

Semiannual Report | April 30, 2024

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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About Your Fund's Expenses

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

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

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

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

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

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

Note that the expenses shown in the table are meant to highlight and help you compare *ongoing* costs only and do not reflect transaction costs incurred by the fund for buying and selling securities. Further, the expenses do not include any purchase, redemption, or account service fees described in the fund prospectus. If such fees were applied to your account, your costs would be higher. Your fund does not carