2,545	2,715
Zuercher Kantonalbank	0.125%	5/13/26	CHF	835	884
Zuercher Kantonalbank	0.100%	3/31/31	CHF	5,000	4,866
Zuercher Kantonalbank	0.000%	1/21/33	CHF	7,000	6,492
Zurich Finance Ireland DAC	5.125%	11/23/52	GBP	3,500	3,706
Zurich Finance Ireland Designated Activity Co.	1.625%	6/17/39	EUR	7,631	5,605
					999,202
United Arab Emirates (0.0%)					
DP World Ltd.	2.375%	9/25/26	EUR	300	296
DP World Ltd.	4.250%	9/25/30	GBP	996	1,042
Emirates NBD Bank PJSC	4.750%	2/9/28	AUD	1,570	945
Emirates NBD Bank PJSC	3.050%	2/26/30	AUD	1,170	609
Emirates Telecommunications Group Co. PJSC	2.750%	6/18/26	EUR	5,855	5,941
First Abu Dhabi Bank PJSC	0.875%	12/9/25	GBP	1,497	1,616
First Abu Dhabi Bank PJSC	0.125%	2/16/26	EUR	4,453	4,241
MDGH GMTN RSC Ltd.	6.875%	3/14/26	GBP	415	510
MDGH GMTN RSC Ltd.	1.000%	3/10/34	EUR	2,000	1,495
					16,695
United Kingdom (2.3%)					
3i Group plc	5.750%	12/3/32	GBP	2,561	3,025
3i Group plc	3.750%	6/5/40	GBP	1,300	1,091
A2Dominion Housing Group Ltd.	3.500%	11/15/28	GBP	3,102	3,362
AA Bond Co. Ltd.	6.269%	7/2/43	GBP	996	1,187
AA Bond Co. Ltd.	3.250%	7/31/50	GBP	500	484
AA Bond Co. Ltd.	8.450%	7/31/50	GBP	4,000	4,872
Affinity Sutton Capital Markets plc	4.250%	10/8/42	GBP	723	674
Affinity Water Finance 2004 plc	5.875%	7/13/26	GBP	3,731	4,513
Affinity Water Finance plc	4.500%	3/31/36	GBP	2,269	2,314
Affordable Housing Finance plc	3.800%	5/20/44	GBP	2,543	2,529
Affordable Housing Finance plc	2.893%	8/11/45	GBP	1,366	1,164
Anchor Hanover Group	2.000%	7/21/51	GBP	4,509	2,592
Anglian Water Services Financing plc	1.625%	8/10/25	GBP	2,389	2,698
Anglian Water Services Financing plc	4.500%	2/22/26	GBP	1,619	1,910
Anglian Water Services Financing plc	2.625%	6/15/27	GBP	3,175	3,447
Anglian Water Services Financing plc	4.500%	10/5/27	GBP	1,432	1,653
Anglian Water Services Financing plc	6.625%	1/15/29	GBP	373	464
Anglian Water Services Financing plc	4.525%	8/26/32	CAD	1,300	832
Annington Funding plc	1.650%	7/12/24	EUR	1,985	2,036
Annington Funding plc	2.646%	7/12/25	GBP	1,545	1,755
Annington Funding plc	3.184%	7/12/29	GBP	3,005	3,020
Annington Funding plc	3.685%	7/12/34	GBP	3,705	3,376
Annington Funding plc	3.935%	7/12/47	GBP	2,987	2,361
Arqiva Financing plc	4.882%	12/31/32	GBP	2,231	2,521
Artesian Finance II plc	6.000%	9/30/33	GBP	1,395	1,668
Aspire Defence Finance plc	4.674%	3/31/40	GBP	1,837	2,023
Aspire Defence Finance plc	4.674%	3/31/40	GBP	1,987	2,192

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Assura Financing plc	1.625%	6/30/33	GBP	900	722
Aster Treasury plc	4.500%	12/18/43	GBP	4,381	4,481
AstraZeneca plc	1.250%	5/12/28	EUR	100	95
AstraZeneca plc	0.375%	6/3/29	EUR	16,500	14,505
AstraZeneca plc	5.750%	11/13/31	GBP	2,044	2,574
Aviva plc	1.875%	11/13/27	EUR	2,094	2,070
Aviva plc	4.000%	10/2/30	CAD	1,663	1,028
Aviva plc	3.375%	12/4/45	EUR	3,092	3,126
Aviva plc	4.375%	9/12/49	GBP	538	561
Aviva plc	4.000%	6/3/55	GBP	1,971	1,749
Aviva plc	6.875%	5/20/58	GBP	4,469	5,024
Babcock International Group plc	1.875%	10/5/26	GBP	2,094	2,256
Babcock International Group plc	1.375%	9/13/27	EUR	383	361
Bank of Scotland plc	4.875%	12/20/24	GBP	716	862
Barclays plc	1.375%	1/24/26	EUR	6,953	7,056
Barclays plc	3.000%	5/8/26	GBP	2,835	3,173
Barclays plc	3.250%	2/12/27	GBP	7,624	8,369
Barclays plc	2.166%	6/23/27	CAD	1,409	905
Barclays plc	0.877%	1/28/28	EUR	11,800	11,018
Barclays plc	0.577%	8/9/29	EUR	4,548	3,907
Barclays plc	3.750%	11/22/30	GBP	2,739	3,074
Barclays plc	6.369%	1/31/31	GBP	3,000	3,534
Barclays plc	1.125%	3/22/31	EUR	5,321	4,985
Barclays plc	1.106%	5/12/32	EUR	7,448	5,864
Barclays plc	8.407%	11/14/32	GBP	7,500	9,285
Barclays plc	3.250%	1/17/33	GBP	4,400	4,083
Barclays plc	5.262%	1/29/34	EUR	3,000	3,106
BAT Capital Corp.	2.125%	8/15/25	GBP	742	842
BAT International Finance plc	2.750%	3/25/25	EUR	3,092	3,205
BAT International Finance plc	1.250%	3/13/27	EUR	835	800
BAT International Finance plc	2.250%	6/26/28	GBP	7,600	7,801
BAT International Finance plc	2.250%	1/16/30	EUR	9,177	8,189
BAT International Finance plc	6.000%	11/24/34	GBP	3,037	3,273
BAT International Finance plc	5.750%	7/5/40	GBP	1,657	1,596
BAT International Finance plc	2.000%	3/13/45	EUR	900	497
BAT International Finance plc	2.250%	9/9/52	GBP	1,541	705
BAT Netherlands Finance BV	5.375%	2/16/31	EUR	2,000	2,115
Bazalgette Finance plc	2.375%	11/29/27	GBP	1,308	1,395
Beyond Housing Ltd.	2.125%	5/17/51	GBP	3,807	2,297
BG Energy Capital plc	5.125%	12/1/25	GBP	3,046	3,682
BG Energy Capital plc	2.250%	11/21/29	EUR	2,812	2,675
BG Energy Capital plc	5.000%	11/4/36	GBP	2,000	2,221
Blend Funding plc	3.459%	9/21/49	GBP	3,000	2,462
Blend Funding plc	2.922%	4/5/56	GBP	4,355	2,978
BP Capital Markets BV	4.323%	5/12/35	EUR	2,000	2,031
BP Capital Markets BV	0.933%	12/4/40	EUR	3,541	2,074
BP Capital Markets BV	1.467%	9/21/41	EUR	3,019	1,904
BP Capital Markets plc	0.900%	7/3/24	EUR	4,447	4,605
BP Capital Markets plc	2.030%	2/14/25	GBP	613	714
BP Capital Markets plc	1.953%	3/3/25	EUR	3,650	3,757
BP Capital Markets plc	3.470%	5/15/25	CAD	1,199	837
BP Capital Markets plc	1.077%	6/26/25	EUR	2,708	2,734
BP Capital Markets plc	2.972%	2/27/26	EUR	2,653	2,744
BP Capital Markets plc	2.274%	7/3/26	GBP	4,275	4,821
BP Capital Markets plc	2.213%	9/25/26	EUR	6,633	6,685
BP Capital Markets plc	1.573%	2/16/27	EUR	13,498	13,246
BP Capital Markets plc	0.831%	11/8/27	EUR	7,106	6,713
BP Capital Markets plc	2.519%	4/7/28	EUR	14,233	14,154
BP Capital Markets plc	2.822%	4/7/32	EUR	12,401	11,780
BP Capital Markets plc	1.104%	11/15/34	EUR	3,700	2,741
BP Capital Markets plc	5.773%	5/25/38	GBP	3,000	3,531
BP Capital Markets plc	3.250%	Perpetual	EUR	4,529	4,487
BP Capital Markets plc	3.625%	Perpetual	EUR	8,911	8,270
BP Capital Markets plc	4.250%	Perpetual	GBP	5,087	5,515
BPHA Finance plc	4.816%	4/11/44	GBP	613	632
British Land Co. plc	2.375%	9/14/29	GBP	887	849
British Telecommunications plc	1.500%	6/23/27	EUR	5,087	4,923

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
British Telecommunications plc	2.750%	8/30/27	EUR	2,000	2,012
British Telecommunications plc	2.125%	9/26/28	EUR	100	97
British Telecommunications plc	5.750%	12/7/28	GBP	756	912
British Telecommunications plc	1.125%	9/12/29	EUR	4,000	3,555
British Telecommunications plc	3.125%	11/21/31	GBP	800	796
British Telecommunications plc	3.375%	8/30/32	EUR	1,000	965
British Telecommunications plc	6.375%	6/23/37	GBP	2,015	2,384
British Telecommunications plc	5.750%	2/13/41	GBP	2,000	2,186
¹ Broadgate Financing plc	4.999%	10/5/33	GBP	3,330	3,810
Bromford Housing Group Ltd.	3.125%	5/3/48	GBP	943	729
Burberry Group plc	1.125%	9/21/25	GBP	2,543	2,829
Cadent Finance plc	2.125%	9/22/28	GBP	5,585	5,734
Cadent Finance plc	0.625%	3/19/30	EUR	13,383	11,162
Cadent Finance plc	0.750%	3/11/32	EUR	643	503
Cadent Finance plc	2.250%	10/10/35	GBP	4,312	3,411
Cadent Finance plc	2.625%	9/22/38	GBP	1,910	1,426
Cadent Finance plc	3.125%	3/21/40	GBP	1,023	811
Cadent Finance plc	2.750%	9/22/46	GBP	482	317
Cardiff University	3.000%	12/7/55	GBP	1,996	1,484
Catalyst Housing Ltd.	3.125%	10/31/47	GBP	1,509	1,119
CCEP Finance Ireland DAC	0.500%	9/6/29	EUR	5,938	5,153
CCEP Finance Ireland DAC	0.875%	5/6/33	EUR	3,724	2,921
CCEP Finance Ireland DAC	1.500%	5/6/41	EUR	704	479
Centrica plc	4.375%	3/13/29	GBP	4,376	4,921
Centrica plc	7.000%	9/19/33	GBP	4,545	5,812
Centrica plc	4.250%	9/12/44	GBP	4,183	3,742
Chancellor Masters & Scholars of The University of Cambridge	3.750%	10/17/52	GBP	494	457
Chancellor Masters & Scholars of The University of Cambridge	2.350%	6/27/78	GBP	1,398	858
Channel Link Enterprises Finance plc	3.043%	6/30/50	GBP	3,102	3,169
Church Commissioners for England	3.625%	7/14/52	GBP	1,500	1,264
Circle Anglia Social Housing plc	7.250%	11/12/38	GBP	2,460	3,261
Circle Anglia Social Housing plc	5.200%	3/2/44	GBP	1,450	1,517
Citizen Treasury plc	3.250%	10/20/48	GBP	3,278	2,521
CK Hutchison Europe Finance 18 Ltd.	1.250%	4/13/25	EUR	8,344	8,429
CK Hutchison Europe Finance 18 Ltd.	2.000%	4/13/30	EUR	2,800	2,547
CK Hutchison Europe Finance 21 Ltd.	1.000%	11/2/33	EUR	1,900	1,412
CK Hutchison Finance 16 Ltd.	2.000%	4/6/28	EUR	2,000	1,945
CK Hutchison Group Telecom Finance SA	2.000%	10/17/27	GBP	2,543	2,644
CK Hutchison Group Telecom Finance SA	1.125%	10/17/28	EUR	100	91
CK Hutchison Group Telecom Finance SA	1.500%	10/17/31	EUR	5,633	4,623
CK Hutchison Group Telecom Finance SA	2.625%	10/17/34	GBP	1,409	1,117
Clarion Funding plc	2.625%	1/18/29	GBP	752	784
Clarion Funding plc	3.125%	4/19/48	GBP	1,634	1,214
Clydesdale Bank plc	4.625%	6/8/26	GBP	6,633	7,916
CNH Industrial Finance Europe SA	1.875%	1/19/26	EUR	3,146	3,177
CNH Industrial Finance Europe SA	1.750%	3/25/27	EUR	2,800	2,749
CNH Industrial Finance Europe SA	1.625%	7/3/29	EUR	7,366	6,725
Coca-Cola Europacific Partners plc	2.375%	5/7/25	EUR	1,545	1,594
Coca-Cola Europacific Partners plc	1.750%	3/27/26	EUR	6,084	6,134
Coca-Cola Europacific Partners plc	1.750%	5/26/28	EUR	2,653	2,563
Coca-Cola Europacific Partners plc	0.200%	12/2/28	EUR	6,316	5,531
Coca-Cola Europacific Partners plc	1.875%	3/18/30	EUR	2,500	2,319
Coca-Cola Europacific Partners plc	0.700%	9/12/31	EUR	4,364	3,571
Compass Group plc	2.000%	9/5/25	GBP	200	229
Compass Group plc	2.000%	7/3/29	GBP	3,028	3,091
¹ Connect Plus M25 Issuer plc	2.607%	3/31/39	GBP	1,321	1,251
Coventry Building Society	2.000%	12/20/30	GBP	2,938	2,673
CPUK Finance Ltd.	5.876%	8/28/27	GBP	1,000	1,185
CPUK Finance Ltd.	3.588%	2/28/42	GBP	1,545	1,780
CPUK Finance Ltd.	3.690%	2/28/47	GBP	100	107
^{1,6} CTRL Section 1 Finance plc	5.234%	5/2/35	GBP	487	591
Dali Capital plc	4.799%	12/21/37	GBP	350	365
Derby Healthcare plc	5.564%	6/30/41	GBP	713	821
Derwent London plc	1.875%	11/17/31	GBP	2,000	1,708
Diageo Capital BV	0.125%	9/28/28	EUR	9,300	8,263
Diageo Finance plc	2.500%	3/27/32	EUR	6,431	6,119
Diageo Finance plc	1.250%	3/28/33	GBP	3,541	3,008

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
DS Smith plc	1.375%	7/26/24	EUR	200	207
DS Smith plc	0.875%	9/12/26	EUR	3,019	2,891
DS Smith plc	4.500%	7/27/30	EUR	5,000	5,154
DWR Cymru Financing UK plc	1.625%	3/31/26	GBP	1,107	1,211
DWR Cymru Financing UK plc	6.015%	3/31/28	GBP	375	458
DWR Cymru Financing UK plc	1.375%	3/31/33	GBP	500	412
DWR Cymru Financing UK plc	2.375%	3/31/34	GBP	1,058	858
DWR Cymru Financing UK plc	2.500%	3/31/36	GBP	383	323
Eastern Power Networks plc	2.125%	11/25/33	GBP	3,500	3,037
easyJet FinCo BV	1.875%	3/3/28	EUR	6,526	6,027
Electricity North West Ltd.	8.875%	3/25/26	GBP	1,023	1,325
EMH Treasury plc	4.500%	1/29/44	GBP	1,545	1,524
¹ Eversholt Funding plc	6.697%	2/22/35	GBP	736	906
¹ Eversholt Funding plc	3.529%	8/7/42	GBP	1,765	1,501
FIL Ltd.	2.500%	11/4/26	EUR	1,402	1,393
Flagship Finance plc	1.875%	7/14/61	GBP	946	488
Futures Treasury plc	3.375%	2/8/44	GBP	1,492	1,250
Gatwick Funding Ltd.	5.250%	1/23/26	GBP	448	543
Gatwick Funding Ltd.	6.125%	3/2/28	GBP	9,150	11,114
Gatwick Funding Ltd.	2.500%	4/15/32	GBP	2,800	2,751
Gatwick Funding Ltd.	5.750%	1/23/39	GBP	3,448	3,846
Gatwick Funding Ltd.	3.125%	9/28/41	GBP	2,159	1,717
Gatwick Funding Ltd.	6.500%	3/2/43	GBP	2,000	2,348
Gatwick Funding Ltd.	3.250%	2/26/50	GBP	300	215
Genfinance II plc	6.064%	12/21/39	GBP	3,037	3,607
GlaxoSmithKline Capital plc	1.375%	12/2/24	EUR	150	154
GlaxoSmithKline Capital plc	4.000%	6/16/25	EUR	512	544
GlaxoSmithKline Capital plc	1.250%	5/21/26	EUR	7,631	7,599
GlaxoSmithKline Capital plc	1.000%	9/12/26	EUR	400	393
GlaxoSmithKline Capital plc	3.375%	12/20/27	GBP	2,040	2,341
GlaxoSmithKline Capital plc	1.250%	10/12/28	GBP	9,524	9,645
GlaxoSmithKline Capital plc	1.750%	5/21/30	EUR	9,098	8,523
GlaxoSmithKline Capital plc	5.250%	12/19/33	GBP	3,760	4,505
GlaxoSmithKline Capital plc	1.625%	5/12/35	GBP	8,911	7,182
GlaxoSmithKline Capital plc	6.375%	3/9/39	GBP	578	740
GlaxoSmithKline Capital plc	5.250%	4/10/42	GBP	2,239	2,522
GlaxoSmithKline Capital plc	4.250%	12/18/45	GBP	383	371
Global Switch Finance BV	1.375%	10/7/30	EUR	2,300	2,016
Global Switch Holdings Ltd.	2.250%	5/31/27	EUR	400	389
Great Places Housing Group Ltd.	4.750%	10/22/42	GBP	1,545	1,577
¹ Great Rolling Stock Co. plc	6.875%	7/27/35	GBP	399	495
¹ Greater Gabbard OFTO plc	4.137%	11/29/32	GBP	715	801
Greene King Finance plc	5.318%	9/15/31	GBP	620	709
¹ Greene King Finance plc	4.064%	3/15/35	GBP	931	970
Guinness Partnership Ltd.	4.000%	10/24/44	GBP	1,436	1,320
Guinness Partnership Ltd.	2.000%	4/22/55	GBP	800	429
¹ Gwynt y Mor OFTO plc	2.778%	2/17/34	GBP	1,191	1,205
Hammerson Ireland Finance DAC	1.750%	6/3/27	EUR	2,214	1,999
Hammerson plc	7.250%	4/21/28	GBP	2,049	2,370
Heathrow Funding Ltd.	1.500%	10/12/27	EUR	6,316	6,345
Heathrow Funding Ltd.	6.750%	12/3/28	GBP	3,724	4,607
Heathrow Funding Ltd.	2.694%	10/13/29	CAD	4,268	2,764
Heathrow Funding Ltd.	3.400%	3/8/30	CAD	3,441	2,243
Heathrow Funding Ltd.	2.750%	10/13/31	GBP	6,543	6,618
Heathrow Funding Ltd.	1.500%	2/11/32	EUR	6,096	5,433
Heathrow Funding Ltd.	3.782%	9/4/32	CAD	1,281	817
Heathrow Funding Ltd.	1.125%	10/8/32	EUR	12,500	10,497
Heathrow Funding Ltd.	3.661%	1/13/33	CAD	1,100	686
Heathrow Funding Ltd.	6.450%	12/10/33	GBP	1,523	1,874
Heathrow Funding Ltd.	3.726%	4/13/35	CAD	1,607	957
Heathrow Funding Ltd.	1.875%	3/14/36	EUR	2,404	1,954
Heathrow Funding Ltd.	5.875%	5/13/43	GBP	4,469	4,979
Heathrow Funding Ltd.	4.625%	10/31/48	GBP	1,272	1,171
Heathrow Funding Ltd.	2.750%	8/9/51	GBP	521	337
Hexagon Housing Association Ltd.	3.625%	4/22/48	GBP	1,000	771
High Speed Rail Finance 1 plc	4.375%	11/1/38	GBP	3,376	3,490
Home Group Ltd.	3.125%	3/27/43	GBP	2,996	2,333

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
¹ Housing & Care 21	3.288%	11/8/49	GBP	1,640	1,255
HSBC Bank Capital Funding Sterling 1 LP	5.844%	Perpetual	GBP	188	222
HSBC Holdings plc	3.000%	6/30/25	EUR	9,941	10,254
HSBC Holdings plc	0.309%	11/13/26	EUR	16,141	15,705
HSBC Holdings plc	2.256%	11/13/26	GBP	3,266	3,670
HSBC Holdings plc	2.500%	3/15/27	EUR	3,724	3,718
HSBC Holdings plc	3.019%	6/15/27	EUR	8,200	8,326
HSBC Holdings plc	1.750%	7/24/27	GBP	4,471	4,813
HSBC Holdings plc	4.752%	3/10/28	EUR	10,000	10,626
HSBC Holdings plc	3.000%	7/22/28	GBP	17,886	19,271
HSBC Holdings plc	2.625%	8/16/28	GBP	1,615	1,698
HSBC Holdings plc	0.641%	9/24/29	EUR	5,938	5,188
HSBC Holdings plc	3.000%	5/29/30	GBP	2,185	2,222
HSBC Holdings plc	6.800%	9/14/31	GBP	5,000	6,114
HSBC Holdings plc	4.787%	3/10/32	EUR	10,000	10,434
HSBC Holdings plc	6.364%	11/16/32	EUR	9,000	9,715
HSBC Holdings plc	8.201%	11/16/34	GBP	2,500	3,115
HSBC Holdings plc	7.000%	4/7/38	GBP	5,150	6,019
HSBC Holdings plc	6.000%	3/29/40	GBP	3,898	4,110
Hyde Housing Assn. Ltd.	1.750%	8/18/55	GBP	2,580	1,288
Hyde Housing Association Ltd.	5.125%	7/23/40	GBP	221	245
IG Group Holdings plc	3.125%	11/18/28	GBP	3,000	2,929
Imperial Brands Finance Netherlands BV	5.250%	2/15/31	EUR	800	822
Imperial Brands Finance Netherlands BV	1.750%	3/18/33	EUR	5,053	3,771
Imperial Brands Finance plc	1.375%	1/27/25	EUR	448	457
Imperial Brands Finance plc	3.375%	2/26/26	EUR	383	397
Imperial Brands Finance plc	2.125%	2/12/27	EUR	7,905	7,827
Imperial Brands Finance plc	4.875%	6/7/32	GBP	3,870	3,979
Inchcape plc	6.500%	6/9/28	GBP	5,000	6,064
Incommunities Treasury plc	3.250%	3/21/49	GBP	1,601	1,276
Informa plc	3.125%	7/5/26	GBP	581	655
Informa plc	1.250%	4/22/28	EUR	1,670	1,546
InterContinental Hotels Group plc	2.125%	8/24/26	GBP	2,000	2,184
InterContinental Hotels Group plc	2.125%	5/15/27	EUR	1,500	1,482
InterContinental Hotels Group plc	3.375%	10/8/28	GBP	2,000	2,127
Intermediate Capital Group plc	1.625%	2/17/27	EUR	3,400	3,120
International Distributions Services plc	1.250%	10/8/26	EUR	2,543	2,443
Jigsaw Funding plc	3.375%	5/5/52	GBP	1,200	955
Juturna European Loan Conduit No. 16 plc	5.064%	8/10/33	GBP	3,449	4,035
Karbon Homes Ltd.	3.375%	11/15/47	GBP	3,815	3,151
Land Securities Capital Markets plc	2.375%	3/29/29	GBP	418	455
Land Securities Capital Markets plc	2.399%	2/8/31	GBP	2,800	2,909
Land Securities Capital Markets plc	2.625%	9/22/39	GBP	904	756
Land Securities Capital Markets plc	2.750%	9/22/59	GBP	1,713	1,095
Leeds Building Society	0.500%	7/3/24	EUR	300	310
Leeds Building Society	1.375%	10/6/27	GBP	11,904	12,090
Legal & General Finance plc	5.875%	12/11/31	GBP	3,587	4,418
Legal & General Group plc	5.375%	10/27/45	GBP	1,765	2,081
Legal & General Group plc	5.125%	11/14/48	GBP	2,548	2,828
Legal & General Group plc	4.500%	11/1/50	GBP	3,600	3,665
Legal & General Group plc	5.500%	6/27/64	GBP	702	722
Liberty Living Finance plc	2.625%	11/28/24	GBP	996	1,159
Libra Longhurst Group Treasury No. 2 plc	3.250%	5/15/43	GBP	2,800	2,229
Libra Longhurst Group Treasury plc	5.125%	8/2/38	GBP	885	965
Linde Finance BV	0.550%	5/19/32	EUR	8,200	6,609
LiveWest Treasury plc	1.875%	2/18/56	GBP	1,100	575
Lloyds Bank Corporate Markets plc	2.375%	4/9/26	EUR	5,000	5,084
Lloyds Bank plc	5.125%	3/7/25	GBP	7,740	9,357
Lloyds Bank plc	0.625%	3/26/25	EUR	300	303
Lloyds Bank plc	0.125%	6/18/26	EUR	5,087	4,905
Lloyds Bank plc	4.875%	3/30/27	GBP	1,590	1,909
Lloyds Bank plc	6.000%	2/8/29	GBP	5,278	6,651
Lloyds Bank plc	0.125%	9/23/29	EUR	20,450	17,606
Lloyds Banking Group plc	3.500%	2/3/25	CAD	1,226	855
Lloyds Banking Group plc	4.000%	3/7/25	AUD	6,060	3,740
Lloyds Banking Group plc	0.500%	11/12/25	EUR	5,361	5,440
Lloyds Banking Group plc	3.500%	4/1/26	EUR	5,000	5,210

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Lloyds Banking Group plc	4.250%	11/22/27	AUD	2,520	1,469
Lloyds Banking Group plc	4.500%	3/18/30	EUR	1,821	1,884
Lloyds Banking Group plc	3.125%	8/24/30	EUR	7,000	6,761
Lloyds Banking Group plc	2.707%	12/3/35	GBP	6,545	5,829
Logicor 2019-1 UK plc	1.875%	11/17/31	GBP	5,014	5,379
London & Quadrant Housing Trust	2.625%	2/28/28	GBP	4,372	4,665
London & Quadrant Housing Trust	2.250%	7/20/29	GBP	2,800	2,798
London & Quadrant Housing Trust	2.000%	3/31/32	GBP	1,900	1,712
London & Quadrant Housing Trust	4.625%	12/5/33	GBP	400	437
London & Quadrant Housing Trust	5.486%	6/15/42	GBP	1,300	1,442
London & Quadrant Housing Trust	3.750%	10/27/49	GBP	1,985	1,616
London & Quadrant Housing Trust	3.125%	2/28/53	GBP	832	590
London Power Networks plc	6.125%	6/7/27	GBP	362	445
London Stock Exchange Group plc	1.750%	12/6/27	EUR	6,798	6,582
¹ Longstone Finance plc	4.791%	4/19/36	GBP	418	488
Lseg Netherlands BV	0.750%	4/6/33	EUR	5,938	4,578
M&G plc	5.625%	10/20/51	GBP	4,998	5,258
M&G plc	5.560%	7/20/55	GBP	3,777	3,788
M&G plc	6.340%	12/19/63	GBP	1,710	1,697
Manchester Airport Group Funding plc	4.750%	3/31/34	GBP	996	1,082
Manchester Airport Group Funding plc	6.125%	9/30/41	GBP	1,183	1,390
Manchester Airport Group Funding plc	2.875%	9/30/44	GBP	2,094	1,513
Martlet Homes Ltd.	3.000%	5/9/52	GBP	1,765	1,281
¹ Meadowhall Finance plc	4.986%	7/12/37	GBP	1,334	1,431
^{1,7} Merseylink Issuer plc	3.842%	3/31/43	GBP	200	202
¹ Metropolitan Funding plc	4.125%	4/5/48	GBP	996	870
Moat Homes Finance plc	5.000%	9/23/41	GBP	865	927
Morhomes plc	3.400%	2/19/40	GBP	887	786
Motability Operations Group plc	0.375%	1/3/26	EUR	3,988	3,907
Motability Operations Group plc	4.375%	2/8/27	GBP	4,419	5,192
Motability Operations Group plc	0.125%	7/20/28	EUR	16,444	14,589
Motability Operations Group plc	1.750%	7/3/29	GBP	4,956	4,946
Motability Operations Group plc	5.625%	11/29/30	GBP	996	1,217
Motability Operations Group plc	3.500%	7/17/31	EUR	5,000	5,045
Motability Operations Group plc	2.375%	3/14/32	GBP	3,218	3,076
Motability Operations Group plc	3.625%	3/10/36	GBP	4,100	4,015
Motability Operations Group plc	2.375%	7/3/39	GBP	100	79
Motability Operations Group plc	2.125%	1/18/42	GBP	1,200	849
Myriad Capital plc	4.750%	12/20/43	GBP	900	882
National Gas Transmission plc	4.250%	4/5/30	EUR	2,500	2,601
National Gas Transmission plc	1.125%	1/14/33	GBP	3,500	2,726
National Grid Electricity Distribution East Midlands plc	3.530%	9/20/28	EUR	3,000	3,074
National Grid Electricity Distribution East Midlands plc	1.750%	9/9/31	GBP	1,200	1,073
National Grid Electricity Distribution East Midlands plc	3.949%	9/20/32	EUR	5,400	5,432
National Grid Electricity Distribution plc	3.500%	10/16/26	GBP	5,897	6,689
National Grid Electricity Distribution South West plc	5.875%	3/25/27	GBP	1,127	1,374
National Grid Electricity Distribution South West plc	5.818%	7/31/41	GBP	4,000	4,510
National Grid Electricity Distribution West Midlands plc	5.750%	4/16/32	GBP	2,872	3,389
National Grid Electricity Transmission plc	1.375%	9/16/26	GBP	2,104	2,275
National Grid Electricity Transmission plc	2.301%	6/22/29	CAD	2,536	1,534
National Grid Electricity Transmission plc	5.221%	9/16/31	CAD	2,400	1,646
National Grid Electricity Transmission plc	0.823%	7/7/32	EUR	2,800	2,205
National Grid Electricity Transmission plc	2.000%	9/16/38	GBP	2,982	2,124
National Grid Electricity Transmission plc	0.872%	11/26/40	EUR	1,900	1,126
National Grid plc	2.179%	6/30/26	EUR	1,100	1,104
National Grid plc	0.163%	1/20/28	EUR	7,000	6,263
National Grid plc	0.553%	9/18/29	EUR	7,243	6,152
National Grid plc	2.949%	3/30/30	EUR	8,000	7,749
National Grid plc	0.750%	9/1/33	EUR	1,200	874
National Grid plc	3.245%	3/30/34	EUR	3,000	2,760
National Grid plc	4.275%	1/16/35	EUR	5,000	4,995
Nationwide Building Society	1.250%	3/3/25	EUR	300	305
Nationwide Building Society	5.625%	1/28/26	GBP	723	883
Nationwide Building Society	1.500%	3/8/26	EUR	7,576	7,674
Nationwide Building Society	3.000%	5/6/26	GBP	10,444	11,873
Nationwide Building Society	0.625%	3/25/27	EUR	19,395	18,579
Nationwide Building Society	3.250%	1/20/28	GBP	4,725	5,212

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Nationwide Building Society	3.625%	3/15/28	EUR	12,500	13,222
Nationwide Building Society	0.250%	9/14/28	EUR	8,406	7,327
Nationwide Building Society	2.250%	6/25/29	EUR	2,543	2,501
Nationwide Building Society	3.250%	9/5/29	EUR	5,000	4,953
Nationwide Building Society	1.375%	6/29/32	EUR	8,179	7,142
NatWest Group plc	1.750%	3/2/26	EUR	26,952	27,392
NatWest Group plc	3.125%	3/28/27	GBP	3,092	3,465
NatWest Group plc	2.057%	11/9/28	GBP	2,900	2,982
NatWest Group plc	3.619%	3/29/29	GBP	9,600	10,342
NatWest Group plc	0.670%	9/14/29	EUR	11,800	10,185
NatWest Group plc	3.622%	8/14/30	GBP	3,000	3,418
NatWest Group plc	1.043%	9/14/32	EUR	8,700	7,634
NatWest Group plc	7.416%	6/6/33	GBP	3,000	3,610
NatWest Markets plc	1.375%	3/2/27	EUR	15,900	15,264
⁶ Network Rail Infrastructure Finance plc	4.375%	12/9/30	GBP	4,533	5,362
⁶ Network Rail Infrastructure Finance plc	4.750%	11/29/35	GBP	2,154	2,535
NewRiver REIT plc	3.500%	3/7/28	GBP	887	916
Next Group plc	3.625%	5/18/28	GBP	6,541	7,170
NIE Finance plc	2.500%	10/27/25	GBP	2,043	2,329
NIE Finance plc	5.875%	12/1/32	GBP	3,000	3,609
Northern Gas Networks Finance plc	4.875%	6/30/27	GBP	241	285
Northern Gas Networks Finance plc	4.875%	11/15/35	GBP	1,535	1,619
Northern Powergrid Yorkshire plc	5.125%	5/4/35	GBP	791	883
Northern Powergrid Yorkshire plc	2.250%	10/9/59	GBP	778	431
Northumbrian Water Finance plc	1.625%	10/11/26	GBP	3,485	3,730
Northumbrian Water Finance plc	2.375%	10/5/27	GBP	300	317
Northumbrian Water Finance plc	5.625%	4/29/33	GBP	1,329	1,507
Northumbrian Water Finance plc	5.125%	1/23/42	GBP	486	492
Notting Hill Genesis	3.750%	12/20/32	GBP	2,762	2,850
Notting Hill Genesis	2.000%	6/3/36	GBP	803	626
Notting Hill Genesis	5.250%	7/7/42	GBP	723	771
Notting Hill Genesis	3.250%	10/12/48	GBP	150	112
Notting Hill Genesis	4.375%	2/20/54	GBP	1,758	1,580
¹ Octagon Healthcare Funding plc	5.333%	6/30/36	GBP	500	593
Optivo Finance plc	2.857%	10/7/35	GBP	2,100	1,843
Optivo Finance plc	5.250%	3/13/43	GBP	1,300	1,376
Optivo Finance plc	3.283%	3/22/48	GBP	900	678
Orbit Capital plc	2.000%	11/24/38	GBP	1,500	1,084
Orbit Capital plc	3.500%	3/24/45	GBP	1,977	1,611
Orbit Capital plc	3.375%	6/14/48	GBP	516	401
Paradigm Homes Charitable Housing Assn. Ltd.	2.250%	5/20/51	GBP	2,777	1,716
Paragon Treasury plc	2.000%	5/7/36	GBP	1,509	1,162
¹ Paragon Treasury plc	3.625%	1/21/47	GBP	996	814
Peabody Capital No. 2 plc	2.750%	3/2/34	GBP	2,000	1,817
Peabody Capital No. 2 plc	4.625%	12/12/53	GBP	150	142
Peabody Capital plc	5.250%	3/17/43	GBP	2,900	3,132
Pearson Funding plc	1.375%	5/6/25	EUR	283	284
Pearson Funding plc	3.750%	6/4/30	GBP	1,107	1,156
¹ Penarian Housing Finance plc	3.212%	6/7/52	GBP	723	555
Pension Insurance Corp. plc	8.000%	11/23/26	GBP	3,872	4,783
Pension Insurance Corp. plc	5.625%	9/20/30	GBP	3,809	4,055
Phoenix Group Holdings plc	4.375%	1/24/29	EUR	7,466	7,124
Phoenix Group Holdings plc	5.867%	6/13/29	GBP	6,019	6,691
Phoenix Group Holdings plc	5.625%	4/28/31	GBP	1,381	1,445
Platform HG Financing plc	1.926%	9/15/41	GBP	1,000	702
Platform HG Financing plc	1.625%	8/10/55	GBP	2,348	1,143
Porterbrook Rail Finance Ltd.	7.125%	10/20/26	GBP	1,545	1,944
PRS Finance plc	1.750%	11/24/26	GBP	10,445	11,522
PRS Finance plc	2.000%	1/23/29	GBP	8,131	8,545
Quadgas Finance plc	3.375%	9/17/29	GBP	2,379	2,360
RAC Bond Co. plc	4.870%	5/6/46	GBP	1,545	1,758
³ Reckitt Benckiser Treasury Services Nederland BV	0.375%	5/19/26	EUR	2,543	2,469
Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	5,053	4,389
³ Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	2,543	2,209
³ Reckitt Benckiser Treasury Services plc	1.750%	5/19/32	GBP	2,159	1,971
RELX Capital Inc.	1.300%	5/12/25	EUR	996	1,011
RELX Finance BV	0.500%	3/10/28	EUR	7,631	7,002

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
RELX Finance BV	3.750%	6/12/31	EUR	1,667	1,722
RELX Finance BV	0.875%	3/10/32	EUR	3,108	2,570
Rentokil Initial Finance BV	3.875%	6/27/27	EUR	6,500	6,792
Rentokil Initial Finance BV	4.375%	6/27/30	EUR	3,000	3,140
Rentokil Initial plc	0.950%	11/22/24	EUR	2,599	2,650
Rio Tinto Finance plc	4.000%	12/11/29	GBP	4,600	5,137
Riverside Finance plc	3.875%	12/5/44	GBP	1,107	962
RL Finance Bonds No. 3 plc	6.125%	11/13/28	GBP	1,656	1,920
RL Finance Bonds No. 4 plc	4.875%	10/7/49	GBP	5,471	4,690
¹ RMPA Services plc	5.337%	9/30/38	GBP	1,317	1,554
Rothesay Life plc	8.000%	10/30/25	GBP	7,157	8,777
Rothesay Life plc	3.375%	7/12/26	GBP	7,011	7,765
Rothesay Life plc	7.734%	5/16/33	GBP	2,000	2,340
Royal Bank of Scotland Group plc	2.875%	9/19/26	GBP	8,207	9,321
Sage Group plc	1.625%	2/25/31	GBP	4,608	4,178
Sanctuary Capital plc	6.697%	3/23/39	GBP	1,052	1,375
Sanctuary Capital plc	5.000%	4/26/47	GBP	2,055	2,132
Sanctuary Capital plc	2.375%	4/14/50	GBP	548	347
Santander UK Group Holdings plc	3.625%	1/14/26	GBP	8,356	9,552
Santander UK Group Holdings plc	2.920%	5/8/26	GBP	7,401	8,465
Santander UK Group Holdings plc	2.421%	1/17/29	GBP	3,100	3,164
Santander UK Group Holdings plc	0.603%	9/13/29	EUR	8,958	7,628
Santander UK plc	0.500%	1/10/25	EUR	4,144	4,204
Santander UK plc	5.750%	3/2/26	GBP	3,012	3,687
Santander UK plc	5.250%	2/16/29	GBP	3,122	3,785
Santander UK plc	3.875%	10/15/29	GBP	4,648	5,073
¹ Saxon Weald Capital plc	5.375%	6/6/42	GBP	515	572
Scotland Gas Networks plc	4.875%	12/21/34	GBP	498	527
Scottish Hydro Electric Transmission plc	2.250%	9/27/35	GBP	300	248
Scottish Widows Ltd.	7.000%	6/16/43	GBP	700	790
Segro Capital Sarl	0.500%	9/22/31	EUR	3,724	2,808
Segro plc	2.375%	10/11/29	GBP	558	560
Segro plc	2.875%	10/11/37	GBP	200	167
Severn Trent Utilities Finance plc	3.625%	1/16/26	GBP	1,912	2,220
Severn Trent Utilities Finance plc	6.250%	6/7/29	GBP	2,000	2,444
Severn Trent Utilities Finance plc	2.750%	12/5/31	GBP	1,613	1,554
Severn Trent Utilities Finance plc	4.625%	11/30/34	GBP	3,000	3,202
Severn Trent Utilities Finance plc	5.250%	4/4/36	GBP	1,300	1,453
Severn Trent Utilities Finance plc	2.000%	6/2/40	GBP	658	445
Severn Trent Utilities Finance plc	4.875%	1/24/42	GBP	2,291	2,319
Sky Ltd.	2.250%	11/17/25	EUR	300	307
Sky Ltd.	2.500%	9/15/26	EUR	20,774	21,096
Sky Ltd.	6.000%	5/21/27	GBP	150	186
Sky Ltd.	4.000%	11/26/29	GBP	2,434	2,723
Smith & Nephew plc	4.565%	10/11/29	EUR	1,000	1,066
South Eastern Power Networks plc	5.500%	6/5/26	GBP	362	437
South Eastern Power Networks plc	5.625%	9/30/30	GBP	1,299	1,555
South Eastern Power Networks plc	6.375%	11/12/31	GBP	1,463	1,823
South Eastern Power Networks plc	1.750%	9/30/34	GBP	785	636
Southern Electric Power Distribution plc	4.625%	2/20/37	GBP	3,864	4,004
Southern Gas Networks plc	2.500%	2/3/25	GBP	2,310	2,694
Southern Gas Networks plc	1.250%	12/2/31	GBP	4,600	3,847
Southern Gas Networks plc	3.100%	9/15/36	GBP	3,500	2,977
Southern Gas Networks plc	6.375%	5/15/40	GBP	338	390
Southern Housing	3.500%	10/19/47	GBP	723	561
Southern Water Services Finance Ltd.	6.640%	3/31/26	GBP	7,638	9,158
Southern Water Services Finance Ltd.	1.625%	3/30/27	GBP	4,414	4,508
Southern Water Services Finance Ltd.	6.192%	3/31/29	GBP	1,536	1,828
Southern Water Services Finance Ltd.	4.500%	3/31/52	GBP	150	127
Southern Water Services Finance Ltd.	5.125%	9/30/56	GBP	50	47
Sovereign Housing Capital plc	4.768%	6/1/43	GBP	189	198
Sovereign Housing Capital plc	2.375%	11/4/48	GBP	2,345	1,525
SP Distribution plc	5.875%	7/17/26	GBP	613	747
SP Manweb plc	4.875%	9/20/27	GBP	200	237
SSE plc	1.250%	4/16/25	EUR	6,579	6,669
SSE plc	0.875%	9/6/25	EUR	778	778
SSE plc	8.375%	11/20/28	GBP	1,512	2,037

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
SSE plc	1.750%	4/16/30	EUR	8,500	7,767
SSE plc	6.250%	8/27/38	GBP	3,328	3,968
SSE plc	3.125%	Perpetual	EUR	2,000	1,916
SSE plc	4.000%	Perpetual	EUR	8,933	8,586
Stagecoach Group Ltd.	4.000%	9/29/25	GBP	200	230
Standard Chartered plc	1.625%	10/3/27	EUR	353	341
Standard Chartered plc	4.874%	5/10/31	EUR	5,000	5,156
Standard Chartered plc	4.375%	1/18/38	GBP	1,545	1,579
Sunderland SHG Finance plc	6.380%	3/31/42	GBP	190	232
¹ TC Dudgeon Oto plc	3.158%	11/12/38	GBP	706	699
¹ Telereal Secured Finance plc	4.010%	12/10/33	GBP	2,688	2,948
¹ Telereal Securitisation plc	6.165%	12/10/33	GBP	557	669
Telereal Securitisation plc	3.563%	12/10/36	GBP	1,100	1,133
Tesco Corporate Treasury Services plc	0.875%	5/29/26	EUR	15,142	14,763
Tesco Corporate Treasury Services plc	0.375%	7/27/29	EUR	7,000	5,909
¹ Tesco Property Finance 1 plc	7.623%	7/13/39	GBP	1,432	1,842
¹ Tesco Property Finance 2 plc	6.052%	10/13/39	GBP	1,860	2,158
¹ Tesco Property Finance 3 plc	5.744%	4/13/40	GBP	954	1,063
¹ Tesco Property Finance 4 plc	5.801%	10/13/40	GBP	2,433	2,738
¹ Tesco Property Finance 5 plc	5.661%	10/13/41	GBP	1,128	1,241
¹ Tesco Property Finance 6 plc	5.411%	7/13/44	GBP	3,238	3,476
Thames Water Utilities Finance plc	2.875%	12/12/24	CAD	346	237
Thames Water Utilities Finance plc	4.000%	6/19/25	GBP	4,090	4,669
Thames Water Utilities Finance plc	0.875%	1/31/28	EUR	4,600	4,026
Thames Water Utilities Finance plc	3.500%	2/25/28	GBP	613	640
Thames Water Utilities Finance plc	6.750%	11/16/28	GBP	1,840	2,150
Thames Water Utilities Finance plc	4.375%	1/18/31	EUR	3,000	2,842
Thames Water Utilities Finance plc	2.625%	1/24/32	GBP	1,717	1,497
Thames Water Utilities Finance plc	1.250%	1/31/32	EUR	2,300	1,708
Thames Water Utilities Finance plc	6.500%	2/9/32	GBP	700	784
Thames Water Utilities Finance plc	4.375%	7/3/34	GBP	1,433	1,350
Thames Water Utilities Finance plc	5.125%	9/28/37	GBP	721	692
Thames Water Utilities Finance plc	2.375%	4/22/40	GBP	4,199	2,697
Thames Water Utilities Finance plc	5.500%	2/11/41	GBP	802	769
Thames Water Utilities Finance plc	4.625%	6/4/46	GBP	1,607	1,334
Thames Water Utilities Finance plc	7.738%	4/9/58	GBP	603	715
THFC Funding No. 2 plc	6.350%	7/8/41	GBP	1,216	1,514
THFC Funding No.1 plc	5.125%	12/21/37	GBP	2,000	2,259
THFC Funding No.3 plc	5.200%	10/11/45	GBP	2,163	2,320
Together Housing Finance plc	4.500%	12/17/42	GBP	330	324
Tritax EuroBox plc	0.950%	6/2/26	EUR	704	653
Unilever Finance Netherlands BV	0.500%	1/6/25	EUR	100	102
Unilever Finance Netherlands BV	1.250%	3/25/25	EUR	12,275	12,530
Unilever Finance Netherlands BV	0.750%	2/28/26	EUR	4,400	4,357
Unilever Finance Netherlands BV	1.125%	2/12/27	EUR	5,142	5,030
Unilever Finance Netherlands BV	1.375%	7/31/29	EUR	2,708	2,536
Unilever Finance Netherlands BV	1.750%	3/25/30	EUR	9,587	8,968
Unilever Finance Netherlands BV	1.375%	9/4/30	EUR	613	558
Unilever plc	1.500%	7/22/26	GBP	100	111
Unilever plc	1.500%	6/11/39	EUR	2,653	1,963
UNITE Group plc	3.500%	10/15/28	GBP	704	756
UNITE USAF II plc	3.921%	6/30/30	GBP	2,037	2,375
United Utilities Water Finance plc	0.875%	10/28/29	GBP	4,519	4,128
United Utilities Water Finance plc	2.625%	2/12/31	GBP	4,034	3,949
United Utilities Water Finance plc	2.000%	7/3/33	GBP	996	859
United Utilities Water Finance plc	1.875%	6/3/42	GBP	371	236
United Utilities Water Ltd.	5.625%	12/20/27	GBP	3,489	4,198
University College London	1.625%	6/4/61	GBP	2,800	1,415
University of Leeds	3.125%	12/19/50	GBP	1,900	1,517
University of Liverpool	3.375%	6/25/55	GBP	200	163
University of Manchester	4.250%	7/4/53	GBP	943	938
University of Oxford	2.544%	12/8/17	GBP	3,541	1,980
University of Southampton	2.250%	4/11/57	GBP	100	60
Urenco Finance NV	2.375%	12/2/24	EUR	2,094	2,167
Utmost Group plc	4.000%	12/15/31	GBP	1,500	1,314
Virgin Money UK plc	3.375%	4/24/26	GBP	7,644	8,697
Virgin Money UK plc	4.000%	9/25/26	GBP	2,800	3,181

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Virgin Money UK plc	4.000%	9/3/27	GBP	2,872	3,162
Virgin Money UK plc	5.125%	12/11/30	GBP	1,945	2,212
Vodafone Group plc	1.875%	9/11/25	EUR	10,275	10,464
Vodafone Group plc	1.125%	11/20/25	EUR	7,923	7,928
Vodafone Group plc	5.625%	12/4/25	GBP	614	750
Vodafone Group plc	2.200%	8/25/26	EUR	2,049	2,075
Vodafone Group plc	1.500%	7/24/27	EUR	6,599	6,440
Vodafone Group plc	4.200%	12/13/27	AUD	4,760	2,815
Vodafone Group plc	1.875%	11/20/29	EUR	2,000	1,877
Vodafone Group plc	1.625%	11/24/30	EUR	3,839	3,465
Vodafone Group plc	1.600%	7/29/31	EUR	7,000	6,180
Vodafone Group plc	5.900%	11/26/32	GBP	6,690	8,135
Vodafone Group plc	2.875%	11/20/37	EUR	3,146	2,719
Vodafone Group plc	2.500%	5/24/39	EUR	6,269	5,037
Vodafone Group plc	3.375%	8/8/49	GBP	3,291	2,423
Vodafone Group plc	3.000%	8/12/56	GBP	3,252	2,081
Vodafone International Financing DAC	4.000%	2/10/43	EUR	1,500	1,403
Wales & West Utilities Finance plc	5.750%	3/29/30	GBP	2,543	3,032
Wales & West Utilities Finance plc	3.000%	8/3/38	GBP	723	603
Wellcome Trust Finance plc	4.625%	7/25/36	GBP	2,754	3,135
Wellcome Trust Ltd.	4.000%	5/9/59	GBP	1,107	1,053
Wellcome Trust Ltd.	2.517%	2/7/18	GBP	2,159	1,211
Wessex Water Services Finance plc	5.375%	3/10/28	GBP	484	567
Wessex Water Services Finance plc	1.250%	1/12/36	GBP	2,214	1,495
Western Power Distribution South Wales plc	1.625%	10/7/35	GBP	2,414	1,823
Western Power Distribution South Wales plc	5.750%	3/23/40	GBP	1,100	1,247
Western Power Distribution South West plc	5.750%	3/23/40	GBP	900	1,020
Westfield Stratford City Finance No. 2 plc	1.642%	8/4/31	GBP	1,272	1,352
Wheatley Group Capital plc	4.375%	11/28/44	GBP	869	838
WHG Treasury plc	4.250%	10/6/45	GBP	3,094	2,946
¹ Wods Transmission plc	3.446%	8/24/34	GBP	397	430
WPP Finance 2013	2.875%	9/14/46	GBP	1,107	723
WPP Finance 2016	1.375%	3/20/25	EUR	7,292	7,391
WPP Finance 2017	3.750%	5/19/32	GBP	704	698
WPP Finance Deutschland GmbH	1.625%	3/23/30	EUR	5,531	4,920
WPP Finance SA	2.250%	9/22/26	EUR	200	200
WPP Finance SA	2.375%	5/19/27	EUR	2,553	2,542
Yorkshire Building Society	0.625%	9/21/25	EUR	4,137	4,070
Yorkshire Building Society	3.500%	4/21/26	GBP	503	575
Yorkshire Building Society	0.010%	10/13/27	EUR	9,722	8,888
Yorkshire Building Society	0.500%	7/1/28	EUR	3,019	2,654
Yorkshire Building Society	3.375%	9/13/28	GBP	3,724	3,891
Yorkshire Building Society	1.500%	9/15/29	GBP	2,214	2,106
Yorkshire Housing Finance plc	4.125%	10/31/44	GBP	1,509	1,364
Yorkshire Power Finance Ltd.	7.250%	8/4/28	GBP	1,649	2,100
Yorkshire Water Finance plc	3.625%	8/1/29	GBP	3,212	3,403
Yorkshire Water Finance plc	6.375%	8/19/39	GBP	803	931
Yorkshire Water Finance plc	2.750%	4/18/41	GBP	4,961	3,581
Yorkshire Water Services Finance Ltd.	5.500%	5/28/37	GBP	700	758
					1,951,285
United States (3.1%)					
3M Co.	1.500%	11/9/26	EUR	200	195
3M Co.	1.750%	5/15/30	EUR	786	700
Abbott Ireland Financing DAC	1.500%	9/27/26	EUR	9,067	9,021
Abbott Ireland Financing DAC	0.375%	11/19/27	EUR	5,087	4,730
AbbVie Inc.	0.750%	11/18/27	EUR	11,943	11,159
AbbVie Inc.	2.625%	11/15/28	EUR	3,196	3,174
AbbVie Inc.	2.125%	11/17/28	EUR	10,219	9,936
AbbVie Inc.	2.125%	6/1/29	EUR	4,309	4,162
AGCO International Holdings BV	0.800%	10/6/28	EUR	2,500	2,222
Air Lease Corp.	2.625%	12/5/24	CAD	3,863	2,678
Air Products and Chemicals Inc.	1.000%	2/12/25	EUR	1,730	1,769
Air Products and Chemicals Inc.	0.500%	5/5/28	EUR	1,985	1,814
Air Products and Chemicals Inc.	0.800%	5/5/32	EUR	1,780	1,442
Air Products and Chemicals Inc.	4.000%	3/3/35	EUR	3,000	3,060
Altria Group Inc.	1.700%	6/15/25	EUR	1,601	1,628
Altria Group Inc.	2.200%	6/15/27	EUR	6,386	6,277

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Altria Group Inc.	3.125%	6/15/31	EUR	7,280	6,515
American Honda Finance Corp.	0.750%	11/25/26	GBP	3,266	3,445
American Honda Finance Corp.	3.750%	10/25/27	EUR	5,000	5,245
American Honda Finance Corp.	0.300%	7/7/28	EUR	6,000	5,347
American Honda Finance Corp.	5.600%	9/6/30	GBP	5,750	6,901
American International Group Inc.	1.875%	6/21/27	EUR	2,708	2,633
American Medical Systems Europe BV	0.750%	3/8/25	EUR	13,363	13,500
American Medical Systems Europe BV	1.625%	3/8/31	EUR	8,500	7,628
American Medical Systems Europe BV	1.875%	3/8/34	EUR	4,400	3,693
American Tower Corp.	1.950%	5/22/26	EUR	7,489	7,463
American Tower Corp.	0.450%	1/15/27	EUR	4,618	4,308
American Tower Corp.	0.400%	2/15/27	EUR	3,643	3,384
American Tower Corp.	0.500%	1/15/28	EUR	2,653	2,381
American Tower Corp.	0.875%	5/21/29	EUR	4,335	3,729
American Tower Corp.	0.950%	10/5/30	EUR	6,402	5,245
American Tower Corp.	4.625%	5/16/31	EUR	5,000	5,181
Amgen Inc.	2.000%	2/25/26	EUR	1,326	1,344
Amgen Inc.	5.500%	12/7/26	GBP	2,214	2,690
Amgen Inc.	4.000%	9/13/29	GBP	5,269	5,897
Aon Global Ltd.	2.875%	5/14/26	EUR	1,765	1,805
Apple Inc.	0.875%	5/24/25	EUR	8,711	8,827
Apple Inc.	0.000%	11/15/25	EUR	4,480	4,412
Apple Inc.	3.600%	6/10/26	AUD	950	580
Apple Inc.	1.625%	11/10/26	EUR	5,000	5,001
Apple Inc.	2.000%	9/17/27	EUR	3,584	3,598
Apple Inc.	1.375%	5/24/29	EUR	1,640	1,559
Apple Inc.	0.750%	2/25/30	CHF	2,800	2,917
Apple Inc.	0.500%	11/15/31	EUR	2,113	1,770
Apple Inc.	3.600%	7/31/42	GBP	1,936	1,837
Aptiv plc	1.500%	3/10/25	EUR	10,397	10,600
Archer-Daniels-Midland Co.	1.000%	9/12/25	EUR	7,960	7,993
AT&T Inc.	1.375%	12/4/24	CHF	370	404
AT&T Inc.	3.550%	11/18/25	EUR	7,400	7,766
AT&T Inc.	4.000%	11/25/25	CAD	5,367	3,736
AT&T Inc.	4.100%	1/19/26	AUD	400	246
AT&T Inc.	0.250%	3/4/26	EUR	8,724	8,462
AT&T Inc.	2.900%	12/4/26	GBP	1,656	1,844
AT&T Inc.	5.500%	3/15/27	GBP	750	898
AT&T Inc.	4.600%	9/19/28	AUD	5,180	3,088
AT&T Inc.	2.350%	9/5/29	EUR	7,069	6,759
AT&T Inc.	4.375%	9/14/29	GBP	1,900	2,120
AT&T Inc.	3.950%	4/30/31	EUR	5,000	5,139
AT&T Inc.	3.550%	12/17/32	EUR	9,066	8,924
AT&T Inc.	5.200%	11/18/33	GBP	3,072	3,427
AT&T Inc.	3.375%	3/15/34	EUR	1,436	1,357
AT&T Inc.	4.300%	11/18/34	EUR	3,950	4,038
AT&T Inc.	2.450%	3/15/35	EUR	2,599	2,208
AT&T Inc.	3.150%	9/4/36	EUR	9,266	8,181
AT&T Inc.	2.600%	5/19/38	EUR	6,101	4,904
AT&T Inc.	7.000%	4/30/40	GBP	4,400	5,500
AT&T Inc.	4.250%	6/1/43	GBP	4,053	3,636
AT&T Inc.	4.875%	6/1/44	GBP	2,174	2,110
AT&T Inc.	4.850%	5/25/47	CAD	5,587	3,190
AT&T Inc.	5.100%	11/25/48	CAD	1,950	1,149
Athene Global Funding	3.127%	3/10/25	CAD	3,000	2,067
Athene Global Funding	2.100%	9/24/25	CAD	1,428	950
Athene Global Funding	0.832%	1/8/27	EUR	3,500	3,266
Athene Global Funding	1.750%	11/24/27	GBP	3,019	3,037
Athene Global Funding	0.625%	1/12/28	EUR	3,287	2,911
Athene Global Funding	2.470%	6/9/28	CAD	2,244	1,360
Bank of America Corp.	2.300%	7/25/25	GBP	3,092	3,537
Bank of America Corp.	3.515%	3/24/26	CAD	1,529	1,065
Bank of America Corp.	0.808%	5/9/26	EUR	14,844	14,875
Bank of America Corp.	0.253%	6/12/26	CHF	3,000	3,164
Bank of America Corp.	1.949%	10/27/26	EUR	3,000	3,026
Bank of America Corp.	4.250%	12/10/26	GBP	2,227	2,586
Bank of America Corp.	1.776%	5/4/27	EUR	11,327	11,215

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bank of America Corp.	1.978%	9/15/27	CAD	5,381	3,476
Bank of America Corp.	3.615%	3/16/28	CAD	6,602	4,414
Bank of America Corp.	1.662%	4/25/28	EUR	1,306	1,262
Bank of America Corp.	0.583%	8/24/28	EUR	16,511	15,147
Bank of America Corp.	2.598%	4/4/29	CAD	1,901	1,197
Bank of America Corp.	0.694%	3/22/31	EUR	22,267	18,513
Bank of America Corp.	3.584%	4/27/31	GBP	5,800	6,077
Bank of America Corp.	0.654%	10/26/31	EUR	14,875	12,044
Baxter International Inc.	1.300%	5/30/25	EUR	7,487	7,557
Baxter International Inc.	1.300%	5/15/29	EUR	3,705	3,332
Becton Dickinson & Co	1.900%	12/15/26	EUR	5,985	5,948
Becton Dickinson & Co.	0.034%	8/13/25	EUR	2,777	2,737
Becton Dickinson Euro Finance Sarl	1.208%	6/4/26	EUR	4,144	4,088
Becton Dickinson Euro Finance Sarl	0.334%	8/13/28	EUR	4,151	3,696
Becton Dickinson Euro Finance Sarl	3.553%	9/13/29	EUR	8,500	8,715
Becton Dickinson Euro Finance Sarl	1.336%	8/13/41	EUR	2,294	1,417
Berkshire Hathaway Finance Corp.	2.000%	3/18/34	EUR	7,800	6,702
Berkshire Hathaway Finance Corp.	2.375%	6/19/39	GBP	4,441	3,504
Berkshire Hathaway Finance Corp.	2.625%	6/19/59	GBP	1,875	1,176
Berkshire Hathaway Inc.	1.125%	3/16/27	EUR	7,528	7,288
Berkshire Hathaway Inc.	2.150%	3/15/28	EUR	2,850	2,822
Berkshire Hathaway Inc.	0.440%	9/13/29	JPY	2,810,000	17,641
Berkshire Hathaway Inc.	1.625%	3/16/35	EUR	4,692	3,734
Berkshire Hathaway Inc.	1.108%	9/13/49	JPY	330,000	1,458
Berry Global Inc.	1.500%	1/15/27	EUR	2,214	2,100
Blackstone Holdings Finance Co. LLC	2.000%	5/19/25	EUR	100	102
Blackstone Holdings Finance Co. LLC	1.000%	10/5/26	EUR	387	371
Blackstone Holdings Finance Co. LLC	1.500%	4/10/29	EUR	3,049	2,770
Blackstone Holdings Finance Co. LLC	3.500%	6/1/34	EUR	2,000	1,844
Blackstone Private Credit Fund	1.750%	11/30/26	EUR	3,000	2,740
Booking Holdings Inc.	0.100%	3/8/25	EUR	14,753	14,819
Booking Holdings Inc.	4.000%	11/15/26	EUR	6,800	7,242
Booking Holdings Inc.	1.800%	3/3/27	EUR	9,863	9,741
Booking Holdings Inc.	0.500%	3/8/28	EUR	9,906	9,084
Booking Holdings Inc.	3.625%	11/12/28	EUR	9,100	9,518
Booking Holdings Inc.	4.250%	5/15/29	EUR	1,000	1,073
Booking Holdings Inc.	4.500%	11/15/31	EUR	6,100	6,563
Booking Holdings Inc.	4.125%	5/12/33	EUR	9,500	9,843
Booking Holdings Inc.	4.750%	11/15/34	EUR	5,700	6,177
BorgWarner Inc.	1.000%	5/19/31	EUR	4,471	3,633
Boston Scientific Corp.	0.625%	12/1/27	EUR	2,516	2,338
Bristol-Myers Squibb Co.	1.000%	5/15/25	EUR	790	800
Bristol-Myers Squibb Co.	1.750%	5/15/35	EUR	2,094	1,748
Brown-Forman Corp.	1.200%	7/7/26	EUR	1,304	1,289
Brown-Forman Corp.	2.600%	7/7/28	GBP	4,713	5,115
Capital One Financial Corp.	1.650%	6/12/29	EUR	1,947	1,662
Cargill Inc.	3.875%	4/24/30	EUR	8,000	8,341
Celanese US Holdings LLC	4.777%	7/19/26	EUR	2,600	2,725
Celanese US Holdings LLC	2.125%	3/1/27	EUR	4,034	3,907
Celanese US Holdings LLC	0.625%	9/10/28	EUR	1,590	1,340
Celanese US Holdings LLC	5.337%	1/19/29	EUR	1,235	1,285
Chubb INA Holdings Inc.	0.300%	12/15/24	EUR	943	954
Chubb INA Holdings Inc.	1.550%	3/15/28	EUR	4,627	4,403
Chubb INA Holdings Inc.	0.875%	12/15/29	EUR	6,212	5,414
Chubb INA Holdings Inc.	1.400%	6/15/31	EUR	2,434	2,090
Chubb INA Holdings Inc.	2.500%	3/15/38	EUR	4,399	3,549
Citigroup Inc.	4.090%	6/9/25	CAD	1,501	1,047
Citigroup Inc.	2.400%	10/31/25	JPY	3,185,500	21,446
Citigroup Inc.	1.250%	7/6/26	EUR	7,600	7,616
Citigroup Inc.	1.500%	7/24/26	EUR	7,539	7,576
Citigroup Inc.	2.125%	9/10/26	EUR	2,763	2,772
Citigroup Inc.	1.750%	10/23/26	GBP	5,745	6,222
Citigroup Inc.	2.800%	6/25/27	JPY	202,600	1,401
Citigroup Inc.	0.500%	10/8/27	EUR	19,633	18,599
Citigroup Inc.	1.625%	3/21/28	EUR	3,000	2,861
Citigroup Inc.	1.250%	4/10/29	EUR	1,545	1,390
Citigroup Inc.	4.500%	3/3/31	GBP	498	527

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Citigroup Inc.	6.800%	6/25/38	GBP	321	416
Citigroup Inc.	7.375%	9/1/39	GBP	338	460
CNH Industrial Capital Canada Ltd.	5.500%	8/11/26	CAD	2,300	1,651
Coca-Cola Co.	1.125%	3/9/27	EUR	6,688	6,497
Coca-Cola Co.	0.125%	3/9/29	EUR	2,389	2,102
Coca-Cola Co.	0.400%	5/6/30	EUR	6,930	5,954
Coca-Cola Co.	0.500%	3/9/33	EUR	5,571	4,368
Coca-Cola Co.	0.375%	3/15/33	EUR	12,873	9,958
Coca-Cola Co.	1.625%	3/9/35	EUR	2,900	2,408
Coca-Cola Co.	0.950%	5/6/36	EUR	3,244	2,394
Coca-Cola Co.	0.800%	3/15/40	EUR	3,037	1,931
Coca-Cola Co.	1.000%	3/9/41	EUR	1,700	1,105
Colgate-Palmolive Co.	0.500%	3/6/26	EUR	943	928
Colgate-Palmolive Co.	0.300%	11/10/29	EUR	4,000	3,490
Colgate-Palmolive Co.	1.375%	3/6/34	EUR	1,326	1,123
Colgate-Palmolive Co.	0.875%	11/12/39	EUR	383	251
Comcast Corp.	0.000%	9/14/26	EUR	3,694	3,501
Comcast Corp.	1.500%	2/20/29	GBP	2,231	2,229
Comcast Corp.	0.250%	9/14/29	EUR	6,482	5,537
Comcast Corp.	5.500%	11/23/29	GBP	2,044	2,476
Comcast Corp.	0.750%	2/20/32	EUR	1,600	1,303
Comcast Corp.	1.875%	2/20/36	GBP	3,358	2,683
Comcast Corp.	1.250%	2/20/40	EUR	1,248	836
Corning Inc.	0.992%	8/10/27	JPY	830,000	5,245
CRH Finance DAC	1.375%	10/18/28	EUR	667	623
CRH Finance UK plc	4.125%	12/2/29	GBP	2,927	3,234
CRH Funding BV	1.625%	5/5/30	EUR	9,397	8,505
CRH SMW Finance DAC	1.250%	11/5/26	EUR	3,724	3,638
CRH SMW Finance DAC	4.000%	7/11/31	EUR	7,059	7,284
Danaher Corp.	2.500%	3/30/30	EUR	5,910	5,758
DH Europe Finance II Sarl	0.200%	3/18/26	EUR	7,796	7,562
DH Europe Finance II Sarl	0.450%	3/18/28	EUR	7,810	7,149
DH Europe Finance II Sarl	0.750%	9/18/31	EUR	11,315	9,399
DH Europe Finance II Sarl	1.350%	9/18/39	EUR	6,025	4,170
DH Europe Finance II Sarl	1.800%	9/18/49	EUR	1,092	682
Digital Dutch Finco BV	1.500%	3/15/30	EUR	5,300	4,477
Digital Dutch Finco BV	1.250%	2/1/31	EUR	2,316	1,855
Digital Dutch Finco BV	1.000%	1/15/32	EUR	1,250	947
Digital Euro Finco LLC	1.125%	4/9/28	EUR	11,367	10,171
Digital Stout Holding LLC	3.300%	7/19/29	GBP	3,515	3,595
Digital Stout Holding LLC	3.750%	10/17/30	GBP	2,094	2,128
Discovery Communications LLC	1.900%	3/19/27	EUR	7,041	6,830
Dover Corp.	1.250%	11/9/26	EUR	13,810	13,510
Dow Chemical Co.	0.500%	3/15/27	EUR	9,122	8,560
Dow Chemical Co.	1.875%	3/15/40	EUR	1,840	1,261
Duke Energy Corp.	3.100%	6/15/28	EUR	9,500	9,527
Duke Energy Corp.	3.850%	6/15/34	EUR	4,700	4,457
DXC Capital Funding DAC	0.450%	9/15/27	EUR	2,697	2,376
DXC Capital Funding DAC	0.950%	9/15/31	EUR	4,129	3,064
DXC Technology Co.	1.750%	1/15/26	EUR	4,237	4,185
Eastman Chemical Co.	1.875%	11/23/26	EUR	9,471	9,317
Eaton Capital Unlimited Co.	0.577%	3/8/30	EUR	1,900	1,617
Eaton Capital UnLtd Co	0.697%	5/14/25	EUR	5,938	5,969
Ecolab Inc.	1.000%	1/15/24	EUR	2,543	2,672
Eli Lilly & Co.	2.125%	6/3/30	EUR	4,144	3,996
Eli Lilly & Co.	1.700%	11/1/49	EUR	3,102	1,990
Eli Lilly & Co.	1.375%	9/14/61	EUR	3,000	1,473
Emerson Electric Co.	1.250%	10/15/25	EUR	996	1,005
Emerson Electric Co.	2.000%	10/15/29	EUR	996	954
Equinix Inc.	0.250%	3/15/27	EUR	2,214	2,059
Euronet Worldwide Inc.	1.375%	5/22/26	EUR	3,156	3,011
Experian Europe DAC	1.560%	5/16/31	EUR	1,400	1,224
Experian Finance plc	1.375%	6/25/26	EUR	300	296
Experian Finance plc	3.250%	4/7/32	GBP	2,872	2,902
Exxon Mobil Corp.	0.142%	6/26/24	EUR	10,329	10,656
Exxon Mobil Corp.	0.835%	6/26/32	EUR	13,032	10,474
FedEx Corp.	1.625%	1/11/27	EUR	3,541	3,469

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
FedEx Corp.	1.300%	8/5/31	EUR	1,161	998
FedEx Corp.	0.950%	5/4/33	EUR	6,723	5,129
Fidelity National Information Services Inc.	1.500%	5/21/27	EUR	14,734	14,084
Fidelity National Information Services Inc.	2.250%	12/3/29	GBP	1,120	1,101
Fidelity National Information Services Inc.	2.000%	5/21/30	EUR	2,214	2,009
Fidelity National Information Services Inc.	3.360%	5/21/31	GBP	2,403	2,434
Fidelity National Information Services Inc.	2.950%	5/21/39	EUR	706	556
Fiserv Inc.	2.250%	7/1/25	GBP	700	803
Fiserv Inc.	1.125%	7/1/27	EUR	1,467	1,392
Fiserv Inc.	1.625%	7/1/30	EUR	9,285	8,188
Fiserv Inc.	3.000%	7/1/31	GBP	3,315	3,271
Ford Credit Canada Co.	7.000%	2/10/26	CAD	1,805	1,311
Ford Credit Canada Co.	2.961%	9/16/26	CAD	2,345	1,537
Ford Motor Credit Co. LLC	4.535%	3/6/25	GBP	700	824
GE Capital Canada Funding Co.	5.730%	10/22/37	CAD	765	524
GE Capital UK Funding Unlimited Co.	5.875%	1/18/33	GBP	4,579	5,418
General Electric Co.	0.875%	5/17/25	EUR	3,700	3,724
General Electric Co.	1.500%	5/17/29	EUR	2,278	2,118
General Electric Co.	4.125%	9/19/35	EUR	4,715	4,829
General Electric Co.	2.125%	5/17/37	EUR	2,994	2,401
General Electric Co.	4.875%	9/18/37	GBP	453	459
General Mills Inc.	0.450%	1/15/26	EUR	3,710	3,630
General Mills Inc.	1.500%	4/27/27	EUR	996	974
General Mills Inc.	3.907%	4/13/29	EUR	9,598	10,027
General Motors Financial Co. Inc.	1.000%	2/24/25	EUR	9,300	9,412
General Motors Financial Co. Inc.	2.350%	9/3/25	GBP	2,400	2,715
General Motors Financial Co. Inc.	0.850%	2/26/26	EUR	14,287	13,946
General Motors Financial Co. Inc.	0.650%	9/7/28	EUR	3,019	2,647
General Motors Financial of Canada Ltd.	1.700%	7/9/25	CAD	1,100	737
General Motors Financial of Canada Ltd.	1.750%	4/15/26	CAD	1,496	974
General Motors Financial of Canada Ltd.	3.150%	2/8/27	CAD	1,860	1,222
General Motors Financial of Canada Ltd.	5.200%	2/9/28	CAD	1,700	1,176
Global Payments Inc.	4.875%	3/17/31	EUR	11,055	11,372
Goldman Sachs Group Inc.	3.375%	3/27/25	EUR	2,561	2,681
Goldman Sachs Group Inc.	1.250%	5/1/25	EUR	4,284	4,341
Goldman Sachs Group Inc.	7.125%	8/7/25	GBP	1,899	2,352
Goldman Sachs Group Inc.	4.250%	1/29/26	GBP	9,177	10,765
Goldman Sachs Group Inc.	2.875%	6/3/26	EUR	11,899	12,223
Goldman Sachs Group Inc.	1.625%	7/27/26	EUR	1,389	1,380
Goldman Sachs Group Inc.	2.599%	11/30/27	CAD	3,570	2,330
Goldman Sachs Group Inc.	1.500%	12/7/27	GBP	7,515	7,706
Goldman Sachs Group Inc.	0.250%	1/26/28	EUR	1,365	1,225
Goldman Sachs Group Inc.	2.000%	3/22/28	EUR	3,638	3,529
Goldman Sachs Group Inc.	7.250%	4/10/28	GBP	403	511
Goldman Sachs Group Inc.	2.013%	2/28/29	CAD	4,951	3,040
Goldman Sachs Group Inc.	0.875%	5/9/29	EUR	9,300	8,122
Goldman Sachs Group Inc.	3.125%	7/25/29	GBP	3,211	3,369
Goldman Sachs Group Inc.	3.625%	10/29/29	GBP	934	1,010
Goldman Sachs Group Inc.	1.875%	12/16/30	GBP	375	348
Goldman Sachs Group Inc.	0.750%	3/23/32	EUR	11,206	8,669
Goldman Sachs Group Inc.	1.000%	3/18/33	EUR	2,769	2,120
Goldman Sachs Group Inc.	6.875%	1/18/38	GBP	1,263	1,479
Haleon Netherlands Capital BV	1.250%	3/29/26	EUR	7,500	7,433
Haleon Netherlands Capital BV	2.125%	3/29/34	EUR	2,800	2,392
Harley-Davidson Financial Services Inc.	5.125%	4/5/26	EUR	6,500	6,955
HCN Canadian Holdings-1 LP	2.950%	1/15/27	CAD	917	594
Highland Holdings Sarl	0.318%	12/15/26	EUR	10,300	9,675
Highland Holdings Sarl	0.934%	12/15/31	EUR	2,000	1,614
Honeywell International Inc.	2.250%	2/22/28	EUR	13,772	13,661
Honeywell International Inc.	0.750%	3/10/32	EUR	1,000	810
Honeywell International Inc.	3.750%	5/17/32	EUR	7,100	7,209
Honeywell International Inc.	4.125%	11/2/34	EUR	2,507	2,570
Illinois Tool Works Inc.	0.250%	12/5/24	EUR	2,379	2,418
Illinois Tool Works Inc.	0.625%	12/5/27	EUR	5,617	5,262
Illinois Tool Works Inc.	2.125%	5/22/30	EUR	5,920	5,665
Illinois Tool Works Inc.	1.000%	6/5/31	EUR	3,102	2,702
International Business Machines Corp.	0.875%	1/31/25	EUR	1,545	1,572

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
International Business Machines Corp.	0.950%	5/23/25	EUR	9,397	9,496
International Business Machines Corp.	2.875%	11/7/25	EUR	2,050	2,128
International Business Machines Corp.	1.250%	1/29/27	EUR	6,265	6,115
International Business Machines Corp.	0.300%	2/11/28	EUR	3,815	3,478
International Business Machines Corp.	1.750%	3/7/28	EUR	1,900	1,850
International Business Machines Corp.	1.500%	5/23/29	EUR	3,700	3,456
International Business Machines Corp.	1.750%	1/31/31	EUR	4,758	4,306
International Business Machines Corp.	3.625%	2/6/31	EUR	5,000	5,118
International Business Machines Corp.	1.250%	2/9/34	EUR	5,100	4,068
International Business Machines Corp.	3.750%	2/6/35	EUR	2,000	2,004
International Business Machines Corp.	1.200%	2/11/40	EUR	2,763	1,805
International Business Machines Corp.	4.000%	2/6/43	EUR	2,584	2,474
International Flavors & Fragrances Inc.	1.800%	9/25/26	EUR	4,502	4,413
John Deere Cash Management Sarl	2.200%	4/2/32	EUR	5,087	4,721
John Deere Cash Management Sarl	1.650%	6/13/39	EUR	2,543	1,878
John Deere Financial Inc.	2.580%	10/16/26	CAD	969	647
John Deere Financial Inc.	4.950%	6/14/27	CAD	2,000	1,431
John Deere Financial Inc.	1.340%	9/8/27	CAD	4,030	2,512
John Deere Financial Inc.	5.170%	9/15/28	CAD	3,611	2,586
Johnson & Johnson	1.150%	11/20/28	EUR	558	530
Johnson & Johnson	1.650%	5/20/35	EUR	150	129
Johnson Controls International plc	1.375%	2/25/25	EUR	8,160	8,316
Johnson Controls International plc	4.250%	5/23/35	EUR	9,680	9,832
Johnson Controls International plc / Tyco Fire & Security Finance SCA	0.375%	9/15/27	EUR	2,532	2,324
JPMorgan Chase & Co.	3.000%	2/19/26	EUR	2,872	2,967
JPMorgan Chase & Co.	0.991%	4/28/26	GBP	7,448	8,409
JPMorgan Chase & Co.	3.500%	12/18/26	GBP	2,543	2,916
JPMorgan Chase & Co.	1.090%	3/11/27	EUR	32,076	31,485
JPMorgan Chase & Co.	0.389%	2/24/28	EUR	16,892	15,714
JPMorgan Chase & Co.	1.896%	3/5/28	CAD	8,150	5,215
JPMorgan Chase & Co.	1.638%	5/18/28	EUR	2,084	2,014
JPMorgan Chase & Co.	1.963%	3/23/30	EUR	21,500	20,155
JPMorgan Chase & Co.	1.001%	7/25/31	EUR	3,800	3,214
JPMorgan Chase & Co.	1.047%	11/4/32	EUR	900	738
JPMorgan Chase & Co.	1.895%	4/28/33	GBP	3,000	2,671
Kellanova	0.500%	5/20/29	EUR	2,000	1,739
Kellogg Co.	1.250%	3/10/25	EUR	2,599	2,651
Kinder Morgan Inc.	2.250%	3/16/27	EUR	1,699	1,674
KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	3,587	3,200
3 KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	1,545	1,378
Kraft Heinz Foods Co.	2.250%	5/25/28	EUR	10,000	9,852
Liberty Mutual Group Inc.	2.750%	5/4/26	EUR	7,182	7,336
Linde Inc.	1.625%	12/1/25	EUR	10,476	10,597
Linde plc	3.375%	6/12/29	EUR	7,500	7,754
Linde plc	1.000%	9/30/51	EUR	6,700	3,332
LYB International Finance II BV	0.875%	9/17/26	EUR	4,539	4,350
ManpowerGroup Inc.	1.750%	6/22/26	EUR	250	250
MassMutual Global Funding II	3.750%	1/19/30	EUR	2,500	2,565
Mastercard Inc.	2.100%	12/1/27	EUR	4,165	4,173
Mastercard Inc.	1.000%	2/22/29	EUR	6,800	6,247
McDonald's Corp.	3.000%	3/8/24	AUD	6,060	3,818
McDonald's Corp.	2.375%	11/27/24	EUR	100	104
McDonald's Corp.	3.125%	3/4/25	CAD	5,101	3,564
McDonald's Corp.	0.900%	6/15/26	EUR	100	98
McDonald's Corp.	1.875%	5/26/27	EUR	100	99
McDonald's Corp.	1.750%	5/3/28	EUR	1,900	1,843
McDonald's Corp.	0.250%	10/4/28	EUR	9,300	8,233
McDonald's Corp.	2.375%	5/31/29	EUR	3,000	2,922
McDonald's Corp.	2.625%	6/11/29	EUR	100	98
McDonald's Corp.	1.500%	11/28/29	EUR	7,200	6,603
McDonald's Corp.	2.950%	3/15/34	GBP	2,800	2,640
McDonald's Corp.	3.000%	5/31/34	EUR	4,900	4,604
McDonald's Corp.	4.125%	6/11/54	GBP	800	701
McKesson Corp.	1.500%	11/17/25	EUR	6,414	6,474
McKesson Corp.	1.625%	10/30/26	EUR	5,197	5,164
McKesson Corp.	3.125%	2/17/29	GBP	398	426
Medtronic Global Holdings SCA	0.250%	7/2/25	EUR	1,491	1,483

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Medtronic Global Holdings SCA	2.625%	10/15/25	EUR	1,083	1,117
Medtronic Global Holdings SCA	0.375%	10/15/28	EUR	10,196	9,159
Medtronic Global Holdings SCA	3.000%	10/15/28	EUR	1,725	1,759
Medtronic Global Holdings SCA	1.625%	3/7/31	EUR	4,144	3,756
Medtronic Global Holdings SCA	1.000%	7/2/31	EUR	1,436	1,234
Medtronic Global Holdings SCA	3.125%	10/15/31	EUR	1,200	1,194
Medtronic Global Holdings SCA	0.750%	10/15/32	EUR	2,087	1,678
Medtronic Global Holdings SCA	3.375%	10/15/34	EUR	1,547	1,523
Medtronic Global Holdings SCA	1.500%	7/2/39	EUR	1,297	911
Medtronic Global Holdings SCA	1.375%	10/15/40	EUR	7,934	5,296
Medtronic Global Holdings SCA	1.750%	7/2/49	EUR	7,796	4,735
Medtronic Global Holdings SCA	1.625%	10/15/50	EUR	7,158	4,189
Merck & Co. Inc.	0.500%	11/2/24	EUR	5,043	5,152
Merck & Co. Inc.	1.875%	10/15/26	EUR	1,710	1,713
Merck & Co. Inc.	2.500%	10/15/34	EUR	2,686	2,485
Merck & Co. Inc.	1.375%	11/2/36	EUR	1,216	944
MetLife Inc.	5.375%	12/9/24	GBP	1,487	1,792
MetLife Inc.	0.769%	5/23/29	JPY	670,000	4,192
Metropolitan Life Global Funding I	4.125%	9/2/25	GBP	3,000	3,549
Metropolitan Life Global Funding I	4.000%	7/13/27	AUD	1,281	753
Metropolitan Life Global Funding I	0.625%	12/8/27	GBP	4,471	4,481
Metropolitan Life Global Funding I	1.950%	3/20/28	CAD	2,843	1,763
Metropolitan Life Global Funding I	4.000%	4/5/28	EUR	3,000	3,170
Metropolitan Life Global Funding I	2.450%	1/12/29	CAD	1,650	1,024
Metropolitan Life Global Funding I	1.625%	9/21/29	GBP	3,000	2,919
Metropolitan Life Global Funding I	5.000%	1/10/30	GBP	5,000	5,847
Metropolitan Life Global Funding I	3.394%	4/9/30	CAD	2,128	1,343
Metropolitan Life Global Funding I	3.750%	12/5/30	EUR	6,700	6,895
Microsoft Corp.	3.125%	12/6/28	EUR	11,236	11,708
Microsoft Corp.	2.625%	5/2/33	EUR	2,094	2,067
Mohawk Capital Finance SA	1.750%	6/12/27	EUR	1,400	1,355
Molson Coors International LP	3.440%	7/15/26	CAD	1,853	1,260
3 Mondelez International Holdings Netherlands BV	0.000%	9/22/26	EUR	4,812	4,573
3 Mondelez International Holdings Netherlands BV	0.250%	9/9/29	EUR	3,563	3,044
3 Mondelez International Holdings Netherlands BV	1.250%	9/9/41	EUR	1,590	1,012
Mondelez International Inc.	3.250%	3/7/25	CAD	2,240	1,561
Mondelez International Inc.	1.625%	3/8/27	EUR	6,011	5,901
Mondelez International Inc.	0.250%	3/17/28	EUR	10,430	9,403
Mondelez International Inc.	2.375%	3/6/35	EUR	2,137	1,838
Moody's Corp.	0.950%	2/25/30	EUR	4,892	4,268
Morgan Stanley	2.103%	5/8/26	EUR	3,500	3,578
Morgan Stanley	1.342%	10/23/26	EUR	6,908	6,891
Morgan Stanley	1.375%	10/27/26	EUR	3,700	3,606
Morgan Stanley	2.625%	3/9/27	GBP	4,495	4,954
Morgan Stanley	1.779%	8/4/27	CAD	3,309	2,140
Morgan Stanley	0.406%	10/29/27	EUR	7,430	6,977
Morgan Stanley	0.495%	10/26/29	EUR	17,019	14,767
Morgan Stanley	0.497%	2/7/31	EUR	16,470	13,484
Morgan Stanley	5.789%	11/18/33	GBP	8,800	10,323
Morgan Stanley	5.148%	1/25/34	EUR	13,000	14,003
Mylan Inc.	2.125%	5/23/25	EUR	5,600	5,710
Nasdaq Inc.	1.750%	3/28/29	EUR	4,812	4,500
Nasdaq Inc.	0.875%	2/13/30	EUR	5,864	5,082
Nasdaq Inc.	4.500%	2/15/32	EUR	4,509	4,743
Nasdaq Inc.	0.900%	7/30/33	EUR	2,800	2,114
National Grid North America Inc	1.054%	1/20/31	EUR	7,500	6,235
National Grid North America Inc.	0.410%	1/20/26	EUR	5,000	4,878
Nestle Finance International Ltd.	0.000%	11/12/24	EUR	7,515	7,655
Nestle Finance International Ltd.	0.000%	6/14/26	EUR	3,500	3,394
Nestle Finance International Ltd.	1.250%	11/2/29	EUR	5,536	5,170
Nestle Finance International Ltd.	1.500%	4/1/30	EUR	5,124	4,772
Nestle Finance International Ltd.	0.375%	5/12/32	EUR	4,000	3,255
Nestle Finance International Ltd.	0.000%	3/3/33	EUR	4,455	3,358
Nestle Finance International Ltd.	1.500%	3/29/35	EUR	3,500	2,913
Nestle Finance International Ltd.	1.750%	11/2/37	EUR	4,125	3,358
Nestle Finance International Ltd.	0.375%	12/3/40	EUR	3,587	2,155
Nestle Finance International Ltd.	0.875%	6/14/41	EUR	9,260	6,028

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Nestle Holdings Inc.	2.125%	4/4/27	GBP	1,250	1,376
Nestle Holdings Inc.	2.192%	1/26/29	CAD	7,380	4,631
Nestle Holdings Inc.	1.375%	6/23/33	GBP	3,000	2,571
Nestle SA	1.875%	6/28/29	CHF	5,000	5,553
Nestle SA	2.000%	6/28/33	CHF	2,000	2,228
Nestle SA	2.500%	7/14/34	CHF	4,900	5,701
Nestle SA	2.125%	6/28/38	CHF	2,000	2,236
Netflix Inc.	4.625%	5/15/29	EUR	2,500	2,688
Netflix Inc.	3.875%	11/15/29	EUR	10,000	10,346
Netflix Inc.	3.625%	6/15/30	EUR	5,500	5,564
New York Life Global Funding	5.250%	6/30/26	CAD	2,300	1,649
New York Life Global Funding	1.250%	12/17/26	GBP	3,724	3,987
New York Life Global Funding	0.250%	1/23/27	EUR	9,787	9,251
New York Life Global Funding	2.000%	4/17/28	CAD	2,993	1,868
New York Life Global Funding	3.625%	1/9/30	EUR	4,000	4,124
NextEra Energy Capital Holdings Inc.	2.200%	12/2/26	AUD	2,290	1,314
Omnicom Capital Holdings plc	2.250%	11/22/33	GBP	2,429	2,121
Omnicom Finance Holdings plc	0.800%	7/8/27	EUR	7,904	7,441
Omnicom Finance Holdings plc	1.400%	7/8/31	EUR	2,269	1,991
Oracle Corp.	3.125%	7/10/25	EUR	448	468
Parker-Hannifin Corp.	1.125%	3/1/25	EUR	7,955	8,086
PepsiCo Inc.	0.750%	3/18/27	EUR	996	958
PepsiCo Inc.	0.500%	5/6/28	EUR	5,974	5,510
PepsiCo Inc.	0.875%	7/18/28	EUR	1,875	1,754
PepsiCo Inc.	1.125%	3/18/31	EUR	943	834
PepsiCo Inc.	0.400%	10/9/32	EUR	6,028	4,762
PepsiCo Inc.	0.750%	10/14/33	EUR	3,343	2,651
PepsiCo Inc.	0.875%	10/16/39	EUR	5,032	3,311
PepsiCo Inc.	1.050%	10/9/50	EUR	1,107	610
Pershing Square Holdings Ltd.	1.375%	10/1/27	EUR	1,500	1,355
Pfizer Inc.	1.000%	3/6/27	EUR	1,765	1,714
Pfizer Inc.	2.735%	6/15/43	GBP	4,634	3,631
Philip Morris International Inc.	0.625%	11/8/24	EUR	667	681
Philip Morris International Inc.	2.750%	3/19/25	EUR	1,000	1,039
Philip Morris International Inc.	2.875%	3/3/26	EUR	1,609	1,655
Philip Morris International Inc.	2.875%	5/14/29	EUR	1,272	1,245
Philip Morris International Inc.	0.800%	8/1/31	EUR	4,539	3,597
Philip Morris International Inc.	3.125%	6/3/33	EUR	548	497
Philip Morris International Inc.	2.000%	5/9/36	EUR	2,090	1,528
Philip Morris International Inc.	1.875%	11/6/37	EUR	1,463	994
Philip Morris International Inc.	1.450%	8/1/39	EUR	7,902	4,705
PPG Industries Inc.	1.875%	6/1/25	EUR	2,296	2,347
PPG Industries Inc.	0.875%	11/3/25	EUR	1,326	1,319
PPG Industries Inc.	1.400%	3/13/27	EUR	200	194
PPG Industries Inc.	2.750%	6/1/29	EUR	2,906	2,868
Procter & Gamble Co.	1.375%	5/3/25	GBP	4,977	5,721
Procter & Gamble Co.	3.250%	8/2/26	EUR	6,625	6,942
Procter & Gamble Co.	4.875%	5/11/27	EUR	5,000	5,520
Procter & Gamble Co.	1.200%	10/30/28	EUR	2,379	2,254
Procter & Gamble Co.	1.800%	5/3/29	GBP	6,427	6,663
Procter & Gamble Co.	1.250%	10/25/29	EUR	3,541	3,298
Procter & Gamble Co.	0.350%	5/5/30	EUR	8,000	6,909
Procter & Gamble Co.	3.250%	8/2/31	EUR	3,000	3,089
Procter & Gamble Co.	1.875%	10/30/38	EUR	1,216	990
Prologis Euro Finance LLC	0.250%	9/10/27	EUR	5,728	5,237
Prologis Euro Finance LLC	0.375%	2/6/28	EUR	1,729	1,551
Prologis Euro Finance LLC	1.875%	1/5/29	EUR	5,481	5,094
Prologis Euro Finance LLC	1.000%	2/8/29	EUR	4,967	4,404
Prologis Euro Finance LLC	0.625%	9/10/31	EUR	3,019	2,379
Prologis Euro Finance LLC	0.500%	2/16/32	EUR	4,197	3,164
Prologis Euro Finance LLC	4.625%	5/23/33	EUR	4,000	4,123
Prologis Euro Finance LLC	1.500%	2/8/34	EUR	1,300	1,003
Prologis Euro Finance LLC	1.000%	2/6/35	EUR	4,710	3,284
Prologis Euro Finance LLC	1.000%	2/16/41	EUR	2,130	1,190
Prologis Euro Finance LLC	4.250%	1/31/43	EUR	2,000	1,813
Prologis Euro Finance LLC	1.500%	9/10/49	EUR	1,619	829
Prologis LP	3.000%	6/2/26	EUR	778	799

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Prologis LP	2.250%	6/30/29	GBP	4,469	4,477
Prologis LP	5.250%	1/15/31	CAD	4,000	2,747
Public Storage Operating Co.	0.500%	9/9/30	EUR	3,241	2,610
Public Storage Operating Co.	0.875%	1/24/32	EUR	3,376	2,653
Realty Income Corp.	1.875%	1/14/27	GBP	624	666
Realty Income Corp.	1.125%	7/13/27	GBP	5,938	6,042
Realty Income Corp.	4.875%	7/6/30	EUR	1,769	1,852
Realty Income Corp.	1.750%	7/13/33	GBP	2,043	1,662
Realty Income Corp.	5.125%	7/6/34	EUR	7,677	7,930
Realty Income Corp.	2.500%	1/14/42	GBP	946	664
Revvity Inc.	1.875%	7/19/26	EUR	2,323	2,300
Roche Finance Europe BV	0.875%	2/25/25	EUR	484	495
RTX Corp.	2.150%	5/18/30	EUR	6,316	5,706
Sanofi	1.000%	4/1/25	EUR	7,600	7,723
Sanofi	1.750%	9/10/26	EUR	3,400	3,405
Sanofi	0.500%	1/13/27	EUR	400	385
Sanofi	1.125%	4/5/28	EUR	5,200	4,956
Sanofi	0.875%	3/21/29	EUR	5,000	4,583
Sanofi	1.500%	4/1/30	EUR	7,600	7,038
Sanofi	1.875%	3/21/38	EUR	3,500	2,873
Schlumberger Finance BV	0.250%	10/15/27	EUR	5,087	4,674
Schlumberger Finance BV	0.500%	10/15/31	EUR	5,087	4,111
Schlumberger Finance BV	2.000%	5/6/32	EUR	3,019	2,721
Schlumberger Finance France SAS	1.000%	2/18/26	EUR	1,765	1,749
Schneider Electric SE	0.875%	3/11/25	EUR	1,500	1,529
Schneider Electric SE	1.375%	6/21/27	EUR	2,200	2,151
Schneider Electric SE	1.500%	1/15/28	EUR	5,600	5,440
Schneider Electric SE	0.250%	3/11/29	EUR	12,600	11,146
Schneider Electric SE	3.375%	4/13/34	EUR	5,000	4,978
Signify NV	2.375%	5/11/27	EUR	3,450	3,376
Simon International Finance SCA	1.125%	3/19/33	EUR	2,821	2,121
Southern Co.	1.875%	9/15/81	EUR	4,624	3,887
Southern Power Co.	1.850%	6/20/26	EUR	5,471	5,482
Stellantis NV	2.000%	3/20/25	EUR	1,900	1,957
Stellantis NV	3.875%	1/5/26	EUR	8,728	9,228
Stellantis NV	2.750%	5/15/26	EUR	4,600	4,724
Stellantis NV	4.500%	7/7/28	EUR	14,077	15,178
Stellantis NV	0.750%	1/18/29	EUR	2,000	1,778
Stellantis NV	4.375%	3/14/30	EUR	5,000	5,292
Stellantis NV	2.750%	4/1/32	EUR	3,500	3,197
Stellantis NV	1.250%	6/20/33	EUR	7,448	5,757
Stryker Corp.	0.250%	12/3/24	EUR	1,985	2,013
Stryker Corp.	2.125%	11/30/27	EUR	3,943	3,898
Stryker Corp.	0.750%	3/1/29	EUR	1,600	1,434
Stryker Corp.	2.625%	11/30/30	EUR	2,052	1,984
Stryker Corp.	1.000%	12/3/31	EUR	5,635	4,702
Swiss Re Finance UK plc	2.714%	6/4/52	EUR	2,300	1,952
Sysco Canada Inc.	3.650%	4/25/25	CAD	1,804	1,261
Thermo Fisher Scientific Finance I BV	0.000%	11/18/25	EUR	8,714	8,523
Thermo Fisher Scientific Finance I BV	0.800%	10/18/30	EUR	6,872	5,896
Thermo Fisher Scientific Finance I BV	1.125%	10/18/33	EUR	6,693	5,384
Thermo Fisher Scientific Finance I BV	1.625%	10/18/41	EUR	4,753	3,237
Thermo Fisher Scientific Finance I BV	2.000%	10/18/51	EUR	5,000	3,041
Thermo Fisher Scientific Inc.	0.125%	3/1/25	EUR	3,212	3,226
Thermo Fisher Scientific Inc.	2.000%	4/15/25	EUR	3,092	3,179
Thermo Fisher Scientific Inc.	3.200%	1/21/26	EUR	3,700	3,860
Thermo Fisher Scientific Inc.	1.400%	1/23/26	EUR	12,827	12,866
Thermo Fisher Scientific Inc.	1.450%	3/16/27	EUR	1,500	1,472
Thermo Fisher Scientific Inc.	1.750%	4/15/27	EUR	1,545	1,527
Thermo Fisher Scientific Inc.	0.500%	3/1/28	EUR	6,201	5,701
Thermo Fisher Scientific Inc.	1.375%	9/12/28	EUR	448	424
Thermo Fisher Scientific Inc.	1.950%	7/24/29	EUR	5,000	4,785
Thermo Fisher Scientific Inc.	0.875%	10/1/31	EUR	5,000	4,188
Thermo Fisher Scientific Inc.	3.650%	11/21/34	EUR	2,800	2,833
Thermo Fisher Scientific Inc.	2.875%	7/24/37	EUR	3,333	3,000
Thermo Fisher Scientific Inc.	1.500%	10/1/39	EUR	2,094	1,471
Thermo Fisher Scientific Inc.	1.875%	10/1/49	EUR	4,581	2,792

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Time Warner Cable LLC	5.250%	7/15/42	GBP	3,037	2,860
Toyota Motor Credit Corp.	0.625%	11/21/24	EUR	100	102
Toyota Motor Credit Corp.	0.750%	11/19/26	GBP	3,724	3,920
Toyota Motor Credit Corp.	0.125%	11/5/27	EUR	7,448	6,807
Trillium Windpower LP	5.803%	2/15/33	CAD	691	493
Tyco Electronics Group SA	0.000%	2/14/25	EUR	3,156	3,168
Tyco Electronics Group SA	0.000%	2/16/29	EUR	4,644	4,043
United Parcel Service Inc.	0.375%	11/15/23	EUR	3,761	3,974
United Parcel Service Inc.	1.625%	11/15/25	EUR	6,030	6,116
United Parcel Service Inc.	1.500%	11/15/32	EUR	1,710	1,483
United Parcel Service Inc.	5.125%	2/12/50	GBP	850	957
Upjohn Finance BV	1.362%	6/23/27	EUR	4,090	3,858
Upjohn Finance BV	1.908%	6/23/32	EUR	4,590	3,714
Utah Acquisition Sub Inc.	3.125%	11/22/28	EUR	3,147	3,071
Ventas Canada Finance Ltd.	2.450%	1/4/27	CAD	1,200	774
Ventas Canada Finance Ltd.	5.398%	4/21/28	CAD	1,900	1,327
Ventas Canada Finance Ltd.	3.300%	12/1/31	CAD	1,272	732
Verizon Communications Inc.	4.073%	6/18/24	GBP	1,545	1,858
Verizon Communications Inc.	4.050%	2/17/25	AUD	780	486
Verizon Communications Inc.	0.875%	4/2/25	EUR	2,488	2,521
Verizon Communications Inc.	3.250%	2/17/26	EUR	1,326	1,381
Verizon Communications Inc.	1.375%	10/27/26	EUR	8,541	8,408
Verizon Communications Inc.	0.875%	4/8/27	EUR	12,799	12,235
Verizon Communications Inc.	4.500%	8/17/27	AUD	6,420	3,896
Verizon Communications Inc.	2.375%	3/22/28	CAD	3,693	2,323
Verizon Communications Inc.	2.350%	3/23/28	AUD	2,800	1,523
Verizon Communications Inc.	1.375%	11/2/28	EUR	4,977	4,647
Verizon Communications Inc.	1.125%	11/3/28	GBP	4,685	4,563
Verizon Communications Inc.	0.375%	3/22/29	EUR	7,917	6,896
Verizon Communications Inc.	1.875%	10/26/29	EUR	1,718	1,608
Verizon Communications Inc.	1.250%	4/8/30	EUR	5,787	5,121
Verizon Communications Inc.	2.500%	5/16/30	CAD	3,541	2,099
Verizon Communications Inc.	1.875%	9/19/30	GBP	778	732
Verizon Communications Inc.	2.500%	4/8/31	GBP	1,345	1,295
Verizon Communications Inc.	2.625%	12/1/31	EUR	3,509	3,307
Verizon Communications Inc.	0.875%	3/19/32	EUR	3,724	3,002
Verizon Communications Inc.	0.750%	3/22/32	EUR	3,902	3,116
Verizon Communications Inc.	1.300%	5/18/33	EUR	1,796	1,446
Verizon Communications Inc.	4.750%	10/31/34	EUR	12,167	13,102
Verizon Communications Inc.	1.125%	9/19/35	EUR	5,904	4,298
Verizon Communications Inc.	3.125%	11/2/35	GBP	2,671	2,406
Verizon Communications Inc.	3.375%	10/27/36	GBP	6,524	5,917
Verizon Communications Inc.	2.875%	1/15/38	EUR	5,515	4,762
Verizon Communications Inc.	1.875%	11/3/38	GBP	3,194	2,223
Verizon Communications Inc.	1.500%	9/19/39	EUR	1,155	783
Verizon Communications Inc.	3.500%	11/4/39	AUD	600	229
Verizon Communications Inc.	1.850%	5/18/40	EUR	1,504	1,069
Verizon Communications Inc.	3.625%	5/16/50	CAD	2,300	1,122
Verizon Communications Inc.	4.050%	3/22/51	CAD	791	416
VF Corp.	4.125%	3/7/26	EUR	1,600	1,655
VF Corp.	0.250%	2/25/28	EUR	723	620
VF Corp.	4.250%	3/7/29	EUR	2,900	2,917
Visa Inc.	1.500%	6/15/26	EUR	9,300	9,304
Visa Inc.	2.000%	6/15/29	EUR	7,700	7,419
Visa Inc.	2.375%	6/15/34	EUR	2,500	2,308
Wabtec Transportation Netherlands BV	1.250%	12/3/27	EUR	2,093	1,949
Walgreens Boots Alliance Inc.	3.600%	11/20/25	GBP	626	719
Walmart Inc.	2.550%	4/8/26	EUR	943	969
Walmart Inc.	4.875%	9/21/29	EUR	5,498	6,192
Walmart Inc.	5.625%	3/27/34	GBP	7,590	9,362
Walmart Inc.	5.250%	9/28/35	GBP	512	609
Walt Disney Co.	3.057%	3/30/27	CAD	7,225	4,802
Waste Management of Canada Corp.	2.600%	9/23/26	CAD	1,903	1,270
Wells Fargo & Co.	3.874%	5/21/25	CAD	1,756	1,222
Wells Fargo & Co.	2.000%	7/28/25	GBP	14,035	15,906
Wells Fargo & Co.	2.000%	4/27/26	EUR	12,305	12,329
Wells Fargo & Co.	4.168%	4/28/26	CAD	1,500	1,051

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Wells Fargo & Co.	2.568%	5/1/26	CAD	4,370	2,991
Wells Fargo & Co.	2.975%	5/19/26	CAD	5,152	3,465
Wells Fargo & Co.	1.375%	10/26/26	EUR	6,798	6,589
Wells Fargo & Co.	1.000%	2/2/27	EUR	12,065	11,432
Wells Fargo & Co.	2.493%	2/18/27	CAD	4,099	2,648
Wells Fargo & Co.	1.500%	5/24/27	EUR	10,275	9,827
Wells Fargo & Co.	3.473%	4/26/28	GBP	3,700	4,090
Wells Fargo & Co.	3.500%	9/12/29	GBP	2,175	2,293
Wells Fargo & Co.	1.741%	5/4/30	EUR	5,087	4,643
Wells Fargo & Co.	4.625%	11/2/35	GBP	1,263	1,331
Welltower Inc.	4.800%	11/20/28	GBP	3,705	4,207
Welltower OP LLC	4.500%	12/1/34	GBP	2,434	2,414
Westlake Corp.	1.625%	7/17/29	EUR	1,900	1,665
Whirlpool Finance Luxembourg Sarl	1.250%	11/2/26	EUR	5,471	5,329
Whirlpool Finance Luxembourg Sarl	1.100%	11/9/27	EUR	1,875	1,767
WPC Eurobond BV	2.250%	4/9/26	EUR	2,050	2,046
WPC Eurobond BV	2.125%	4/15/27	EUR	4,195	4,049
WPC Eurobond BV	1.350%	4/15/28	EUR	2,539	2,279
WPC Eurobond BV	0.950%	6/1/30	EUR	1,876	1,498

2,614,222

Total Corporate Bonds (Cost \$21,170,722)

18,146,547

Sovereign Bonds (77.2%)

Australia (2.9%)

Australian Capital Territory	1.250%	5/22/25	AUD	630	379
Australian Capital Territory	2.500%	5/21/26	AUD	1,010	605
Australian Capital Territory	3.000%	4/18/28	AUD	290	170
Australian Capital Territory	2.250%	5/22/29	AUD	5,100	2,795
Australian Capital Territory	1.750%	5/17/30	AUD	1,110	569
Australian Capital Territory	1.750%	10/23/31	AUD	440	214
Australian Capital Territory	4.500%	10/23/34	AUD	10,000	5,719
Commonwealth of Australia	0.250%	11/21/24	AUD	170,429	103,363
Commonwealth of Australia	3.250%	4/21/25	AUD	181,103	112,727
Commonwealth of Australia	0.250%	11/21/25	AUD	140,185	81,578
Commonwealth of Australia	4.250%	4/21/26	AUD	165,752	104,598
Commonwealth of Australia	0.500%	9/21/26	AUD	161,297	91,476
Commonwealth of Australia	4.750%	4/21/27	AUD	125,892	80,550
Commonwealth of Australia	2.750%	11/21/27	AUD	106,570	63,218
Commonwealth of Australia	2.250%	5/21/28	AUD	117,029	67,250
Commonwealth of Australia	2.750%	11/21/28	AUD	128,083	74,521
Commonwealth of Australia	3.250%	4/21/29	AUD	117,331	69,441
Commonwealth of Australia	2.750%	11/21/29	AUD	113,635	64,715
Commonwealth of Australia	2.500%	5/21/30	AUD	127,075	70,479
Commonwealth of Australia	1.000%	12/21/30	AUD	134,721	66,022
Commonwealth of Australia	1.500%	6/21/31	AUD	137,648	68,745
Commonwealth of Australia	1.000%	11/21/31	AUD	155,115	73,079
Commonwealth of Australia	1.250%	5/21/32	AUD	153,342	72,579
Commonwealth of Australia	1.750%	11/21/32	AUD	115,401	56,231
Commonwealth of Australia	4.500%	4/21/33	AUD	185,520	113,542
Commonwealth of Australia	3.000%	11/21/33	AUD	9,580	5,130
Commonwealth of Australia	3.750%	5/21/34	AUD	70,000	39,885
Commonwealth of Australia	3.500%	12/21/34	AUD	50,000	27,619
Commonwealth of Australia	2.750%	6/21/35	AUD	53,547	27,137
Commonwealth of Australia	3.750%	4/21/37	AUD	43,769	24,036
Commonwealth of Australia	3.250%	6/21/39	AUD	37,313	18,657
Commonwealth of Australia	2.750%	5/21/41	AUD	50,029	22,460
Commonwealth of Australia	3.000%	3/21/47	AUD	51,184	22,200
Commonwealth of Australia	1.750%	6/21/51	AUD	69,849	21,310
Commonwealth of Australia	4.750%	6/21/54	AUD	30,000	17,445
National Housing Finance and Investment Corp.	2.380%	3/28/29	AUD	1,485	829
National Housing Finance and Investment Corp.	2.335%	6/30/36	AUD	3,735	1,663
New South Wales Treasury Corp.	1.250%	3/20/25	AUD	20,413	12,358
New South Wales Treasury Corp.	4.000%	5/20/26	AUD	4,899	3,052
New South Wales Treasury Corp.	3.000%	5/20/27	AUD	76,841	45,885
New South Wales Treasury Corp.	3.000%	3/20/28	AUD	74,075	43,486
New South Wales Treasury Corp.	3.000%	11/15/28	AUD	20,206	11,708
New South Wales Treasury Corp.	3.000%	4/20/29	AUD	11,737	6,720

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
New South Wales Treasury Corp.	3.000%	2/20/30	AUD	28,558	15,996
New South Wales Treasury Corp.	1.250%	11/20/30	AUD	7,484	3,627
New South Wales Treasury Corp.	2.000%	3/20/31	AUD	21,309	10,763
New South Wales Treasury Corp.	1.500%	2/20/32	AUD	86,169	40,115
New South Wales Treasury Corp.	2.000%	3/8/33	AUD	84,288	39,415
New South Wales Treasury Corp.	1.750%	3/20/34	AUD	10,000	4,365
New South Wales Treasury Corp.	3.500%	3/20/34	AUD	422	222
New South Wales Treasury Corp.	4.750%	2/20/35	AUD	32,000	18,483
New South Wales Treasury Corp.	3.500%	11/20/37	AUD	13,742	6,683
New South Wales Treasury Corp.	2.250%	11/20/40	AUD	11,397	4,264
New South Wales Treasury Corp.	2.450%	8/24/50	AUD	261	85
Northern Territory Treasury Corp.	2.750%	4/21/27	AUD	15,200	9,016
Northern Territory Treasury Corp.	3.500%	4/21/28	AUD	800	478
Northern Territory Treasury Corp.	3.500%	5/21/30	AUD	2,300	1,313
Northern Territory Treasury Corp.	2.000%	4/21/31	AUD	4,100	2,056
Northern Territory Treasury Corp.	3.750%	4/21/33	AUD	10,600	5,734
3 Queensland Treasury Corp.	4.750%	7/21/25	AUD	25,257	16,030
3 Queensland Treasury Corp.	3.250%	7/21/26	AUD	31,895	19,477
3 Queensland Treasury Corp.	2.750%	8/20/27	AUD	40,997	24,181
3 Queensland Treasury Corp.	3.250%	7/21/28	AUD	41,599	24,581
3 Queensland Treasury Corp.	3.250%	8/21/29	AUD	23,651	13,656
3 Queensland Treasury Corp.	3.500%	8/21/30	AUD	40,817	23,413
3 Queensland Treasury Corp.	1.750%	8/21/31	AUD	38,822	19,057
3 Queensland Treasury Corp.	1.500%	3/2/32	AUD	9,300	4,365
3 Queensland Treasury Corp.	1.500%	8/20/32	AUD	40,669	18,681
3 Queensland Treasury Corp.	4.500%	3/9/33	AUD	5,500	3,229
3 Queensland Treasury Corp.	6.500%	3/14/33	AUD	4,235	2,875
3 Queensland Treasury Corp.	2.000%	8/22/33	AUD	14,000	6,476
3 Queensland Treasury Corp.	1.750%	7/20/34	AUD	35,225	15,321
3 Queensland Treasury Corp.	2.250%	4/16/40	AUD	7,654	2,935
3 Queensland Treasury Corp.	2.250%	11/20/41	AUD	7,552	2,783
3 Queensland Treasury Corp.	4.200%	2/20/47	AUD	4,011	1,936
South Australian Government Financing Authority	2.750%	4/16/25	AUD	5,612	3,462
South Australian Government Financing Authority	3.000%	7/20/26	AUD	4,210	2,554
South Australian Government Financing Authority	3.000%	9/20/27	AUD	637	378
South Australian Government Financing Authority	3.000%	5/24/28	AUD	9,345	5,467
South Australian Government Financing Authority	2.750%	5/24/30	AUD	15,411	8,446
South Australian Government Financing Authority	1.750%	5/24/32	AUD	14,335	6,759
South Australian Government Financing Authority	1.750%	5/24/34	AUD	15,000	6,476
South Australian Government Financing Authority	2.000%	5/23/36	AUD	20,238	8,313
South Australian Government Financing Authority	4.750%	5/24/38	AUD	5,000	2,747
South Australian Government Financing Authority	2.250%	5/24/40	AUD	5,000	1,866
Tasmanian Public Finance Corp.	3.250%	2/19/26	AUD	4,900	3,005
Tasmanian Public Finance Corp.	3.250%	1/24/28	AUD	765	455
Tasmanian Public Finance Corp.	2.000%	1/24/30	AUD	785	414
Tasmanian Public Finance Corp.	2.250%	1/22/32	AUD	3,742	1,874
Tasmanian Public Finance Corp.	4.000%	1/20/34	AUD	5,500	3,039
Treasury Corp. of Victoria	5.500%	12/17/24	AUD	7,144	4,572
Treasury Corp. of Victoria	0.500%	11/20/25	AUD	11,226	6,538
Treasury Corp. of Victoria	5.500%	11/17/26	AUD	26,537	17,157
Treasury Corp. of Victoria	1.250%	11/19/27	AUD	37,679	20,723
Treasury Corp. of Victoria	3.000%	10/20/28	AUD	34,456	19,924
Treasury Corp. of Victoria	2.500%	10/22/29	AUD	36,511	20,002
Treasury Corp. of Victoria	1.500%	11/20/30	AUD	33,760	16,639
Treasury Corp. of Victoria	1.500%	9/10/31	AUD	73,101	34,606
Treasury Corp. of Victoria	4.250%	12/20/32	AUD	21,518	12,305
Treasury Corp. of Victoria	2.250%	9/15/33	AUD	51,784	24,171
Treasury Corp. of Victoria	2.250%	11/20/34	AUD	37,218	16,624
Treasury Corp. of Victoria	2.000%	9/17/35	AUD	17,484	7,355
Treasury Corp. of Victoria	4.750%	9/15/36	AUD	23,000	12,901
Treasury Corp. of Victoria	2.000%	11/20/37	AUD	17,484	6,771
Treasury Corp. of Victoria	2.250%	11/20/41	AUD	15,283	5,544
Treasury Corp. of Victoria	2.250%	11/20/42	AUD	5,000	1,767
Western Australian Treasury Corp.	5.000%	7/23/25	AUD	7,910	5,041
Western Australian Treasury Corp.	3.000%	10/21/26	AUD	22,674	13,710
Western Australian Treasury Corp.	3.000%	10/21/27	AUD	15,103	8,965
Western Australian Treasury Corp.	3.250%	7/20/28	AUD	16,293	9,634

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Western Australian Treasury Corp.	2.750%	7/24/29	AUD	7,409	4,173
Western Australian Treasury Corp.	1.500%	10/22/30	AUD	18,600	9,269
Western Australian Treasury Corp.	1.750%	10/22/31	AUD	15,769	7,701
Western Australian Treasury Corp.	2.000%	10/24/34	AUD	7,821	3,498
Western Australian Treasury Corp.	2.250%	7/23/41	AUD	2,994	1,127
					2,503,728
Austria (1.1%)					
² Autobahnen- und Schnell- strassen-Finanzierungs AG	3.375%	9/22/25	EUR	1,046	1,103
² Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/9/29	EUR	4,539	4,011
² Autobahnen- und Schnell- strassen-Finanzierungs AG	1.500%	9/15/30	EUR	12,450	11,681
² Autobahnen- und Schnell- strassen-Finanzierungs AG	0.125%	6/2/31	EUR	5,550	4,593
² Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	6/11/32	EUR	400	401
² Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	6/20/33	EUR	2,308	2,292
² Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/16/35	EUR	2,250	1,600
² Oesterreichische Kontrollbank AG	2.625%	11/22/24	CHF	15,610	17,336
² Oesterreichische Kontrollbank AG	3.200%	8/25/25	AUD	765	469
² Oesterreichische Kontrollbank AG	0.000%	10/8/26	EUR	2,543	2,442
² Oesterreichische Kontrollbank AG	2.875%	2/25/30	CHF	8,290	9,901
³ Republic of Austria	0.000%	4/20/25	EUR	160,905	161,939
³ Republic of Austria	0.750%	10/20/26	EUR	39,558	39,084
³ Republic of Austria	0.500%	4/20/27	EUR	91,009	87,995
³ Republic of Austria	0.750%	2/20/28	EUR	12,810	12,282
³ Republic of Austria	0.000%	10/20/28	EUR	49,483	44,800
³ Republic of Austria	0.500%	2/20/29	EUR	59,507	54,762
³ Republic of Austria	2.900%	5/23/29	EUR	14,895	15,576
³ Republic of Austria	0.000%	2/20/30	EUR	40,771	35,216
³ Republic of Austria	0.000%	2/20/31	EUR	70,003	58,100
³ Republic of Austria	0.900%	2/20/32	EUR	74,161	64,123
³ Republic of Austria	2.900%	2/20/33	EUR	79,546	80,247
³ Republic of Austria	2.400%	5/23/34	EUR	2,898	2,764
³ Republic of Austria	5.375%	12/1/34	CAD	827	617
³ Republic of Austria	0.250%	10/20/36	EUR	44,718	30,661
³ Republic of Austria	4.150%	3/15/37	EUR	42,782	47,336
³ Republic of Austria	0.000%	10/20/40	EUR	34,412	19,489
³ Republic of Austria	3.150%	6/20/44	EUR	25,743	24,787
³ Republic of Austria	1.500%	2/20/47	EUR	40,129	27,406
³ Republic of Austria	1.850%	5/23/49	EUR	15,348	11,091
³ Republic of Austria	0.750%	3/20/51	EUR	38,058	19,891
³ Republic of Austria	3.150%	10/20/53	EUR	24,000	22,349
³ Republic of Austria	3.800%	1/26/62	EUR	5,687	5,986
³ Republic of Austria	0.700%	4/20/71	EUR	15,030	5,672
³ Republic of Austria	1.500%	11/2/86	EUR	12,517	6,408
³ Republic of Austria	2.100%	9/20/17	EUR	22,372	14,080
³ Republic of Austria	0.850%	6/30/20	EUR	13,617	5,154
					953,644
Belgium (1.8%)					
Communaute Francaise de Belgique	0.625%	6/11/35	EUR	14,000	10,156
³ Kingdom of Belgium	0.800%	6/22/25	EUR	111,796	113,706
³ Kingdom of Belgium	4.500%	3/28/26	EUR	41,524	45,303
³ Kingdom of Belgium	1.000%	6/22/26	EUR	95,319	95,621
³ Kingdom of Belgium	0.800%	6/22/27	EUR	111,920	109,450
³ Kingdom of Belgium	0.000%	10/22/27	EUR	34,416	32,337
³ Kingdom of Belgium	5.500%	3/28/28	EUR	38,054	44,350
³ Kingdom of Belgium	0.800%	6/22/28	EUR	54,256	51,960
³ Kingdom of Belgium	0.900%	6/22/29	EUR	73,411	68,973
³ Kingdom of Belgium	0.100%	6/22/30	EUR	39,861	34,487
³ Kingdom of Belgium	1.000%	6/22/31	EUR	24,823	22,237
³ Kingdom of Belgium	0.000%	10/22/31	EUR	51,874	42,218
³ Kingdom of Belgium	4.000%	3/28/32	EUR	32,057	35,468
³ Kingdom of Belgium	0.350%	6/22/32	EUR	89,693	73,367
³ Kingdom of Belgium	1.250%	4/22/33	EUR	37,266	32,657
³ Kingdom of Belgium	3.000%	6/22/33	EUR	88,901	90,339
³ Kingdom of Belgium	3.000%	6/22/34	EUR	32,576	32,743
³ Kingdom of Belgium	5.000%	3/28/35	EUR	47,269	56,256
³ Kingdom of Belgium	1.450%	6/22/37	EUR	24,435	19,496
³ Kingdom of Belgium	1.900%	6/22/38	EUR	27,063	22,418

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³	Kingdom of Belgium	2.750%	4/22/39	EUR	21,048	19,394
³	Kingdom of Belgium	0.400%	6/22/40	EUR	31,043	18,908
³	Kingdom of Belgium	4.250%	3/28/41	EUR	31,716	34,907
³	Kingdom of Belgium	3.450%	6/22/43	EUR	44,243	43,341
	Kingdom of Belgium	3.750%	6/22/45	EUR	42,923	43,627
³	Kingdom of Belgium	1.600%	6/22/47	EUR	40,386	27,009
^{3,8}	Kingdom of Belgium	1.700%	6/22/50	EUR	49,220	32,117
^{3,8}	Kingdom of Belgium	1.400%	6/22/53	EUR	37,809	21,808
³	Kingdom of Belgium	3.300%	6/22/54	EUR	59,285	53,597
³	Kingdom of Belgium	2.250%	6/22/57	EUR	7,993	5,687
³	Kingdom of Belgium	2.150%	6/22/66	EUR	44,276	29,821
³	Kingdom of Belgium	0.650%	6/22/71	EUR	18,467	6,639
	Ministeries Van de Vlaamse Gemeenschap	0.375%	10/13/26	EUR	2,500	2,420
	Ministeries Van de Vlaamse Gemeenschap	0.010%	6/23/27	EUR	4,700	4,410
	Ministeries Van de Vlaamse Gemeenschap	0.300%	10/20/31	EUR	13,400	10,930
	Ministeries Van de Vlaamse Gemeenschap	3.250%	4/5/33	EUR	7,300	7,398
	Ministeries Van de Vlaamse Gemeenschap	1.000%	10/13/36	EUR	5,200	3,852
	Ministeries Van de Vlaamse Gemeenschap	1.500%	7/12/38	EUR	1,500	1,131
	Ministeries Van de Vlaamse Gemeenschap	1.875%	6/2/42	EUR	1,800	1,342
	Ministeries Van de Vlaamse Gemeenschap	4.000%	9/26/42	EUR	17,200	17,503
	Ministeries Van de Vlaamse Gemeenschap	3.250%	1/12/43	EUR	12,000	11,025
	Ministeries Van de Vlaamse Gemeenschap	1.500%	4/11/44	EUR	1,600	1,061
	Ministeries Van de Vlaamse Gemeenschap	1.000%	1/23/51	EUR	8,400	4,265
	Region Wallonne Belgium	0.050%	6/22/25	EUR	7,200	7,187
	Region Wallonne Belgium	0.250%	5/3/26	EUR	26,200	25,582
	Region Wallonne Belgium	0.500%	4/8/30	EUR	6,100	5,309
	Region Wallonne Belgium	0.375%	10/22/31	EUR	2,400	1,958
	Region Wallonne Belgium	1.375%	4/6/32	EUR	5,000	4,362
	Region Wallonne Belgium	1.250%	5/3/34	EUR	12,400	10,072
	Region Wallonne Belgium	2.875%	1/14/38	EUR	5,000	4,538
	Region Wallonne Belgium	3.500%	3/15/43	EUR	2,000	1,870
	Region Wallonne Belgium	0.650%	1/16/51	EUR	1,900	815
	Region Wallonne Belgium	1.250%	6/22/71	EUR	2,200	982
						1,498,409
	Bulgaria (0.0%)					
	Republic of Bulgaria	2.625%	3/26/27	EUR	1,545	1,572
	Republic of Bulgaria	3.000%	3/21/28	EUR	12,816	13,021
	Republic of Bulgaria	4.125%	9/23/29	EUR	3,800	3,936
	Republic of Bulgaria	0.375%	9/23/30	EUR	2,764	2,202
³	Republic of Bulgaria	4.500%	1/27/33	EUR	2,835	2,887
	Republic of Bulgaria	4.500%	1/27/33	EUR	2,000	2,037
	Republic of Bulgaria	4.625%	9/23/34	EUR	3,000	3,052
	Republic of Bulgaria	3.125%	3/26/35	EUR	2,543	2,258
	Republic of Bulgaria	1.375%	9/23/50	EUR	3,587	1,912
						32,877
	Canada (4.7%)					
	British Columbia Municipal Finance Authority	1.100%	6/1/25	CAD	3,061	2,078
	British Columbia Municipal Finance Authority	2.650%	10/2/25	CAD	7,037	4,866
	British Columbia Municipal Finance Authority	2.500%	4/19/26	CAD	195	133
	British Columbia Municipal Finance Authority	1.350%	6/30/26	CAD	747	492
	British Columbia Municipal Finance Authority	3.050%	10/23/28	CAD	3,888	2,624
	British Columbia Municipal Finance Authority	2.550%	10/9/29	CAD	609	392
	British Columbia Municipal Finance Authority	2.300%	4/15/31	CAD	1,871	1,143
	Canada	3.000%	11/1/24	CAD	13,500	9,545
	Canada	3.750%	2/1/25	CAD	62,940	44,728
	Canada	1.500%	4/1/25	CAD	121,728	83,767
	Canada	3.750%	5/1/25	CAD	135,255	96,011
	Canada	2.250%	6/1/25	CAD	6,900	4,788
	Canada	9.000%	6/1/25	CAD	6,123	4,697
	Canada	3.500%	8/1/25	CAD	117,260	82,815
	Canada	0.500%	9/1/25	CAD	55,415	37,063
	Canada	3.000%	10/1/25	CAD	32,000	22,378
	Canada	4.500%	11/1/25	CAD	12,990	9,343
	Canada	0.250%	3/1/26	CAD	64,422	42,125
	Canada	1.500%	6/1/26	CAD	20,200	13,538
	Canada	1.000%	9/1/26	CAD	80,881	53,121

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Canada	1.250%	3/1/27	CAD	75,580	49,389
Canada	8.000%	6/1/27	CAD	2,603	2,112
Canada	2.750%	9/1/27	CAD	37,585	25,696
Canada	3.500%	3/1/28	CAD	59,235	41,591
Canada	2.000%	6/1/28	CAD	34,599	22,814
Canada	3.250%	9/1/28	CAD	64,276	44,602
Canada	4.000%	3/1/29	CAD	31,700	22,765
Canada	2.250%	6/1/29	CAD	33,950	22,349
Canada	5.750%	6/1/29	CAD	20,608	16,119
Canada	2.250%	12/1/29	CAD	17,800	11,623
Canada	1.250%	6/1/30	CAD	79,720	48,225
Canada	0.500%	12/1/30	CAD	101,746	57,404
Canada	1.500%	6/1/31	CAD	100,030	59,992
Canada	1.500%	12/1/31	CAD	98,737	58,576
Canada	2.000%	6/1/32	CAD	80,506	49,304
Canada	2.500%	12/1/32	CAD	72,690	46,143
Canada	2.750%	6/1/33	CAD	68,305	44,127
Canada	5.750%	6/1/33	CAD	24,063	19,576
Canada	3.250%	12/1/33	CAD	62,000	41,753
Canada	5.000%	6/1/37	CAD	57,403	45,243
Canada	4.000%	6/1/41	CAD	35,329	25,410
Canada	3.500%	12/1/45	CAD	12,000	8,080
8 Canada	2.750%	12/1/48	CAD	22,500	13,267
8 Canada	2.000%	12/1/51	CAD	122,585	60,127
Canada	1.750%	12/1/53	CAD	117,020	52,984
Canada	2.750%	12/1/55	CAD	31,575	18,074
Canada	2.750%	12/1/64	CAD	33,064	18,478
3 Canada Housing Trust No. 1	1.800%	12/15/24	CAD	39,355	27,390
3 Canada Housing Trust No. 1	2.550%	3/15/25	CAD	23,625	16,478
3 Canada Housing Trust No. 1	0.950%	6/15/25	CAD	42,770	28,966
3 Canada Housing Trust No. 1	1.950%	12/15/25	CAD	50,465	34,219
3 Canada Housing Trust No. 1	2.250%	12/15/25	CAD	11,080	7,561
3 Canada Housing Trust No. 1	1.250%	6/15/26	CAD	38,040	25,144
3 Canada Housing Trust No. 1	1.900%	9/15/26	CAD	23,060	15,381
3 Canada Housing Trust No. 1	1.100%	12/15/26	CAD	14,965	9,676
3 Canada Housing Trust No. 1	1.550%	12/15/26	CAD	12,345	8,097
3 Canada Housing Trust No. 1	2.350%	6/15/27	CAD	37,915	25,290
3 Canada Housing Trust No. 1	3.800%	6/15/27	CAD	13,950	9,787
3 Canada Housing Trust No. 1	3.600%	12/15/27	CAD	22,900	15,918
3 Canada Housing Trust No. 1	2.350%	3/15/28	CAD	10,675	7,031
3 Canada Housing Trust No. 1	2.650%	3/15/28	CAD	29,555	19,715
3 Canada Housing Trust No. 1	3.100%	6/15/28	CAD	43,800	29,901
3 Canada Housing Trust No. 1	3.950%	6/15/28	CAD	15,050	10,655
3 Canada Housing Trust No. 1	2.650%	12/15/28	CAD	12,820	8,516
3 Canada Housing Trust No. 1	4.250%	12/15/28	CAD	17,750	12,695
3 Canada Housing Trust No. 1	2.100%	9/15/29	CAD	19,310	12,311
3 Canada Housing Trust No. 1	1.750%	6/15/30	CAD	39,240	23,934
3 Canada Housing Trust No. 1	1.100%	3/15/31	CAD	9,810	5,570
3 Canada Housing Trust No. 1	1.400%	3/15/31	CAD	14,510	8,435
3 Canada Housing Trust No. 1	1.900%	3/15/31	CAD	10,545	6,365
3 Canada Housing Trust No. 1	1.600%	12/15/31	CAD	30,680	17,751
3 Canada Housing Trust No. 1	2.150%	12/15/31	CAD	11,260	6,816
3 Canada Housing Trust No. 1	2.450%	12/15/31	CAD	12,645	7,838
3 Canada Housing Trust No. 1	3.550%	9/15/32	CAD	40,300	26,906
3 Canada Housing Trust No. 1	3.650%	6/15/33	CAD	26,100	17,454
3 Canada Housing Trust No. 1	4.150%	6/15/33	CAD	20,000	13,930
Canada Post Corp.	4.080%	7/16/25	CAD	4,544	3,218
Canada Post Corp.	4.360%	7/16/40	CAD	1,861	1,260
CDP Financial Inc.	1.125%	4/6/27	EUR	24,600	24,025
City of Montreal	3.000%	9/1/25	CAD	3,572	2,486
City of Montreal	2.750%	9/1/26	CAD	3,400	2,319
City of Montreal	3.000%	9/1/27	CAD	2,550	1,730
City of Montreal	3.150%	9/1/28	CAD	1,555	1,046
City of Montreal	2.300%	9/1/29	CAD	1,169	735
City of Montreal	1.750%	9/1/30	CAD	3,051	1,808
City of Montreal	2.000%	9/1/31	CAD	3,442	2,010
City of Montreal	4.250%	12/1/32	CAD	2,046	1,395

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
City of Montreal	4.250%	9/1/33	CAD	1,100	744
City of Montreal	4.100%	12/1/34	CAD	1,629	1,075
City of Montreal	3.150%	12/1/36	CAD	3,054	1,776
City of Montreal	3.500%	12/1/38	CAD	3,061	1,803
City of Montreal	2.400%	12/1/41	CAD	2,776	1,338
City of Montreal	4.700%	12/1/41	CAD	2,046	1,383
City of Montreal	6.000%	6/1/43	CAD	2,070	1,635
City of Montreal	4.400%	12/1/43	CAD	900	584
CPPIB Capital Inc.	4.400%	1/16/26	AUD	10,000	6,253
CPPIB Capital Inc.	0.250%	4/6/27	EUR	2,700	2,566
CPPIB Capital Inc.	4.450%	9/1/27	AUD	10,500	6,483
CPPIB Capital Inc.	1.250%	12/7/27	GBP	4,750	4,979
CPPIB Capital Inc.	3.250%	3/8/28	CAD	16,400	11,233
CPPIB Capital Inc.	3.000%	6/15/28	CAD	3,873	2,625
CPPIB Capital Inc.	0.875%	2/6/29	EUR	9,767	9,054
CPPIB Capital Inc.	1.950%	9/30/29	CAD	6,308	3,928
CPPIB Capital Inc.	0.050%	2/24/31	EUR	4,750	3,892
CPPIB Capital Inc.	3.950%	6/2/32	CAD	11,200	7,581
CPPIB Capital Inc.	0.250%	1/18/41	EUR	9,712	5,495
CPPIB Capital Inc.	0.750%	7/15/49	EUR	2,273	1,192
CPPIB Capital Inc.	1.625%	10/22/71	GBP	3,050	1,337
Export Development Canada	2.875%	1/19/28	EUR	25,000	26,080
Export Development Canada	4.500%	9/6/28	AUD	10,000	6,157
Financement-Quebec	5.250%	6/1/34	CAD	5,327	3,956
First Nations Finance Authority	3.050%	6/1/28	CAD	528	356
First Nations Finance Authority	1.710%	6/16/30	CAD	1,706	1,018
First Nations Finance Authority	2.850%	6/1/32	CAD	3,255	2,001
Government of the Northwest Territories	2.200%	9/29/51	CAD	509	208
Greater Sudbury Canada	2.416%	3/12/50	CAD	723	311
Hydro-Quebec	2.000%	9/1/28	CAD	6,873	4,425
Hydro-Quebec	3.400%	9/1/29	CAD	3,700	2,505
Hydro-Quebec	6.000%	8/15/31	CAD	4,740	3,687
Hydro-Quebec	6.500%	1/16/35	CAD	3,620	2,941
Hydro-Quebec	6.500%	2/15/35	CAD	13,992	11,439
Hydro-Quebec	6.000%	2/15/40	CAD	11,583	9,259
Hydro-Quebec	5.000%	2/15/45	CAD	18,675	13,469
Hydro-Quebec	5.000%	2/15/50	CAD	26,649	19,527
Hydro-Quebec	4.000%	2/15/55	CAD	23,955	14,999
Hydro-Quebec	2.100%	2/15/60	CAD	25,463	9,939
Hydro-Quebec	4.000%	2/15/63	CAD	14,557	9,028
³ Labrador-Island Link Funding Trust	3.760%	6/1/33	CAD	4,035	2,680
³ Labrador-Island Link Funding Trust	3.860%	12/1/45	CAD	2,179	1,355
³ Labrador-Island Link Funding Trust	3.850%	12/1/53	CAD	3,502	2,148
Maritime Link Financing Trust	3.500%	12/1/52	CAD	3,515	2,221
Municipal Finance Authority of British Columbia	3.300%	4/8/32	CAD	3,874	2,493
Municipal Finance Authority of British Columbia	2.500%	9/27/41	CAD	1,547	766
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.630%	6/1/29	CAD	2,608	1,793
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.830%	6/1/37	CAD	3,545	2,285
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.860%	12/1/48	CAD	3,689	2,268
Muskrat Falls / Labrador Transmission Assets Funding Trust	3.382%	6/1/57	CAD	1,860	1,038
New Brunswick F-M Project Co. Inc.	6.470%	11/30/27	CAD	437	322
Newfoundland & Labrador Hydro	6.650%	8/27/31	CAD	1,019	813
Newfoundland & Labrador Hydro	3.600%	12/1/45	CAD	1,529	854
OMERS Finance Trust	0.450%	5/13/25	EUR	6,908	6,943
OMERS Finance Trust	1.550%	4/21/27	CAD	3,097	2,004
OMERS Finance Trust	2.600%	5/14/29	CAD	4,195	2,712
Ontario Electricity Financial Corp.	8.250%	6/22/26	CAD	7,161	5,597
Ontario Infrastructure & Lands Corp.	4.700%	6/1/37	CAD	915	622
Ontario School Boards Financing Corp.	5.483%	11/26/29	CAD	117	84
Ontario Teachers Finance Trust	0.500%	5/6/25	EUR	20,138	20,247
Ontario Teachers Finance Trust	0.100%	5/19/28	EUR	6,900	6,233
³ Ontario Teachers Finance Trust	1.850%	5/3/32	EUR	3,700	3,344
Ontario Teachers Finance Trust	1.850%	5/3/32	EUR	10,250	9,263
Ontario Teachers Finance Trust	0.900%	5/20/41	EUR	7,770	4,941
Ontario Teachers' Finance Trust	4.150%	11/1/29	CAD	3,500	2,447
OPB Finance Trust	2.950%	2/2/26	CAD	14,799	10,150
OPB Finance Trust	2.980%	1/25/27	CAD	2,543	1,723

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Ottawa Ontario	4.600%	7/14/42	CAD	969	640
Ottawa Ontario	3.250%	11/10/47	CAD	907	481
Ottawa Ontario	3.100%	7/27/48	CAD	2,205	1,127
Ottawa Ontario	2.500%	5/11/51	CAD	2,000	882
Ottawa Ontario	4.100%	12/6/52	CAD	1,116	683
Ottawa Ontario	4.200%	7/30/53	CAD	1,292	801
Province of Alberta	0.625%	4/18/25	EUR	5,417	5,484
Province of Alberta	2.350%	6/1/25	CAD	13,217	9,157
Province of Alberta	0.625%	1/16/26	EUR	2,599	2,586
Province of Alberta	2.200%	6/1/26	CAD	13,206	8,935
Province of Alberta	3.100%	12/14/26	AUD	952	567
Province of Alberta	2.550%	6/1/27	CAD	19,196	12,928
Province of Alberta	3.600%	4/11/28	AUD	325	190
Province of Alberta	2.900%	12/1/28	CAD	12,586	8,431
Province of Alberta	1.403%	2/20/29	SEK	64,000	5,053
Province of Alberta	2.900%	9/20/29	CAD	8,678	5,731
Province of Alberta	2.050%	6/1/30	CAD	28,559	17,603
Province of Alberta	1.650%	6/1/31	CAD	12,609	7,323
Province of Alberta	3.500%	6/1/31	CAD	2,346	1,557
Province of Alberta	4.150%	6/1/33	CAD	5,290	3,610
Province of Alberta	3.900%	12/1/33	CAD	7,873	5,272
Province of Alberta	4.500%	12/1/40	CAD	2,550	1,721
Province of Alberta	3.450%	12/1/43	CAD	9,733	5,628
Province of Alberta	3.300%	12/1/46	CAD	19,049	10,539
Province of Alberta	3.050%	12/1/48	CAD	24,456	12,861
Province of Alberta	3.100%	6/1/50	CAD	31,909	16,800
Province of Alberta	2.950%	6/1/52	CAD	13,929	7,075
Province of British Columbia	4.250%	11/27/24	AUD	1,770	1,116
Province of British Columbia	2.850%	6/18/25	CAD	13,009	9,078
Province of British Columbia	2.300%	6/18/26	CAD	9,514	6,453
Province of British Columbia	2.550%	6/18/27	CAD	11,826	7,953
Province of British Columbia	2.950%	12/18/28	CAD	8,858	5,945
Province of British Columbia	5.700%	6/18/29	CAD	6,926	5,269
Province of British Columbia	2.200%	6/18/30	CAD	18,390	11,434
Province of British Columbia	1.550%	6/18/31	CAD	16,315	9,389
Province of British Columbia	6.350%	6/18/31	CAD	7,654	6,086
Province of British Columbia	3.200%	6/18/32	CAD	10,905	6,980
Province of British Columbia	3.550%	6/18/33	CAD	12,900	8,396
Province of British Columbia	4.700%	6/18/37	CAD	4,251	2,974
Province of British Columbia	4.950%	6/18/40	CAD	7,127	5,086
Province of British Columbia	4.300%	6/18/42	CAD	12,237	8,049
Province of British Columbia	3.200%	6/18/44	CAD	14,120	7,848
Province of British Columbia	2.800%	6/18/48	CAD	19,003	9,535
Province of British Columbia	4.900%	6/18/48	CAD	1,529	1,081
Province of British Columbia	2.950%	6/18/50	CAD	24,853	12,795
Province of British Columbia	2.750%	6/18/52	CAD	16,981	8,283
Province of British Columbia	4.250%	12/18/53	CAD	8,492	5,559
Province of Manitoba	4.250%	3/3/25	AUD	509	319
Province of Manitoba	2.450%	6/2/25	CAD	9,100	6,312
Province of Manitoba	4.400%	9/5/25	CAD	2,429	1,738
Province of Manitoba	2.550%	6/2/26	CAD	9,696	6,620
Province of Manitoba	2.600%	6/2/27	CAD	9,616	6,478
Province of Manitoba	3.000%	6/2/28	CAD	3,027	2,053
Province of Manitoba	2.750%	6/2/29	CAD	3,271	2,151
Province of Manitoba	3.250%	9/5/29	CAD	1,157	775
Province of Manitoba	2.050%	6/2/30	CAD	6,138	3,776
Province of Manitoba	6.300%	3/5/31	CAD	486	383
Province of Manitoba	2.050%	6/2/31	CAD	9,019	5,387
Province of Manitoba	3.900%	12/2/32	CAD	12,500	8,370
Province of Manitoba	3.800%	6/2/33	CAD	4,600	3,050
Province of Manitoba	5.700%	3/5/37	CAD	1,529	1,167
Province of Manitoba	4.600%	3/5/38	CAD	2,895	1,986
Province of Manitoba	4.650%	3/5/40	CAD	2,040	1,397
Province of Manitoba	4.100%	3/5/41	CAD	2,550	1,615
Province of Manitoba	4.400%	3/5/42	CAD	3,316	2,180
Province of Manitoba	3.350%	3/5/43	CAD	1,919	1,080
Province of Manitoba	4.050%	9/5/45	CAD	6,669	4,135

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Province of Manitoba	2.850%	9/5/46	CAD	7,365	3,701
Province of Manitoba	3.400%	9/5/48	CAD	7,679	4,255
Province of Manitoba	3.200%	3/5/50	CAD	9,340	4,939
Province of Manitoba	2.050%	9/5/52	CAD	6,991	2,791
Province of Manitoba	3.150%	9/5/52	CAD	3,114	1,617
Province of Manitoba	3.800%	9/5/53	CAD	4,811	2,856
Province of New Brunswick	1.800%	8/14/25	CAD	2,300	1,572
Province of New Brunswick	2.600%	8/14/26	CAD	5,102	3,477
Province of New Brunswick	2.350%	8/14/27	CAD	4,030	2,680
Province of New Brunswick	3.100%	8/14/28	CAD	4,211	2,839
Province of New Brunswick	2.550%	8/14/31	CAD	4,650	2,868
Province of New Brunswick	3.950%	8/14/32	CAD	2,300	1,550
Province of New Brunswick	4.450%	8/14/33	CAD	3,800	2,651
Province of New Brunswick	5.500%	1/27/34	CAD	2,040	1,544
Province of New Brunswick	4.550%	3/26/37	CAD	3,572	2,485
Province of New Brunswick	4.800%	9/26/39	CAD	3,234	2,252
Province of New Brunswick	4.800%	6/3/41	CAD	1,525	1,058
Province of New Brunswick	3.550%	6/3/43	CAD	4,059	2,363
Province of New Brunswick	3.800%	8/14/45	CAD	4,542	2,729
Province of New Brunswick	3.100%	8/14/48	CAD	8,409	4,393
Province of New Brunswick	3.050%	8/14/50	CAD	5,727	2,951
Province of New Brunswick	2.900%	8/14/52	CAD	3,581	1,778
Province of Newfoundland and Labrador	2.300%	6/2/25	CAD	2,550	1,763
Province of Newfoundland and Labrador	3.000%	6/2/26	CAD	5,102	3,517
Province of Newfoundland and Labrador	1.250%	6/2/27	CAD	1,600	1,024
Province of Newfoundland and Labrador	6.150%	4/17/28	CAD	509	389
Province of Newfoundland and Labrador	2.850%	6/2/28	CAD	7,654	5,136
Province of Newfoundland and Labrador	2.850%	6/2/29	CAD	5,593	3,672
Province of Newfoundland and Labrador	1.750%	6/2/30	CAD	5,585	3,350
Province of Newfoundland and Labrador	2.050%	6/2/31	CAD	6,169	3,649
Province of Newfoundland and Labrador	4.150%	6/2/33	CAD	2,100	1,415
Province of Newfoundland and Labrador	5.700%	10/17/35	CAD	509	381
Province of Newfoundland and Labrador	4.650%	10/17/40	CAD	2,720	1,813
Province of Newfoundland and Labrador	3.300%	10/17/46	CAD	7,758	4,096
Province of Newfoundland and Labrador	3.700%	10/17/48	CAD	5,564	3,145
Province of Newfoundland and Labrador	2.650%	10/17/50	CAD	7,520	3,424
Province of Newfoundland and Labrador	3.150%	12/2/52	CAD	2,971	1,491
Province of Nova Scotia	2.100%	6/1/27	CAD	7,347	4,863
Province of Nova Scotia	1.100%	6/1/28	CAD	3,813	2,359
Province of Nova Scotia	2.000%	9/1/30	CAD	6,787	4,141
Province of Nova Scotia	2.400%	12/1/31	CAD	800	485
Province of Nova Scotia	6.600%	12/1/31	CAD	33	27
Province of Nova Scotia	4.050%	6/1/33	CAD	1,100	744
Province of Nova Scotia	5.800%	6/1/33	CAD	1,019	788
Province of Nova Scotia	4.500%	6/1/37	CAD	2,550	1,742
Province of Nova Scotia	4.700%	6/1/41	CAD	3,750	2,575
Province of Nova Scotia	4.400%	6/1/42	CAD	5,034	3,312
Province of Nova Scotia	3.450%	6/1/45	CAD	2,924	1,655
Province of Nova Scotia	3.150%	12/1/51	CAD	7,675	4,027
Province of Nova Scotia	3.500%	6/2/62	CAD	4,296	2,329
Province of Ontario	0.875%	1/21/25	EUR	2,543	2,598
Province of Ontario	2.650%	2/5/25	CAD	16,888	11,833
Province of Ontario	0.625%	4/17/25	EUR	6,753	6,832
Province of Ontario	2.600%	6/2/25	CAD	53,576	37,262
Province of Ontario	3.100%	8/26/25	AUD	1,015	621
Province of Ontario	1.750%	9/8/25	CAD	36,002	24,542
Province of Ontario	2.250%	5/26/26	GBP	6,500	7,365
Province of Ontario	2.400%	6/2/26	CAD	38,393	26,130
Province of Ontario	1.350%	9/8/26	CAD	6,436	4,236
Province of Ontario	3.500%	1/27/27	AUD	505	302
Province of Ontario	1.850%	2/1/27	CAD	11,477	7,600
Province of Ontario	0.375%	4/8/27	EUR	943	899
Province of Ontario	2.600%	6/2/27	CAD	38,019	25,620
Province of Ontario	7.600%	6/2/27	CAD	7,654	6,067
Province of Ontario	1.050%	9/8/27	CAD	11,545	7,309
Province of Ontario	3.600%	3/8/28	CAD	14,200	9,863
Province of Ontario	2.900%	6/2/28	CAD	34,157	23,085

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Province of Ontario	6.500%	3/8/29	CAD	8,450	6,642
Province of Ontario	2.700%	6/2/29	CAD	33,116	21,702
Province of Ontario	0.250%	6/28/29	CHF	4,485	4,595
Province of Ontario	1.550%	11/1/29	CAD	19,304	11,726
Province of Ontario	2.050%	6/2/30	CAD	41,746	25,728
Province of Ontario	0.010%	11/25/30	EUR	8,886	7,324
Province of Ontario	1.350%	12/2/30	CAD	39,486	22,812
Province of Ontario	2.150%	6/2/31	CAD	27,588	16,652
Province of Ontario	6.200%	6/2/31	CAD	6,633	5,215
Province of Ontario	0.250%	6/9/31	EUR	1,900	1,561
Province of Ontario	2.250%	12/2/31	CAD	19,745	11,856
Province of Ontario	4.050%	2/2/32	CAD	12,000	8,226
Province of Ontario	3.750%	6/2/32	CAD	55,700	37,207
Province of Ontario	5.850%	3/8/33	CAD	13,752	10,602
Province of Ontario	3.650%	6/2/33	CAD	35,300	23,177
Province of Ontario	5.600%	6/2/35	CAD	19,902	15,176
Province of Ontario	4.700%	6/2/37	CAD	30,964	21,695
Province of Ontario	4.600%	6/2/39	CAD	38,304	26,366
Province of Ontario	4.650%	6/2/41	CAD	43,832	30,263
Province of Ontario	3.500%	6/2/43	CAD	44,355	26,014
Province of Ontario	3.450%	6/2/45	CAD	59,510	34,279
Province of Ontario	2.900%	12/2/46	CAD	51,729	26,796
Province of Ontario	2.800%	6/2/48	CAD	47,267	23,828
Province of Ontario	2.900%	6/2/49	CAD	46,578	23,841
Province of Ontario	2.650%	12/2/50	CAD	50,486	24,340
Province of Ontario	1.900%	12/2/51	CAD	45,094	18,032
Province of Ontario	2.550%	12/2/52	CAD	29,070	13,555
Province of Ontario	3.750%	12/2/53	CAD	48,141	28,892
Province of Ontario	4.150%	12/2/54	CAD	10,500	6,784
Province of Prince Edward Island	1.850%	7/27/31	CAD	1,900	1,109
Province of Prince Edward Island	3.650%	6/27/42	CAD	816	479
Province of Prince Edward Island	2.650%	12/1/51	CAD	999	465
Province of Prince Edward Island	3.600%	1/17/53	CAD	1,527	860
Province of Quebec	0.875%	1/15/25	EUR	5,800	5,929
Province of Quebec	4.200%	3/10/25	AUD	768	482
Province of Quebec	5.350%	6/1/25	CAD	2,550	1,849
Province of Quebec	2.600%	7/6/25	CAD	4,936	3,426
Province of Quebec	2.750%	9/1/25	CAD	27,353	19,001
Province of Quebec	8.500%	4/1/26	CAD	5,102	3,985
Province of Quebec	3.700%	5/20/26	AUD	421	257
Province of Quebec	2.500%	9/1/26	CAD	19,136	13,035
Province of Quebec	1.850%	2/13/27	CAD	3,613	2,395
Province of Quebec	0.875%	5/4/27	EUR	17,851	17,314
Province of Quebec	2.750%	9/1/27	CAD	21,524	14,582
Province of Quebec	0.875%	7/5/28	EUR	21,256	20,011
Province of Quebec	2.750%	9/1/28	CAD	23,290	15,494
Province of Quebec	2.300%	9/1/29	CAD	33,617	21,448
Province of Quebec	6.000%	10/1/29	CAD	7,654	5,910
Province of Quebec	1.900%	9/1/30	CAD	36,000	21,831
Province of Quebec	0.000%	10/29/30	EUR	16,907	14,010
Province of Quebec	0.250%	5/5/31	EUR	10,600	8,780
Province of Quebec	1.500%	9/1/31	CAD	35,996	20,576
Province of Quebec	3.650%	5/20/32	CAD	3,400	2,261
Province of Quebec	6.250%	6/1/32	CAD	11,006	8,705
Province of Quebec	3.250%	9/1/32	CAD	38,365	24,593
Province of Quebec	3.900%	11/22/32	CAD	10,600	7,150
Province of Quebec	3.600%	9/1/33	CAD	28,700	18,733
Province of Quebec	5.750%	12/1/36	CAD	10,131	7,847
Province of Quebec	5.000%	12/1/38	CAD	17,643	12,715
Province of Quebec	5.000%	12/1/41	CAD	30,086	21,674
Province of Quebec	4.250%	12/1/43	CAD	28,083	18,381
Province of Quebec	3.500%	12/1/45	CAD	37,111	21,513
Province of Quebec	3.500%	12/1/48	CAD	42,780	24,589
Province of Quebec	3.100%	12/1/51	CAD	52,276	27,612
Province of Quebec	2.850%	12/1/53	CAD	42,417	21,119
Province of Quebec	4.400%	12/1/55	CAD	28,000	18,878
Province of Saskatchewan	0.800%	9/2/25	CAD	3,826	2,560

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Saskatchewan	2.550%	6/2/26	CAD	5,678	3,883
Province of Saskatchewan	2.650%	6/2/27	CAD	5,102	3,444
Province of Saskatchewan	3.050%	12/2/28	CAD	3,807	2,569
Province of Saskatchewan	5.750%	3/5/29	CAD	3,061	2,325
Province of Saskatchewan	2.200%	6/2/30	CAD	4,520	2,811
Province of Saskatchewan	2.150%	6/2/31	CAD	2,615	1,576
Province of Saskatchewan	6.400%	9/5/31	CAD	3,441	2,745
Province of Saskatchewan	3.900%	6/2/33	CAD	1,100	737
Province of Saskatchewan	5.800%	9/5/33	CAD	1,860	1,435
Province of Saskatchewan	5.000%	3/5/37	CAD	179	129
Province of Saskatchewan	4.750%	6/1/40	CAD	3,776	2,621
Province of Saskatchewan	3.400%	2/3/42	CAD	7,550	4,412
Province of Saskatchewan	3.900%	6/2/45	CAD	4,984	3,074
Province of Saskatchewan	2.750%	12/2/46	CAD	7,448	3,728
Province of Saskatchewan	3.300%	6/2/48	CAD	8,635	4,786
Province of Saskatchewan	3.100%	6/2/50	CAD	8,853	4,694
Province of Saskatchewan	2.800%	12/2/52	CAD	7,845	3,853
Province of Saskatchewan	3.750%	3/5/54	CAD	1,936	1,152
Province of Saskatchewan	4.200%	12/2/54	CAD	1,100	716
Province of Saskatchewan	2.950%	6/2/58	CAD	1,428	696
PSP Capital Inc.	3.000%	11/5/25	CAD	5,487	3,814
PSP Capital Inc.	0.900%	6/15/26	CAD	4,550	2,971
PSP Capital Inc.	1.500%	3/15/28	CAD	3,700	2,345
PSP Capital Inc.	3.750%	6/15/29	CAD	3,000	2,071
PSP Capital Inc.	2.050%	1/15/30	CAD	6,972	4,324
PSP Capital Inc.	2.600%	3/1/32	CAD	3,000	1,834
PSP Capital Inc.	4.150%	6/1/33	CAD	6,400	4,361
Regional Municipality of Peel Ontario	4.250%	12/2/33	CAD	1,000	681
Regional Municipality of Peel Ontario	5.100%	6/29/40	CAD	3,561	2,508
Regional Municipality of Peel Ontario	2.500%	6/16/51	CAD	747	327
Regional Municipality of York	2.600%	12/15/25	CAD	2,550	1,754
Regional Municipality of York	2.500%	6/2/26	CAD	1,529	1,042
Regional Municipality of York	2.350%	6/9/27	CAD	1	1
Regional Municipality of York	1.700%	5/27/30	CAD	1,512	906
Regional Municipality of York	2.150%	6/22/31	CAD	1,346	809
Regional Municipality of York	4.000%	5/31/32	CAD	2,365	1,604
Regional Municipality of York	3.650%	5/13/33	CAD	1,581	1,030
Regional Municipality of York	4.050%	5/1/34	CAD	1,223	817
Royal Office Finance LP	5.209%	11/12/37	CAD	3,585	2,564
South Coast British Columbia Transportation Authority	3.050%	6/4/25	CAD	3,143	2,199
South Coast British Columbia Transportation Authority	3.150%	11/16/48	CAD	4,793	2,469
South Coast British Columbia Transportation Authority	2.650%	10/29/50	CAD	504	232
South Coast British Columbia Transportation Authority	4.150%	12/12/53	CAD	700	435
TCHC Issuer Trust	5.395%	2/22/40	CAD	1,060	756
Toronto Canada	2.450%	2/6/25	CAD	2,410	1,684
Toronto Canada	2.400%	6/7/27	CAD	2,587	1,728
Toronto Canada	2.650%	11/9/29	CAD	2,170	1,400
Toronto Canada	3.250%	4/20/32	CAD	2,400	1,542
Toronto Canada	2.950%	4/28/35	CAD	1,388	815
Toronto Canada	3.500%	6/2/36	CAD	2,800	1,702
Toronto Canada	2.600%	9/24/39	CAD	1,023	527
Toronto Canada	5.200%	6/1/40	CAD	2,121	1,516
Toronto Canada	2.150%	8/25/40	CAD	2,582	1,218
Toronto Canada	4.700%	6/10/41	CAD	1,019	688
Toronto Canada	3.800%	12/13/42	CAD	1,160	690
Toronto Canada	4.150%	3/10/44	CAD	2,515	1,563
Toronto Canada	3.250%	6/24/46	CAD	2,040	1,088
Toronto Canada	3.200%	8/1/48	CAD	927	481
Toronto Canada	2.800%	11/22/49	CAD	2,802	1,342
Toronto Canada	2.900%	4/29/51	CAD	2,796	1,366
Toronto Canada	4.300%	6/1/52	CAD	1,616	1,023
Vancouver Canada	3.700%	10/18/52	CAD	652	368
Winnipeg Canada	4.100%	6/1/45	CAD	1,160	713
Winnipeg Canada	4.300%	11/15/51	CAD	2,121	1,327
					4,044,075

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Chile (0.2%)					
	2.500%	3/1/25	CLP	14,000,000	14,732
	4.500%	3/1/26	CLP	18,940,000	20,252
³	5.000%	10/1/28	CLP	10,500,000	11,214
³	4.700%	9/1/30	CLP	14,250,000	14,301
³	6.000%	4/1/33	CLP	9,445,000	10,184
³	7.000%	5/1/34	CLP	3,500,000	4,114
³	5.800%	10/1/34	CLP	6,300,000	6,523
	5.000%	3/1/35	CLP	13,440,000	13,365
³	5.300%	11/1/37	CLP	6,205,000	6,268
	6.000%	1/1/43	CLP	15,000,000	16,299
	5.100%	7/15/50	CLP	4,650,000	4,251
	Republic of Chile	1.750%	1/20/26	EUR	100
	Republic of Chile	0.100%	1/26/27	EUR	7,438
	Republic of Chile	0.555%	1/21/29	EUR	5,400
	Republic of Chile	0.830%	7/2/31	EUR	5,659
	Republic of Chile	4.125%	7/5/34	EUR	4,993
	Republic of Chile	1.300%	7/26/36	EUR	4,046
	Republic of Chile	1.250%	1/29/40	EUR	4,868
	Republic of Chile	1.250%	1/22/51	EUR	5,937
					151,811
China (1.2%)					
	4.000%	11/12/25	CNY	39,900	5,613
	3.630%	7/19/26	CNY	50,000	7,025
	2.900%	3/8/28	CNY	150,000	20,707
	3.750%	1/25/29	CNY	375,200	53,823
	3.520%	5/24/31	CNY	20,000	2,858
	3.300%	11/5/31	CNY	100,000	14,101
	3.060%	6/6/32	CNY	170,000	23,595
	China Development Bank	2.730%	11/11/24	CNY	20,000
	China Development Bank	3.340%	7/14/25	CNY	30,000
	China Development Bank	3.680%	2/26/26	CNY	391,800
	China Development Bank	3.300%	3/3/26	CNY	10,000
	China Development Bank	3.500%	8/13/26	CNY	235,300
	China Development Bank	3.430%	1/14/27	CNY	50,000
	China Development Bank	3.390%	7/10/27	CNY	100,000
	China Development Bank	3.400%	1/8/28	CNY	100,000
	China Development Bank	2.990%	3/1/29	CNY	100,000
	China Development Bank	3.450%	9/20/29	CNY	50,000
	China Development Bank	3.070%	3/10/30	CNY	25,000
	China Development Bank	2.710%	7/10/30	CNY	100,000
	China Development Bank	3.700%	10/20/30	CNY	50,000
	China Development Bank	3.660%	3/1/31	CNY	60,000
	China Development Bank	3.410%	6/7/31	CNY	150,000
	China Development Bank	3.120%	9/13/31	CNY	120,000
	China Development Bank	4.010%	1/9/37	CNY	74,900
	China Development Bank	3.490%	11/8/41	CNY	60,000
	China Government Bond	2.290%	12/25/24	CNY	150,000
	China Government Bond	2.260%	2/24/25	CNY	130,000
	China Government Bond	2.240%	5/25/25	CNY	120,000
	China Government Bond	3.020%	10/22/25	CNY	85,000
	China Government Bond	3.220%	12/6/25	CNY	243,600
	China Government Bond	2.460%	2/15/26	CNY	250,000
	China Government Bond	3.250%	6/6/26	CNY	52,800
	China Government Bond	2.740%	8/4/26	CNY	85,000
	China Government Bond	0.125%	11/12/26	EUR	2,300
	China Government Bond	3.120%	12/5/26	CNY	100,000
	China Government Bond	2.850%	6/4/27	CNY	130,000
	China Government Bond	2.440%	10/15/27	CNY	240,000
	China Government Bond	2.640%	1/15/28	CNY	150,000
	China Government Bond	3.010%	5/13/28	CNY	160,000
	China Government Bond	2.910%	10/14/28	CNY	100,000
	China Government Bond	0.125%	11/17/28	EUR	5,000
	China Government Bond	2.800%	3/24/29	CNY	40,000
	China Government Bond	2.750%	6/15/29	CNY	40,000
	China Government Bond	2.620%	9/25/29	CNY	70,000
	China Government Bond	2.790%	12/15/29	CNY	100,000

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
China Government Bond	2.680%	5/21/30	CNY	60,000	8,196
China Government Bond	3.270%	11/19/30	CNY	40,000	5,667
China Government Bond	3.020%	5/27/31	CNY	115,000	16,015
China Government Bond	0.500%	11/12/31	EUR	5,737	4,759
China Government Bond	2.890%	11/18/31	CNY	30,000	4,131
China Government Bond	2.750%	2/17/32	CNY	75,000	10,220
China Government Bond	2.690%	8/15/32	CNY	30,000	4,065
China Government Bond	2.600%	9/1/32	CNY	105,000	14,126
China Government Bond	2.800%	11/15/32	CNY	255,000	34,850
China Government Bond	0.625%	11/25/35	EUR	5,087	3,684
China Government Bond	1.000%	11/12/39	EUR	4,922	3,377
China Government Bond	3.970%	7/23/48	CNY	163,000	25,764
China Government Bond	4.080%	10/22/48	CNY	40,000	6,429
China Government Bond	3.860%	7/22/49	CNY	170,200	26,536
China Government Bond	3.390%	3/16/50	CNY	158,000	22,830
China Government Bond	3.320%	4/15/52	CNY	30,000	4,354
China Government Bond	3.120%	10/25/52	CNY	75,000	10,497
China Government Bond	4.240%	11/24/64	CNY	20,000	3,459
China Government Bond	3.730%	5/25/70	CNY	30,000	4,711
China Government Bond	3.760%	3/22/71	CNY	20,000	3,164
China Government Bond	3.400%	7/15/72	CNY	20,000	2,924
Export-Import Bank of China	3.260%	2/24/27	CNY	140,000	19,532
Export-Import Bank of China	3.860%	5/20/29	CNY	50,000	7,214
Export-Import Bank of China	3.230%	3/23/30	CNY	55,000	7,697
Export-Import Bank of China	3.380%	7/16/31	CNY	70,000	9,906
Export-Import Bank of China	3.180%	3/11/32	CNY	170,000	23,758
Export-Import Bank of China	2.850%	7/7/33	CNY	100,000	13,631
					988,663
Colombia (0.3%)					
Colombian TES	6.250%	11/26/25	COP	73,070,000	16,329
Colombian TES	7.500%	8/26/26	COP	109,275,000	24,420
Colombian TES	5.750%	11/3/27	COP	70,310,000	14,202
Colombian TES	6.000%	4/28/28	COP	117,605,000	23,564
Colombian TES	7.750%	9/18/30	COP	88,110,000	17,934
Colombian TES	7.000%	3/26/31	COP	110,000,000	21,082
Colombian TES	7.000%	3/26/31	COP	6,000,000	1,150
Colombian TES	7.000%	6/30/32	COP	103,300,000	18,940
Colombian TES	13.250%	2/9/33	COP	74,800,000	19,549
Colombian TES	7.250%	10/18/34	COP	133,945,000	23,563
Colombian TES	6.250%	7/9/36	COP	12,500,000	1,948
Colombian TES	9.250%	5/28/42	COP	109,100,000	21,061
Colombian TES	7.250%	10/26/50	COP	91,350,000	13,909
					217,651
Croatia (0.1%)					
Republic of Croatia	3.000%	3/11/25	EUR	996	1,039
Republic of Croatia	3.000%	3/20/27	EUR	3,541	3,652
Republic of Croatia	2.700%	6/15/28	EUR	2,982	3,013
Republic of Croatia	1.125%	6/19/29	EUR	3,541	3,211
Republic of Croatia	2.750%	1/27/30	EUR	4,541	4,496
Republic of Croatia	1.500%	6/17/31	EUR	26,228	23,265
Republic of Croatia	2.875%	4/22/32	EUR	4,600	4,440
Republic of Croatia	1.125%	3/4/33	EUR	4,000	3,270
Republic of Croatia	4.000%	6/14/35	EUR	7,174	7,424
Republic of Croatia	1.750%	3/4/41	EUR	5,053	3,591
					57,401
Cyprus (0.0%)					
Republic of Cyprus	2.375%	9/25/28	EUR	11,076	11,038
Republic of Cyprus	4.125%	4/13/33	EUR	27,039	28,683
					39,721
Czech Republic (0.5%)					
Czech Republic	0.000%	12/12/24	CZK	538,920	21,993
Czech Republic	2.400%	9/17/25	CZK	531,660	21,932
Czech Republic	6.000%	2/26/26	CZK	2,379,110	105,875
Czech Republic	1.000%	6/26/26	CZK	946,570	37,193
Czech Republic	0.250%	2/10/27	CZK	251,570	9,458
Czech Republic	2.500%	8/25/28	CZK	188,810	7,432

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Czech Republic	5.500%	12/12/28	CZK	186,750	8,444
Czech Republic	2.750%	7/23/29	CZK	1,832,470	71,852
Czech Republic	0.950%	5/15/30	CZK	811,930	27,923
Czech Republic	5.000%	9/30/30	CZK	639,980	28,239
Czech Republic	1.200%	3/13/31	CZK	548,580	18,684
Czech Republic	1.750%	6/23/32	CZK	340,000	11,690
Czech Republic	4.500%	11/11/32	CZK	260,000	11,054
Czech Republic	2.000%	10/13/33	CZK	190,090	6,460
Czech Republic	3.500%	5/30/35	CZK	274,710	10,572
Czech Republic	4.200%	12/4/36	CZK	49,580	2,024
Czech Republic	1.950%	7/30/37	CZK	103,320	3,219
Czech Republic	1.500%	4/24/40	CZK	99,250	2,705
Czech Republic	4.850%	11/26/57	CZK	46,430	1,983
					408,732
Denmark (0.4%)					
Kingdom of Denmark	7.000%	11/10/24	DKK	37,910	5,570
Kingdom of Denmark	1.750%	11/15/25	DKK	345,649	47,731
Kingdom of Denmark	0.500%	11/15/27	DKK	388,364	50,208
Kingdom of Denmark	0.500%	11/15/29	DKK	588,247	72,593
Kingdom of Denmark	0.000%	11/15/31	DKK	441,612	49,500
Kingdom of Denmark	2.250%	11/15/33	DKK	188,370	24,769
Kingdom of Denmark	4.500%	11/15/39	DKK	381,645	62,592
Kingdom of Denmark	0.250%	11/15/52	DKK	90,182	5,775
Kommunekredit	0.625%	5/11/26	EUR	2,214	2,186
Kommunekredit	2.900%	11/27/26	AUD	2,131	1,258
Kommunekredit	0.750%	5/18/27	EUR	13,135	12,726
Kommunekredit	0.000%	11/17/29	EUR	30,000	25,999
Kommunekredit	0.010%	5/4/34	EUR	14,000	10,231
					371,138
Estonia (0.0%)					
Republic of Estonia	4.000%	10/12/32	EUR	6,532	6,962
Finland (0.5%)					
Finnvera OYJ	0.500%	4/13/26	EUR	3,266	3,222
Finnvera OYJ	2.125%	3/8/28	EUR	15,300	15,454
Finnvera OYJ	0.375%	4/9/29	EUR	5,831	5,285
Finnvera OYJ	1.125%	5/17/32	EUR	1,900	1,676
Kuntarahoitus OYJ	0.000%	4/21/28	EUR	4,600	4,208
Kuntarahoitus OYJ	0.250%	2/25/32	EUR	17,200	14,034
Kuntarahoitus OYJ	0.050%	9/10/35	EUR	6,823	4,769
Municipality Finance plc	0.625%	11/26/26	EUR	2,543	2,485
Municipality Finance plc	1.250%	2/23/33	EUR	5,087	4,432
³ Republic of Finland	4.000%	7/4/25	EUR	22,373	23,918
³ Republic of Finland	0.875%	9/15/25	EUR	5,380	5,451
³ Republic of Finland	0.500%	9/15/27	EUR	26,133	25,075
³ Republic of Finland	2.750%	7/4/28	EUR	5,818	6,067
³ Republic of Finland	2.875%	4/15/29	EUR	52,455	54,732
³ Republic of Finland	0.500%	9/15/29	EUR	58,950	53,603
³ Republic of Finland	0.000%	9/15/30	EUR	29,510	25,087
³ Republic of Finland	0.750%	4/15/31	EUR	33,047	29,175
³ Republic of Finland	0.125%	9/15/31	EUR	14,549	12,052
³ Republic of Finland	1.500%	9/15/32	EUR	53,031	48,158
³ Republic of Finland	1.125%	4/15/34	EUR	16,396	13,807
³ Republic of Finland	2.750%	4/15/38	EUR	19,441	18,334
³ Republic of Finland	0.250%	9/15/40	EUR	38,836	23,497
³ Republic of Finland	2.625%	7/4/42	EUR	17,532	15,836
³ Republic of Finland	0.500%	4/15/43	EUR	14,007	8,225
³ Republic of Finland	0.125%	4/15/52	EUR	16,853	6,928
					425,510
France (8.8%)					
Action Logement Services	1.375%	4/13/32	EUR	7,500	6,570
Action Logement Services	4.125%	10/3/38	EUR	12,800	13,340
Action Logement Services	0.750%	7/19/41	EUR	13,600	8,116
Agence Francaise de Developpement EPIC	2.250%	5/27/25	EUR	5,000	5,169
Agence Francaise de Developpement EPIC	0.500%	10/31/25	EUR	5,000	4,978
Agence Francaise de Developpement EPIC	0.250%	7/21/26	EUR	6,000	5,819

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Agence Francaise de Developpement EPIC	3.750%	2/15/27	EUR	1,800	1,916
Agence Francaise de Developpement EPIC	1.000%	1/31/28	EUR	2,500	2,393
Agence Francaise de Developpement EPIC	0.010%	11/25/28	EUR	11,200	9,953
Agence Francaise de Developpement EPIC	0.250%	6/29/29	EUR	19,600	17,267
Agence Francaise de Developpement EPIC	2.875%	1/21/30	EUR	7,500	7,636
Agence Francaise de Developpement EPIC	0.500%	5/25/30	EUR	5,300	4,606
Agence Francaise de Developpement EPIC	1.375%	7/5/32	EUR	20,600	18,051
Agence Francaise de Developpement EPIC	3.375%	5/25/33	EUR	11,100	11,338
Agence Francaise de Developpement EPIC	1.500%	10/31/34	EUR	10,000	8,436
Agence Francaise de Developpement EPIC	0.500%	5/31/35	EUR	5,000	3,653
Agence Francaise de Developpement EPIC	1.125%	3/2/37	EUR	18,200	13,534
Agence France Locale	0.125%	6/20/26	EUR	8,600	8,324
Agence France Locale	1.125%	6/20/28	EUR	4,500	4,277
Agence France Locale	0.000%	3/20/31	EUR	6,400	5,175
Agence France Locale	3.625%	6/20/38	EUR	5,000	4,957
Bpifrance SACA	0.750%	11/25/24	EUR	8,100	8,296
Bpifrance SACA	0.125%	3/25/25	EUR	16,400	16,509
Bpifrance SACA	0.500%	5/25/25	EUR	4,900	4,935
Bpifrance SACA	2.750%	10/25/25	EUR	12,000	12,495
Bpifrance SACA	2.125%	11/29/27	EUR	12,500	12,577
Bpifrance SACA	0.125%	11/25/28	EUR	8,300	7,439
Bpifrance SACA	0.050%	9/26/29	EUR	5,000	4,330
Bpifrance SACA	1.875%	5/25/30	EUR	5,000	4,786
Bpifrance SACA	2.000%	9/2/30	EUR	12,000	11,504
Bpifrance SACA	0.250%	6/4/31	EUR	19,300	15,986
Caisse d'Amortissement de la Dette Sociale	1.375%	11/25/24	EUR	35,869	36,990
Caisse d'Amortissement de la Dette Sociale	4.000%	12/15/25	EUR	5,124	5,472
Caisse d'Amortissement de la Dette Sociale	2.875%	5/25/27	EUR	42,000	43,713
Caisse d'Amortissement de la Dette Sociale	0.000%	2/25/28	EUR	9,300	8,528
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/29	EUR	31,300	27,519
Caisse d'Amortissement de la Dette Sociale	0.600%	11/25/29	EUR	55,800	50,051
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/31	EUR	55,700	45,481
Caisse d'Amortissement de la Dette Sociale	0.125%	9/15/31	EUR	30,800	25,126
Caisse d'Amortissement de la Dette Sociale	0.450%	1/19/32	EUR	23,100	19,127
Caisse d'Amortissement de la Dette Sociale	2.750%	11/25/32	EUR	9,500	9,416
Caisse des Depots et Consignations	3.000%	5/25/28	EUR	5,000	5,216
Caisse Francaise de Financement Local	0.375%	6/23/25	EUR	11,800	11,817
Caisse Francaise de Financement Local	1.125%	9/9/25	EUR	1,700	1,717
Caisse Francaise de Financement Local	0.500%	1/19/26	EUR	900	889
Caisse Francaise de Financement Local	0.625%	4/13/26	EUR	3,000	2,953
Caisse Francaise de Financement Local	0.750%	1/11/27	EUR	2,000	1,938
Caisse Francaise de Financement Local	0.750%	9/27/27	EUR	5,000	4,759
Caisse Francaise de Financement Local	1.000%	4/25/28	EUR	100	95
Caisse Francaise de Financement Local	3.000%	10/2/28	EUR	20,200	20,801
Caisse Francaise de Financement Local	0.010%	6/24/30	EUR	25,600	21,401
Caisse Francaise de Financement Local	1.500%	1/13/31	EUR	5,000	4,583
Caisse Francaise de Financement Local	1.125%	12/1/31	EUR	30,000	26,136
Caisse Francaise de Financement Local	1.250%	5/11/32	EUR	9,600	8,351
Caisse Francaise de Financement Local	1.250%	1/22/35	EUR	400	324
Caisse Francaise de Financement Local	1.500%	6/28/38	EUR	3,400	2,615
Caisse Francaise de Financement Local	0.375%	2/13/40	EUR	14,800	8,993
France	1.750%	11/25/24	EUR	78,829	81,853
France	0.000%	2/25/25	EUR	243,280	246,211
France	0.000%	3/25/25	EUR	220,000	222,170
France	0.500%	5/25/25	EUR	148,245	150,157
France	1.000%	11/25/25	EUR	234,791	237,711
France	0.000%	2/25/26	EUR	162,410	159,969
France	3.500%	4/25/26	EUR	152,257	162,437
France	0.500%	5/25/26	EUR	178,321	176,713
France	2.500%	9/24/26	EUR	145,000	150,776
France	0.250%	11/25/26	EUR	83,694	81,313
France	0.000%	2/25/27	EUR	268,188	256,800
France	1.000%	5/25/27	EUR	164,689	162,285
France	2.750%	10/25/27	EUR	179,885	188,210
France	0.750%	2/25/28	EUR	113,278	108,756
France	0.750%	5/25/28	EUR	226,349	216,120
France	0.750%	11/25/28	EUR	191,509	180,978

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
	France	2.750%	2/25/29	EUR	190,000	197,613
	France	5.500%	4/25/29	EUR	136,812	161,726
9	France	0.500%	5/25/29	EUR	176,702	162,466
	France	0.000%	11/25/29	EUR	190,770	167,529
	France	2.500%	5/25/30	EUR	199,502	203,113
	France	0.000%	11/25/30	EUR	276,798	234,576
	France	1.500%	5/25/31	EUR	112,885	105,933
	France	0.000%	11/25/31	EUR	217,173	177,182
	France	0.000%	5/25/32	EUR	142,980	114,347
	France	5.750%	10/25/32	EUR	82,358	103,075
	France	2.000%	11/25/32	EUR	129,763	122,798
	France	3.000%	5/25/33	EUR	158,000	161,549
	France	3.500%	11/25/33	EUR	75,000	79,805
	France	1.250%	5/25/34	EUR	162,376	138,062
	France	4.750%	4/25/35	EUR	106,535	125,087
3	France	1.250%	5/25/36	EUR	142,099	114,377
	France	1.250%	5/25/38	EUR	134,041	102,118
	France	4.000%	10/25/38	EUR	95,869	104,309
3	France	1.750%	6/25/39	EUR	59,084	47,897
3,10	France	0.500%	5/25/40	EUR	88,590	55,943
9	France	4.500%	4/25/41	EUR	135,883	155,769
3	France	2.500%	5/25/43	EUR	49,087	41,914
3	France	0.500%	6/25/44	EUR	63,736	35,238
	France	3.250%	5/25/45	EUR	113,128	108,161
3	France	2.000%	5/25/48	EUR	154,568	113,818
3	France	1.500%	5/25/50	EUR	130,205	82,436
	France	0.750%	5/25/52	EUR	105,268	50,871
3	France	0.750%	5/25/53	EUR	95,453	44,680
3	France	3.000%	5/25/54	EUR	78,133	67,562
3	France	4.000%	4/25/55	EUR	71,409	74,975
	France	4.000%	4/25/60	EUR	72,833	76,517
3	France	1.750%	5/25/66	EUR	66,794	39,683
3	France	0.500%	5/25/72	EUR	44,906	14,432
	Gestion Securite de Stocks Securite SA	3.375%	6/29/30	EUR	5,000	5,222
	Ile-de-France Mobilites	0.950%	5/28/41	EUR	1,900	1,203
	Ile-de-France Mobilites	1.275%	2/14/42	EUR	10,700	7,071
	Regie Autonome des Transports Parisiens EPIC	0.875%	5/25/27	EUR	1,500	1,452
	Regie Autonome des Transports Parisiens EPIC	1.875%	5/25/32	EUR	5,300	4,824
	Region of Ile de France	0.500%	6/14/25	EUR	15,100	15,176
	Region of Ile de France	0.625%	4/23/27	EUR	2,500	2,400
	Region of Ile de France	0.000%	4/20/28	EUR	2,500	2,268
	Region of Ile de France	1.375%	3/14/29	EUR	100	95
	Region of Ile de France	0.100%	7/2/30	EUR	5,100	4,292
	Region of Ile de France	2.900%	4/30/31	EUR	6,000	6,040
	Region of Ile de France	1.375%	6/20/33	EUR	3,000	2,565
	SFIL SA	0.050%	6/4/29	EUR	23,300	20,370
	SFIL SA	3.250%	11/25/30	EUR	5,000	5,172
	SNCF Reseau	2.625%	12/29/25	EUR	2,300	2,388
	SNCF Reseau	4.250%	10/7/26	EUR	900	972
	SNCF Reseau	3.125%	10/25/28	EUR	3,400	3,538
	SNCF Reseau	5.250%	12/7/28	GBP	8,708	10,664
	SNCF Reseau	0.875%	1/22/29	EUR	3,000	2,780
	SNCF Reseau	1.125%	5/25/30	EUR	14,300	12,991
	SNCF Reseau	1.000%	11/9/31	EUR	7,600	6,563
	SNCF Reseau	5.000%	10/10/33	EUR	7,891	9,099
	SNCF Reseau	5.250%	1/31/35	GBP	2,716	3,263
	SNCF Reseau	0.750%	5/25/36	EUR	10,900	7,824
	SNCF Reseau	1.500%	5/29/37	EUR	9,100	7,076
	SNCF Reseau	2.250%	12/20/47	EUR	6,300	4,539
	SNCF Reseau	2.000%	2/5/48	EUR	2,500	1,681
	SNCF Reseau	5.000%	3/11/52	GBP	2,574	2,792
	SNCF Reseau	4.830%	3/25/60	GBP	717	753
	Soc Nationale SNCF SACA	4.125%	2/19/25	EUR	400	425
	Soc Nationale SNCF SACA	0.875%	12/28/26	GBP	6,400	6,803
	Soc Nationale SNCF SACA	5.375%	3/18/27	GBP	4,134	5,017
	Soc Nationale SNCF SACA	1.500%	2/2/29	EUR	17,100	16,283
	Soc Nationale SNCF SACA	0.625%	4/17/30	EUR	2,000	1,750

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Soc Nationale SNCF SACA	1.000%	5/25/40	EUR	14,900	9,621
Soc Nationale SNCF SACA	0.875%	2/28/51	EUR	5,200	2,302
Societe Du Grand Paris EPIC	1.125%	10/22/28	EUR	5,200	4,925
Societe Du Grand Paris EPIC	0.000%	11/25/30	EUR	14,500	11,951
Societe Du Grand Paris EPIC	1.125%	5/25/34	EUR	23,200	18,696
Societe Du Grand Paris EPIC	3.500%	5/25/43	EUR	5,600	5,273
Societe Du Grand Paris EPIC	0.875%	5/10/46	EUR	7,000	3,746
Societe Du Grand Paris EPIC	1.700%	5/25/50	EUR	8,500	5,260
Societe Du Grand Paris EPIC	1.000%	11/26/51	EUR	16,800	8,042
Societe Du Grand Paris EPIC	3.700%	5/25/53	EUR	3,300	3,067
Societe Du Grand Paris EPIC	0.700%	10/15/60	EUR	5,100	1,757
Societe Du Grand Paris EPIC	1.000%	2/18/70	EUR	9,300	3,317
Societe Nationale SNCF SA	0.227%	6/18/30	CHF	4,000	4,011
UNEDIC ASSEO	0.125%	11/25/24	EUR	46,000	46,764
UNEDIC ASSEO	0.625%	2/17/25	EUR	4,500	4,578
UNEDIC ASSEO	0.625%	3/3/26	EUR	7,300	7,238
UNEDIC ASSEO	0.100%	11/25/26	EUR	43,800	41,950
UNEDIC ASSEO	1.250%	10/21/27	EUR	11,000	10,748
UNEDIC ASSEO	0.500%	3/20/29	EUR	12,200	11,127
UNEDIC ASSEO	0.250%	11/25/29	EUR	15,300	13,464
UNEDIC ASSEO	0.000%	11/19/30	EUR	31,000	25,919
UNEDIC ASSEO	0.010%	5/25/31	EUR	15,000	12,327
UNEDIC ASSEO	1.500%	4/20/32	EUR	700	635
UNEDIC ASSEO	1.750%	11/25/32	EUR	7,000	6,416
UNEDIC ASSEO	1.250%	5/25/33	EUR	1,000	864
UNEDIC ASSEO	0.100%	5/25/34	EUR	25,400	18,636
UNEDIC ASSEO	0.250%	7/16/35	EUR	12,400	8,895
Ville de Paris	1.250%	1/12/32	EUR	10,000	8,751
Ville de Paris	1.375%	11/20/34	EUR	800	655
					7,512,682
Germany (8.6%)					
Bundesschatzanweisungen	0.000%	4/11/25	EUR	143,276	144,788
Bundesschatzanweisungen	0.000%	10/10/25	EUR	212,581	212,178
Bundesschatzanweisungen	0.000%	10/9/26	EUR	161,401	157,367
Bundesschatzanweisungen	0.000%	4/16/27	EUR	84,891	81,779
Bundesschatzanweisungen	2.200%	4/13/28	EUR	222,000	230,119
Bundesschatzanweisungen	2.400%	10/19/28	EUR	215,000	224,507
Bundesschatzanweisungen	2.500%	3/13/25	EUR	80,000	83,704
Bundesschatzanweisungen	3.100%	9/18/25	EUR	310,880	328,908
Bundesschatzanweisungen	3.100%	12/12/25	EUR	90,000	95,356
Federal Republic of Germany	0.500%	2/15/26	EUR	134,252	134,491
Federal Republic of Germany	0.000%	8/15/26	EUR	113,840	111,460
Federal Republic of Germany	0.250%	2/15/27	EUR	115,138	112,441
Federal Republic of Germany	0.500%	8/15/27	EUR	13,872	13,530
Federal Republic of Germany	0.000%	11/15/27	EUR	109,252	103,804
Federal Republic of Germany	5.625%	1/4/28	EUR	59,562	70,271
Federal Republic of Germany	0.500%	2/15/28	EUR	123,946	119,759
Federal Republic of Germany	4.750%	7/4/28	EUR	48,175	55,593
Federal Republic of Germany	0.250%	8/15/28	EUR	79,586	75,250
Federal Republic of Germany	0.000%	11/15/28	EUR	125,465	116,403
Federal Republic of Germany	0.250%	2/15/29	EUR	49,782	46,531
Federal Republic of Germany	0.000%	8/15/29	EUR	88,233	80,212
Federal Republic of Germany	2.100%	11/15/29	EUR	100,000	102,386
Federal Republic of Germany	6.250%	1/4/30	EUR	40,000	50,839
Federal Republic of Germany	0.000%	2/15/30	EUR	60,000	53,822
Federal Republic of Germany	2.400%	11/15/30	EUR	100,000	103,603
Federal Republic of Germany	5.500%	1/4/31	EUR	27,000	33,694
Federal Republic of Germany	0.000%	2/15/31	EUR	5,458	4,757
Federal Republic of Germany	0.000%	8/15/31	EUR	54,486	46,803
Federal Republic of Germany	0.000%	2/15/32	EUR	221,295	187,134
Federal Republic of Germany	1.700%	8/15/32	EUR	214,812	208,524
Federal Republic of Germany	2.300%	2/15/33	EUR	115,429	117,141
Federal Republic of Germany	2.300%	2/15/33	EUR	20,000	20,317
Federal Republic of Germany	2.600%	8/15/33	EUR	104,773	108,559
Federal Republic of Germany	4.750%	7/4/34	EUR	39,707	49,104
Federal Republic of Germany	0.000%	5/15/35	EUR	148,581	112,312
Federal Republic of Germany	0.000%	5/15/36	EUR	120,943	88,247

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Federal Republic of Germany	4.000%	1/4/37	EUR	90,040	105,175
Federal Republic of Germany	1.000%	5/15/38	EUR	92,398	74,146
Federal Republic of Germany	4.250%	7/4/39	EUR	45,000	54,340
Federal Republic of Germany	4.750%	7/4/40	EUR	53,000	67,954
Federal Republic of Germany	3.250%	7/4/42	EUR	109,147	117,288
Federal Republic of Germany	2.500%	7/4/44	EUR	129,968	124,326
Federal Republic of Germany	2.500%	8/15/46	EUR	180,709	171,721
Federal Republic of Germany	1.250%	8/15/48	EUR	114,421	82,626
Federal Republic of Germany	0.000%	8/15/50	EUR	126,517	59,717
Federal Republic of Germany	0.000%	8/15/50	EUR	35,000	16,569
Federal Republic of Germany	0.000%	8/15/52	EUR	55,000	24,432
Federal Republic of Germany	1.800%	8/15/53	EUR	147,355	117,211
¹¹ FMS Wertmanagement	1.375%	3/7/25	GBP	10,200	11,773
¹¹ FMS Wertmanagement	0.375%	4/29/30	EUR	5,600	4,924
Free and Hanseatic City of Hamburg	0.250%	1/20/25	EUR	11,784	11,969
Free and Hanseatic City of Hamburg	0.375%	4/1/25	EUR	3,235	3,270
Free and Hanseatic City of Hamburg	0.010%	6/15/28	EUR	7,500	6,845
Free and Hanseatic City of Hamburg	0.800%	4/11/34	EUR	1,023	825
Free and Hanseatic City of Hamburg	1.450%	11/5/38	EUR	7,686	5,997
Free and Hanseatic City of Hamburg	0.250%	2/18/41	EUR	14,000	8,178
Free State of Bavaria	0.030%	4/3/28	EUR	22,546	20,743
Free State of Bavaria	0.150%	4/3/30	EUR	5,036	4,366
Free State of Bavaria	0.010%	1/18/35	EUR	17,718	12,719
Free State of Saxony	0.010%	10/15/27	EUR	2,500	2,330
Free State of Saxony	0.010%	11/5/29	EUR	11,459	10,010
Free State of Saxony	0.010%	12/17/35	EUR	15,751	10,834
Gemeinsame Deutsche Bundeslaender	0.500%	2/5/25	EUR	8,608	8,758
Gemeinsame Deutsche Bundeslaender	0.375%	4/17/25	EUR	10,248	10,354
Gemeinsame Deutsche Bundeslaender	0.625%	2/13/29	EUR	2,049	1,894
Gemeinsame Deutsche Bundeslaender	0.010%	8/26/30	EUR	18,449	15,627
Investitionsbank Berlin	0.250%	2/3/32	EUR	10,000	8,187
¹¹ KFW	1.375%	12/9/24	GBP	20,668	24,038
¹¹ KFW	4.000%	2/27/25	AUD	3,929	2,466
¹¹ KFW	0.010%	3/31/25	EUR	41,647	41,936
¹¹ KFW	0.375%	4/23/25	EUR	14,859	15,020
¹¹ KFW	5.500%	6/18/25	GBP	10,248	12,484
¹¹ KFW	0.125%	6/30/25	EUR	116,690	116,959
¹¹ KFW	2.500%	8/25/25	CHF	5,390	6,052
¹¹ KFW	0.250%	9/15/25	EUR	39,114	39,126
¹¹ KFW	4.125%	2/18/26	GBP	20,000	23,812
¹¹ KFW	0.750%	2/19/26	CAD	3,295	2,166
¹¹ KFW	0.375%	3/9/26	EUR	22,802	22,576
¹¹ KFW	0.000%	6/15/26	EUR	38,607	37,578
¹¹ KFW	1.250%	7/31/26	GBP	39,838	43,850
¹¹ KFW	3.200%	9/11/26	AUD	4,317	2,607
¹¹ KFW	0.000%	9/30/26	EUR	127,766	123,244
¹¹ KFW	2.000%	2/15/27	AUD	9,300	5,366
¹¹ KFW	0.625%	2/22/27	EUR	19,471	18,959
¹¹ KFW	0.000%	3/31/27	EUR	26,264	24,942
¹¹ KFW	1.250%	6/30/27	EUR	31,942	31,554
¹¹ KFW	3.750%	7/30/27	GBP	6,000	7,018
¹¹ KFW	0.500%	9/15/27	EUR	17,400	16,618
¹¹ KFW	0.000%	12/15/27	EUR	13,876	12,868
¹¹ KFW	0.625%	1/7/28	EUR	20,497	19,522
¹¹ KFW	1.375%	2/2/28	SEK	56,730	4,659
¹¹ KFW	2.750%	3/15/28	EUR	23,204	24,106
¹¹ KFW	3.200%	3/15/28	AUD	14,325	8,404
¹¹ KFW	0.750%	6/28/28	EUR	15,810	14,970
¹¹ KFW	0.000%	9/15/28	EUR	922	836
¹¹ KFW	3.125%	10/10/28	EUR	28,285	29,814
¹¹ KFW	6.000%	12/7/28	GBP	5,124	6,555
¹¹ KFW	0.750%	1/15/29	EUR	14,123	13,170
¹¹ KFW	4.200%	2/8/29	AUD	5,000	3,022
¹¹ KFW	2.875%	12/28/29	EUR	40,000	41,407
¹¹ KFW	3.125%	6/7/30	EUR	19,562	20,496
¹¹ KFW	0.000%	9/17/30	EUR	38,887	32,862
¹¹ KFW	0.000%	1/10/31	EUR	22,546	18,838

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
11	KFW	3.250%	3/24/31	EUR	25,700	27,097
11	KFW	0.125%	1/9/32	EUR	28,014	22,873
11	KFW	5.750%	6/7/32	GBP	5,380	6,998
11	KFW	2.750%	2/14/33	EUR	15,000	15,051
11	KFW	1.125%	5/9/33	EUR	4,148	3,585
11	KFW	2.875%	6/7/33	EUR	35,817	36,250
11	KFW	0.050%	9/29/34	EUR	13,002	9,517
11	KFW	1.375%	7/31/35	EUR	7,173	6,026
11	KFW	5.000%	6/9/36	GBP	3,735	4,566
11	KFW	1.250%	7/4/36	EUR	11,784	9,483
11	KFW	4.875%	3/15/37	GBP	1,017	1,218
11	KFW	1.125%	3/31/37	EUR	21,007	16,359
11	KFW	4.700%	6/2/37	CAD	1,198	831
11	KFW	1.125%	6/15/37	EUR	5,124	3,960
11	KFW	2.600%	6/20/37	JPY	18,000	140
11	KFW	0.875%	7/4/39	EUR	2,561	1,818
	Land Baden-Wuerttemberg	0.625%	2/9/27	EUR	5,124	4,982
	Land Baden-Wuerttemberg	0.800%	4/5/28	EUR	5,124	4,878
	Land Baden-Wuerttemberg	0.010%	7/9/32	EUR	16,396	13,007
	Land Berlin	0.500%	2/10/25	EUR	10,760	10,941
	Land Berlin	0.250%	4/22/25	EUR	5,124	5,165
	Land Berlin	0.625%	3/20/26	EUR	5,096	5,059
	Land Berlin	0.625%	2/8/27	EUR	2,869	2,788
	Land Berlin	0.010%	5/18/27	EUR	18,140	17,134
	Land Berlin	1.250%	6/1/28	EUR	9,000	8,714
	Land Berlin	0.010%	10/26/28	EUR	13,835	12,476
	Land Berlin	0.010%	7/2/30	EUR	32,085	27,271
	Land Berlin	1.300%	6/13/33	EUR	1,023	894
	Land Berlin	0.750%	4/3/34	EUR	2,548	2,048
	Land Berlin	0.125%	6/4/35	EUR	5,124	3,665
	Land Berlin	0.625%	8/25/36	EUR	1,281	937
	Land Berlin	1.375%	6/5/37	EUR	2,561	2,037
	Land Berlin	1.375%	8/27/38	EUR	2,561	1,982
	Land Berlin	0.050%	8/6/40	EUR	7,686	4,360
	Land Berlin	0.100%	1/18/41	EUR	23,561	13,315
	Land Schleswig-Holstein Germany	0.010%	10/22/26	EUR	12,300	11,827
	Land Thueringen	0.500%	5/12/25	EUR	2,306	2,330
	Land Thueringen	0.200%	10/26/26	EUR	7,686	7,428
	Land Thueringen	0.500%	3/2/29	EUR	15,000	13,752
	Land Thueringen	0.250%	3/5/40	EUR	4,201	2,540
	Land Thueringen	0.125%	1/13/51	EUR	4,669	1,844
	Landeskreditbank Baden-Wuerttemberg Foerderbank	4.250%	8/7/25	AUD	6,020	3,762
	Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	4/13/26	EUR	7,686	7,560
	Landeskreditbank Baden-Wuerttemberg Foerderbank	1.000%	12/15/26	GBP	20,000	21,524
	Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	2/25/27	EUR	7,500	7,216
	Landeskreditbank Baden-Wuerttemberg Foerderbank	0.750%	3/16/32	EUR	12,000	10,298
11	Landwirtschaftliche Rentenbank	4.250%	1/9/25	AUD	8,410	5,299
11	Landwirtschaftliche Rentenbank	0.500%	3/6/25	EUR	11,784	11,985
11	Landwirtschaftliche Rentenbank	0.000%	9/28/26	EUR	20,000	19,274
11	Landwirtschaftliche Rentenbank	0.875%	12/15/26	GBP	10,000	10,751
11	Landwirtschaftliche Rentenbank	0.100%	3/8/27	EUR	5,500	5,250
11	Landwirtschaftliche Rentenbank	2.600%	3/23/27	AUD	2,390	1,403
11	Landwirtschaftliche Rentenbank	0.625%	5/18/27	EUR	16,551	15,980
11	Landwirtschaftliche Rentenbank	0.000%	9/22/27	EUR	5,600	5,230
11	Landwirtschaftliche Rentenbank	0.375%	2/14/28	EUR	5,124	4,811
11	Landwirtschaftliche Rentenbank	3.250%	4/12/28	AUD	7,110	4,173
11	Landwirtschaftliche Rentenbank	0.000%	7/19/28	EUR	5,110	4,655
11	Landwirtschaftliche Rentenbank	0.500%	2/28/29	EUR	28,916	26,545
11	Landwirtschaftliche Rentenbank	0.000%	11/27/29	EUR	16,701	14,534
11	Landwirtschaftliche Rentenbank	0.050%	12/18/29	EUR	6,000	5,229
11	Landwirtschaftliche Rentenbank	0.625%	2/20/30	EUR	1,944	1,752
11	Landwirtschaftliche Rentenbank	0.050%	1/31/31	EUR	14,941	12,497
11	Landwirtschaftliche Rentenbank	2.750%	2/16/32	EUR	18,500	18,719
	Niedersachsen Invest GmbH	0.250%	7/16/35	EUR	10,000	7,281
	NRW Bank	0.375%	12/16/24	GBP	15,000	17,223
	NRW Bank	0.250%	3/10/25	EUR	7,686	7,761
	NRW Bank	0.625%	2/11/26	EUR	7,686	7,633

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
NRW Bank	0.500%	5/11/26	EUR	6,145	6,048
NRW Bank	0.250%	9/28/26	EUR	3,049	2,951
NRW Bank	0.625%	2/23/27	EUR	7,686	7,452
NRW Bank	0.250%	3/16/27	EUR	2,895	2,768
NRW Bank	0.125%	4/12/27	EUR	8,352	7,920
NRW Bank	0.500%	9/13/27	EUR	7,686	7,307
NRW Bank	0.625%	1/4/28	EUR	3,587	3,404
NRW Bank	0.375%	5/16/29	EUR	3,715	3,352
NRW Bank	0.125%	2/4/30	EUR	25,000	21,689
NRW Bank	0.875%	4/12/34	EUR	4,669	3,783
NRW Bank	0.100%	7/9/35	EUR	8,697	6,114
NRW Bank	0.500%	6/17/41	EUR	3,000	1,816
NRW Bank	1.250%	5/13/49	EUR	5,124	3,112
State of Brandenburg	0.010%	6/26/28	EUR	2,104	1,918
State of Brandenburg	0.050%	7/1/31	EUR	12,363	10,204
State of Brandenburg	1.125%	7/4/33	EUR	3,000	2,577
State of Brandenburg	3.000%	7/20/33	EUR	7,000	7,181
State of Brandenburg	0.750%	8/8/36	EUR	5,124	3,825
State of Brandenburg	1.450%	11/26/38	EUR	7,225	5,626
State of Brandenburg	0.300%	10/4/49	EUR	512	230
State of Bremen	0.500%	3/3/25	EUR	6,661	6,759
State of Bremen	3.000%	3/2/33	EUR	9,000	9,193
State of Bremen	1.200%	1/30/34	EUR	300	254
State of Bremen	1.500%	11/12/38	EUR	2,526	1,975
State of Bremen	1.000%	5/27/39	EUR	6,403	4,551
State of Bremen	0.500%	5/6/41	EUR	5,260	3,195
State of Bremen	0.550%	2/4/50	EUR	6,365	3,039
State of Hesse	0.500%	2/17/25	EUR	5,380	5,469
State of Hesse	0.250%	6/10/25	EUR	12,810	12,875
State of Hesse	0.000%	4/14/26	EUR	922	899
State of Hesse	0.375%	7/6/26	EUR	30,693	30,054
State of Hesse	0.625%	8/2/28	EUR	5,124	4,800
State of Hesse	0.010%	3/11/30	EUR	8,821	7,596
State of Hesse	0.000%	11/8/30	EUR	12,810	10,769
State of Hesse	0.125%	10/10/31	EUR	7,400	6,081
State of Hesse	1.300%	10/10/33	EUR	4,099	3,558
State of Lower Saxony	0.625%	1/20/25	EUR	5,124	5,229
State of Lower Saxony	0.125%	3/7/25	EUR	2,049	2,071
State of Lower Saxony	0.500%	6/13/25	EUR	31,317	31,598
State of Lower Saxony	0.375%	1/9/26	EUR	10,600	10,507
State of Lower Saxony	0.500%	6/8/26	EUR	1,281	1,261
State of Lower Saxony	0.010%	9/8/26	EUR	12,731	12,268
State of Lower Saxony	0.000%	2/11/27	EUR	6,000	5,710
State of Lower Saxony	0.010%	11/25/27	EUR	33,879	31,445
State of Lower Saxony	0.750%	2/15/28	EUR	7,686	7,322
State of Lower Saxony	0.010%	2/19/29	EUR	10,002	8,921
State of Lower Saxony	0.375%	5/14/29	EUR	3,074	2,780
State of Lower Saxony	0.125%	1/10/30	EUR	5,124	4,466
State of Lower Saxony	0.010%	8/13/30	EUR	13,307	11,278
State of Lower Saxony	0.010%	1/10/31	EUR	4,669	3,900
State of Lower Saxony	0.050%	3/9/35	EUR	13,026	9,291
State of North Rhine-Westphalia Germany	1.000%	1/16/25	EUR	165	169
State of North Rhine-Westphalia Germany	0.500%	3/11/25	EUR	1,536	1,559
State of North Rhine-Westphalia Germany	2.000%	10/15/25	EUR	1,536	1,582
State of North Rhine-Westphalia Germany	0.750%	1/16/26	EUR	7,686	7,673
State of North Rhine-Westphalia Germany	0.250%	3/13/26	EUR	34,890	34,310
State of North Rhine-Westphalia Germany	0.500%	4/16/26	EUR	5,124	5,059
State of North Rhine-Westphalia Germany	0.500%	2/16/27	EUR	10,453	10,104
State of North Rhine-Westphalia Germany	0.200%	3/31/27	EUR	17,695	16,872
State of North Rhine-Westphalia Germany	0.950%	3/13/28	EUR	14,348	13,762
State of North Rhine-Westphalia Germany	0.000%	1/15/29	EUR	3,119	2,787
State of North Rhine-Westphalia Germany	0.200%	4/9/30	EUR	4,035	3,510
State of North Rhine-Westphalia Germany	1.625%	10/24/30	EUR	5,124	4,848
State of North Rhine-Westphalia Germany	0.125%	6/4/31	EUR	8,000	6,659
State of North Rhine-Westphalia Germany	0.625%	7/21/31	EUR	7,686	6,634
State of North Rhine-Westphalia Germany	2.750%	1/15/32	EUR	20,000	20,169
State of North Rhine-Westphalia Germany	2.375%	5/13/33	EUR	14,652	14,190

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
State of North Rhine-Westphalia Germany	2.900%	6/7/33	EUR	25,000	25,278
State of North Rhine-Westphalia Germany	1.100%	3/13/34	EUR	13,832	11,584
State of North Rhine-Westphalia Germany	0.000%	10/12/35	EUR	20,755	14,294
State of North Rhine-Westphalia Germany	1.250%	5/12/36	EUR	7,173	5,777
State of North Rhine-Westphalia Germany	1.650%	2/22/38	EUR	3,000	2,447
State of North Rhine-Westphalia Germany	0.500%	11/25/39	EUR	12,776	8,217
State of North Rhine-Westphalia Germany	1.500%	6/12/40	EUR	1,742	1,320
State of North Rhine-Westphalia Germany	0.600%	6/4/41	EUR	8,427	5,229
State of North Rhine-Westphalia Germany	0.750%	8/16/41	EUR	1,023	650
State of North Rhine-Westphalia Germany	1.450%	2/16/43	EUR	2,561	1,813
State of North Rhine-Westphalia Germany	1.000%	10/16/46	EUR	3,735	2,246
State of North Rhine-Westphalia Germany	1.650%	5/16/47	EUR	28,800	20,056
State of North Rhine-Westphalia Germany	1.550%	6/16/48	EUR	5,124	3,428
State of North Rhine-Westphalia Germany	0.800%	7/30/49	EUR	1,683	895
State of North Rhine-Westphalia Germany	0.375%	9/2/50	EUR	15,000	6,634
State of North Rhine-Westphalia Germany	0.200%	1/27/51	EUR	16,266	6,649
State of North Rhine-Westphalia Germany	0.500%	1/15/52	EUR	8,970	4,038
State of North Rhine-Westphalia Germany	2.900%	1/15/53	EUR	1,500	1,320
State of North Rhine-Westphalia Germany	1.750%	10/26/57	EUR	14,734	9,322
State of North Rhine-Westphalia Germany	1.750%	7/11/68	EUR	10,732	6,249
State of North Rhine-Westphalia Germany	3.400%	3/7/73	EUR	7,000	6,657
State of North Rhine-Westphalia Germany	1.950%	9/26/78	EUR	10,515	6,248
State of North Rhine-Westphalia Germany	2.150%	3/21/19	EUR	9,512	5,846
State of North Rhine-Westphalia Germany	1.375%	1/15/20	EUR	10,651	4,492
State of North Rhine-Westphalia Germany	0.950%	1/10/21	EUR	15,344	5,237
State of North Rhine-Westphalia Germany	1.450%	1/19/22	EUR	4,202	1,788
State of Rhineland-Palatinate	0.500%	1/21/25	EUR	3,074	3,131
State of Rhineland-Palatinate	0.100%	8/18/26	EUR	5,124	4,965
State of Rhineland-Palatinate	0.375%	1/26/27	EUR	5,124	4,939
State of Rhineland-Palatinate	0.700%	1/26/28	EUR	5,124	4,879
State of Rhineland-Palatinate	0.750%	2/23/32	EUR	32,683	28,076
State of Rhineland-Palatinate	0.375%	3/10/51	EUR	6,012	2,633
State of Saxony-Anhalt	0.500%	6/25/27	EUR	1,281	1,228
State of Saxony-Anhalt	0.000%	3/10/31	EUR	20,000	16,615
State of Schleswig-Holstein Germany	0.500%	5/19/26	EUR	13,442	13,251
State of Schleswig-Holstein Germany	1.375%	7/14/27	EUR	15,000	14,889
State of Schleswig-Holstein Germany	0.250%	4/18/28	EUR	1,023	949
State of Schleswig-Holstein Germany	0.625%	8/31/28	EUR	3,509	3,278
State of Schleswig-Holstein Germany	0.010%	11/26/29	EUR	13,669	11,896
State of Schleswig-Holstein Germany	0.010%	5/22/30	EUR	1,502	1,284
State of Schleswig-Holstein Germany	0.050%	7/8/31	EUR	2,574	2,125
					7,336,322
Hong Kong (0.0%)					
Hong Kong Government Bond Programme	0.360%	4/15/24	HKD	74,800	9,373
Hong Kong Government Bond Programme	1.680%	1/21/26	HKD	5,050	611
Hong Kong Government Bond Programme	3.375%	6/7/27	EUR	5,000	5,250
Hong Kong Government Bond Programme	1.250%	6/29/27	HKD	3,000	347
Hong Kong Government Bond Programme	1.970%	1/17/29	HKD	61,150	7,066
Hong Kong Government Bond Programme	2.130%	7/16/30	HKD	40,250	4,575
Hong Kong Government Bond Programme	1.890%	3/2/32	HKD	3,250	352
Hong Kong Government Bond Programme	3.750%	6/7/32	EUR	5,000	5,209
Hong Kong Government Bond Programme	2.020%	3/7/34	HKD	14,000	1,450
					34,233
Hungary (0.2%)					
Republic of Hungary	6.000%	11/24/23	HUF	1,485,060	4,099
Republic of Hungary	2.500%	10/24/24	HUF	6,363,750	16,635
Republic of Hungary	5.500%	6/24/25	HUF	3,081,090	8,198
Republic of Hungary	1.250%	10/22/25	EUR	6,918	6,887
Republic of Hungary	1.000%	11/26/25	HUF	1,919,870	4,644
Republic of Hungary	1.500%	4/22/26	HUF	5,563,460	13,266
Republic of Hungary	2.750%	12/22/26	HUF	3,546,820	8,439
Republic of Hungary	5.000%	2/22/27	EUR	3,245	3,452
Republic of Hungary	1.750%	10/10/27	EUR	2,254	2,130
Republic of Hungary	3.000%	10/27/27	HUF	10,167,150	23,806
Republic of Hungary	4.500%	3/23/28	HUF	15,525,090	38,101
³ Republic of Hungary	0.125%	9/21/28	EUR	3,522	2,915

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Hungary	2.000%	5/23/29	HUF	2,058,080	4,356
Republic of Hungary	3.000%	8/21/30	HUF	8,884,230	19,045
³ Republic of Hungary	4.250%	6/16/31	EUR	2,200	2,143
Republic of Hungary	3.250%	10/22/31	HUF	484,810	1,021
Republic of Hungary	1.625%	4/28/32	EUR	16,162	12,731
Republic of Hungary	4.750%	11/24/32	HUF	5,500,000	12,436
Republic of Hungary	2.250%	4/20/33	HUF	4,559,780	8,351
Republic of Hungary	5.375%	9/12/33	EUR	5,000	5,075
Republic of Hungary	1.750%	6/5/35	EUR	1,131	809
Republic of Hungary	3.000%	10/27/38	HUF	1,531,000	2,528
Republic of Hungary	3.000%	4/25/41	HUF	1,902,090	2,953
Republic of Hungary	1.500%	11/17/50	EUR	3,819	1,951
					205,971
Iceland (0.0%)					
Republic of Iceland	0.625%	6/3/26	EUR	2,310	2,249
Indonesia (1.1%)					
Indonesia Treasury Bond	6.500%	6/15/25	IDR	816,589,000	51,066
Indonesia Treasury Bond	7.250%	2/15/26	IDR	143,913,000	9,113
Indonesia Treasury Bond	5.500%	4/15/26	IDR	664,399,000	40,386
Indonesia Treasury Bond	8.375%	9/15/26	IDR	344,475,000	22,392
Indonesia Treasury Bond	5.125%	4/15/27	IDR	348,269,000	20,650
Indonesia Treasury Bond	7.000%	5/15/27	IDR	761,037,000	47,720
Indonesia Treasury Bond	6.125%	5/15/28	IDR	736,413,000	44,529
Indonesia Treasury Bond	6.375%	8/15/28	IDR	670,000,000	40,911
Indonesia Treasury Bond	9.000%	3/15/29	IDR	25,516,000	1,737
Indonesia Treasury Bond	8.250%	5/15/29	IDR	629,199,000	41,508
Indonesia Treasury Bond	7.000%	9/15/30	IDR	750,587,000	46,762
Indonesia Treasury Bond	6.500%	2/15/31	IDR	646,998,000	39,110
Indonesia Treasury Bond	8.750%	5/15/31	IDR	143,138,000	9,770
Indonesia Treasury Bond	6.375%	4/15/32	IDR	726,872,000	43,675
Indonesia Treasury Bond	7.500%	8/15/32	IDR	286,121,000	18,294
Indonesia Treasury Bond	7.000%	2/15/33	IDR	880,000,000	54,868
Indonesia Treasury Bond	6.625%	5/15/33	IDR	928,627,000	56,445
Indonesia Treasury Bond	8.375%	3/15/34	IDR	472,741,000	32,221
Indonesia Treasury Bond	7.500%	6/15/35	IDR	549,847,000	35,216
Indonesia Treasury Bond	8.250%	5/15/36	IDR	398,139,000	27,100
Indonesia Treasury Bond	9.750%	5/15/37	IDR	66,511,000	5,077
Indonesia Treasury Bond	7.500%	5/15/38	IDR	435,166,000	27,908
Indonesia Treasury Bond	7.125%	6/15/38	IDR	330,000,000	20,583
Indonesia Treasury Bond	8.375%	4/15/39	IDR	316,832,000	21,960
Indonesia Treasury Bond	7.500%	4/15/40	IDR	598,682,000	38,704
Indonesia Treasury Bond	9.500%	5/15/41	IDR	81,900,000	6,341
Indonesia Treasury Bond	7.125%	6/15/42	IDR	530,449,000	33,134
Indonesia Treasury Bond	7.125%	6/15/43	IDR	470,000,000	29,440
Indonesia Treasury Bond	7.375%	5/15/48	IDR	388,193,000	24,822
Indonesia Treasury Bond	6.875%	8/15/51	IDR	332,981,000	20,320
Republic of Indonesia	1.750%	4/24/25	EUR	9,152	9,284
Republic of Indonesia	0.740%	5/26/26	JPY	300,000	1,969
Republic of Indonesia	1.450%	9/18/26	EUR	2,224	2,152
Republic of Indonesia	0.900%	2/14/27	EUR	7,195	6,741
Republic of Indonesia	3.750%	6/14/28	EUR	9,561	9,844
Republic of Indonesia	1.000%	7/28/29	EUR	4,429	3,830
Republic of Indonesia	1.100%	3/12/33	EUR	4,791	3,634
					949,216
Ireland (0.5%)					
Republic of Ireland	1.000%	5/15/26	EUR	47,116	47,393
Republic of Ireland	0.200%	5/15/27	EUR	61,450	58,912
Republic of Ireland	0.900%	5/15/28	EUR	32,172	31,032
Republic of Ireland	1.100%	5/15/29	EUR	25,620	24,415
Republic of Ireland	0.200%	10/18/30	EUR	45,492	39,406
Republic of Ireland	1.350%	3/18/31	EUR	20,497	19,110
Republic of Ireland	0.000%	10/18/31	EUR	86,597	71,283
Republic of Ireland	0.350%	10/18/32	EUR	32,683	26,958
Republic of Ireland	1.300%	5/15/33	EUR	10,453	9,253
Republic of Ireland	0.400%	5/15/35	EUR	11,459	8,615

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Ireland	1.700%	5/15/37	EUR	2,649	2,228
Republic of Ireland	0.550%	4/22/41	EUR	31,283	19,890
Republic of Ireland	3.000%	10/18/43	EUR	20,000	19,029
Republic of Ireland	2.000%	2/18/45	EUR	13,159	10,208
Republic of Ireland	1.500%	5/15/50	EUR	47,915	31,100
					418,832
Isle of Man (0.0%)					
Isle of Man	1.625%	9/14/51	GBP	4,968	2,632
Israel (0.3%)					
State of Israel	1.500%	11/30/23	ILS	27,960	6,901
State of Israel	0.500%	4/30/25	ILS	122,478	28,728
State of Israel	1.750%	8/31/25	ILS	182,117	43,147
State of Israel	6.250%	10/30/26	ILS	28,757	7,512
State of Israel	1.500%	1/18/27	EUR	13,151	12,446
State of Israel	2.000%	3/31/27	ILS	82,667	18,996
State of Israel	2.250%	9/28/28	ILS	116,708	26,299
State of Israel	1.500%	1/16/29	EUR	5,561	4,946
State of Israel	3.750%	2/28/29	ILS	34,000	8,199
State of Israel	1.000%	3/31/30	ILS	120,127	24,145
State of Israel	0.625%	1/18/32	EUR	2,934	2,217
State of Israel	1.300%	4/30/32	ILS	50,000	9,562
State of Israel	1.500%	5/31/37	ILS	37,121	6,095
State of Israel	5.500%	1/31/42	ILS	33,676	8,779
State of Israel	3.750%	3/31/47	ILS	92,481	18,201
State of Israel	2.500%	1/16/49	EUR	1,281	930
State of Israel	2.800%	11/29/52	ILS	87,870	13,668
					240,771
Italy (6.7%)					
Acquirente Unico SpA	2.800%	2/20/26	EUR	4,000	4,051
Cassa Depositi e Prestiti SpA	1.500%	4/9/25	EUR	3,800	3,875
Cassa Depositi e Prestiti SpA	1.875%	2/7/26	EUR	2,500	2,517
Cassa Depositi e Prestiti SpA	2.000%	4/20/27	EUR	7,600	7,475
Cassa Depositi e Prestiti SpA	1.000%	2/11/30	EUR	8,600	7,308
Italy Buoni Poliennali Del Tesoro	1.450%	11/15/24	EUR	30,189	31,184
Italy Buoni Poliennali Del Tesoro	2.500%	12/1/24	EUR	86,585	90,320
Italy Buoni Poliennali Del Tesoro	0.000%	12/15/24	EUR	50,852	51,582
Italy Buoni Poliennali Del Tesoro	0.350%	2/1/25	EUR	65,000	65,873
³ Italy Buoni Poliennali Del Tesoro	5.000%	3/1/25	EUR	88,109	94,599
Italy Buoni Poliennali Del Tesoro	3.400%	3/28/25	EUR	204,576	215,219
Italy Buoni Poliennali Del Tesoro	1.500%	6/1/25	EUR	74,943	76,513
³ Italy Buoni Poliennali Del Tesoro	1.850%	7/1/25	EUR	86,732	88,878
Italy Buoni Poliennali Del Tesoro	1.200%	8/15/25	EUR	48,017	48,547
Italy Buoni Poliennali Del Tesoro	3.600%	9/29/25	EUR	78,905	83,174
Italy Buoni Poliennali Del Tesoro	2.500%	11/15/25	EUR	50,000	51,632
Italy Buoni Poliennali Del Tesoro	3.500%	1/15/26	EUR	157,879	166,130
Italy Buoni Poliennali Del Tesoro	0.000%	4/1/26	EUR	50,000	48,358
Italy Buoni Poliennali Del Tesoro	3.800%	4/15/26	EUR	171,912	182,026
Italy Buoni Poliennali Del Tesoro	2.100%	7/15/26	EUR	149,632	151,615
Italy Buoni Poliennali Del Tesoro	0.000%	8/1/26	EUR	47,626	45,455
Italy Buoni Poliennali Del Tesoro	3.850%	9/15/26	EUR	60,000	63,546
Italy Buoni Poliennali Del Tesoro	7.250%	11/1/26	EUR	43,515	50,474
Italy Buoni Poliennali Del Tesoro	0.850%	1/15/27	EUR	69,546	67,085
Italy Buoni Poliennali Del Tesoro	1.100%	4/1/27	EUR	101,436	98,089
Italy Buoni Poliennali Del Tesoro	2.200%	6/1/27	EUR	32,000	32,033
Italy Buoni Poliennali Del Tesoro	2.050%	8/1/27	EUR	65,766	65,252
Italy Buoni Poliennali Del Tesoro	0.950%	9/15/27	EUR	53,475	50,699
Italy Buoni Poliennali Del Tesoro	6.500%	11/1/27	EUR	95,150	110,232
Italy Buoni Poliennali Del Tesoro	2.650%	12/1/27	EUR	126,036	127,100
Italy Buoni Poliennali Del Tesoro	0.250%	3/15/28	EUR	125,426	113,230
Italy Buoni Poliennali Del Tesoro	3.400%	4/1/28	EUR	175,391	181,319
Italy Buoni Poliennali Del Tesoro	0.500%	7/15/28	EUR	53,889	48,568
Italy Buoni Poliennali Del Tesoro	3.800%	8/1/28	EUR	188,875	197,940
Italy Buoni Poliennali Del Tesoro	2.800%	6/15/29	EUR	221,952	219,070
Italy Buoni Poliennali Del Tesoro	3.000%	8/1/29	EUR	71,461	71,291
Italy Buoni Poliennali Del Tesoro	5.250%	11/1/29	EUR	25,000	27,961

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)	
3	Italy Buoni Poliennali Del Tesoro	3.850%	12/15/29	EUR	49,237	51,030
	Italy Buoni Poliennali Del Tesoro	3.500%	3/1/30	EUR	52,219	53,061
	Italy Buoni Poliennali Del Tesoro	1.350%	4/1/30	EUR	69,175	61,331
	Italy Buoni Poliennali Del Tesoro	3.700%	6/15/30	EUR	98,404	100,578
	Italy Buoni Poliennali Del Tesoro	0.950%	8/1/30	EUR	65,523	55,716
3	Italy Buoni Poliennali Del Tesoro	1.650%	12/1/30	EUR	83,599	73,950
	Italy Buoni Poliennali Del Tesoro	0.900%	4/1/31	EUR	83,764	69,431
	Italy Buoni Poliennali Del Tesoro	6.000%	5/1/31	EUR	72,304	84,610
3	Italy Buoni Poliennali Del Tesoro	0.600%	8/1/31	EUR	57,295	45,591
3	Italy Buoni Poliennali Del Tesoro	4.000%	10/30/31	EUR	167,697	172,588
3	Italy Buoni Poliennali Del Tesoro	0.950%	12/1/31	EUR	70,000	56,659
3	Italy Buoni Poliennali Del Tesoro	1.650%	3/1/32	EUR	66,412	56,650
	Italy Buoni Poliennali Del Tesoro	0.950%	6/1/32	EUR	84,388	66,985
	Italy Buoni Poliennali Del Tesoro	2.500%	12/1/32	EUR	60,997	54,827
	Italy Buoni Poliennali Del Tesoro	5.750%	2/1/33	EUR	100,845	115,877
	Italy Buoni Poliennali Del Tesoro	4.400%	5/1/33	EUR	103,449	107,604
3	Italy Buoni Poliennali Del Tesoro	2.450%	9/1/33	EUR	57,354	50,275
	Italy Buoni Poliennali Del Tesoro	4.350%	11/1/33	EUR	94,000	96,782
	Italy Buoni Poliennali Del Tesoro	4.200%	3/1/34	EUR	32,000	32,395
3	Italy Buoni Poliennali Del Tesoro	5.000%	8/1/34	EUR	69,080	74,330
3	Italy Buoni Poliennali Del Tesoro	3.350%	3/1/35	EUR	60,798	55,953
3	Italy Buoni Poliennali Del Tesoro	4.000%	4/30/35	EUR	73,800	72,523
3	Italy Buoni Poliennali Del Tesoro	2.250%	9/1/36	EUR	20,000	15,853
3	Italy Buoni Poliennali Del Tesoro	4.000%	2/1/37	EUR	80,601	77,923
3	Italy Buoni Poliennali Del Tesoro	0.950%	3/1/37	EUR	59,952	39,193
3	Italy Buoni Poliennali Del Tesoro	3.250%	3/1/38	EUR	109,813	95,415
3	Italy Buoni Poliennali Del Tesoro	2.950%	9/1/38	EUR	55,169	45,953
3	Italy Buoni Poliennali Del Tesoro	5.000%	8/1/39	EUR	86,507	90,940
3	Italy Buoni Poliennali Del Tesoro	3.100%	3/1/40	EUR	57,451	47,683
3	Italy Buoni Poliennali Del Tesoro	5.000%	9/1/40	EUR	58,949	61,788
3	Italy Buoni Poliennali Del Tesoro	1.800%	3/1/41	EUR	58,187	38,704
3	Italy Buoni Poliennali Del Tesoro	4.450%	9/1/43	EUR	38,981	37,629
3	Italy Buoni Poliennali Del Tesoro	4.750%	9/1/44	EUR	52,768	52,838
3	Italy Buoni Poliennali Del Tesoro	1.500%	4/30/45	EUR	47,279	27,052
3	Italy Buoni Poliennali Del Tesoro	3.250%	9/1/46	EUR	60,807	48,435
3	Italy Buoni Poliennali Del Tesoro	2.700%	3/1/47	EUR	54,235	38,955
3	Italy Buoni Poliennali Del Tesoro	3.450%	3/1/48	EUR	66,690	54,470
3	Italy Buoni Poliennali Del Tesoro	3.850%	9/1/49	EUR	138,843	120,013
3	Italy Buoni Poliennali Del Tesoro	2.450%	9/1/50	EUR	79,209	51,830
3	Italy Buoni Poliennali Del Tesoro	1.700%	9/1/51	EUR	3,253	1,767
3	Italy Buoni Poliennali Del Tesoro	2.150%	9/1/52	EUR	51,653	30,709
3	Italy Buoni Poliennali Del Tesoro	4.500%	10/1/53	EUR	46,994	44,166
3	Italy Buoni Poliennali Del Tesoro	2.800%	3/1/67	EUR	43,717	28,167
	Republic of Italy	6.000%	8/4/28	GBP	6,098	7,432

5,705,881

Japan (12.8%)

	Aichi Prefecture	0.000%	10/15/26	JPY	100,000	653
	Aichi Prefecture	0.050%	9/20/29	JPY	100,000	637
	Aichi Prefecture	0.150%	9/20/30	JPY	100,000	632
	Aichi Prefecture	0.772%	9/20/33	JPY	300,000	1,924
	Development Bank of Japan Inc.	0.466%	12/12/24	JPY	307,500	2,037
	Development Bank of Japan Inc.	1.250%	1/31/25	GBP	10,043	11,577
	Development Bank of Japan Inc.	0.450%	3/13/25	JPY	205,000	1,358
	Development Bank of Japan Inc.	0.425%	9/11/25	JPY	387,900	2,570
	Development Bank of Japan Inc.	0.875%	10/10/25	EUR	26,269	26,317
	Development Bank of Japan Inc.	0.020%	3/16/26	JPY	166,300	1,091
	Fukuoka Prefecture	0.432%	6/18/49	JPY	350,000	1,617
	Hyogo Prefecture	1.020%	7/13/29	JPY	850,000	5,731
	Hyogo Prefecture	1.400%	9/8/34	JPY	200,000	1,349
	Japan	0.005%	11/1/24	JPY	4,800,000	31,670
	Japan	0.005%	12/1/24	JPY	15,600,000	102,912
	Japan	0.100%	12/20/24	JPY	8,332,300	55,022
	Japan	0.500%	12/20/24	JPY	3,960,950	26,274
	Japan	0.005%	1/1/25	JPY	13,000,000	85,746
	Japan	0.005%	2/1/25	JPY	13,000,000	85,732
	Japan	0.005%	3/1/25	JPY	6,500,000	42,860
	Japan	0.100%	3/20/25	JPY	8,198,650	54,129

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.400%	3/20/25	JPY	5,055,000	33,511
Japan	2.000%	3/20/25	JPY	38,400	260
Japan	0.005%	4/1/25	JPY	6,300,000	41,534
Japan	0.005%	5/1/25	JPY	6,000,000	39,549
Japan	0.005%	6/1/25	JPY	13,000,000	85,665
Japan	0.100%	6/20/25	JPY	5,152,600	34,007
Japan	0.400%	6/20/25	JPY	4,253,000	28,206
Japan	1.900%	6/20/25	JPY	589,200	4,003
Japan	2.100%	6/20/25	JPY	1,537,250	10,476
Japan	0.005%	7/1/25	JPY	10,000,000	65,884
Japan	0.005%	8/1/25	JPY	11,135,000	73,371
Japan	0.100%	9/20/25	JPY	11,445,900	75,493
Japan	0.400%	9/20/25	JPY	1,637,150	10,859
Japan	2.100%	9/20/25	JPY	102,500	701
Japan	0.100%	12/20/25	JPY	6,691,100	44,104
Japan	0.300%	12/20/25	JPY	7,931,800	52,500
Japan	2.000%	12/20/25	JPY	1,711,450	11,736
Japan	0.005%	3/20/26	JPY	10,355,750	68,051
Japan	0.100%	3/20/26	JPY	2,613,300	17,213
Japan	2.100%	3/20/26	JPY	440,650	3,040
Japan	2.200%	3/20/26	JPY	409,950	2,835
Japan	0.005%	6/20/26	JPY	10,821,400	71,044
Japan	0.100%	6/20/26	JPY	2,784,100	18,322
Japan	0.005%	9/20/26	JPY	11,865,650	77,806
Japan	0.100%	9/20/26	JPY	3,558,700	23,397
Japan	2.200%	9/20/26	JPY	1,530,700	10,673
Japan	2.300%	9/20/26	JPY	17,900	125
Japan	0.005%	12/20/26	JPY	14,699,800	96,256
Japan	0.100%	12/20/26	JPY	9,358,350	61,457
Japan	2.100%	12/20/26	JPY	2,562,050	17,877
Japan	0.005%	3/20/27	JPY	16,990,650	111,083
Japan	0.100%	3/20/27	JPY	8,316,950	54,549
Japan	0.100%	3/20/27	JPY	10,331,150	67,760
Japan	2.000%	3/20/27	JPY	512,400	3,576
Japan	2.100%	3/20/27	JPY	179,300	1,255
Japan	0.005%	6/20/27	JPY	16,482,000	107,564
Japan	0.100%	6/20/27	JPY	7,347,850	48,116
Japan	2.100%	6/20/27	JPY	1,000,000	7,024
Japan	2.300%	6/20/27	JPY	1,010,200	7,143
Japan	0.100%	9/20/27	JPY	9,584,000	62,652
Japan	0.100%	9/20/27	JPY	6,850,000	44,780
Japan	2.200%	9/20/27	JPY	1,007,650	7,126
Japan	0.100%	12/20/27	JPY	8,264,400	53,932
Japan	0.200%	12/20/27	JPY	8,000,000	52,422
Japan	2.100%	12/20/27	JPY	2,988,300	21,113
Japan	0.100%	3/20/28	JPY	8,412,050	54,778
Japan	0.100%	3/20/28	JPY	13,418,550	87,380
Japan	0.200%	3/20/28	JPY	5,600,000	36,626
Japan	2.200%	3/20/28	JPY	3,824,050	27,196
Japan	2.400%	3/20/28	JPY	2,997,600	21,488
Japan	0.100%	6/20/28	JPY	8,595,250	55,842
Japan	0.100%	6/20/28	JPY	7,226,400	46,951
Japan	0.200%	6/20/28	JPY	7,117,200	46,451
Japan	0.300%	6/20/28	JPY	10,000,000	65,551
Japan	2.300%	6/20/28	JPY	760,000	5,441
Japan	2.400%	6/20/28	JPY	1,282,800	9,223
Japan	0.100%	9/20/28	JPY	8,030,450	52,054
Japan	2.100%	9/20/28	JPY	3,139,100	22,333
Japan	2.200%	9/20/28	JPY	614,850	4,394
Japan	0.100%	12/20/28	JPY	4,828,750	31,239
Japan	1.900%	12/20/28	JPY	3,709,800	26,230
Japan	2.100%	12/20/28	JPY	307,400	2,194
Japan	0.100%	3/20/29	JPY	8,564,400	55,290
Japan	1.900%	3/20/29	JPY	2,126,500	15,066
Japan	2.100%	3/20/29	JPY	2,312,500	16,544
Japan	0.100%	6/20/29	JPY	5,856,400	37,721
Japan	2.100%	6/20/29	JPY	2,833,600	20,321

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.100%	9/20/29	JPY	7,603,400	48,865
Japan	2.100%	9/20/29	JPY	3,705,350	26,636
Japan	2.800%	9/20/29	JPY	1,383,450	10,313
Japan	0.100%	12/20/29	JPY	6,851,550	43,930
Japan	2.100%	12/20/29	JPY	3,843,100	27,684
Japan	2.200%	12/20/29	JPY	2,941,200	21,302
Japan	2.100%	3/20/30	JPY	6,340,950	45,746
Japan	2.200%	3/20/30	JPY	3,228,150	23,422
Japan	2.300%	5/20/30	JPY	87,100	636
Japan	0.100%	6/20/30	JPY	8,053,050	51,300
Japan	1.600%	6/20/30	JPY	292,050	2,047
Japan	1.800%	6/20/30	JPY	20,450	145
Japan	2.000%	6/20/30	JPY	2,562,050	18,395
Japan	0.100%	9/20/30	JPY	4,406,850	27,959
Japan	1.800%	9/20/30	JPY	717,350	5,092
Japan	1.900%	9/20/30	JPY	2,239,250	15,994
Japan	0.100%	12/20/30	JPY	4,808,400	30,400
Japan	2.000%	12/20/30	JPY	2,837,200	20,402
Japan	2.100%	12/20/30	JPY	5,436,400	39,336
Japan	0.100%	3/20/31	JPY	12,480,300	78,628
Japan	1.900%	3/20/31	JPY	3,074,450	21,981
Japan	2.000%	3/20/31	JPY	6,241,250	44,912
Japan	2.200%	3/20/31	JPY	4,556,200	33,219
Japan	1.800%	6/20/31	JPY	3,185,250	22,619
Japan	1.900%	6/20/31	JPY	6,348,850	45,388
Japan	0.100%	9/20/31	JPY	4,677,250	29,236
Japan	1.700%	9/20/31	JPY	8,040,350	56,694
Japan	1.800%	9/20/31	JPY	6,581,550	46,734
Japan	0.100%	12/20/31	JPY	4,544,700	28,294
Japan	1.700%	12/20/31	JPY	4,833,200	34,072
Japan	1.800%	12/20/31	JPY	9,444,650	67,076
Japan	0.200%	3/20/32	JPY	1,000,000	6,255
Japan	1.600%	3/20/32	JPY	4,586,150	32,089
Japan	1.700%	3/20/32	JPY	2,639,700	18,610
Japan	1.800%	3/20/32	JPY	5,379,000	38,213
Japan	0.200%	6/20/32	JPY	4,319,550	26,924
Japan	1.500%	6/20/32	JPY	3,228,150	22,404
Japan	1.600%	6/20/32	JPY	3,792,600	26,526
Japan	1.700%	6/20/32	JPY	3,000,000	21,149
Japan	0.200%	9/20/32	JPY	2,000,000	12,412
Japan	1.700%	9/20/32	JPY	13,017,100	91,823
Japan	1.800%	11/22/32	JPY	800,000	5,687
Japan	0.500%	12/20/32	JPY	3,500,000	22,277
Japan	1.700%	12/20/32	JPY	8,254,400	58,221
Japan	1.800%	12/20/32	JPY	4,574,450	32,517
Japan	0.500%	3/20/33	JPY	15,007,450	95,262
Japan	1.100%	3/20/33	JPY	800,000	5,358
Japan	1.500%	3/20/33	JPY	6,311,250	43,759
Japan	1.600%	3/20/33	JPY	5,101,150	35,672
Japan	0.400%	6/20/33	JPY	19,355,600	121,397
Japan	1.700%	6/20/33	JPY	1,294,250	9,131
Japan	1.700%	6/20/33	JPY	9,138,450	64,475
Japan	0.800%	9/20/33	JPY	1,000,000	6,507
Japan	1.700%	9/20/33	JPY	7,838,600	55,306
Japan	1.600%	12/20/33	JPY	7,503,300	52,429
Japan	2.000%	12/20/33	JPY	256,200	1,855
Japan	1.500%	3/20/34	JPY	5,000,000	34,582
Japan	2.400%	3/20/34	JPY	1,895,900	14,221
Japan	1.500%	6/20/34	JPY	8,276,150	57,159
Japan	2.500%	6/20/34	JPY	1,031,450	7,808
Japan	1.400%	9/20/34	JPY	11,128,950	76,003
Japan	2.500%	9/20/34	JPY	1,004,950	7,609
Japan	1.200%	12/20/34	JPY	11,566,650	77,258
Japan	2.400%	12/20/34	JPY	1,178,550	8,847
Japan	1.200%	3/20/35	JPY	10,380,300	69,213
Japan	2.300%	3/20/35	JPY	1,281,000	9,530
Japan	1.300%	6/20/35	JPY	7,640,850	51,383

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	2.300%	6/20/35	JPY	1,834,450	13,654
Japan	1.200%	9/20/35	JPY	9,898,000	65,727
Japan	2.500%	9/20/35	JPY	512,400	3,889
Japan	1.000%	12/20/35	JPY	9,160,050	59,331
Japan	2.300%	12/20/35	JPY	1,286,150	9,573
Japan	0.400%	3/20/36	JPY	7,084,800	42,546
Japan	2.500%	3/20/36	JPY	1,131,400	8,592
Japan	0.200%	6/20/36	JPY	6,397,900	37,283
Japan	2.500%	6/20/36	JPY	2,242,950	17,033
Japan	0.500%	9/20/36	JPY	12,147,850	73,262
Japan	2.500%	9/20/36	JPY	307,400	2,335
Japan	0.600%	12/20/36	JPY	9,445,400	57,468
Japan	2.300%	12/20/36	JPY	414,050	3,079
Japan	0.700%	3/20/37	JPY	8,555,500	52,497
Japan	2.400%	3/20/37	JPY	1,851,850	13,908
Japan	0.600%	6/20/37	JPY	9,009,250	54,336
Japan	0.600%	9/20/37	JPY	9,083,150	54,564
Japan	2.500%	9/20/37	JPY	1,688,650	12,821
Japan	0.600%	12/20/37	JPY	9,556,950	57,145
Japan	0.500%	3/20/38	JPY	9,975,050	58,511
Japan	2.500%	3/20/38	JPY	3,134,700	23,764
Japan	0.500%	6/20/38	JPY	13,318,600	77,753
Japan	0.700%	9/20/38	JPY	9,271,800	55,493
Japan	2.400%	9/20/38	JPY	2,572,400	19,256
Japan	0.500%	12/20/38	JPY	11,290,450	65,298
Japan	0.400%	3/20/39	JPY	11,564,900	65,470
Japan	2.300%	3/20/39	JPY	3,549,950	26,207
Japan	0.300%	6/20/39	JPY	13,302,400	73,678
Japan	0.300%	9/20/39	JPY	12,042,900	66,328
Japan	2.200%	9/20/39	JPY	5,874,850	42,717
Japan	0.300%	12/20/39	JPY	12,164,800	66,580
Japan	0.400%	3/20/40	JPY	13,734,200	76,047
Japan	2.300%	3/20/40	JPY	5,626,850	41,335
Japan	0.400%	6/20/40	JPY	17,434,450	95,925
Japan	0.400%	9/20/40	JPY	16,126,800	88,292
Japan	2.000%	9/20/40	JPY	9,206,700	64,796
Japan	0.500%	12/20/40	JPY	15,647,250	86,741
Japan	0.500%	3/20/41	JPY	14,665,650	80,948
Japan	2.200%	3/20/41	JPY	7,298,700	52,628
Japan	0.400%	6/20/41	JPY	16,576,750	89,395
Japan	0.500%	9/20/41	JPY	16,202,750	88,618
Japan	2.000%	9/20/41	JPY	7,308,600	51,126
Japan	0.500%	12/20/41	JPY	17,086,400	92,972
Japan	0.800%	3/20/42	JPY	14,733,450	84,446
Japan	2.000%	3/20/42	JPY	9,454,450	65,966
Japan	0.900%	6/20/42	JPY	13,214,000	76,870
Japan	1.100%	9/20/42	JPY	11,040,000	66,297
Japan	1.900%	9/20/42	JPY	11,001,050	75,378
Japan	1.400%	12/20/42	JPY	11,060,000	69,736
Japan	1.100%	3/20/43	JPY	10,070,000	60,102
Japan	1.800%	3/20/43	JPY	8,454,750	56,853
Japan	1.100%	6/20/43	JPY	13,286,150	79,005
Japan	1.900%	6/20/43	JPY	4,897,750	33,418
Japan	1.500%	9/20/43	JPY	5,100,000	32,554
Japan	1.800%	9/20/43	JPY	5,721,800	38,312
Japan	1.700%	12/20/43	JPY	4,389,800	28,858
Japan	1.700%	3/20/44	JPY	5,446,700	35,797
Japan	1.700%	6/20/44	JPY	4,962,200	32,549
Japan	1.700%	9/20/44	JPY	5,165,800	33,846
Japan	1.500%	12/20/44	JPY	3,986,800	25,181
Japan	1.500%	3/20/45	JPY	5,954,900	37,550
Japan	1.600%	6/20/45	JPY	3,205,100	20,553
Japan	1.400%	9/20/45	JPY	2,165,500	13,355
Japan	1.400%	12/20/45	JPY	2,772,150	17,064
Japan	0.800%	3/20/46	JPY	4,612,650	25,000
Japan	0.300%	6/20/46	JPY	5,982,000	28,673
Japan	0.500%	9/20/46	JPY	6,327,950	31,762

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Japan	0.600%	12/20/46	JPY	5,607,150	28,721
Japan	0.800%	3/20/47	JPY	5,138,400	27,534
Japan	0.800%	6/20/47	JPY	5,915,400	31,590
Japan	0.800%	9/20/47	JPY	5,227,600	27,823
Japan	0.800%	12/20/47	JPY	6,082,550	32,280
Japan	0.800%	3/20/48	JPY	6,883,300	36,411
8 Japan	2.400%	3/20/48	JPY	1,209,950	8,902
8 Japan	0.700%	6/20/48	JPY	7,992,400	41,085
8 Japan	0.900%	9/20/48	JPY	5,863,500	31,562
8 Japan	0.700%	12/20/48	JPY	6,466,600	33,020
8 Japan	0.500%	3/20/49	JPY	7,526,050	36,308
8 Japan	2.200%	3/20/49	JPY	1,632,650	11,571
8 Japan	0.400%	6/20/49	JPY	7,198,550	33,606
8 Japan	0.400%	9/20/49	JPY	7,946,200	36,949
8 Japan	0.400%	12/20/49	JPY	8,540,250	39,571
8 Japan	0.400%	3/20/50	JPY	9,362,550	43,137
8 Japan	2.200%	3/20/50	JPY	1,597,800	11,303
8 Japan	0.600%	6/20/50	JPY	9,658,350	46,990
8 Japan	0.600%	9/20/50	JPY	11,050,000	53,548
8 Japan	0.700%	12/20/50	JPY	11,875,450	59,007
8 Japan	0.700%	3/20/51	JPY	10,403,400	51,678
8 Japan	2.200%	3/20/51	JPY	2,017,000	14,250
8 Japan	0.700%	6/20/51	JPY	10,596,800	52,339
8 Japan	0.700%	9/20/51	JPY	11,110,300	54,760
8 Japan	0.700%	12/20/51	JPY	11,380,100	55,980
8 Japan	1.000%	3/20/52	JPY	10,784,000	57,579
8 Japan	2.000%	3/20/52	JPY	6,967,350	47,270
8 Japan	1.300%	6/20/52	JPY	9,711,000	56,005
8 Japan	1.400%	9/20/52	JPY	8,755,000	51,700
8 Japan	1.600%	12/20/52	JPY	8,884,550	55,065
8 Japan	1.400%	3/20/53	JPY	9,692,950	57,182
8 Japan	1.900%	3/20/53	JPY	3,782,450	25,144
8 Japan	1.200%	6/20/53	JPY	10,037,000	56,183
Japan	1.800%	9/20/53	JPY	3,700,000	24,059
Japan	1.700%	3/20/54	JPY	3,676,550	23,280
Japan	1.400%	3/20/55	JPY	4,776,950	27,978
Japan	0.400%	3/20/56	JPY	8,166,050	34,654
Japan	0.900%	3/20/57	JPY	8,775,400	43,860
Japan	0.800%	3/20/58	JPY	8,318,300	39,946
Japan	0.500%	3/20/59	JPY	10,457,450	44,465
Japan	0.500%	3/20/60	JPY	14,134,450	59,450
Japan	0.700%	3/20/61	JPY	14,787,800	66,511
Japan	1.000%	3/20/62	JPY	13,732,700	68,081
Japan	1.300%	3/20/63	JPY	7,379,000	40,039
Japan Bank for International Cooperation	3.125%	2/15/28	EUR	3,500	3,649
Japan Expressway Holding and Debt Repayment Agency	0.495%	11/29/24	JPY	778,800	5,158
Japan Expressway Holding and Debt Repayment Agency	0.466%	12/27/24	JPY	1,024,700	6,786
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/31/25	JPY	205,000	1,355
Japan Expressway Holding and Debt Repayment Agency	0.414%	2/28/25	JPY	209,600	1,388
Japan Expressway Holding and Debt Repayment Agency	0.450%	3/31/25	JPY	293,800	1,946
Japan Expressway Holding and Debt Repayment Agency	0.509%	5/30/25	JPY	297,100	1,971
Japan Expressway Holding and Debt Repayment Agency	0.557%	7/31/25	JPY	7,100	47
Japan Expressway Holding and Debt Repayment Agency	0.440%	8/29/25	JPY	32,700	217
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/30/26	JPY	384,700	2,543
Japan Expressway Holding and Debt Repayment Agency	0.145%	2/27/26	JPY	21,000	138
Japan Expressway Holding and Debt Repayment Agency	2.450%	3/19/26	JPY	190,000	1,316
Japan Expressway Holding and Debt Repayment Agency	0.020%	3/31/26	JPY	170,000	1,116
Japan Expressway Holding and Debt Repayment Agency	2.280%	4/20/27	JPY	30,000	210
Japan Expressway Holding and Debt Repayment Agency	0.140%	4/30/27	JPY	1,216,600	7,963
Japan Expressway Holding and Debt Repayment Agency	0.110%	5/31/27	JPY	5,600	37
Japan Expressway Holding and Debt Repayment Agency	0.130%	6/30/27	JPY	650,400	4,258
Japan Expressway Holding and Debt Repayment Agency	0.155%	8/31/27	JPY	429,700	2,806
Japan Expressway Holding and Debt Repayment Agency	0.090%	9/30/27	JPY	1,521,300	9,905
Japan Expressway Holding and Debt Repayment Agency	2.340%	10/20/27	JPY	640,000	4,525
Japan Expressway Holding and Debt Repayment Agency	0.170%	10/29/27	JPY	614,800	4,013
Japan Expressway Holding and Debt Repayment Agency	0.160%	11/30/27	JPY	307,500	2,005
Japan Expressway Holding and Debt Repayment Agency	2.250%	12/20/27	JPY	40,000	277

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan Expressway Holding and Debt Repayment Agency	0.185%	1/31/28	JPY	379,400	2,472
Japan Expressway Holding and Debt Repayment Agency	2.420%	6/20/28	JPY	750,000	5,358
Japan Expressway Holding and Debt Repayment Agency	0.150%	6/30/28	JPY	500,000	3,244
Japan Expressway Holding and Debt Repayment Agency	0.135%	7/31/28	JPY	1,000,000	6,478
Japan Expressway Holding and Debt Repayment Agency	2.370%	9/20/28	JPY	60,000	429
Japan Expressway Holding and Debt Repayment Agency	2.410%	4/20/29	JPY	320,000	2,306
Japan Expressway Holding and Debt Repayment Agency	2.100%	12/28/29	JPY	100,000	721
Japan Expressway Holding and Debt Repayment Agency	1.427%	7/31/34	JPY	200,000	1,359
Japan Expressway Holding and Debt Repayment Agency	1.338%	10/31/34	JPY	100,000	673
Japan Expressway Holding and Debt Repayment Agency	0.970%	1/31/35	JPY	1,000,000	6,458
Japan Expressway Holding and Debt Repayment Agency	1.240%	7/31/35	JPY	200,000	1,324
Japan Expressway Holding and Debt Repayment Agency	1.119%	10/31/35	JPY	300,000	1,957
Japan Expressway Holding and Debt Repayment Agency	0.934%	1/31/36	JPY	1,800,000	11,452
Japan Expressway Holding and Debt Repayment Agency	0.306%	4/30/36	JPY	100,000	587
Japan Expressway Holding and Debt Repayment Agency	0.149%	7/31/36	JPY	1,000,000	5,719
Japan Expressway Holding and Debt Repayment Agency	0.397%	10/31/36	JPY	100,000	588
Japan Expressway Holding and Debt Repayment Agency	0.591%	1/29/38	JPY	1,000,000	5,906
Japan Expressway Holding and Debt Repayment Agency	0.538%	5/31/38	JPY	100,000	582
Japan Expressway Holding and Debt Repayment Agency	0.543%	6/30/38	JPY	100,000	582
Japan Expressway Holding and Debt Repayment Agency	0.500%	9/17/38	JPY	100,000	568
Japan Expressway Holding and Debt Repayment Agency	0.625%	9/30/38	JPY	800,000	4,691
Japan Expressway Holding and Debt Repayment Agency	0.500%	3/18/39	JPY	100,000	562
Japan Expressway Holding and Debt Repayment Agency	2.300%	2/29/40	JPY	100,000	729
Japan Expressway Holding and Debt Repayment Agency	2.960%	3/19/46	JPY	270,000	2,119
Japan Expressway Holding and Debt Repayment Agency	2.870%	12/20/46	JPY	70,000	542
Japan Expressway Holding and Debt Repayment Agency	2.700%	3/20/48	JPY	1,050,000	7,888
Japan Expressway Holding and Debt Repayment Agency	0.730%	4/30/48	JPY	100,000	513
Japan Expressway Holding and Debt Repayment Agency	0.686%	7/31/48	JPY	100,000	505
Japan Expressway Holding and Debt Repayment Agency	0.542%	5/31/49	JPY	300,000	1,437
Japan Expressway Holding and Debt Repayment Agency	0.297%	9/30/49	JPY	200,000	888
Japan Expressway Holding and Debt Repayment Agency	0.422%	12/28/49	JPY	500,000	2,302
Japan Expressway Holding and Debt Repayment Agency	0.306%	3/31/50	JPY	100,000	443
Japan Expressway Holding and Debt Repayment Agency	1.861%	3/19/55	JPY	1,220,000	7,676
Japan Expressway Holding and Debt Repayment Agency	1.866%	3/19/55	JPY	140,000	882
Japan Expressway Holding and Debt Repayment Agency	1.291%	3/19/57	JPY	50,000	266
Japan Finance Corp.	0.000%	10/17/25	JPY	380,000	2,496
Japan Finance Organization for Municipalities	0.391%	4/25/25	JPY	115,200	762
Japan Finance Organization for Municipalities	0.484%	6/13/25	JPY	103,400	686
Japan Finance Organization for Municipalities	0.379%	12/12/25	JPY	300,000	1,985
Japan Finance Organization for Municipalities	0.320%	1/19/26	JPY	512,400	3,402
Japan Finance Organization for Municipalities	0.145%	2/16/26	JPY	46,000	303
Japan Finance Organization for Municipalities	0.020%	3/13/26	JPY	76,600	499
Japan Finance Organization for Municipalities	0.140%	4/16/27	JPY	128,000	838
Japan Finance Organization for Municipalities	0.110%	5/21/27	JPY	768,600	5,035
Japan Finance Organization for Municipalities	0.130%	6/14/27	JPY	600,000	3,932
Japan Finance Organization for Municipalities	2.320%	6/18/27	JPY	300,000	2,111
Japan Finance Organization for Municipalities	0.160%	7/16/27	JPY	542,400	3,556
Japan Finance Organization for Municipalities	0.090%	9/17/27	JPY	100,000	651
Japan Finance Organization for Municipalities	0.170%	10/15/27	JPY	512,400	3,346
Japan Finance Organization for Municipalities	0.160%	11/15/27	JPY	1,024,800	6,683
Japan Finance Organization for Municipalities	0.155%	12/17/27	JPY	400,000	2,607
Japan Finance Organization for Municipalities	0.185%	1/21/28	JPY	1,024,800	6,680
Japan Finance Organization for Municipalities	0.195%	2/15/28	JPY	22,500	147
Japan Finance Organization for Municipalities	2.290%	4/25/28	JPY	90,000	639
Japan Finance Organization for Municipalities	2.290%	4/27/29	JPY	30,000	215
Japan Finance Organization for Municipalities	2.266%	8/28/29	JPY	100,000	718
Japan Finance Organization for Municipalities	2.220%	1/28/30	JPY	1,150,000	8,258
Japan Finance Organization for Municipalities	0.224%	3/28/31	JPY	900,000	5,643
Japan Finance Organization for Municipalities	2.030%	6/27/31	JPY	90,000	641
Japan Finance Organization for Municipalities	0.681%	6/28/33	JPY	100,000	632
Japan Finance Organization for Municipalities	0.788%	8/26/33	JPY	200,000	1,275
Japan Finance Organization for Municipalities	2.950%	3/24/34	JPY	50,000	386
Japan Highway Public Corp.	2.220%	3/21/25	JPY	500,000	3,370
Japan Highway Public Corp.	2.660%	12/20/34	JPY	200,000	1,509
Japan Housing Finance Agency	0.040%	6/20/25	JPY	10,000	66
Japan Housing Finance Agency	0.075%	10/20/26	JPY	2,130,000	13,924
Japan Housing Finance Agency	0.547%	3/18/50	JPY	370,000	1,718

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Major Joint Local Government Bond	0.456%	12/25/24	JPY	1,229,700	8,099
Major Joint Local Government Bond	0.448%	2/25/25	JPY	1,178,500	7,808
Major Joint Local Government Bond	0.470%	3/25/25	JPY	896,600	5,940
Major Joint Local Government Bond	0.406%	4/25/25	JPY	1,870,300	12,383
Major Joint Local Government Bond	0.553%	5/23/25	JPY	2,613,200	17,340
Major Joint Local Government Bond	0.548%	6/25/25	JPY	1,332,200	8,841
Major Joint Local Government Bond	0.553%	7/25/25	JPY	637,200	4,193
Major Joint Local Government Bond	0.500%	8/25/25	JPY	819,900	5,439
Major Joint Local Government Bond	0.510%	9/25/25	JPY	1,112,200	7,355
Major Joint Local Government Bond	0.496%	11/25/25	JPY	512,400	3,398
Major Joint Local Government Bond	0.469%	12/25/25	JPY	2,613,200	17,332
Major Joint Local Government Bond	0.060%	8/25/26	JPY	22,500	147
Major Joint Local Government Bond	0.060%	10/23/26	JPY	14,900	98
Major Joint Local Government Bond	0.145%	12/25/26	JPY	1,690,900	11,082
Major Joint Local Government Bond	0.180%	1/25/27	JPY	1,583,300	10,385
Major Joint Local Government Bond	0.245%	2/25/27	JPY	871,000	5,731
Major Joint Local Government Bond	0.210%	3/25/27	JPY	998,100	6,558
Major Joint Local Government Bond	0.215%	10/25/27	JPY	406,100	2,662
Major Joint Local Government Bond	0.240%	2/25/28	JPY	245,400	1,602
Major Joint Local Government Bond	0.180%	4/25/28	JPY	2,920,700	18,991
Major Joint Local Government Bond	0.200%	5/25/28	JPY	456,000	2,966
Major Joint Local Government Bond	0.205%	6/23/28	JPY	536,000	3,485
Major Joint Local Government Bond	0.175%	7/25/28	JPY	22,800	148
Major Joint Local Government Bond	0.245%	8/25/28	JPY	267,500	1,740
Major Joint Local Government Bond	0.250%	9/25/28	JPY	698,100	4,538
Major Joint Local Government Bond	0.269%	10/25/28	JPY	93,400	607
Major Joint Local Government Bond	0.264%	11/24/28	JPY	100,000	650
Major Joint Local Government Bond	0.160%	1/25/29	JPY	825,000	5,324
Major Joint Local Government Bond	0.140%	2/22/29	JPY	820,000	5,283
Major Joint Local Government Bond	0.100%	4/25/29	JPY	1,878,900	12,060
Major Joint Local Government Bond	0.050%	9/25/29	JPY	25,600	163
Major Joint Local Government Bond	0.050%	10/25/29	JPY	1,000,000	6,368
Major Joint Local Government Bond	0.070%	11/22/29	JPY	1,872,100	11,925
Major Joint Local Government Bond	0.095%	2/25/30	JPY	15,300	97
Major Joint Local Government Bond	0.150%	6/25/30	JPY	512,400	3,251
Major Joint Local Government Bond	0.125%	8/23/30	JPY	225,500	1,425
Major Joint Local Government Bond	0.150%	9/25/30	JPY	75,100	475
Major Joint Local Government Bond	0.125%	10/25/30	JPY	1,749,400	11,022
Major Joint Local Government Bond	0.120%	11/25/30	JPY	33,200	209
Major Joint Local Government Bond	0.130%	1/24/31	JPY	500,000	3,139
Major Joint Local Government Bond	0.145%	2/25/31	JPY	1,368,800	8,590
Major Joint Local Government Bond	0.199%	4/25/31	JPY	90,100	566
Major Joint Local Government Bond	0.145%	6/25/31	JPY	375,800	2,345
Major Joint Local Government Bond	0.110%	12/25/31	JPY	1,000,000	6,170
Major Joint Local Government Bond	0.299%	4/23/32	JPY	3,763,200	23,482
Major Joint Local Government Bond	0.364%	7/23/32	JPY	250,000	1,564
Major Joint Local Government Bond	0.315%	8/25/32	JPY	250,000	1,555
Major Joint Local Government Bond	0.444%	10/25/32	JPY	1,000,000	6,278
Major Joint Local Government Bond	0.765%	4/25/33	JPY	600,000	3,861
Major Joint Local Government Bond	0.590%	7/25/33	JPY	300,000	1,896
Major Joint Local Government Bond	0.778%	8/25/33	JPY	100,000	643
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	0.000%	5/29/26	JPY	400,000	2,623
Osaka Prefecture	1.453%	9/26/34	JPY	140,000	953
Osaka Prefecture	0.366%	9/28/35	JPY	840,000	5,004
Osaka Prefecture	1.203%	9/28/35	JPY	900,000	5,925
Saitama Prefecture	2.290%	6/22/29	JPY	500,000	3,600
Tokyo Metropolitan Government	0.426%	12/20/24	JPY	71,600	471
Tokyo Metropolitan Government	0.386%	3/19/25	JPY	512,400	3,369
Tokyo Metropolitan Government	0.435%	3/19/25	JPY	1,270,100	8,345
Tokyo Metropolitan Government	0.499%	6/20/25	JPY	384,300	2,548
Tokyo Metropolitan Government	0.533%	6/20/25	JPY	256,100	1,684
Tokyo Metropolitan Government	0.456%	9/19/25	JPY	256,100	1,680
Tokyo Metropolitan Government	0.475%	9/19/25	JPY	563,500	3,696
Tokyo Metropolitan Government	0.444%	12/19/25	JPY	343,300	2,248
Tokyo Metropolitan Government	0.075%	9/18/26	JPY	90,900	596
Tokyo Metropolitan Government	0.210%	3/19/27	JPY	1,024,800	6,724
Tokyo Metropolitan Government	0.040%	6/20/29	JPY	819,900	5,232

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Tokyo Metropolitan Government	2.130%	6/20/29	JPY	100,000	714
Tokyo Metropolitan Government	0.095%	9/20/30	JPY	1,219,200	7,676
Tokyo Metropolitan Government	0.150%	12/20/30	JPY	811,700	5,111
Tokyo Metropolitan Government	0.080%	3/20/31	JPY	45,000	281
Tokyo Metropolitan Government	1.980%	6/20/31	JPY	180,000	1,288
Tokyo Metropolitan Government	1.293%	6/20/35	JPY	340,000	2,264
					10,934,740
Jersey (0.0%)					
Bailiwick of Jersey	3.750%	6/9/54	GBP	728	641
Kazakhstan (0.0%)					
³ Republic of Kazakhstan	1.550%	11/9/23	EUR	1,628	1,718
Republic of Kazakhstan	0.600%	9/30/26	EUR	812	760
³ Republic of Kazakhstan	0.600%	9/30/26	EUR	3,156	2,955
Republic of Kazakhstan	2.375%	11/9/28	EUR	2,387	2,252
³ Republic of Kazakhstan	1.500%	9/30/34	EUR	2,434	1,810
					9,495
Latvia (0.1%)					
Republic of Latvia	3.875%	3/25/27	EUR	7,659	8,105
Republic of Latvia	3.500%	1/17/28	EUR	23,407	24,311
Republic of Latvia	0.000%	1/24/29	EUR	17,000	14,436
Republic of Latvia	0.000%	3/17/31	EUR	10,983	8,681
					55,533
Lithuania (0.1%)					
Republic of Lithuania	2.125%	10/29/26	EUR	7,072	7,053
Republic of Lithuania	4.125%	4/25/28	EUR	4,500	4,743
Republic of Lithuania	2.125%	6/1/32	EUR	26,805	24,270
Republic of Lithuania	3.875%	6/14/33	EUR	11,000	11,344
					47,410
Luxembourg (0.0%)					
Grand Duchy of Luxembourg	0.625%	2/1/27	EUR	2,500	2,438
Grand Duchy of Luxembourg	2.250%	3/19/28	EUR	1,536	1,566
Grand Duchy of Luxembourg	0.000%	4/28/30	EUR	3,000	2,589
State of the Grand-Duchy of Luxembourg	0.000%	3/24/31	EUR	14,000	11,694
State of the Grand-Duchy of Luxembourg	0.000%	9/14/32	EUR	25,000	19,853
State of the Grand-Duchy of Luxembourg	1.750%	5/25/42	EUR	7,500	5,891
					44,031
Malaysia (0.9%)					
Federation of Malaysia	3.882%	3/14/25	MYR	75,079	15,839
Federation of Malaysia	3.955%	9/15/25	MYR	238,326	50,387
Federation of Malaysia	3.726%	3/31/26	MYR	112,915	23,777
Federation of Malaysia	4.392%	4/15/26	MYR	35,723	7,630
Federation of Malaysia	3.906%	7/15/26	MYR	118,643	25,036
Federation of Malaysia	3.900%	11/30/26	MYR	67,108	14,156
Federation of Malaysia	3.892%	3/15/27	MYR	373	79
Federation of Malaysia	3.422%	9/30/27	MYR	134,278	27,729
Federation of Malaysia	3.899%	11/16/27	MYR	49,502	10,421
Federation of Malaysia	3.733%	6/15/28	MYR	130,850	27,220
Federation of Malaysia	3.871%	8/8/28	MYR	2,500	524
Federation of Malaysia	4.369%	10/31/28	MYR	144,150	30,884
Federation of Malaysia	4.504%	4/30/29	MYR	166,000	35,698
Federation of Malaysia	4.130%	7/9/29	MYR	94,390	19,915
Federation of Malaysia	3.885%	8/15/29	MYR	77,460	16,135
Federation of Malaysia	4.498%	4/15/30	MYR	71,702	15,390
Federation of Malaysia	3.465%	10/15/30	MYR	139,340	28,147
Federation of Malaysia	2.632%	4/15/31	MYR	32,034	6,086
Federation of Malaysia	4.232%	6/30/31	MYR	10,562	2,229
Federation of Malaysia	4.127%	4/15/32	MYR	12,757	2,674
Federation of Malaysia	3.582%	7/15/32	MYR	170,000	34,219
Federation of Malaysia	4.193%	10/7/32	MYR	68,600	14,439
Federation of Malaysia	3.844%	4/15/33	MYR	103,536	21,253
Federation of Malaysia	4.724%	6/15/33	MYR	37,424	8,224
Federation of Malaysia	4.582%	8/30/33	MYR	13,950	3,037
Federation of Malaysia	4.642%	11/7/33	MYR	58,024	12,695
Federation of Malaysia	3.828%	7/5/34	MYR	108,288	22,004

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Federation of Malaysia	4.119%	11/30/34	MYR	80,504	16,746
Federation of Malaysia	4.254%	5/31/35	MYR	54,605	11,474
Federation of Malaysia	3.447%	7/15/36	MYR	110,232	21,173
Federation of Malaysia	4.762%	4/7/37	MYR	23,781	5,223
Federation of Malaysia	4.893%	6/8/38	MYR	100,791	22,569
Federation of Malaysia	4.467%	9/15/39	MYR	75,715	15,925
Federation of Malaysia	3.757%	5/22/40	MYR	71,446	13,786
Federation of Malaysia	4.417%	9/30/41	MYR	104,838	21,690
Federation of Malaysia	4.696%	10/15/42	MYR	170,600	36,934
Federation of Malaysia	4.935%	9/30/43	MYR	9,096	2,020
Federation of Malaysia	4.736%	3/15/46	MYR	17,860	3,858
Federation of Malaysia	4.921%	7/6/48	MYR	58,178	12,857
Federation of Malaysia	4.638%	11/15/49	MYR	119,341	25,319
Federation of Malaysia	4.065%	6/15/50	MYR	93,261	17,972
Federation of Malaysia	5.357%	5/15/52	MYR	29,650	6,933
Federation of Malaysia	4.457%	3/31/53	MYR	140,000	28,869
					739,175
Mexico (0.9%)					
Mexican Bonos	10.000%	12/5/24	MXN	829,620	45,403
Mexican Bonos	5.000%	3/6/25	MXN	642,000	33,012
Mexican Bonos	5.750%	3/5/26	MXN	1,662,140	82,883
Mexican Bonos	7.000%	9/3/26	MXN	315,000	15,922
Mexican Bonos	5.500%	3/4/27	MXN	1,346,200	64,577
Mexican Bonos	7.500%	6/3/27	MXN	1,264,730	64,218
Mexican Bonos	8.500%	3/1/29	MXN	198,000	10,196
Mexican Bonos	8.500%	5/31/29	MXN	1,016,190	52,388
Mexican Bonos	7.750%	5/29/31	MXN	1,547,460	74,795
Mexican Bonos	7.500%	5/26/33	MXN	832,500	38,559
Mexican Bonos	7.750%	11/23/34	MXN	368,830	17,216
Mexican Bonos	8.000%	5/24/35	MXN	82,500	3,908
Mexican Bonos	10.000%	11/20/36	MXN	253,420	13,926
Mexican Bonos	8.500%	11/18/38	MXN	904,560	43,848
Mexican Bonos	7.750%	11/13/42	MXN	983,640	43,604
Mexican Bonos	8.000%	11/7/47	MXN	1,017,010	45,785
Mexican Bonos	8.000%	7/31/53	MXN	598,000	26,671
United Mexican States	1.625%	4/8/26	EUR	2,052	2,040
United Mexican States	1.350%	9/18/27	EUR	3,030	2,884
United Mexican States	1.750%	4/17/28	EUR	9,453	8,889
United Mexican States	3.625%	4/9/29	EUR	4,648	4,693
United Mexican States	1.125%	1/17/30	EUR	3,886	3,302
United Mexican States	2.375%	2/11/30	EUR	4,600	4,213
United Mexican States	3.375%	2/23/31	EUR	4,377	4,185
United Mexican States	1.450%	10/25/33	EUR	8,935	6,609
United Mexican States	2.250%	8/12/36	EUR	3,724	2,757
United Mexican States	2.875%	4/8/39	EUR	6,024	4,464
United Mexican States	3.000%	3/6/45	EUR	2,872	2,064
United Mexican States	2.125%	10/25/51	EUR	6,382	3,401
United Mexican States	5.625%	3/19/14	GBP	3,095	2,586
United Mexican States	4.000%	3/15/15	EUR	1,765	1,235
					730,233
Netherlands (1.6%)					
BNG Bank NV	0.200%	11/9/24	EUR	10,275	10,482
BNG Bank NV	0.250%	5/7/25	EUR	14,629	14,731
BNG Bank NV	3.250%	7/15/25	AUD	5,179	3,195
BNG Bank NV	1.625%	8/26/25	GBP	300	341
BNG Bank NV	1.000%	1/12/26	EUR	7,686	7,720
BNG Bank NV	0.125%	4/11/26	EUR	3,705	3,628
BNG Bank NV	3.250%	8/24/26	AUD	373	225
BNG Bank NV	0.625%	6/19/27	EUR	7,521	7,257
BNG Bank NV	3.500%	7/19/27	AUD	3,980	2,382
BNG Bank NV	0.750%	1/11/28	EUR	11,876	11,330
BNG Bank NV	3.300%	7/17/28	AUD	30,104	17,548
BNG Bank NV	5.200%	12/7/28	GBP	1,550	1,898
BNG Bank NV	0.100%	1/15/30	EUR	7,631	6,603
BNG Bank NV	1.375%	10/21/30	EUR	3,074	2,841
BNG Bank NV	0.000%	1/20/31	EUR	12,500	10,349

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BNG Bank NV	0.250%	1/12/32	EUR	5,900	4,816
BNG Bank NV	1.875%	7/13/32	EUR	6,000	5,579
BNG Bank NV	3.000%	1/11/33	EUR	15,000	15,184
BNG Bank NV	0.125%	4/19/33	EUR	7,636	5,883
BNG Bank NV	0.125%	7/9/35	EUR	34,808	24,616
BNG Bank NV	0.875%	10/17/35	EUR	2,543	1,970
BNG Bank NV	0.875%	10/24/36	EUR	9,300	6,933
BNG Bank NV	0.250%	11/22/36	EUR	9,300	6,301
BNG Bank NV	1.250%	3/30/37	EUR	9,300	7,223
BNG Bank NV	1.500%	3/29/38	EUR	1,545	1,215
BNG Bank NV	1.500%	7/15/39	EUR	2,094	1,603
BNG Bank NV	0.805%	6/28/49	EUR	3,700	1,927
³ Kingdom of Netherlands	0.250%	7/15/25	EUR	54,952	55,409
³ Kingdom of Netherlands	0.000%	1/15/26	EUR	25,000	24,743
³ Kingdom of Netherlands	0.500%	7/15/26	EUR	31,742	31,471
³ Kingdom of Netherlands	0.000%	1/15/27	EUR	101,614	97,973
³ Kingdom of Netherlands	0.750%	7/15/27	EUR	91,458	89,558
³ Kingdom of Netherlands	0.750%	7/15/28	EUR	51,539	49,411
³ Kingdom of Netherlands	0.250%	7/15/29	EUR	81,217	73,937
³ Kingdom of Netherlands	2.500%	1/15/30	EUR	48,053	49,449
³ Kingdom of Netherlands	0.000%	7/15/30	EUR	65,169	56,562
³ Kingdom of Netherlands	0.000%	7/15/31	EUR	57,762	48,520
³ Kingdom of Netherlands	0.500%	7/15/32	EUR	96,987	82,367
³ Kingdom of Netherlands	2.500%	1/15/33	EUR	53,546	53,832
^{3,10} Kingdom of Netherlands	2.500%	7/15/33	EUR	35,000	34,923
³ Kingdom of Netherlands	4.000%	1/15/37	EUR	63,551	71,825
³ Kingdom of Netherlands	0.000%	1/15/38	EUR	76,498	50,410
³ Kingdom of Netherlands	0.500%	1/15/40	EUR	34,720	23,653
³ Kingdom of Netherlands	3.750%	1/15/42	EUR	55,786	61,613
³ Kingdom of Netherlands	3.250%	1/15/44	EUR	18,000	18,740
³ Kingdom of Netherlands	2.750%	1/15/47	EUR	71,146	67,525
^{3,8} Kingdom of Netherlands	0.000%	1/15/52	EUR	69,318	29,508
³ Kingdom of Netherlands	2.000%	1/15/54	EUR	30,000	23,534
Nederlandse Waterschapsbank NV	5.200%	3/31/25	CAD	870	626
Nederlandse Waterschapsbank NV	3.400%	7/22/25	AUD	1,770	1,093
Nederlandse Waterschapsbank NV	0.250%	12/15/25	GBP	8,398	9,263
Nederlandse Waterschapsbank NV	3.150%	9/2/26	AUD	4,560	2,746
Nederlandse Waterschapsbank NV	0.000%	11/16/26	EUR	12,782	12,253
Nederlandse Waterschapsbank NV	3.250%	3/9/27	EUR	5,087	5,370
Nederlandse Waterschapsbank NV	1.000%	3/1/28	EUR	3,092	2,971
Nederlandse Waterschapsbank NV	3.450%	7/17/28	AUD	2,030	1,190
Nederlandse Waterschapsbank NV	3.300%	5/2/29	AUD	22,290	12,710
Nederlandse Waterschapsbank NV	0.500%	4/29/30	EUR	2,700	2,385
Nederlandse Waterschapsbank NV	0.000%	9/8/31	EUR	11,700	9,527
Nederlandse Waterschapsbank NV	3.000%	9/11/31	EUR	3,000	3,094
Nederlandse Waterschapsbank NV	0.250%	1/19/32	EUR	21,800	17,861
Nederlandse Waterschapsbank NV	5.375%	6/7/32	GBP	5,124	6,409
Nederlandse Waterschapsbank NV	1.250%	5/27/36	EUR	9,287	7,440
Nederlandse Waterschapsbank NV	0.000%	2/16/37	EUR	28,800	18,755
Nederlandse Waterschapsbank NV	1.500%	6/15/39	EUR	2,543	1,967
Nederlandse Waterschapsbank NV	0.750%	10/4/41	EUR	10,000	6,325
					1,400,728
New Zealand (0.4%)					
Auckland Council	0.625%	11/13/24	EUR	5,087	5,203
Auckland Council	3.500%	3/9/26	AUD	300	182
Auckland Council	0.125%	9/26/29	EUR	1,501	1,302
Housing New Zealand Ltd.	3.360%	6/12/25	NZD	5,390	3,019
Housing New Zealand Ltd.	2.247%	10/5/26	NZD	13,510	7,143
Housing New Zealand Ltd.	2.183%	4/24/30	NZD	3,720	1,735
Housing New Zealand Ltd.	1.534%	9/10/35	NZD	3,720	1,310
New Zealand	2.750%	4/15/25	NZD	69,821	39,068
New Zealand	0.500%	5/15/26	NZD	58,240	30,017
New Zealand	4.500%	4/15/27	NZD	76,170	43,132
New Zealand	0.250%	5/15/28	NZD	38,981	18,046
New Zealand	3.000%	4/20/29	NZD	43,255	22,317
New Zealand	1.500%	5/15/31	NZD	51,269	22,534
New Zealand	2.000%	5/15/32	NZD	48,164	21,312

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
New Zealand	3.500%	4/14/33	NZD	65,482	32,420
New Zealand	4.250%	5/15/34	NZD	32,000	16,585
New Zealand	2.750%	4/15/37	NZD	39,636	16,622
New Zealand	1.750%	5/15/41	NZD	29,092	9,457
New Zealand	2.750%	5/15/51	NZD	15,397	5,298
New Zealand Local Government Funding Agency Bond	2.750%	4/15/25	NZD	4,589	2,556
New Zealand Local Government Funding Agency Bond	1.500%	4/15/26	NZD	5,097	2,680
New Zealand Local Government Funding Agency Bond	4.500%	4/15/27	NZD	1,016	568
New Zealand Local Government Funding Agency Bond	1.500%	4/20/29	NZD	14,855	6,853
New Zealand Local Government Funding Agency Bond	3.500%	4/14/33	NZD	7,381	3,426
					312,785
Norway (0.2%)					
³ Kingdom of Norway	1.750%	3/13/25	NOK	89,307	7,732
³ Kingdom of Norway	1.500%	2/19/26	NOK	66,343	5,597
³ Kingdom of Norway	1.750%	2/17/27	NOK	78,080	6,488
³ Kingdom of Norway	2.000%	4/26/28	NOK	102,066	8,380
³ Kingdom of Norway	1.750%	9/6/29	NOK	182,140	14,403
³ Kingdom of Norway	1.375%	8/19/30	NOK	554,802	41,921
³ Kingdom of Norway	1.250%	9/17/31	NOK	221,910	16,171
³ Kingdom of Norway	3.000%	8/15/33	NOK	203,269	16,625
³ Kingdom of Norway	3.500%	10/6/42	NOK	110,000	9,448
Kommunalbanken A/S	4.250%	7/16/25	AUD	632	396
Kommunalbanken A/S	0.625%	4/20/26	EUR	4,090	4,039
Kommunalbanken A/S	0.600%	6/1/26	AUD	9,300	5,265
Kommunalbanken A/S	3.000%	12/9/26	AUD	4,592	2,736
Kommunalbanken A/S	0.875%	5/24/27	EUR	14,748	14,325
Kommunalbanken A/S	3.400%	7/24/28	AUD	4,080	2,379
Kommunalbanken A/S	0.050%	10/24/29	EUR	4,758	4,142
					160,047
Peru (0.2%)					
Republic of Peru	2.750%	1/30/26	EUR	7,182	7,289
Republic of Peru	8.200%	8/12/26	PEN	33,040	8,977
Republic of Peru	6.350%	8/12/28	PEN	55,780	14,313
Republic of Peru	5.940%	2/12/29	PEN	61,875	15,435
Republic of Peru	3.750%	3/1/30	EUR	996	991
Republic of Peru	6.950%	8/12/31	PEN	64,725	16,413
Republic of Peru	6.150%	8/12/32	PEN	61,596	14,648
Republic of Peru	1.250%	3/11/33	EUR	4,699	3,582
³ Republic of Peru	7.300%	8/12/33	PEN	57,680	14,701
Republic of Peru	5.400%	8/12/34	PEN	49,943	10,849
Republic of Peru	1.950%	11/17/36	EUR	4,339	3,112
Republic of Peru	6.900%	8/12/37	PEN	57,230	13,845
Republic of Peru	5.350%	8/12/40	PEN	33,749	6,810
Republic of Peru	6.850%	2/12/42	PEN	17,630	4,153
Republic of Peru	6.714%	2/12/55	PEN	8,125	1,843
					136,961
Philippines (0.0%)					
Republic of Philippines	0.250%	4/28/25	EUR	2,683	2,655
Republic of Philippines	0.875%	5/17/27	EUR	4,013	3,757
Republic of Philippines	0.700%	2/3/29	EUR	2,599	2,277
Republic of Philippines	1.200%	4/28/33	EUR	4,613	3,605
Republic of Philippines	1.750%	4/28/41	EUR	4,659	3,069
					15,363
Poland (0.6%)					
Bank Gospodarstwa Krajowego	1.375%	6/1/25	EUR	5,145	5,158
Bank Gospodarstwa Krajowego	1.750%	5/6/26	EUR	2,094	2,072
Bank Gospodarstwa Krajowego	1.625%	4/30/28	EUR	2,615	2,432
Bank Gospodarstwa Krajowego	0.375%	10/13/28	EUR	4,300	3,699
Bank Gospodarstwa Krajowego	3.000%	5/30/29	EUR	2,500	2,457
Bank Gospodarstwa Krajowego	2.000%	6/1/30	EUR	394	356
Bank Gospodarstwa Krajowego	0.500%	7/8/31	EUR	1,250	954
Bank Gospodarstwa Krajowego	5.125%	2/22/33	EUR	4,645	4,966
Republic of Poland	5.250%	1/20/25	EUR	3,792	4,070
Republic of Poland	0.000%	2/10/25	EUR	7,686	7,685
Republic of Poland	0.750%	4/25/25	PLN	148,117	33,060
Republic of Poland	3.250%	7/25/25	PLN	66,853	15,382

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Republic of Poland	1.500%	9/9/25	EUR	2,561	2,586
Republic of Poland	1.500%	1/19/26	EUR	24,494	24,642
Republic of Poland	2.500%	7/25/26	PLN	82,417	18,309
Republic of Poland	1.125%	8/7/26	EUR	1,794	1,760
Republic of Poland	0.250%	10/25/26	PLN	135,172	27,879
Republic of Poland	0.875%	5/10/27	EUR	16,806	16,061
Republic of Poland	3.750%	5/25/27	PLN	314,144	71,204
Republic of Poland	2.500%	7/25/27	PLN	79,101	17,116
Republic of Poland	1.375%	10/22/27	EUR	2,075	2,008
Republic of Poland	2.750%	4/25/28	PLN	134,365	28,849
Republic of Poland	7.500%	7/25/28	PLN	117,566	30,395
Republic of Poland	5.750%	4/25/29	PLN	13,192	3,187
Republic of Poland	2.750%	10/25/29	PLN	65,316	13,511
Republic of Poland	1.750%	4/25/32	PLN	491,810	86,801
Republic of Poland	2.750%	5/25/32	EUR	7,643	7,295
Republic of Poland	3.875%	2/14/33	EUR	5,940	6,103
Republic of Poland	6.000%	10/25/33	PLN	60,661	14,738
Republic of Poland	2.375%	1/18/36	EUR	6,821	5,820
Republic of Poland	4.250%	2/14/43	EUR	6,990	6,847
Republic of Poland	2.000%	10/25/46	EUR	225	153
Republic of Poland	4.000%	4/25/47	PLN	32,636	5,688
					473,243
Portugal (0.5%)					
³ Portugal Obrigacoes do Tesouro OT	2.875%	7/21/26	EUR	34,787	36,725
³ Portugal Obrigacoes do Tesouro OT	4.125%	4/14/27	EUR	51,893	56,745
³ Portugal Obrigacoes do Tesouro OT	0.700%	10/15/27	EUR	44,950	43,450
³ Portugal Obrigacoes do Tesouro OT	2.125%	10/17/28	EUR	25,000	25,281
³ Portugal Obrigacoes do Tesouro OT	1.950%	6/15/29	EUR	58,482	58,036
³ Portugal Obrigacoes do Tesouro OT	0.475%	10/18/30	EUR	38,430	33,588
³ Portugal Obrigacoes do Tesouro OT	0.300%	10/17/31	EUR	30,062	24,988
³ Portugal Obrigacoes do Tesouro OT	1.650%	7/16/32	EUR	51,521	46,945
³ Portugal Obrigacoes do Tesouro OT	2.250%	4/18/34	EUR	35,869	33,239
³ Portugal Obrigacoes do Tesouro OT	0.900%	10/12/35	EUR	22,037	16,839
³ Portugal Obrigacoes do Tesouro OT	4.100%	4/15/37	EUR	8,556	9,203
³ Portugal Obrigacoes do Tesouro OT	3.500%	6/18/38	EUR	33,000	33,052
³ Portugal Obrigacoes do Tesouro OT	1.150%	4/11/42	EUR	20,990	13,817
³ Portugal Obrigacoes do Tesouro OT	4.100%	2/15/45	EUR	22,545	23,609
					455,517
Romania (0.4%)					
Romania	4.750%	2/24/25	RON	50,000	10,468
Romania	2.750%	10/29/25	EUR	8,652	8,832
Romania	3.500%	11/25/25	RON	54,750	11,055
³ Romania	2.750%	2/26/26	EUR	1,906	1,923
Romania	3.250%	6/24/26	RON	49,260	9,716
Romania	5.000%	9/27/26	EUR	3,980	4,225
³ Romania	2.000%	12/8/26	EUR	1,869	1,804
Romania	2.375%	4/19/27	EUR	11,529	11,119
Romania	7.200%	5/31/27	RON	60,590	13,125
Romania	5.800%	7/26/27	RON	116,950	24,222
Romania	2.500%	10/25/27	RON	150,000	27,429
³ Romania	2.125%	3/7/28	EUR	2,708	2,482
Romania	2.125%	3/7/28	EUR	19,646	18,007
Romania	2.875%	5/26/28	EUR	17,178	16,301
Romania	8.750%	10/30/28	RON	79,560	18,260
Romania	4.850%	7/25/29	RON	50,000	9,642
Romania	6.625%	9/27/29	EUR	2,380	2,580
³ Romania	1.375%	12/2/29	EUR	1,655	1,358
Romania	1.375%	12/2/29	EUR	4,100	3,364
Romania	2.500%	2/8/30	EUR	3,587	3,125
³ Romania	3.624%	5/26/30	EUR	1,598	1,453
Romania	3.624%	5/26/30	EUR	25,320	23,026
³ Romania	1.750%	7/13/30	EUR	4,366	3,508
Romania	1.750%	7/13/30	EUR	7,768	6,241
Romania	7.350%	4/28/31	RON	31,000	6,724
Romania	2.124%	7/16/31	EUR	4,364	3,410
³ Romania	2.124%	7/16/31	EUR	2,208	1,725

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Romania	2.000%	1/28/32	EUR	2,785	2,110
³ Romania	2.000%	1/28/32	EUR	2,306	1,747
Romania	6.700%	2/25/32	RON	104,000	21,600
Romania	8.250%	9/29/32	RON	31,800	7,265
³ Romania	2.000%	4/14/33	EUR	1,892	1,367
Romania	6.375%	9/18/33	EUR	10,000	10,367
³ Romania	3.750%	2/7/34	EUR	2,148	1,783
Romania	3.750%	2/7/34	EUR	5,136	4,263
Romania	3.875%	10/29/35	EUR	7,467	6,161
Romania	4.250%	4/28/36	RON	159,810	25,979
Romania	4.125%	3/11/39	EUR	1,536	1,205
³ Romania	2.625%	12/2/40	EUR	1,023	634
Romania	2.625%	12/2/40	EUR	2,000	1,239
³ Romania	2.750%	4/14/41	EUR	4,774	2,947
Romania	2.750%	4/14/41	EUR	3,182	1,964
³ Romania	2.875%	4/13/42	EUR	2,728	1,681
³ Romania	4.625%	4/3/49	EUR	4,347	3,377
Romania	4.625%	4/3/49	EUR	5,124	3,981
³ Romania	3.375%	1/28/50	EUR	5,124	3,182
					347,976
Saudi Arabia (0.0%)					
³ Kingdom of Saudi Arabia	0.000%	3/3/24	EUR	17,870	18,595
³ Kingdom of Saudi Arabia	0.750%	7/9/27	EUR	5,087	4,754
³ Kingdom of Saudi Arabia	0.625%	3/3/30	EUR	7,682	6,529
Kingdom of Saudi Arabia	2.000%	7/9/39	EUR	7,411	5,280
					35,158
Singapore (0.5%)					
Housing & Development Board	2.495%	3/11/26	SGD	750	532
Housing & Development Board	2.035%	9/16/26	SGD	4,500	3,132
Housing & Development Board	2.675%	1/22/29	SGD	3,000	2,073
Housing & Development Board	2.598%	10/30/29	SGD	2,750	1,876
Housing & Development Board	3.995%	12/6/29	SGD	23,500	17,301
Housing & Development Board	3.080%	5/31/30	SGD	7,250	5,064
Housing & Development Board	2.545%	7/4/31	SGD	1,250	834
Housing & Development Board	1.865%	7/21/33	SGD	3,500	2,132
Republic of Singapore	2.375%	6/1/25	SGD	25,520	18,254
Republic of Singapore	0.500%	11/1/25	SGD	29,939	20,548
Republic of Singapore	2.125%	6/1/26	SGD	53,028	37,334
Republic of Singapore	1.250%	11/1/26	SGD	27,394	18,715
Republic of Singapore	3.500%	3/1/27	SGD	53,448	39,064
Republic of Singapore	2.875%	9/1/27	SGD	6,000	4,307
Republic of Singapore	2.625%	5/1/28	SGD	31,923	22,639
Republic of Singapore	2.875%	8/1/28	SGD	20,000	14,331
Republic of Singapore	2.875%	7/1/29	SGD	25,646	18,265
Republic of Singapore	2.875%	9/1/30	SGD	47,004	33,270
Republic of Singapore	1.625%	7/1/31	SGD	21,300	13,693
Republic of Singapore	2.625%	8/1/32	SGD	43,000	29,533
Republic of Singapore	3.375%	9/1/33	SGD	30,104	21,932
Republic of Singapore	2.250%	8/1/36	SGD	34,254	22,130
Republic of Singapore	2.375%	7/1/39	SGD	22,768	14,685
Republic of Singapore	2.750%	4/1/42	SGD	29,124	19,662
Republic of Singapore	2.750%	3/1/46	SGD	31,282	20,947
Republic of Singapore	1.875%	3/1/50	SGD	26,878	14,999
Republic of Singapore	1.875%	10/1/51	SGD	39,558	22,118
Republic of Singapore	3.000%	8/1/72	SGD	9,309	6,669
					446,039
Slovakia (0.2%)					
Slovak Republic	0.000%	6/17/24	EUR	4,965	5,127
Slovak Republic	0.250%	5/14/25	EUR	12,343	12,373
Slovak Republic	0.625%	5/22/26	EUR	6,661	6,564
Slovak Republic	1.375%	1/21/27	EUR	10,863	10,738
Slovak Republic	1.000%	6/12/28	EUR	17,304	16,269
Slovak Republic	0.750%	4/9/30	EUR	8,109	7,059
Slovak Republic	1.000%	5/14/32	EUR	28,704	23,556
Slovak Republic	4.000%	10/19/32	EUR	9,500	9,959
Slovak Republic	3.625%	6/8/33	EUR	10,000	10,208

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Slovak Republic	3.750%	2/23/35	EUR	30,673	30,636
Slovak Republic	0.375%	4/21/36	EUR	4,613	2,991
Slovak Republic	1.875%	3/9/37	EUR	5,200	4,098
Slovak Republic	4.000%	2/23/43	EUR	9,981	9,711
Slovak Republic	2.000%	10/17/47	EUR	11,595	7,754
Slovak Republic	2.250%	6/12/68	EUR	12,923	7,804
					164,847
Slovenia (0.1%)					
Republic of Slovenia	5.125%	3/30/26	EUR	4,099	4,493
Republic of Slovenia	1.250%	3/22/27	EUR	7,173	7,049
Republic of Slovenia	1.000%	3/6/28	EUR	17,933	17,101
Republic of Slovenia	1.188%	3/14/29	EUR	5,124	4,799
Republic of Slovenia	0.275%	1/14/30	EUR	7,686	6,651
Republic of Slovenia	0.000%	2/12/31	EUR	22,280	18,154
Republic of Slovenia	2.250%	3/3/32	EUR	29,681	28,156
Republic of Slovenia	3.625%	3/11/33	EUR	3,850	4,063
Republic of Slovenia	1.500%	3/25/35	EUR	2,130	1,734
Republic of Slovenia	3.125%	8/7/45	EUR	5,124	4,607
Republic of Slovenia	0.488%	10/20/50	EUR	8,307	3,596
					100,403
South Korea (3.0%)					
³ Export-Import Bank of Korea	3.500%	6/7/26	EUR	4,433	4,651
Export-Import Bank of Korea	4.000%	6/7/27	AUD	530	316
³ Export-Import Bank of Korea	3.625%	6/7/30	EUR	3,810	3,952
Korea Development Bank	2.625%	9/8/27	EUR	5,000	5,117
Korea Gas Corp.	0.000%	11/28/23	CHF	2,035	2,234
³ Korea Housing Finance Corp	1.963%	7/19/26	EUR	14,400	14,456
³ Korea Housing Finance Corp.	0.010%	2/5/25	EUR	2,543	2,551
Korea Housing Finance Corp.	0.010%	2/5/25	EUR	24,979	25,062
³ Korea Housing Finance Corp.	0.010%	7/7/25	EUR	7,457	7,369
Korea Housing Finance Corp.	0.010%	6/29/26	EUR	6,542	6,233
Korea National Housing Bond I	1.750%	4/30/24	KRW	8,800,000	6,452
Republic of Korea	1.875%	12/10/24	KRW	103,000,000	74,701
Republic of Korea	4.250%	12/10/24	KRW	20,000,000	14,882
Republic of Korea	1.500%	3/10/25	KRW	77,500,000	55,619
Republic of Korea	3.375%	3/10/25	KRW	155,000,000	114,056
Republic of Korea	2.250%	6/10/25	KRW	79,000,000	56,991
Republic of Korea	3.125%	6/10/25	KRW	45,000,000	32,913
Republic of Korea	1.125%	9/10/25	KRW	92,500,000	65,036
Republic of Korea	0.000%	9/16/25	EUR	6,298	6,209
Republic of Korea	2.250%	12/10/25	KRW	30,000,000	21,427
Republic of Korea	4.250%	12/10/25	KRW	110,000,000	81,816
Republic of Korea	1.250%	3/10/26	KRW	102,500,000	71,173
Republic of Korea	5.750%	3/10/26	KRW	14,000,000	10,759
Republic of Korea	1.875%	6/10/26	KRW	72,000,000	50,451
Republic of Korea	1.750%	9/10/26	KRW	57,500,000	39,912
Republic of Korea	1.500%	12/10/26	KRW	70,000,000	47,927
Republic of Korea	2.375%	3/10/27	KRW	110,000,000	77,009
Republic of Korea	5.250%	3/10/27	KRW	15,500,000	11,877
Republic of Korea	2.125%	6/10/27	KRW	75,000,000	51,808
Republic of Korea	3.125%	9/10/27	KRW	78,000,000	55,634
Republic of Korea	2.375%	12/10/27	KRW	45,000,000	31,080
Republic of Korea	3.250%	3/10/28	KRW	165,000,000	117,658
Republic of Korea	5.500%	3/10/28	KRW	20,000,000	15,571
Republic of Korea	2.625%	6/10/28	KRW	50,260,000	34,774
Republic of Korea	2.375%	12/10/28	KRW	50,000,000	33,899
Republic of Korea	1.875%	6/10/29	KRW	63,000,000	41,156
Republic of Korea	1.375%	12/10/29	KRW	75,000,000	47,060
Republic of Korea	5.500%	12/10/29	KRW	12,137,000	9,570
Republic of Korea	1.375%	6/10/30	KRW	94,000,000	58,025
Republic of Korea	1.500%	12/10/30	KRW	68,000,000	41,747
Republic of Korea	4.750%	12/10/30	KRW	28,000,000	21,273
Republic of Korea	2.000%	6/10/31	KRW	83,003,340	52,254
Republic of Korea	2.375%	12/10/31	KRW	55,000,000	35,382
Republic of Korea	4.000%	12/10/31	KRW	41,000,000	29,642
Republic of Korea	3.375%	6/10/32	KRW	45,000,000	30,999

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Korea	4.250%	12/10/32	KRW	64,700,000	47,519
Republic of Korea	3.750%	12/10/33	KRW	86,500,000	60,934
Republic of Korea	2.625%	9/10/35	KRW	49,000,000	30,670
Republic of Korea	1.500%	9/10/36	KRW	40,000,000	21,537
Republic of Korea	2.250%	9/10/37	KRW	20,000,000	11,719
Republic of Korea	2.375%	9/10/38	KRW	36,600,000	21,578
Republic of Korea	1.125%	9/10/39	KRW	26,800,000	12,805
Republic of Korea	1.500%	9/10/40	KRW	39,700,000	19,866
Republic of Korea	1.875%	9/10/41	KRW	31,000,000	16,326
Republic of Korea	3.250%	9/10/42	KRW	82,500,000	53,791
Republic of Korea	3.000%	12/10/42	KRW	59,500,000	37,328
Republic of Korea	2.750%	12/10/44	KRW	57,990,000	34,593
Republic of Korea	2.000%	3/10/46	KRW	49,000,000	25,088
Republic of Korea	2.125%	3/10/47	KRW	62,955,000	32,773
Republic of Korea	2.625%	3/10/48	KRW	98,695,000	56,523
Republic of Korea	2.000%	3/10/49	KRW	91,360,000	45,363
Republic of Korea	1.500%	3/10/50	KRW	153,730,000	68,940
Republic of Korea	1.875%	3/10/51	KRW	174,845,380	84,043
Republic of Korea	2.500%	3/10/52	KRW	112,490,770	61,534
Republic of Korea	3.125%	9/10/52	KRW	63,000,000	39,022
Republic of Korea	3.250%	3/10/53	KRW	133,800,000	84,839
Republic of Korea	2.000%	9/10/68	KRW	35,697,000	15,128
Republic of Korea	1.625%	9/10/70	KRW	34,012,000	12,288
Republic of Korea	3.500%	9/10/72	KRW	15,850,000	10,281
					2,523,171
Spain (4.6%)					
Adif Alta Velocidad	1.875%	1/28/25	EUR	7,600	7,846
Adif Alta Velocidad	0.950%	4/30/27	EUR	7,500	7,234
Adif Alta Velocidad	3.500%	7/30/28	EUR	3,300	3,465
Adif Alta Velocidad	0.550%	10/31/31	EUR	4,000	3,209
Autonomous Community of Andalusia Spain	0.500%	4/30/31	EUR	22,546	18,494
Autonomous Community of Madrid Spain	1.826%	4/30/25	EUR	7,173	7,377
Autonomous Community of Madrid Spain	4.300%	9/15/26	EUR	10,901	11,731
Autonomous Community of Madrid Spain	2.146%	4/30/27	EUR	8,710	8,771
Autonomous Community of Madrid Spain	1.773%	4/30/28	EUR	6,981	6,820
Autonomous Community of Madrid Spain	1.571%	4/30/29	EUR	10,248	9,704
Autonomous Community of Madrid Spain	2.080%	3/12/30	EUR	2,561	2,447
Autonomous Community of Madrid Spain	0.419%	4/30/30	EUR	2,021	1,726
Autonomous Community of Madrid Spain	0.420%	4/30/31	EUR	14,052	11,508
Basque Government	0.850%	4/30/30	EUR	8,751	7,730
Basque Government	0.450%	4/30/32	EUR	7,813	6,222
Basque Government	3.500%	4/30/33	EUR	8,000	8,125
Instituto de Credito Oficial	0.000%	4/30/26	EUR	13,227	12,830
Kingdom of Spain	0.000%	1/31/25	EUR	110,347	111,752
³ Kingdom of Spain	1.600%	4/30/25	EUR	47,900	49,315
Kingdom of Spain	0.000%	5/31/25	EUR	215,081	215,669
³ Kingdom of Spain	0.000%	1/31/26	EUR	267,974	263,154
³ Kingdom of Spain	1.950%	4/30/26	EUR	53,054	54,292
Kingdom of Spain	2.800%	5/31/26	EUR	138,565	144,599
Kingdom of Spain	0.000%	1/31/27	EUR	325,792	309,710
³ Kingdom of Spain	1.500%	4/30/27	EUR	13,222	13,154
³ Kingdom of Spain	0.800%	7/30/27	EUR	77,534	74,742
Kingdom of Spain	0.000%	1/31/28	EUR	266,032	244,607
³ Kingdom of Spain	1.400%	4/30/28	EUR	62,566	60,819
³ Kingdom of Spain	1.400%	7/30/28	EUR	61,318	59,330
³ Kingdom of Spain	5.150%	10/31/28	EUR	57,949	66,135
Kingdom of Spain	6.000%	1/31/29	EUR	41,740	49,565
Kingdom of Spain	5.250%	4/6/29	GBP	437	529
³ Kingdom of Spain	1.450%	4/30/29	EUR	73,522	70,123
Kingdom of Spain	0.800%	7/30/29	EUR	222,089	202,754
³ Kingdom of Spain	0.600%	10/31/29	EUR	100,000	89,485
³ Kingdom of Spain	0.500%	4/30/30	EUR	110,000	96,198
³ Kingdom of Spain	1.950%	7/30/30	EUR	100,000	95,745
³ Kingdom of Spain	1.250%	10/31/30	EUR	38,382	34,819
³ Kingdom of Spain	0.100%	4/30/31	EUR	98,000	79,959
³ Kingdom of Spain	0.500%	10/31/31	EUR	68,193	56,469
³ Kingdom of Spain	0.700%	4/30/32	EUR	81,585	67,459

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Kingdom of Spain	5.750%	7/30/32	EUR	22,396	27,188
³ Kingdom of Spain	2.550%	10/31/32	EUR	109,827	105,244
³ Kingdom of Spain	3.150%	4/30/33	EUR	167,515	166,873
³ Kingdom of Spain	2.350%	7/30/33	EUR	17,219	16,002
³ Kingdom of Spain	3.550%	10/31/33	EUR	120,254	123,207
³ Kingdom of Spain	1.850%	7/30/35	EUR	81,756	69,037
³ Kingdom of Spain	4.200%	1/31/37	EUR	32,343	34,410
³ Kingdom of Spain	0.850%	7/30/37	EUR	51,360	35,534
³ Kingdom of Spain	3.900%	7/30/39	EUR	82,641	82,967
³ Kingdom of Spain	4.900%	7/30/40	EUR	77,552	87,207
³ Kingdom of Spain	1.200%	10/31/40	EUR	61,751	40,837
³ Kingdom of Spain	4.700%	7/30/41	EUR	85,345	93,970
³ Kingdom of Spain	1.000%	7/30/42	EUR	28,941	17,479
³ Kingdom of Spain	3.450%	7/30/43	EUR	25,415	23,271
³ Kingdom of Spain	5.150%	10/31/44	EUR	56,520	65,486
³ Kingdom of Spain	2.900%	10/31/46	EUR	66,405	54,440
³ Kingdom of Spain	2.700%	10/31/48	EUR	59,351	45,896
³ Kingdom of Spain	1.000%	10/31/50	EUR	33,127	16,148
³ Kingdom of Spain	1.900%	10/31/52	EUR	125,444	75,896
³ Kingdom of Spain	3.450%	7/30/66	EUR	53,292	44,141
³ Kingdom of Spain	1.450%	10/31/71	EUR	36,946	15,605
Xunta de Galicia	3.711%	7/30/29	EUR	6,300	6,644

3,893,104

Supranational (4.3%)

African Development Bank	0.250%	11/21/24	EUR	11,580	11,801
African Development Bank	0.875%	12/16/24	GBP	3,758	4,340
African Development Bank	4.000%	1/10/25	AUD	7,312	4,587
African Development Bank	4.500%	6/2/26	AUD	3,178	1,988
African Development Bank	0.500%	6/22/26	GBP	16,308	17,604
African Development Bank	0.125%	10/7/26	EUR	2,049	1,976
African Development Bank	0.500%	3/22/27	EUR	10,191	9,832
African Development Bank	3.300%	7/27/27	AUD	509	302
African Development Bank	3.350%	8/8/28	AUD	373	217
African Development Bank	0.500%	3/21/29	EUR	7,854	7,173
African Development Bank	2.250%	9/14/29	EUR	18,696	18,638
Asian Development Bank	2.500%	12/19/24	GBP	8,000	9,408
Asian Development Bank	1.625%	1/28/25	CAD	7,114	4,917
Asian Development Bank	3.750%	3/12/25	AUD	5,725	3,578
Asian Development Bank	3.700%	6/17/25	AUD	40,000	24,922
Asian Development Bank	6.125%	8/15/25	GBP	15,025	18,515
Asian Development Bank	0.750%	2/10/26	CAD	6,586	4,335
Asian Development Bank	1.342%	6/18/26	NOK	18,000	1,485
Asian Development Bank	4.400%	7/13/26	CAD	4,725	3,374
Asian Development Bank	0.625%	9/15/26	GBP	3,792	4,075
Asian Development Bank	3.000%	10/14/26	AUD	925	555
Asian Development Bank	0.125%	12/15/26	GBP	8,198	8,612
Asian Development Bank	4.650%	2/16/27	CAD	1,424	1,026
Asian Development Bank	3.400%	9/10/27	AUD	11,655	6,956
Asian Development Bank	0.250%	10/28/27	GBP	6,918	7,040
Asian Development Bank	0.750%	12/7/27	GBP	6,365	6,582
Asian Development Bank	3.300%	5/24/28	CAD	3,900	2,673
Asian Development Bank	3.300%	8/8/28	AUD	1,320	770
Asian Development Bank	0.000%	10/24/29	EUR	7,788	6,798
Asian Development Bank	0.025%	1/31/30	EUR	7,834	6,762
Asian Development Bank	0.100%	6/17/31	EUR	8,447	6,985
Asian Development Bank	1.950%	7/22/32	EUR	8,930	8,363
Asian Development Bank	2.000%	6/10/37	EUR	4,669	4,032
Asian Infrastructure Investment Bank	1.000%	5/6/26	AUD	3,742	2,131
Asian Infrastructure Investment Bank	3.000%	2/14/28	EUR	34,800	36,213
Corp. Andina de Fomento	1.125%	2/13/25	EUR	7,631	7,740
Corp. Andina de Fomento	1.625%	6/3/25	EUR	3,965	4,022
Corp. Andina de Fomento	0.250%	2/4/26	EUR	100	97
Corp. Andina de Fomento	0.500%	2/26/26	CHF	4,435	4,696
Corp. Andina de Fomento	2.375%	7/13/27	EUR	3,440	3,409
Corp. Andina de Fomento	4.500%	9/14/27	AUD	816	479
Corp. Andina de Fomento	4.500%	3/7/28	EUR	24,057	25,733
Council of Europe Development Bank	0.750%	6/9/25	EUR	3,593	3,635

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Council of Europe Development Bank	0.375%	6/8/26	EUR	44,653	43,790
Council of Europe Development Bank	0.000%	4/9/27	EUR	4,760	4,510
Council of Europe Development Bank	0.250%	1/19/32	EUR	9,338	7,699
EUROFIMA	3.900%	12/19/25	AUD	505	313
EUROFIMA	3.000%	5/15/26	CHF	3,315	3,778
EUROFIMA	2.600%	1/13/27	AUD	12,660	7,418
EUROFIMA	4.550%	3/30/27	CAD	1,372	980
EUROFIMA	3.350%	5/21/29	AUD	2,190	1,241
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	2.875%	2/4/30	CHF	5,000	5,918
European Bank for Reconstruction & Development	5.625%	12/7/28	GBP	512	642
5 European Financial Stability Facility	0.400%	2/17/25	EUR	7,788	7,920
5 European Financial Stability Facility	0.200%	4/28/25	EUR	8,198	8,269
5 European Financial Stability Facility	0.500%	7/11/25	EUR	15,372	15,505
5 European Financial Stability Facility	0.000%	10/15/25	EUR	6,012	5,965
5 European Financial Stability Facility	0.400%	5/31/26	EUR	40,993	40,377
5 European Financial Stability Facility	0.000%	7/20/26	EUR	24,801	24,065
5 European Financial Stability Facility	2.750%	8/17/26	EUR	50,000	52,163
5 European Financial Stability Facility	0.750%	5/3/27	EUR	28,413	27,663
5 European Financial Stability Facility	0.875%	7/26/27	EUR	12,810	12,476
5 European Financial Stability Facility	0.000%	10/13/27	EUR	18,000	16,773
5 European Financial Stability Facility	0.950%	2/14/28	EUR	21,454	20,639
5 European Financial Stability Facility	0.875%	9/5/28	EUR	7,003	6,630
5 European Financial Stability Facility	3.000%	12/15/28	EUR	40,000	41,820
5 European Financial Stability Facility	0.050%	10/17/29	EUR	7,997	6,993
5 European Financial Stability Facility	2.750%	12/3/29	EUR	2,817	2,892
5 European Financial Stability Facility	0.125%	3/18/30	EUR	9,689	8,399
5 European Financial Stability Facility	0.000%	1/20/31	EUR	53,917	44,907
5 European Financial Stability Facility	3.875%	3/30/32	EUR	10,248	11,202
5 European Financial Stability Facility	2.875%	2/16/33	EUR	15,000	15,093
5 European Financial Stability Facility	1.250%	5/24/33	EUR	23,345	20,227
5 European Financial Stability Facility	3.000%	9/4/34	EUR	2,664	2,662
5 European Financial Stability Facility	0.875%	4/10/35	EUR	38,787	30,460
5 European Financial Stability Facility	3.375%	4/3/37	EUR	5,378	5,451
5 European Financial Stability Facility	1.450%	9/5/40	EUR	10,447	7,802
5 European Financial Stability Facility	1.700%	2/13/43	EUR	18,810	14,102
5 European Financial Stability Facility	2.350%	7/29/44	EUR	6,968	5,815
5 European Financial Stability Facility	1.200%	2/17/45	EUR	18,703	12,293
5 European Financial Stability Facility	1.375%	5/31/47	EUR	29,083	19,164
5 European Financial Stability Facility	1.800%	7/10/48	EUR	19,554	13,860
5 European Financial Stability Facility	0.700%	1/20/50	EUR	15,370	7,887
5 European Financial Stability Facility	0.050%	1/18/52	EUR	7,425	2,760
5 European Financial Stability Facility	0.700%	1/17/53	EUR	3,735	1,773
5 European Financial Stability Facility	1.750%	7/17/53	EUR	1,793	1,183
5 European Financial Stability Facility	2.000%	2/28/56	EUR	10,211	7,085
European Investment Bank	0.750%	11/15/24	GBP	12,651	14,673
European Investment Bank	1.625%	2/4/25	CHF	1,265	1,391
European Investment Bank	0.000%	3/25/25	EUR	1,536	1,549
European Investment Bank	0.125%	4/15/25	EUR	15,372	15,512
European Investment Bank	5.500%	4/15/25	GBP	1,366	1,666
European Investment Bank	1.125%	6/19/25	GBP	15,500	17,667
European Investment Bank	0.375%	7/16/25	EUR	11,837	11,912
European Investment Bank	2.750%	9/15/25	EUR	20,497	21,460
European Investment Bank	4.500%	10/15/25	EUR	7,686	8,296
European Investment Bank	2.900%	10/17/25	AUD	19,624	11,993
European Investment Bank	0.000%	3/13/26	EUR	5,124	5,033
European Investment Bank	0.375%	4/14/26	EUR	26,021	25,725
European Investment Bank	0.875%	5/15/26	GBP	5,000	5,495
European Investment Bank	3.100%	8/17/26	AUD	17,970	10,861
European Investment Bank	2.750%	8/25/26	PLN	5,102	1,122
European Investment Bank	1.000%	9/21/26	GBP	14,140	15,407
European Investment Bank	0.100%	10/15/26	EUR	12,611	12,207
European Investment Bank	1.750%	11/12/26	SEK	25,000	2,109
European Investment Bank	1.250%	11/13/26	EUR	3,074	3,074
European Investment Bank	0.000%	12/22/26	EUR	28,656	27,513
European Investment Bank	0.500%	1/15/27	EUR	27,516	26,815
European Investment Bank	3.500%	4/15/27	EUR	27,561	29,484
European Investment Bank	0.375%	9/15/27	EUR	75,514	71,847

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Investment Bank	3.750%	12/7/27	GBP	1,947	2,272
European Investment Bank	1.000%	1/28/28	CAD	5,538	3,454
European Investment Bank	3.300%	2/3/28	AUD	1,147	677
European Investment Bank	0.000%	3/28/28	EUR	19,098	17,573
European Investment Bank	1.375%	5/12/28	SEK	38,260	3,100
European Investment Bank	0.000%	5/15/28	EUR	5,124	4,697
European Investment Bank	0.000%	9/28/28	EUR	11,672	10,582
European Investment Bank	0.000%	12/7/28	GBP	1,332	1,272
European Investment Bank	6.000%	12/7/28	GBP	8,198	10,490
European Investment Bank	0.625%	1/22/29	EUR	23,372	21,686
European Investment Bank	3.300%	5/25/29	AUD	3,524	2,022
European Investment Bank	0.125%	6/20/29	EUR	5,894	5,251
European Investment Bank	0.250%	9/14/29	EUR	9,544	8,502
European Investment Bank	0.050%	11/15/29	EUR	20,000	17,516
European Investment Bank	0.050%	1/16/30	EUR	16,660	14,501
European Investment Bank	2.250%	3/15/30	EUR	35,000	34,869
European Investment Bank	4.000%	4/15/30	EUR	3,650	4,018
European Investment Bank	2.750%	7/30/30	EUR	35,198	35,961
European Investment Bank	0.000%	9/9/30	EUR	12,731	10,782
European Investment Bank	2.750%	9/13/30	EUR	15,373	15,724
European Investment Bank	0.000%	1/14/31	EUR	23,948	19,990
European Investment Bank	1.300%	1/27/31	AUD	6,510	3,077
European Investment Bank	1.000%	3/14/31	EUR	22,265	20,025
European Investment Bank	1.000%	4/14/32	EUR	16,396	14,333
European Investment Bank	5.625%	6/7/32	GBP	2,000	2,572
European Investment Bank	1.125%	11/15/32	EUR	10,248	8,922
European Investment Bank	2.875%	1/12/33	EUR	18,511	18,663
European Investment Bank	1.125%	4/13/33	EUR	15,372	13,235
European Investment Bank	3.000%	7/15/33	EUR	41,052	41,670
European Investment Bank	0.050%	10/13/34	EUR	12,721	9,219
European Investment Bank	2.625%	3/15/35	EUR	3,638	3,495
European Investment Bank	0.010%	11/15/35	EUR	16,341	11,235
European Investment Bank	0.200%	3/17/36	EUR	14,007	9,758
European Investment Bank	3.125%	6/30/36	CHF	505	653
European Investment Bank	1.125%	9/15/36	EUR	24,593	19,270
European Investment Bank	3.875%	6/8/37	GBP	10,767	11,605
European Investment Bank	0.500%	11/13/37	EUR	1,260	869
European Investment Bank	5.000%	4/15/39	GBP	3,584	4,302
European Investment Bank	2.750%	3/15/40	EUR	9,505	8,789
European Investment Bank	0.250%	6/15/40	EUR	11,552	6,933
European Investment Bank	0.010%	5/15/41	EUR	6,000	3,292
European Investment Bank	3.625%	3/14/42	EUR	2,869	2,928
European Investment Bank	1.000%	11/14/42	EUR	5,124	3,352
European Investment Bank	4.500%	3/7/44	GBP	4,355	4,783
European Investment Bank	1.750%	9/15/45	EUR	12,153	8,947
European Investment Bank	0.875%	9/13/47	EUR	5,124	2,960
European Investment Bank	1.500%	11/15/47	EUR	2,561	1,720
European Investment Bank	1.500%	10/16/48	EUR	1,575	1,040
European Investment Bank	0.050%	1/27/51	EUR	10,303	3,977
European Investment Bank	4.625%	10/12/54	GBP	3,945	4,347
European Stability Mechanism	0.000%	3/14/25	EUR	34,984	35,308
European Stability Mechanism	1.000%	9/23/25	EUR	20,497	20,770
European Stability Mechanism	0.500%	3/2/26	EUR	23,929	23,760
European Stability Mechanism	0.750%	3/15/27	EUR	19,640	19,170
European Stability Mechanism	0.750%	9/5/28	EUR	9,456	8,891
European Stability Mechanism	0.500%	3/5/29	EUR	21,522	19,720
European Stability Mechanism	0.010%	3/4/30	EUR	26,804	23,063
European Stability Mechanism	0.010%	10/15/31	EUR	12,202	9,913
European Stability Mechanism	1.125%	5/3/32	EUR	2,680	2,358
European Stability Mechanism	1.200%	5/23/33	EUR	6,148	5,317
European Stability Mechanism	1.625%	11/17/36	EUR	20,471	16,982
European Stability Mechanism	1.750%	10/20/45	EUR	5,124	3,735
European Stability Mechanism	1.800%	11/2/46	EUR	16,820	12,305
European Stability Mechanism	1.850%	12/1/55	EUR	17,355	11,366
European Union	0.500%	4/4/25	EUR	30,744	31,224
European Union	0.800%	7/4/25	EUR	65,600	66,493
European Union	0.000%	11/4/25	EUR	5,457	5,417

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Union	0.000%	7/6/26	EUR	48,703	47,338
European Union	3.000%	9/4/26	EUR	3,650	3,851
European Union	2.750%	10/5/26	EUR	114,300	119,285
European Union	2.000%	10/4/27	EUR	53,465	54,029
European Union	2.500%	11/4/27	EUR	9,736	10,032
European Union	2.875%	4/4/28	EUR	2,561	2,673
European Union	0.000%	6/2/28	EUR	49,300	45,208
European Union	0.000%	10/4/28	EUR	25,684	23,202
European Union	0.000%	7/4/29	EUR	30,922	27,325
European Union	1.375%	10/4/29	EUR	8,198	7,801
European Union	1.625%	12/4/29	EUR	97,813	94,021
European Union	0.000%	10/4/30	EUR	2,148	1,815
European Union	0.750%	4/4/31	EUR	16,781	14,763
European Union	0.000%	4/22/31	EUR	20,237	16,761
European Union	0.000%	7/4/31	EUR	138,695	113,384
European Union	1.000%	7/6/32	EUR	70,440	60,984
European Union	3.250%	7/4/34	EUR	30,000	30,643
European Union	0.000%	7/4/35	EUR	39,174	27,258
European Union	1.125%	4/4/36	EUR	10,248	8,106
European Union	0.250%	4/22/36	EUR	21,290	14,871
European Union	0.200%	6/4/36	EUR	44,216	30,455
European Union	0.400%	2/4/37	EUR	31,007	21,560
European Union	0.875%	3/11/37	EUR	1,868	1,386
European Union	1.125%	6/4/37	EUR	1,299	990
European Union	2.750%	12/4/37	EUR	38,312	35,887
European Union	3.375%	4/4/38	EUR	1,371	1,375
European Union	3.375%	10/4/38	EUR	57,212	56,586
European Union	0.100%	10/4/40	EUR	22,559	12,919
European Union	0.450%	7/4/41	EUR	49,591	29,348
European Union	3.750%	4/4/42	EUR	5,124	5,291
European Union	3.375%	11/4/42	EUR	41,436	40,097
European Union	1.250%	2/4/43	EUR	14,647	9,867
European Union	4.000%	4/4/44	EUR	34,878	36,725
European Union	0.450%	5/2/46	EUR	17,889	9,359
European Union	0.750%	1/4/47	EUR	21,887	12,266
European Union	2.625%	2/4/48	EUR	23,895	20,116
European Union	0.300%	11/4/50	EUR	14,661	6,325
European Union	0.700%	7/6/51	EUR	58,629	28,441
European Union	2.500%	10/4/52	EUR	70,503	55,240
European Union	3.000%	3/4/53	EUR	62,751	54,542
Inter-American Development Bank	1.375%	12/15/24	GBP	14,089	16,365
Inter-American Development Bank	0.750%	10/15/25	CAD	2,411	1,605
Inter-American Development Bank	2.750%	10/30/25	AUD	5,562	3,385
Inter-American Development Bank	1.250%	12/15/25	GBP	12,544	14,091
Inter-American Development Bank	4.400%	1/26/26	CAD	37	26
Inter-American Development Bank	4.250%	6/11/26	AUD	663	413
Inter-American Development Bank	1.000%	6/29/26	CAD	4,800	3,140
Inter-American Development Bank	0.500%	9/15/26	GBP	5,124	5,484
Inter-American Development Bank	0.875%	8/27/27	CAD	3,219	2,020
Inter-American Development Bank	2.125%	12/15/28	GBP	4,669	4,998
Inter-American Development Bank	3.290%	6/28/32	AUD	5,238	2,772
International Bank for Reconstruction & Development	1.900%	1/16/25	CAD	3,916	2,718
International Bank for Reconstruction & Development	4.250%	6/24/25	AUD	6,430	4,042
International Bank for Reconstruction & Development	0.750%	7/2/25	CAD	3,010	2,026
International Bank for Reconstruction & Development	2.900%	11/26/25	AUD	5,307	3,237
International Bank for Reconstruction & Development	0.625%	1/14/26	CAD	3,178	2,090
International Bank for Reconstruction & Development	0.750%	6/10/26	NZD	2,993	1,539
International Bank for Reconstruction & Development	0.250%	7/22/26	GBP	2,561	2,741
International Bank for Reconstruction & Development	1.200%	7/22/26	CAD	6,735	4,413
International Bank for Reconstruction & Development	3.000%	10/19/26	AUD	8,419	5,054
International Bank for Reconstruction & Development	0.750%	12/15/26	GBP	7,107	7,613
International Bank for Reconstruction & Development	0.000%	1/15/27	EUR	23,660	22,592
International Bank for Reconstruction & Development	1.800%	1/19/27	CAD	2,918	1,925
International Bank for Reconstruction & Development	0.250%	9/23/27	GBP	10,248	10,455
International Bank for Reconstruction & Development	0.625%	9/24/27	NZD	4,490	2,159
International Bank for Reconstruction & Development	0.875%	9/28/27	CAD	2,761	1,730
International Bank for Reconstruction & Development	0.625%	11/22/27	EUR	5,635	5,379

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
International Bank for Reconstruction & Development	4.400%	1/13/28	AUD	25,000	15,433
International Bank for Reconstruction & Development	3.700%	1/18/28	CAD	9,700	6,773
International Bank for Reconstruction & Development	0.010%	4/24/28	EUR	26,829	24,573
International Bank for Reconstruction & Development	1.625%	5/10/28	NZD	6,735	3,295
International Bank for Reconstruction & Development	0.625%	7/14/28	GBP	11,122	11,206
International Bank for Reconstruction & Development	3.300%	8/14/28	AUD	1,683	983
International Bank for Reconstruction & Development	4.875%	12/7/28	GBP	300	365
International Bank for Reconstruction & Development	1.250%	12/13/28	GBP	6,012	6,152
International Bank for Reconstruction & Development	1.950%	9/20/29	CAD	919	573
International Bank for Reconstruction & Development	1.000%	12/21/29	GBP	1,720	1,679
International Bank for Reconstruction & Development	0.000%	2/21/30	EUR	5,854	5,034
International Bank for Reconstruction & Development	0.500%	4/16/30	EUR	2,767	2,452
International Bank for Reconstruction & Development	5.750%	6/7/32	GBP	3,074	3,966
International Bank for Reconstruction & Development	0.625%	1/12/33	EUR	23,743	19,562
International Bank for Reconstruction & Development	1.200%	8/8/34	EUR	16,943	14,200
International Bank for Reconstruction & Development	0.500%	6/21/35	EUR	1,844	1,378
International Bank for Reconstruction & Development	0.100%	9/17/35	EUR	2,801	1,969
International Bank for Reconstruction & Development	3.100%	4/14/38	EUR	4,400	4,304
International Bank for Reconstruction & Development	3.450%	9/13/38	EUR	4,545	4,647
International Bank for Reconstruction & Development	0.700%	10/22/46	EUR	5,260	2,948
International Bank for Reconstruction & Development	0.125%	1/3/51	EUR	4,315	1,737
International Bank for Reconstruction & Development	0.200%	1/21/61	EUR	2,767	849
International Development Assn.	0.750%	9/21/28	GBP	1,502	1,510
International Development Assn.	0.000%	7/15/31	EUR	9,338	7,616
International Development Assn.	0.350%	4/22/36	EUR	12,139	8,679
International Development Assn.	1.750%	5/5/37	EUR	12,000	10,080
International Development Assn.	0.700%	1/17/42	EUR	5,789	3,602
International Finance Corp.	1.375%	3/7/25	GBP	5,032	5,814
International Finance Corp.	4.000%	4/3/25	AUD	4,156	2,605
International Finance Corp.	0.250%	12/15/25	GBP	5,226	5,747
International Finance Corp.	3.200%	7/22/26	AUD	12,741	7,720
International Finance Corp.	4.500%	8/21/26	CAD	1,400	1,002
International Finance Corp.	0.875%	9/15/26	GBP	7,515	8,142
International Finance Corp.	1.850%	1/28/27	CAD	5,138	3,395
International Finance Corp.	0.750%	7/22/27	GBP	5,124	5,363
International Finance Corp.	3.200%	10/18/27	AUD	611	361
International Finance Corp.	3.150%	6/26/29	AUD	4,864	2,758
International Finance Corp.	3.635%	8/26/33	AUD	6,500	3,473
International Finance Corp.	1.500%	4/15/35	AUD	13,020	5,219
Nordic Investment Bank	0.500%	11/3/25	EUR	10,055	10,036
Nordic Investment Bank	0.125%	12/15/26	GBP	13,368	14,018
					3,623,808
Sweden (0.3%)					
Kingdom of Sweden	2.500%	5/12/25	SEK	65,980	5,826
Kingdom of Sweden	0.750%	5/12/28	SEK	3,570	290
Kingdom of Sweden	0.750%	11/12/29	SEK	198,515	15,662
Kingdom of Sweden	0.125%	5/12/31	SEK	582,080	42,363
Kingdom of Sweden	2.250%	6/1/32	SEK	188,345	15,984
Kingdom of Sweden	1.750%	11/11/33	SEK	195,000	15,638
Kingdom of Sweden	3.500%	3/30/39	SEK	118,110	11,125
Kingdom of Sweden	1.375%	6/23/71	SEK	168,410	8,097
Kommuninvest I Sverige AB	1.000%	5/12/25	SEK	201,090	17,232
Kommuninvest I Sverige AB	0.750%	2/4/26	SEK	367,740	30,753
Kommuninvest I Sverige AB	1.000%	11/12/26	SEK	306,190	25,237
Kommuninvest I Sverige AB	3.250%	11/12/29	SEK	120,000	10,426
Region Stockholm	0.750%	2/26/25	EUR	2,543	2,580
Svensk Exportkredit AB	2.750%	2/23/28	EUR	25,000	25,680
					226,893
Switzerland (0.5%)					
Canton of Basel-Landschaft	1.375%	9/29/34	CHF	8,465	9,056
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	887
Canton of Geneva Switzerland	0.400%	4/28/36	CHF	2,545	2,381
Canton of Geneva Switzerland	0.600%	7/4/46	CHF	1,520	1,355
Canton of Vaud	2.000%	10/24/33	CHF	4,540	5,190
Canton of Zurich	1.250%	12/3/32	CHF	1,525	1,641

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Canton of Zurich	0.000%	11/10/33	CHF	1,000	942
Canton of Zurich	2.000%	7/29/38	CHF	5,100	5,922
Canton of Zurich	0.250%	7/12/39	CHF	6,375	5,643
Swiss Confederation	1.250%	6/11/24	CHF	10,818	11,869
Swiss Confederation	1.500%	7/24/25	CHF	8,904	9,826
Swiss Confederation	1.250%	5/28/26	CHF	71,517	78,857
Swiss Confederation	3.250%	6/27/27	CHF	4,593	5,442
Swiss Confederation	0.000%	6/22/29	CHF	22,568	23,444
Swiss Confederation	2.250%	6/22/31	CHF	44,889	53,710
Swiss Confederation	0.500%	6/27/32	CHF	7,246	7,571
Swiss Confederation	3.500%	4/8/33	CHF	10,512	13,996
Swiss Confederation	0.000%	6/26/34	CHF	7,655	7,485
Swiss Confederation	0.250%	6/23/35	CHF	52,207	51,780
Swiss Confederation	2.500%	3/8/36	CHF	3,137	3,995
Swiss Confederation	1.250%	6/27/37	CHF	15,437	17,186
Swiss Confederation	1.500%	10/26/38	CHF	10,000	11,454
Swiss Confederation	0.000%	7/24/39	CHF	9,185	8,389
Swiss Confederation	1.500%	4/30/42	CHF	20,974	24,211
Swiss Confederation	0.500%	6/28/45	CHF	12,757	12,153
Swiss Confederation	4.000%	1/6/49	CHF	9,337	16,567
Swiss Confederation	0.500%	5/24/55	CHF	3,188	2,964
Swiss Confederation	0.500%	5/30/58	CHF	16,313	14,981
Swiss Confederation	2.000%	6/25/64	CHF	2,449	3,570
					414,471
Thailand (0.7%)					
Kingdom of Thailand	1.450%	12/17/24	THB	1,149,482	31,624
Kingdom of Thailand	0.950%	6/17/25	THB	1,007,774	27,340
Kingdom of Thailand	3.850%	12/12/25	THB	637,918	18,204
Kingdom of Thailand	2.125%	12/17/26	THB	496,408	13,579
Kingdom of Thailand	1.000%	6/17/27	THB	1,757,022	45,918
Kingdom of Thailand	3.580%	12/17/27	THB	466,275	13,353
Kingdom of Thailand	5.670%	3/13/28	THB	61,239	1,893
Kingdom of Thailand	2.650%	6/17/28	THB	1,100,000	30,326
Kingdom of Thailand	2.875%	12/17/28	THB	839,187	23,332
Kingdom of Thailand	4.875%	6/22/29	THB	887,982	27,198
Kingdom of Thailand	1.600%	12/17/29	THB	744,661	19,143
Kingdom of Thailand	3.650%	6/20/31	THB	627,711	18,044
Kingdom of Thailand	2.000%	12/17/31	THB	1,142,818	29,158
Kingdom of Thailand	3.775%	6/25/32	THB	769,585	22,299
Kingdom of Thailand	3.350%	6/17/33	THB	995,000	27,973
Kingdom of Thailand	1.600%	6/17/35	THB	153,099	3,539
Kingdom of Thailand	1.585%	12/17/35	THB	1,231,603	28,006
Kingdom of Thailand	3.400%	6/17/36	THB	1,511,203	41,664
Kingdom of Thailand	3.390%	6/17/37	THB	881,000	24,239
Kingdom of Thailand	4.260%	12/12/37	THB	141,362	4,154
Kingdom of Thailand	3.300%	6/17/38	THB	1,076,247	28,855
Kingdom of Thailand	3.800%	6/14/41	THB	76,549	2,147
Kingdom of Thailand	2.000%	6/17/42	THB	970,118	21,088
Kingdom of Thailand	3.450%	6/17/43	THB	810,000	21,682
Kingdom of Thailand	4.675%	6/29/44	THB	429,761	13,577
Kingdom of Thailand	2.875%	6/17/46	THB	576,435	13,723
Kingdom of Thailand	3.140%	6/17/47	THB	811,000	20,207
Kingdom of Thailand	1.875%	6/17/49	THB	472,937	8,933
Kingdom of Thailand	2.750%	6/17/52	THB	137,200	3,025
Kingdom of Thailand	4.850%	6/17/61	THB	9,492	303
Kingdom of Thailand	4.000%	6/17/66	THB	248,447	6,898
Kingdom of Thailand	3.600%	6/17/67	THB	1,195,459	30,290
Kingdom of Thailand	2.500%	6/17/71	THB	93,000	1,686
Kingdom of Thailand	4.000%	6/17/72	THB	160,000	4,410
					627,810
United Kingdom (4.4%)					
¹ Community Finance Co. 1 plc	5.017%	7/31/34	GBP	2,253	2,592
⁶ LCR Finance plc	4.500%	12/7/28	GBP	3,843	4,610
⁶ LCR Finance plc	4.500%	12/7/38	GBP	820	927
⁶ LCR Finance plc	5.100%	3/7/51	GBP	3,433	4,087
Transport for London	2.125%	4/24/25	GBP	2,034	2,349

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Transport for London	3.875%	7/23/42	GBP	518	481
Transport for London	3.625%	5/15/45	GBP	2,019	1,754
United Kingdom Gilt	0.250%	1/31/25	GBP	221,740	254,798
United Kingdom Gilt	5.000%	3/7/25	GBP	62,379	76,005
United Kingdom Gilt	3.500%	10/22/25	GBP	98,327	116,635
United Kingdom Gilt	0.375%	10/22/26	GBP	81,655	88,085
United Kingdom Gilt	4.125%	1/29/27	GBP	270,952	324,826
United Kingdom Gilt	4.250%	12/7/27	GBP	7,775	9,405
United Kingdom Gilt	0.125%	1/31/28	GBP	35,534	36,206
United Kingdom Gilt	4.500%	6/7/28	GBP	88,316	107,416
United Kingdom Gilt	0.500%	1/31/29	GBP	180,289	179,326
United Kingdom Gilt	0.875%	10/22/29	GBP	40,000	39,896
United Kingdom Gilt	0.375%	10/22/30	GBP	62,000	57,355
United Kingdom Gilt	4.750%	12/7/30	GBP	64,441	80,125
United Kingdom Gilt	0.250%	7/31/31	GBP	150,992	133,717
United Kingdom Gilt	1.000%	1/31/32	GBP	70,000	65,122
United Kingdom Gilt	4.250%	6/7/32	GBP	98,346	118,046
United Kingdom Gilt	3.250%	1/31/33	GBP	140,000	153,816
United Kingdom Gilt	0.875%	7/31/33	GBP	63,000	54,830
United Kingdom Gilt	4.625%	1/31/34	GBP	17,000	20,697
United Kingdom Gilt	4.500%	9/7/34	GBP	59,109	71,095
United Kingdom Gilt	0.625%	7/31/35	GBP	68,948	53,381
United Kingdom Gilt	4.250%	3/7/36	GBP	54,829	63,850
United Kingdom Gilt	1.750%	9/7/37	GBP	120,886	101,913
United Kingdom Gilt	3.750%	1/29/38	GBP	107,747	116,163
United Kingdom Gilt	4.750%	12/7/38	GBP	22,186	26,754
United Kingdom Gilt	1.125%	1/31/39	GBP	98,949	72,107
United Kingdom Gilt	4.250%	9/7/39	GBP	46,239	52,249
United Kingdom Gilt	4.250%	12/7/40	GBP	53,250	59,697
United Kingdom Gilt	1.250%	10/22/41	GBP	99,525	68,144
United Kingdom Gilt	4.500%	12/7/42	GBP	48,730	55,807
United Kingdom Gilt	3.250%	1/22/44	GBP	92,157	87,201
United Kingdom Gilt	3.500%	1/22/45	GBP	55,260	53,946
United Kingdom Gilt	0.875%	1/31/46	GBP	72,149	39,577
United Kingdom Gilt	4.250%	12/7/46	GBP	79,111	86,135
United Kingdom Gilt	1.500%	7/22/47	GBP	60,600	38,071
United Kingdom Gilt	1.750%	1/22/49	GBP	41,486	27,128
United Kingdom Gilt	4.250%	12/7/49	GBP	47,188	50,993
United Kingdom Gilt	0.625%	10/22/50	GBP	58,909	25,696
United Kingdom Gilt	1.250%	7/31/51	GBP	84,644	45,620
United Kingdom Gilt	3.750%	7/22/52	GBP	53,582	52,839
United Kingdom Gilt	1.500%	7/31/53	GBP	43,769	24,766
United Kingdom Gilt	3.750%	10/22/53	GBP	124,429	122,702
United Kingdom Gilt	1.625%	10/22/54	GBP	50,592	29,298
United Kingdom Gilt	4.250%	12/7/55	GBP	64,510	69,469
United Kingdom Gilt	1.750%	7/22/57	GBP	52,515	30,887
United Kingdom Gilt	4.000%	1/22/60	GBP	35,637	36,680
United Kingdom Gilt	0.500%	10/22/61	GBP	67,029	21,331
United Kingdom Gilt	4.000%	10/22/63	GBP	39,201	40,409
United Kingdom Gilt	2.500%	7/22/65	GBP	68,527	48,568
United Kingdom Gilt	3.500%	7/22/68	GBP	68,734	63,268
United Kingdom Gilt	1.625%	10/22/71	GBP	62,836	31,953
United Kingdom Gilt	1.125%	10/22/73	GBP	54,639	21,660
					3,722,463
Total Sovereign Bonds (Cost \$80,923,504)					65,751,156

Total International Bond Index Fund

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.1%)			
Money Market Fund (0.1%)			
¹² Vanguard Market Liquidity Fund (Cost \$110,284)	5.420%	1,103,064	110,295
Total Investments (98.6%) (Cost \$102,206,663)			84,009,538
Other Assets and Liabilities—Net (1.4%)			1,180,612
Net Assets (100.0%)			85,190,150

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 October 31, 2023, the aggregate value was \$9,910,695,000, representing 11.6% 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 \$1,222,253,000 have been pledged as collateral for open forward currency contracts.

9 Securities with a value of \$20,850,000 have been segregated as collateral for open forward currency contracts.

10 Securities with a value of \$5,556,000 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.

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.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

				(\$000)
	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Long Futures Contracts				
KRW 10-Year Treasury Bond	December 2023	222	17,293	(586)
Euro-Schatz	December 2023	3,021	336,194	(1,057)
				(1,643)

Total International Bond Index Fund

Futures Contracts (continued)

	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
				(\$000)
Short Futures Contracts				
Euro-Bobl	December 2023	(1,479)	(181,986)	(624)
				(2,267)

Forward Currency Contracts

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
		Receive		Deliver			
State Street Bank & Trust Co.	12/4/23	AUD	83,000	USD	52,605	108	—
BNP Paribas	11/2/23	AUD	77,000	USD	49,745	—	(897)
UBS AG	11/2/23	AUD	12,000	USD	7,614	—	(1)
Royal Bank of Canada	11/2/23	CAD	133,760	USD	98,995	—	(2,536)
Toronto-Dominion Bank	11/2/23	CAD	75,240	USD	55,675	—	(1,417)
BNP Paribas	11/2/23	CHF	17,000	USD	18,642	50	—
State Street Bank & Trust Co.	11/6/23	CLP	59,165,819	USD	64,880	1,206	—
Bank of America, N.A.	11/6/23	CLP	22,417,008	USD	25,047	—	(8)
UBS AG	11/6/23	CLP	20,947,974	USD	22,876	521	—
Bank of America, N.A.	11/6/23	CLP	10,695,199	USD	11,587	359	—
JPMorgan Chase Bank, N.A.	11/3/23	CLP	3,000,000	USD	3,330	22	—
HSBC Bank plc	11/2/23	CNY	4,543,449	USD	621,307	—	(333)
Standard Chartered Bank	11/2/23	CNY	2,783,032	USD	380,352	18	—
Standard Chartered Bank	11/2/23	CNY	115,496	USD	15,847	—	(62)
Toronto-Dominion Bank	11/3/23	COP	196,345,141	USD	48,279	—	(610)
Toronto-Dominion Bank	11/3/23	COP	193,571,429	USD	46,741	256	—
State Street Bank & Trust Co.	11/3/23	COP	146,139,130	USD	35,003	476	—
UBS AG	11/3/23	COP	100,367,847	USD	24,361	6	—
Standard Chartered Bank	11/3/23	COP	96,120,811	USD	23,734	—	(397)
Wells Fargo Bank N.A.	11/3/23	COP	96,135,027	USD	23,551	—	(211)
Bank of America, N.A.	11/3/23	COP	54,854,000	USD	13,435	—	(117)
Bank of New York	11/2/23	CZK	9,609,650	USD	416,887	—	(3,044)
BNP Paribas	11/2/23	CZK	122,000	USD	5,297	—	(43)
Toronto-Dominion Bank	11/2/23	DKK	55,000	USD	7,821	—	(23)
Societe Generale SA	11/2/23	EUR	4,700,000	USD	4,960,944	12,516	—
Societe Generale SA	11/2/23	EUR	1,880,000	USD	1,991,719	—	(2,335)
Deutsche Bank AG	11/2/23	EUR	1,880,000	USD	1,984,812	4,572	—
Wells Fargo Bank N.A.	11/2/23	EUR	1,410,000	USD	1,495,634	—	(3,596)
Morgan Stanley Capital Services Inc.	11/2/23	EUR	1,410,000	USD	1,488,624	3,414	—
BNP Paribas	11/2/23	EUR	940,000	USD	993,439	1,253	—

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.	11/2/23	EUR	940,000	USD 992,781	1,911	—
Bank of New York	11/2/23	EUR	550,000	USD 579,819	2,182	—
Deutsche Bank AG	11/2/23	EUR	470,000	USD 498,905	—	(1,559)
Commonwealth Bank of Australia	11/2/23	EUR	470,000	USD 498,059	—	(713)
BNP Paribas	11/2/23	EUR	470,000	USD 497,871	—	(525)
Bank of America, N.A.	11/2/23	EUR	470,000	USD 497,636	—	(290)
Morgan Stanley Capital Services Inc.	11/2/23	EUR	470,000	USD 497,495	—	(149)
Bank of America, N.A.	11/2/23	EUR	470,000	USD 497,307	39	—
State Street Bank & Trust Co.	11/2/23	EUR	60,915	USD 64,568	—	(109)
UBS AG	11/2/23	EUR	16,000	USD 16,961	—	(30)
JPMorgan Chase Bank, N.A.	11/2/23	GBP	74,000	USD 90,336	—	(392)
Toronto-Dominion Bank	12/4/23	GBP	36,000	USD 43,692	75	—
Bank of New York	11/2/23	GBP	14,500	USD 17,711	—	(87)
JPMorgan Chase Bank, N.A.	11/3/23	HUF	31,067,601	USD 86,684	—	(778)
UBS AG	11/3/23	HUF	31,067,601	USD 86,460	—	(553)
JPMorgan Chase Bank, N.A.	11/3/23	HUF	1,500,000	USD 4,085	63	—
BNP Paribas	11/3/23	HUF	783,000	USD 2,123	42	—
Deutsche Bank AG	11/2/23	IDR	6,132,782,056	USD 385,348	724	—
Standard Chartered Bank	11/2/23	IDR	6,126,652,340	USD 384,236	1,448	—
Deutsche Bank AG	11/2/23	IDR	3,064,858,600	USD 193,124	—	(184)
Deutsche Bank AG	11/2/23	ILS	295,488	USD 72,888	221	—
State Street Bank & Trust Co.	12/4/23	ILS	39,000	USD 9,654	11	—
UBS AG	11/2/23	JPY	207,707,208	USD 1,387,012	—	(16,261)
Morgan Stanley Capital Services Inc.	11/2/23	JPY	137,975,043	USD 921,382	—	(10,824)
BNP Paribas	11/2/23	JPY	78,661,930	USD 525,707	—	(6,582)
JPMorgan Chase Bank, N.A.	11/2/23	JPY	2,587,000	USD 17,352	—	(279)
Toronto-Dominion Bank	11/2/23	JPY	790,900	USD 5,326	—	(106)
State Street Bank & Trust Co.	11/2/23	JPY	756,552	USD 5,094	—	(101)
State Street Bank & Trust Co.	11/2/23	KRW	1,169,882,040	USD 871,427	—	(5,119)
HSBC Bank plc	11/2/23	KRW	1,022,607,597	USD 758,599	—	(1,348)
BNP Paribas	11/2/23	KRW	687,143,417	USD 509,146	—	(310)
JPMorgan Chase Bank, N.A.	11/2/23	KRW	671,263,824	USD 495,855	1,222	—
JPMorgan Chase Bank, N.A.	11/2/23	KRW	343,485,837	USD 254,509	—	(155)
State Street Bank & Trust Co.	11/2/23	KRW	335,631,912	USD 248,395	143	—
Standard Chartered Bank	11/2/23	KRW	335,128,716	USD 247,510	656	—
HSBC Bank plc	11/2/23	KRW	335,128,716	USD 246,963	1,203	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)	
			Receive	Deliver			
Bank of America, N.A.	12/4/23	KRW	44,844,000	USD	33,229	38	—
UBS AG	11/2/23	KRW	44,100,000	USD	32,709	—	(52)
Morgan Stanley Capital Services Inc.	11/2/23	KRW	35,169,000	USD	26,160	—	(117)
Toronto-Dominion Bank	11/3/23	MXN	719,000	USD	39,996	—	(135)
BNP Paribas	11/3/23	MXN	237,000	USD	13,568	—	(429)
BNP Paribas	11/2/23	MYR	1,433,008	USD	300,025	782	—
HSBC Bank plc	11/2/23	MYR	717,221	USD	150,851	—	(297)
BNP Paribas	11/2/23	MYR	717,221	USD	150,835	—	(281)
HSBC Bank plc	11/2/23	MYR	716,862	USD	149,783	695	—
Standard Chartered Bank	11/2/23	MYR	143,305	USD	30,338	—	(257)
Standard Chartered Bank	12/4/23	MYR	6,009	USD	1,260	4	—
BNP Paribas	11/2/23	NZD	12,000	USD	7,210	—	(219)
State Street Bank & Trust Co.	11/6/23	PEN	182,416	USD	47,179	293	—
Citibank, N.A.	11/6/23	PEN	91,167	USD	23,785	—	(60)
Wells Fargo Bank N.A.	11/6/23	PEN	91,167	USD	23,763	—	(38)
Wells Fargo Bank N.A.	11/6/23	PEN	91,157	USD	23,689	33	—
Citibank, N.A.	11/6/23	PEN	43,467	USD	11,308	4	—
Barclays Bank plc	11/6/23	PEN	17,000	USD	4,479	—	(55)
Deutsche Bank AG	11/3/23	PLN	796,954	USD	191,392	—	(2,190)
Wells Fargo Bank N.A.	11/3/23	PLN	796,954	USD	191,346	—	(2,144)
Societe Generale SA	11/2/23	RON	455,000	USD	97,744	—	(815)
HSBC Bank plc	11/2/23	RON	455,000	USD	97,493	—	(564)
BNP Paribas	11/2/23	SEK	883,000	USD	80,906	—	(1,795)
Toronto-Dominion Bank	11/2/23	SEK	58,000	USD	5,345	—	(149)
JPMorgan Chase Bank, N.A.	11/2/23	SGD	14,000	USD	10,242	—	(15)
BNP Paribas	11/2/23	SGD	7,000	USD	5,135	—	(22)
Standard Chartered Bank	11/2/23	THB	5,794,607	USD	160,658	587	—
UBS AG	11/2/23	THB	4,508,280	USD	125,579	—	(128)
JPMorgan Chase Bank, N.A.	11/2/23	THB	4,508,956	USD	124,815	654	—
UBS AG	11/2/23	THB	4,508,731	USD	124,551	913	—
BNP Paribas	11/2/23	THB	4,508,956	USD	123,992	1,478	—
HSBC Bank plc	11/2/23	THB	3,414	USD	94	1	—
Commonwealth Bank of Australia	12/4/23	USD	1,438,765	AUD	2,270,033	—	(2,920)
Commonwealth Bank of Australia	11/2/23	USD	1,402,509	AUD	2,170,881	25,313	—
JPMorgan Chase Bank, N.A.	11/2/23	USD	1,147,495	AUD	1,776,176	20,698	—
JPMorgan Chase Bank, N.A.	12/4/23	USD	1,085,391	AUD	1,712,481	—	(2,196)
UBS AG	12/4/23	USD	464,776	AUD	733,311	—	(946)
UBS AG	11/2/23	USD	472,762	AUD	731,769	8,533	—
Toronto-Dominion Bank	11/2/23	USD	80,351	AUD	126,000	417	—

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.	12/4/23	USD	22,227	AUD 35,000	—	(1)
Toronto-Dominion Bank	12/4/23	USD	2,936,962	CAD 4,075,480	—	(3,394)
Toronto-Dominion Bank	11/2/23	USD	2,810,178	CAD 3,799,611	70,169	—
Bank of New York	12/4/23	USD	1,016,760	CAD 1,410,000	—	(519)
Royal Bank of Canada	11/2/23	USD	830,180	CAD 1,121,141	21,694	—
Morgan Stanley Capital Services Inc.	12/4/23	USD	375,491	CAD 520,947	—	(360)
Bank of New York	11/2/23	USD	360,755	CAD 484,500	11,369	—
Wells Fargo Bank N.A.	11/2/23	USD	349,615	CAD 470,000	10,685	—
Commonwealth Bank of Australia	11/2/23	USD	349,200	CAD 470,000	10,269	—
Morgan Stanley Capital Services Inc.	11/2/23	USD	348,552	CAD 470,000	9,622	—
State Street Bank & Trust Co.	11/2/23	USD	347,753	CAD 470,000	8,822	—
Royal Bank of Canada	12/4/23	USD	338,912	CAD 470,000	—	(181)
Wells Fargo Bank N.A.	12/4/23	USD	338,837	CAD 470,000	—	(256)
State Street Bank & Trust Co.	12/4/23	USD	73,275	CAD 101,640	—	(56)
Commonwealth Bank of Australia	12/4/23	USD	66,374	CAD 92,000	—	(2)
Bank of Montreal	12/4/23	USD	36,175	CAD 50,186	—	(33)
BNP Paribas	12/4/23	USD	27,386	CAD 38,000	—	(30)
HSBC Bank plc	11/2/23	USD	16,151	CAD 22,000	287	—
UBS AG	11/2/23	USD	757,503	CHF 690,940	—	(2,221)
Toronto-Dominion Bank	11/2/23	USD	353,618	CHF 322,466	—	(950)
UBS AG	12/4/23	USD	335,798	CHF 302,404	2,067	—
State Street Bank & Trust Co.	12/4/23	USD	334,021	CHF 302,404	290	—
Toronto-Dominion Bank	12/4/23	USD	289,970	CHF 263,000	—	(275)
UBS AG	12/4/23	USD	234,225	CHF 212,440	—	(222)
State Street Bank & Trust Co.	11/2/23	USD	50,110	CHF 46,000	—	(469)
BNP Paribas	11/2/23	USD	42,038	CHF 38,342	—	(121)
BNP Paribas	12/4/23	USD	17,641	CHF 16,000	—	(17)
Royal Bank of Canada	11/2/23	USD	7,233	CHF 6,500	86	—
Standard Chartered Bank	11/2/23	USD	4,447	CHF 4,000	49	—
State Street Bank & Trust Co.	11/6/23	USD	94,006	CLP 85,202,566	—	(1,160)
State Street Bank & Trust Co.	12/5/23	USD	59,450	CLP 54,359,819	—	(1,164)
Toronto-Dominion Bank	11/6/23	USD	30,948	CLP 28,023,435	—	(353)
Bank of America, N.A.	12/5/23	USD	25,005	CLP 22,417,008	9	—
UBS AG	12/5/23	USD	22,832	CLP 20,947,974	—	(526)
Bank of America, N.A.	12/5/23	USD	11,567	CLP 10,695,199	—	(359)
JPMorgan Chase Bank, N.A.	12/5/23	USD	3,323	CLP 3,000,000	—	(22)

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	11/2/23	USD	440,254	CNY	3,209,899	1,543	—
HSBC Bank plc	12/4/23	USD	415,835	CNY	3,033,050	—	(33)
Standard Chartered Bank	11/2/23	USD	387,502	CNY	2,820,915	1,955	—
Standard Chartered Bank	12/4/23	USD	381,517	CNY	2,783,032	—	(70)
State Street Bank & Trust Co.	11/2/23	USD	194,239	CNY	1,411,163	1,369	—
HSBC Bank plc	12/4/23	USD	190,871	CNY	1,390,821	173	—
Toronto-Dominion Bank	11/3/23	USD	80,307	COP	331,481,388	—	(171)
Toronto-Dominion Bank	12/5/23	USD	47,923	COP	196,345,141	609	—
Toronto-Dominion Bank	12/5/23	USD	46,384	COP	193,571,429	—	(261)
State Street Bank & Trust Co.	12/5/23	USD	34,730	COP	146,139,130	—	(486)
HSBC Bank plc	11/3/23	USD	27,717	COP	113,015,918	279	—
State Street Bank & Trust Co.	11/3/23	USD	27,676	COP	113,015,918	238	—
Bank of America, N.A.	11/3/23	USD	26,326	COP	108,306,014	32	—
Bank of America, N.A.	11/3/23	USD	26,191	COP	108,306,014	—	(104)
State Street Bank & Trust Co.	12/5/23	USD	24,261	COP	100,367,847	75	—
UBS AG	12/5/23	USD	24,190	COP	100,367,847	4	—
Wells Fargo Bank N.A.	12/5/23	USD	23,379	COP	96,135,027	213	—
Standard Chartered Bank	12/5/23	USD	23,555	COP	96,120,811	392	—
State Street Bank & Trust Co.	11/3/23	USD	22,375	COP	92,322,863	—	(39)
Standard Chartered Bank	11/3/23	USD	22,258	COP	90,953,117	177	—
JPMorgan Chase Bank, N.A.	11/3/23	USD	6,185	COP	26,500,000	—	(249)
Bank of New York	12/4/23	USD	416,372	CZK	9,609,650	2,992	—
Bank of New York	11/2/23	USD	205,809	CZK	4,735,325	1,880	—
BNP Paribas	11/2/23	USD	205,784	CZK	4,735,325	1,856	—
JPMorgan Chase Bank, N.A.	11/2/23	USD	11,300	CZK	261,000	60	—
Toronto-Dominion Bank	12/4/23	USD	4,767	CZK	111,000	—	(7)
Toronto-Dominion Bank	11/2/23	USD	245,302	DKK	1,721,949	1,160	—
Barclays Bank plc	12/4/23	USD	235,101	DKK	1,643,449	1,676	—
Bank of America, N.A.	12/4/23	USD	235,008	DKK	1,643,449	1,583	—
Commonwealth Bank of Australia	11/2/23	USD	205,213	DKK	1,441,949	770	—
Morgan Stanley Capital Services Inc.	11/2/23	USD	25,273	DKK	178,000	36	—
State Street Bank & Trust Co.	12/4/23	USD	5,390	DKK	38,000	—	(7)
State Street Bank & Trust Co.	11/2/23	USD	14,198,309	EUR	13,395,000	23,936	—
State Street Bank & Trust Co.	12/4/23	USD	10,818,332	EUR	10,220,000	—	(11,777)

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	11/2/23	USD	6,370,034	EUR 6,009,382	11,002	—
Societe Generale SA	12/4/23	USD	5,465,407	EUR 5,170,000	—	(13,231)
Societe Generale SA	11/2/23	USD	4,487,696	EUR 4,230,000	11,578	—
Wells Fargo Bank N.A.	12/4/23	USD	4,373,184	EUR 4,116,402	11,044	—
Toronto-Dominion Bank	12/4/23	USD	3,132,410	EUR 2,959,726	—	(4,005)
HSBC Bank plc	11/2/23	USD	2,989,170	EUR 2,820,000	5,092	—
Deutsche Bank AG	12/4/23	USD	2,498,528	EUR 2,350,000	8,238	—
Wells Fargo Bank N.A.	11/2/23	USD	2,496,707	EUR 2,350,000	9,976	—
Commonwealth Bank of Australia	12/4/23	USD	2,493,206	EUR 2,350,000	2,917	—
Societe Generale SA	11/2/23	USD	2,482,564	EUR 2,350,000	—	(4,167)
BNP Paribas	11/2/23	USD	2,479,650	EUR 2,350,000	—	(7,084)
HSBC Bank plc	12/4/23	USD	2,170,440	EUR 2,038,749	9,982	—
Morgan Stanley Capital Services Inc.	11/2/23	USD	2,010,908	EUR 1,895,118	5,524	—
Deutsche Bank AG	12/4/23	USD	1,987,373	EUR 1,880,000	—	(4,859)
Morgan Stanley Capital Services Inc.	12/4/23	USD	1,739,508	EUR 1,635,000	6,903	—
HSBC Bank plc	11/2/23	USD	1,687,049	EUR 1,597,000	—	(2,872)
Morgan Stanley Capital Services Inc.	11/2/23	USD	1,684,726	EUR 1,597,000	—	(5,193)
Morgan Stanley Capital Services Inc.	12/4/23	USD	1,578,423	EUR 1,493,000	—	(3,705)
State Street Bank & Trust Co.	11/2/23	USD	1,521,239	EUR 1,441,550	—	(4,185)
BNP Paribas	12/4/23	USD	1,512,378	EUR 1,429,115	—	(2,053)
Societe Generale SA	12/4/23	USD	1,496,250	EUR 1,410,000	2,076	—
UBS AG	11/2/23	USD	1,256,165	EUR 1,185,000	2,218	—
Bank of New York	12/4/23	USD	1,063,500	EUR 1,002,895	735	—
BNP Paribas	12/4/23	USD	1,000,180	EUR 940,000	4,064	—
Toronto-Dominion Bank	12/4/23	USD	996,267	EUR 940,000	151	—
Wells Fargo Bank N.A.	12/4/23	USD	994,060	EUR 940,000	—	(2,056)
Standard Chartered Bank	12/4/23	USD	771,002	EUR 728,500	—	(988)
Standard Chartered Bank	11/2/23	USD	762,280	EUR 719,100	1,340	—
UBS AG	12/4/23	USD	675,434	EUR 638,197	—	(863)
Bank of America, N.A.	11/2/23	USD	557,300	EUR 528,450	—	(1,897)
Royal Bank of Canada	11/2/23	USD	558,009	EUR 526,400	981	—
Royal Bank of Canada	12/4/23	USD	546,633	EUR 516,500	—	(700)
UBS AG	12/4/23	USD	502,039	EUR 470,000	3,981	—
Bank of New York	11/2/23	USD	500,698	EUR 470,000	3,351	—
Deutsche Bank AG	11/2/23	USD	499,568	EUR 470,000	2,222	—
Bank of America, N.A.	12/4/23	USD	498,281	EUR 470,000	223	—
State Street Bank & Trust Co.	12/4/23	USD	498,141	EUR 470,000	83	—
Bank of America, N.A.	12/4/23	USD	497,952	EUR 470,000	—	(106)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Commonwealth Bank of Australia	11/2/23	USD	496,421	EUR 470,000	—	(925)
Toronto-Dominion Bank	11/2/23	USD	496,041	EUR 470,000	—	(1,305)
Bank of New York	12/4/23	USD	495,972	EUR 470,000	—	(2,086)
HSBC Bank plc	12/4/23	USD	3,027,107	GBP 2,494,176	—	(5,142)
HSBC Bank plc	11/2/23	USD	2,382,906	GBP 1,951,963	10,368	—
UBS AG	11/2/23	USD	2,107,992	GBP 1,726,765	9,174	—
UBS AG	12/4/23	USD	1,778,588	GBP 1,465,462	—	(3,021)
Toronto-Dominion Bank	11/2/23	USD	1,786,263	GBP 1,463,281	7,699	—
Toronto-Dominion Bank	12/4/23	USD	1,399,205	GBP 1,152,871	—	(2,377)
State Street Bank & Trust Co.	12/4/23	USD	82,656	GBP 68,000	—	(14)
UBS AG	11/2/23	USD	48,618	GBP 40,000	—	—
Standard Chartered Bank	11/2/23	USD	16,904	GBP 14,000	—	(112)
HSBC Bank plc	11/2/23	USD	6,062	GBP 5,000	—	(16)
HSBC Bank plc	12/4/23	USD	26,285	HKD 205,500	5	—
JPMorgan Chase Bank, N.A.	11/2/23	USD	26,264	HKD 205,500	2	—
BNP Paribas	11/3/23	USD	173,810	HUF 64,418,202	—	(4,316)
JPMorgan Chase Bank, N.A.	12/4/23	USD	86,224	HUF 31,067,601	762	—
UBS AG	12/4/23	USD	86,004	HUF 31,067,601	543	—
Deutsche Bank AG	11/2/23	USD	578,044	IDR 8,935,086,368	15,568	—
Standard Chartered Bank	11/2/23	USD	413,560	IDR 6,389,206,628	11,352	—
Deutsche Bank AG	12/4/23	USD	385,264	IDR 6,132,782,056	—	(712)
Standard Chartered Bank	12/4/23	USD	384,156	IDR 6,126,652,340	—	(1,436)
Deutsche Bank AG	12/4/23	USD	193,080	IDR 3,064,858,600	188	—
BNP Paribas	11/2/23	USD	253,666	ILS 968,960	13,928	—
BNP Paribas	12/4/23	USD	86,008	ILS 344,736	581	—
HSBC Bank plc	12/4/23	USD	85,801	ILS 344,736	374	—
Deutsche Bank AG	12/4/23	USD	72,987	ILS 295,488	—	(236)
Toronto-Dominion Bank	11/2/23	USD	4,191	ILS 16,000	232	—
Toronto-Dominion Bank	11/2/23	USD	3,811,740	JPY 565,944,255	76,823	—
UBS AG	12/4/23	USD	3,043,280	JPY 454,970,697	24,259	—
Wells Fargo Bank N.A.	11/2/23	USD	3,027,611	JPY 449,626,934	60,324	—
Bank of New York	12/4/23	USD	1,834,553	JPY 275,400,182	7,096	—
UBS AG	11/2/23	USD	1,847,784	JPY 273,374,228	43,667	—
Toronto-Dominion Bank	12/4/23	USD	1,807,519	JPY 271,773,461	4,128	—
BNP Paribas	11/2/23	USD	1,388,018	JPY 206,162,827	27,458	—
Morgan Stanley Capital Services Inc.	11/2/23	USD	1,115,474	JPY 165,424,860	23,762	—
Morgan Stanley Capital Services Inc.	12/4/23	USD	1,072,948	JPY 159,992,800	11,293	—
Commonwealth Bank of Australia	12/4/23	USD	919,027	JPY 137,909,542	3,910	—
BNP Paribas	12/4/23	USD	922,252	JPY 137,838,097	7,607	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Bank of America, N.A.	12/4/23	USD	592,630	JPY 89,300,000	67	—
JPMorgan Chase Bank, N.A.	12/4/23	USD	458,041	JPY 68,944,025	554	—
Wells Fargo Bank N.A.	12/4/23	USD	457,884	JPY 68,915,764	584	—
Bank of New York	11/2/23	USD	463,229	JPY 68,775,089	9,352	—
Bank of America, N.A.	11/2/23	USD	462,674	JPY 68,737,987	9,041	—
Deutsche Bank AG	12/4/23	USD	439,730	JPY 65,765,581	3,333	—
Royal Bank of Canada	12/4/23	USD	146,831	JPY 22,008,951	788	—
State Street Bank & Trust Co.	11/2/23	USD	1,408,540	KRW 1,879,627,630	16,658	—
HSBC Bank plc	11/2/23	USD	1,013,050	KRW 1,357,736,313	7,632	—
JPMorgan Chase Bank, N.A.	11/2/23	USD	755,421	KRW 1,014,749,661	3,988	—
State Street Bank & Trust Co.	12/4/23	USD	749,931	KRW 1,006,392,540	3,351	—
State Street Bank & Trust Co.	12/4/23	USD	527,202	KRW 711,302,324	—	(469)
BNP Paribas	11/2/23	USD	512,428	KRW 687,143,417	3,593	—
JPMorgan Chase Bank, N.A.	12/4/23	USD	496,657	KRW 671,263,824	—	(1,312)
HSBC Bank plc	12/4/23	USD	249,873	KRW 335,464,180	1,013	—
Standard Chartered Bank	11/2/23	USD	248,317	KRW 335,128,716	151	—
Standard Chartered Bank	12/4/23	USD	247,907	KRW 335,128,716	—	(704)
HSBC Bank plc	12/4/23	USD	247,357	KRW 335,128,716	—	(1,254)
UBS AG	11/2/23	USD	32,676	KRW 44,100,000	20	—
Morgan Stanley Capital Services Inc.	11/2/23	USD	26,059	KRW 35,169,000	16	—
State Street Bank & Trust Co.	11/3/23	USD	780,485	MXN 13,637,297	24,438	—
State Street Bank & Trust Co.	12/4/23	USD	698,844	MXN 12,681,297	—	(489)
BNP Paribas	11/2/23	USD	336,393	MYR 1,575,343	5,709	—
BNP Paribas	12/4/23	USD	305,009	MYR 1,453,784	—	(829)
HSBC Bank plc	11/2/23	USD	307,627	MYR 1,440,839	5,177	—
HSBC Bank plc	12/4/23	USD	151,161	MYR 717,221	276	—
BNP Paribas	12/4/23	USD	151,148	MYR 717,221	263	—
HSBC Bank plc	12/4/23	USD	150,089	MYR 716,862	—	(721)
Standard Chartered Bank	11/2/23	USD	152,166	MYR 711,436	2,827	—
BNP Paribas	12/4/23	USD	131,565	NOK 1,468,393	—	(23)
BNP Paribas	11/2/23	USD	121,368	NOK 1,290,393	5,848	—
State Street Bank & Trust Co.	11/2/23	USD	16,126	NOK 178,000	191	—
Commonwealth Bank of Australia	12/4/23	USD	213,623	NZD 367,236	—	(352)
Commonwealth Bank of Australia	11/2/23	USD	202,709	NZD 337,368	6,157	—
JPMorgan Chase Bank, N.A.	11/2/23	USD	160,242	NZD 266,693	4,866	—
JPMorgan Chase Bank, N.A.	12/4/23	USD	142,416	NZD 244,824	—	(235)
State Street Bank & Trust Co.	11/2/23	USD	11,992	NZD 20,000	340	—

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.	12/5/23	USD	47,118	PEN 182,416	—	(296)
Citibank, N.A.	11/6/23	USD	38,793	PEN 147,166	495	—
Wells Fargo Bank N.A.	11/6/23	USD	38,574	PEN 147,166	275	—
State Street Bank & Trust Co.	11/6/23	USD	33,928	PEN 129,093	333	—
Bank of America, N.A.	11/6/23	USD	24,551	PEN 92,947	362	—
Citibank, N.A.	12/5/23	USD	23,754	PEN 91,167	58	—
Wells Fargo Bank N.A.	12/5/23	USD	23,733	PEN 91,167	37	—
Wells Fargo Bank N.A.	12/5/23	USD	23,659	PEN 91,157	—	(34)
Citibank, N.A.	12/5/23	USD	11,294	PEN 43,467	—	(4)
Deutsche Bank AG	12/4/23	USD	191,315	PLN 796,954	2,231	—
Wells Fargo Bank N.A.	12/4/23	USD	191,269	PLN 796,954	2,185	—
Bank of New York	11/3/23	USD	180,140	PLN 787,454	—	(6,806)
Wells Fargo Bank N.A.	11/3/23	USD	180,078	PLN 787,454	—	(6,868)
State Street Bank & Trust Co.	11/3/23	USD	4,290	PLN 19,000	—	(221)
Societe Generale SA	12/5/23	USD	97,685	RON 455,000	808	—
HSBC Bank plc	12/5/23	USD	97,434	RON 455,000	557	—
HSBC Bank plc	11/2/23	USD	97,034	RON 455,000	105	—
Societe Generale SA	11/2/23	USD	97,013	RON 455,000	84	—
Toronto-Dominion Bank	11/2/23	USD	621,290	SEK 6,736,558	17,740	—
Toronto-Dominion Bank	12/4/23	USD	462,958	SEK 5,166,000	—	(549)
BNP Paribas	12/4/23	USD	208,425	SEK 2,309,116	1,245	—
BNP Paribas	11/2/23	USD	149,091	SEK 1,613,558	4,528	—
Morgan Stanley Capital Services Inc.	12/4/23	USD	22,435	SEK 250,000	5	—
Wells Fargo Bank N.A.	11/2/23	USD	465,215	SGD 632,511	3,202	—
HSBC Bank plc	12/4/23	USD	448,220	SGD 611,511	879	—
State Street Bank & Trust Co.	12/4/23	USD	3,291	SGD 4,500	—	(1)
JPMorgan Chase Bank, N.A.	11/2/23	USD	258,573	THB 9,386,075	—	(2,611)
Standard Chartered Bank	11/2/23	USD	136,338	THB 4,996,043	—	(2,685)
UBS AG	12/4/23	USD	131,259	THB 4,738,855	—	(991)
UBS AG	11/2/23	USD	130,859	THB 4,694,211	234	—
UBS AG	11/2/23	USD	129,843	THB 4,694,211	—	(782)
JPMorgan Chase Bank, N.A.	12/4/23	USD	125,131	THB 4,508,956	—	(704)
BNP Paribas	12/4/23	USD	124,279	THB 4,508,956	—	(1,555)
Standard Chartered Bank	12/4/23	USD	125,482	THB 4,508,731	—	(346)
UBS AG	12/4/23	USD	125,986	THB 4,508,280	171	—
HSBC Bank plc	12/4/23	USD	5,467	THB 196,396	—	(14)
Morgan Stanley Capital Services Inc.	11/2/23	USD	1,700	THB 62,401	—	(37)
					900,137	(214,357)

At October 31, 2023, the counterparties had deposited in segregated accounts securities with a value of \$256,617,000 and cash of \$26,170,000 in connection with open forward currency contracts.

Statement of Assets and Liabilities

As of October 31, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$102,096,379)	83,899,243
Affiliated Issuers (Cost \$110,284)	110,295
Total Investments in Securities	84,009,538
Investment in Vanguard	2,982
Cash	89
Foreign Currency, at Value (Cost \$710,102)	650,923
Receivables for Investment Securities Sold	298,681
Receivables for Accrued Income	692,739
Receivables for Capital Shares Issued	7,395
Unrealized Appreciation—Forward Currency Contracts	900,137
Other Assets	18,374
Total Assets	86,580,858
Liabilities	
Payables for Investment Securities Purchased	1,145,735
Payables for Capital Shares Redeemed	23,631
Payables for Distributions	3,493
Payables to Vanguard	3,022
Variation Margin Payable—Futures Contracts	470
Unrealized Depreciation—Forward Currency Contracts	214,357
Total Liabilities	1,390,708
Net Assets	85,190,150

At October 31, 2023, net assets consisted of:

Paid-in Capital	96,925,775
Total Distributable Earnings (Loss)	(11,735,625)
Net Assets	85,190,150

Investor Shares—Net Assets

Applicable to 2,297,636 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	21,902
Net Asset Value Per Share—Investor Shares	\$9.53

ETF Shares—Net Assets

Applicable to 1,059,865,727 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	50,508,420
Net Asset Value Per Share—ETF Shares	\$47.66

Admiral Shares—Net Assets

Applicable to 1,211,307,173 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	23,079,111
Net Asset Value Per Share—Admiral Shares	\$19.05

Institutional Shares—Net Assets

Applicable to 405,044,879 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	11,580,717
Net Asset Value Per Share—Institutional Shares	\$28.59

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

Statement of Operations

	Year Ended October 31, 2023 (\$000)
Investment Income	
Income	
Interest ^{1,2}	1,563,188
Total Income	1,563,188
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	5,384
Management and Administrative— Investor Shares	37
Management and Administrative— ETF Shares	25,439
Management and Administrative— Admiral Shares	22,449
Management and Administrative— Institutional Shares	6,558
Marketing and Distribution— Investor Shares	3
Marketing and Distribution— ETF Shares	1,840
Marketing and Distribution— Admiral Shares	1,047
Marketing and Distribution— Institutional Shares	456
Custodian Fees	2,921
Auditing Fees	86
Shareholders' Reports—Investor Shares	—
Shareholders' Reports—ETF Shares	1,830
Shareholders' Reports—Admiral Shares	279
Shareholders' Reports—Institutional Shares	17
Trustees' Fees and Expenses	47
Other Expenses	76
Total Expenses	68,469
Expenses Paid Indirectly	(109)
Net Expenses	68,360
Net Investment Income	1,494,828
Realized Net Gain (Loss)	
Investment Securities Sold ¹	(3,760,284)
Futures Contracts	(46,195)
Forward Currency Contracts	(3,264,844)
Foreign Currencies	720,995
Realized Net Gain (Loss)	(6,350,328)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	5,129,669
Futures Contracts	909
Forward Currency Contracts	976,145
Foreign Currencies	5,200
Change in Unrealized Appreciation (Depreciation)	6,111,923
Net Increase (Decrease) in Net Assets Resulting from Operations	1,256,423

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 \$27,521,000, \$54,000, \$2,000, and \$9,000, respectively. Purchases and sales are for temporary cash investment purposes.

² Interest is net of foreign withholding taxes of \$14,055,000.

Statement of Changes in Net Assets

	Year Ended October 31,	
	2023 (\$000)	2022 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	1,494,828	895,067
Realized Net Gain (Loss)	(6,350,328)	12,595,846
Change in Unrealized Appreciation (Depreciation)	6,111,923	(25,145,875)
Net Increase (Decrease) in Net Assets Resulting from Operations	1,256,423	(11,654,962)
Distributions		
Investor Shares	(852)	(904,557)
ETF Shares	(976,387)	(1,726,038)
Admiral Shares	(487,597)	(1,069,575)
Institutional Shares	(243,911)	(473,513)
Total Distributions	(1,708,747)	(4,173,683)
Capital Share Transactions		
Investor Shares	(37,846)	(28,476,384)
ETF Shares	6,049,919	7,014,128
Admiral Shares	(754,114)	(755,230)
Institutional Shares	652,286	478,429
Net Increase (Decrease) from Capital Share Transactions	5,910,245	(21,739,057)
Total Increase (Decrease)	5,457,921	(37,567,702)
Net Assets		
Beginning of Period	79,732,229	117,299,931
End of Period	85,190,150	79,732,229

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended October 31,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.58	\$11.32	\$11.66	\$11.68	\$10.90
Investment Operations					
Net Investment Income ¹	.160	.086	.092	.109	.121
Net Realized and Unrealized Gain (Loss) on Investments	(.013)	(1.417)	(.320)	.240	.988
Total from Investment Operations	.147	(1.331)	(.228)	.349	1.109
Distributions					
Dividends from Net Investment Income	(.197)	(.336)	(.094)	(.369)	(.329)
Distributions from Realized Capital Gains	—	(.073)	(.018)	—	—
Total Distributions	(.197)	(.409)	(.112)	(.369)	(.329)
Net Asset Value, End of Period	\$9.53	\$9.58	\$11.32	\$11.66	\$11.68
Total Return²	1.52%	-12.16%	-1.97%	3.09%	10.39%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$22	\$59	\$30,174	\$32,054	\$30,053
Ratio of Total Expenses to Average Net Assets	0.13% ³	0.13% ³	0.13%	0.13%	0.13%
Ratio of Net Investment Income to Average Net Assets	1.65%	0.79%	0.80%	0.95%	1.07%
Portfolio Turnover Rate	29%	27% ⁴	25% ⁴	31% ⁴	26%

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	Year Ended October 31,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$47.84	\$56.56	\$58.27	\$58.34	\$54.47
Investment Operations					
Net Investment Income ¹	.868	.510	.492	.572	.630
Net Realized and Unrealized Gain (Loss) on Investments	(.065)	(7.150)	(1.603)	1.232	4.913
Total from Investment Operations	.803	(6.640)	(1.111)	1.804	5.543
Distributions					
Dividends from Net Investment Income	(.983)	(1.713)	(.510)	(1.874)	(1.673)
Distributions from Realized Capital Gains	—	(.367)	(.089)	—	—
Total Distributions	(.983)	(2.080)	(.599)	(1.874)	(1.673)
Net Asset Value, End of Period	\$47.66	\$47.84	\$56.56	\$58.27	\$58.34
Total Return	1.67%	-12.16%	-1.92%	3.20%	10.40%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$50,508	\$44,751	\$45,348	\$33,941	\$23,911
Ratio of Total Expenses to Average Net Assets	0.07% ²	0.07% ²	0.07%	0.08%	0.08%
Ratio of Net Investment Income to Average Net Assets	1.79%	0.99%	0.86%	0.99%	1.12%
Portfolio Turnover Rate	29%	27% ³	25% ³	31% ³	26%

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	Year Ended October 31,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$19.14	\$22.64	\$23.32	\$23.35	\$21.79
Investment Operations					
Net Investment Income ¹	.338	.195	.191	.223	.246
Net Realized and Unrealized Gain (Loss) on Investments	(.030)	(2.864)	(.644)	.489	1.976
Total from Investment Operations	.308	(2.669)	(.453)	.712	2.222
Distributions					
Dividends from Net Investment Income	(.398)	(.684)	(.191)	(.742)	(.662)
Distributions from Realized Capital Gains	—	(.147)	(.036)	—	—
Total Distributions	(.398)	(.831)	(.227)	(.742)	(.662)
Net Asset Value, End of Period	\$19.05	\$19.14	\$22.64	\$23.32	\$23.35
Total Return²	1.60%	-12.20%	-1.96%	3.15%	10.41%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$23,079	\$23,933	\$29,241	\$50,818	\$51,889
Ratio of Total Expenses to Average Net Assets	0.11% ³	0.11% ³	0.11%	0.11%	0.11%
Ratio of Net Investment Income to Average Net Assets	1.74%	0.94%	0.83%	0.97%	1.09%
Portfolio Turnover Rate	29%	27% ⁴	25% ⁴	31% ⁴	26%

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	Year Ended October 31,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$28.72	\$33.97	\$34.99	\$35.03	\$32.70
Investment Operations					
Net Investment Income ¹	.520	.305	.310	.348	.382
Net Realized and Unrealized Gain (Loss) on Investments	(.041)	(4.297)	(.977)	.739	2.954
Total from Investment Operations	.479	(3.992)	(.667)	1.087	3.336
Distributions					
Dividends from Net Investment Income	(.609)	(1.038)	(.299)	(1.127)	(1.006)
Distributions from Realized Capital Gains	—	(.220)	(.054)	—	—
Total Distributions	(.609)	(1.258)	(.353)	(1.127)	(1.006)
Net Asset Value, End of Period	\$28.59	\$28.72	\$33.97	\$34.99	\$35.03
Total Return	1.66%	-12.17%	-1.92%	3.21%	10.42%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$11,581	\$10,989	\$12,538	\$40,548	\$34,596
Ratio of Total Expenses to Average Net Assets	0.07% ²	0.07% ²	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.79%	0.98%	0.89%	1.01%	1.13%
Portfolio Turnover Rate	29%	27% ³	25% ³	31% ³	26%

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 October 31, 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 other 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, fixed income benchmark curves, foreign exchange rates, 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 year ended October 31, 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 year ended October 31, 2023, the fund's average investment in forward currency contracts represented 160% 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.	11,753	(2,881)	8,872	2,644	—	8,872
Bank of Montreal	—	(33)	(33)	—	—	—
Bank of New York	38,957	(12,542)	26,415	—	7,595	18,820
Barclays Bank plc	1,676	(55)	1,621	—	—	1,621
BNP Paribas	80,285	(27,131)	53,154	—	15,719	37,435
Citibank, N.A.	557	(64)	493	—	700	—
Commonwealth Bank of Australia	49,336	(4,912)	44,424	—	34,637	9,787
Deutsche Bank AG	37,297	(9,740)	27,557	—	17,319	10,238
HSBC Bank plc	45,641	(12,594)	33,047	—	27,578	5,469
JPMorgan Chase Bank, N.A.	32,891	(8,948)	23,943	—	21,787	2,156
Morgan Stanley Capital Services Inc.	60,575	(20,385)	40,190	—	606	39,584
Royal Bank of Canada	23,549	(3,417)	20,132	—	17,116	3,016
Societe Generale SA	27,062	(20,548)	6,514	18,206	—	6,514
Standard Chartered Bank	20,956	(7,057)	13,899	—	12,510	1,389
State Street Bank & Trust Co.	82,361	(26,163)	56,198	—	12,960	43,238
Toronto-Dominion Bank	190,461	(16,087)	174,374	—	82,116	92,258
UBS AG	96,311	(26,597)	69,714	—	17,184	52,530
Wells Fargo Bank N.A.	100,469	(15,203)	85,266	—	14,960	70,306

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	—	(470)	(470)	5,556	—	—
Total	900,137	(214,827)	685,310	26,406	282,787	403,233

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 year ended October 31, 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 October 31, 2023, the fund had contributed to Vanguard capital in the amount of \$2,982,000, representing less than 0.01% of the fund's net assets and 1.19% 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 year ended October 31, 2023, custodian fee offset arrangements reduced the fund's expenses by \$109,000 (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 October 31, 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	—	889	—	889
Asset-Backed/Commercial Mortgage-Backed Securities	—	651	—	651
Corporate Bonds	—	18,146,547	—	18,146,547
Sovereign Bonds	—	65,751,156	—	65,751,156
Temporary Cash Investments	110,295	—	—	110,295
Total	110,295	83,899,243	—	84,009,538
Derivative Financial Instruments				
Assets				
Forward Currency Contracts	—	900,137	—	900,137
Liabilities				
Futures Contracts ¹	2,267	—	—	2,267
Forward Currency Contracts	—	214,357	—	214,357
Total	2,267	214,357	—	216,624

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 October 31, 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—Forward Currency Contracts	—	900,137	900,137
Total Assets	—	900,137	900,137
Unrealized Depreciation—Futures Contracts ¹	2,267	—	2,267
Unrealized Depreciation—Forward Currency Contracts	—	214,357	214,357
Total Liabilities	2,267	214,357	216,624

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 year ended October 31, 2023, were:

	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
Realized Net Gain (Loss) on Derivatives			
Futures Contracts	(46,195)	—	(46,195)
Forward Currency Contracts	—	(3,264,844)	(3,264,844)
Realized Net Gain (Loss) on Derivatives	(46,195)	(3,264,844)	(3,311,039)
Change in Unrealized Appreciation (Depreciation) on Derivatives			
Futures Contracts	909	—	909
Forward Currency Contracts	—	976,145	976,145
Change in Unrealized Appreciation (Depreciation) on Derivatives	909	976,145	977,054

F. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for applicable foreign currency transactions were reclassified between the individual components of total distributable earnings (loss).

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to capital loss carryforwards; the deferral of losses from wash sales; the recognition of unrealized gains or losses from certain derivative contracts; the recognition of gain or loss from foreign currency hedges; the timing of payables for distributions; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	2,396,753
Undistributed Long-Term Gains	—
Net Unrealized Gains (Losses)	(10,991,083)
Capital Loss Carryforwards	(3,137,802)
Qualified Late-Year Losses	—
Other Temporary Differences	(3,493)
Total	(11,735,625)

Total International Bond Index Fund

The tax character of distributions paid was as follows:

	Year Ended October 31,	
	2023 Amount (\$000)	2022 Amount (\$000)
Ordinary Income*	1,708,747	3,419,545
Long-Term Capital Gains	—	—
Total	1,708,747	3,419,545

* Includes short-term capital gains, if any.

As of October 31, 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	94,922,367
Gross Unrealized Appreciation	7,737,011
Gross Unrealized Depreciation	(18,649,840)
Net Unrealized Appreciation (Depreciation)	(10,912,829)

G. During the year ended October 31, 2023, the fund purchased \$28,369,429,000 of investment securities and sold \$23,802,667,000 of investment securities, other than temporary cash investments.

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

	Year Ended October 31,			
	2023		2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	5,568	574	14,939	1,334
Issued in Lieu of Cash Distributions	852	88	904,557	81,691
Redeemed	(44,266)	(4,541)	(29,395,880)	(2,741,979)
Net Increase (Decrease)—Investor Shares	(37,846)	(3,879)	(28,476,384)	(2,658,954)
ETF Shares				
Issued	6,270,974	129,089	7,295,220	139,392
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(221,055)	(4,650)	(281,092)	(5,700)
Net Increase (Decrease)—ETF Shares	6,049,919	124,439	7,014,128	133,692
Admiral Shares				
Issued	3,062,830	157,919	3,720,765	177,764
Issued in Lieu of Cash Distributions	453,877	23,477	998,753	45,929
Redeemed	(4,270,821)	(220,552)	(5,474,748)	(264,888)
Net Increase (Decrease)—Admiral Shares	(754,114)	(39,156)	(755,230)	(41,195)
Institutional Shares				
Issued	4,043,982	138,630	2,725,020	86,584
Issued in Lieu of Cash Distributions	237,695	8,193	459,785	14,106
Redeemed	(3,629,391)	(124,405)	(2,706,376)	(87,134)
Net Increase (Decrease)—Institutional Shares	652,286	22,418	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 October 31, 2023, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Charlotte Funds and Shareholders of Vanguard Total International Bond Index Fund

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Total International Bond Index Fund (one of the funds constituting Vanguard Charlotte Funds, referred to hereafter as the "Fund") as of October 31, 2023, the related statement of operations for the year ended October 31, 2023, the statement of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2023 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of October 31, 2023, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2023 and the financial highlights for each of the five years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 19, 2023

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

Tax information (unaudited)

The fund hereby designates \$8,075,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The fund hereby designates 89.9%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder for the fiscal year.

The fund designates to shareholders foreign source income of \$1,548,090,000 and foreign taxes paid of \$14,454,000, or if subsequently determined to be different, the maximum amounts allowable by law. Form 1099-DIV reports calendar-year amounts that can be included on the income tax return of shareholders.

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The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 205 Vanguard funds.

Information for each trustee and executive officer of the fund appears below. That information, as well as the Vanguard fund count, is as of the date on the cover of this fund report. The mailing address of the trustees and officers is P.O. Box 876, Valley Forge, PA 19482. More information about the trustees is in the *Statement of Additional Information*, which can be obtained, without charge, by contacting Vanguard at 800-662-7447, or online at vanguard.com.

Interested Trustee¹

Mortimer J. Buckley

Born in 1969. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chairman of the board (2019–present) of Vanguard and of each of the investment companies served by Vanguard; chief executive officer (2018–present) of Vanguard; chief executive officer, president, and trustee (2018–present) of each of the investment companies served by Vanguard; president and director (2017–present) of Vanguard; and president (2018–present) of Vanguard Marketing Corporation. Chief investment officer (2013–2017), managing director (2002–2017), head of the Retail Investor Group (2006–2012), and chief information officer (2001–2006) of Vanguard. Member of the board of governors of the Investment Company Institute and the board of governors of FINRA.

Independent Trustees

Tara Bunch

Born in 1962. Trustee since November 2021. Principal occupation(s) during the past five years and other experience: head of global operations at Airbnb (2020–present). Vice president of AppleCare (2012–2020). Member of the board of directors of Out & Equal, the advisory board of the University of California, Berkeley School of Engineering, and the advisory board of Santa Clara University's Leavey School of Business.

Emerson U. Fullwood

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

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Director of the V Foundation. Member of the advisory council for the College of Arts and Letters at the University of Notre Dame. Chairman of the board of Saint Anselm College.

Mark Loughridge

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

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Chair of the board of Catholic Investment Services, Inc. (investment advisors). Member of the board of superintendence of the Institute for the Works of Religion, the Notre Dame 403(b) Investment Committee, and the board of directors of Paxos Trust Company (finance).

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chief executive officer of Purposeful (advisory firm for CEOs and C-level executives; 2021–present). Board chair (2020), chief executive officer (2011–2020), and president (2010–2019) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of Individual Life and Disability of the Guardian Life Insurance Company of America. Director of DuPont. Member of the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, and the NewYork-Presbyterian Hospital.

André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and partner of HighVista Strategies (private investment firm). Member of the board of RIT Capital Partners (investment firm).

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Colin W. Brown Distinguished Professor of the Practice of Law, Duke Law School (2021–present); Rubenstein Fellow, Duke University (2017–2020); Distinguished Fellow of the Global Financial Markets Center, Duke Law School (2020–2022); and Senior Fellow, Duke Center on Risk (2020–present). Partner of Kaya Partners (climate policy advisory services). Member of the board of directors of Arcadia (energy solution technology).

Grant Reid

Born in 1959. Trustee since July 2023. Principal occupation(s) during the past five years and other experience: chief executive officer and president (2014–2022) and member of the board of directors (2015–2022) of Mars, Incorporated (multinational manufacturer). Member of the board of directors of Marriott International, Inc. Chair of Agribusiness Task Force, Sustainable Markets Initiative.

David Thomas

Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company. Trustee of Common Fund.

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated

¹ Mr. Buckley is considered an "interested person," as defined in the Investment Company Act of 1940, because he is an officer of the Vanguard funds.

(communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Member of the BMW Group Mobility Council.

Executive Officers

Jacqueline Angell

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (November 2022–present) of Vanguard and of each of the investment companies served by Vanguard. Chief compliance officer (2018–2022) and deputy chief compliance officer (2017–2019) of State Street.

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–2022) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

John Galloway

Born in 1973. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Investment stewardship officer (September 2020–present) of each of the investment companies served by Vanguard. Head of Investor Advocacy (February 2020–present) and head of Marketing Strategy and Planning (2017–2020) at Vanguard. Special assistant to the President of the United States (2015).

Ashley Grim

Born in 1984. Principal occupation(s) during the past five years and other experience: treasurer (February 2022–present) of each of the investment companies served by Vanguard. Fund transfer agent controller (2019–2022) and director of Audit Services (2017–2019) at Vanguard. Senior manager (2015–2017) at PriceWaterhouseCoopers (audit and assurance, consulting, and tax services).

Jodi Miller

Born in 1980. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2022–present) of each of the investment companies served by Vanguard. Head of Enterprise Investment Services (2020–present), head of Retail Client Services and Operations (2020–2022), and head of Retail Strategic Support (2018–2020) at Vanguard.

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express. Nonexecutive director (2022–present) of the board of National Grid (energy).

Michael Rollings

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

Vanguard Senior Management Team

Matthew Benchener

Joseph Brennan

Mortimer J. Buckley

Gregory Davis

John James

Chris D. McIsaac

Thomas M. Rampulla

Karin A. Risi

Anne E. Robinson

Michael Rollings

Nitin Tandon

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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.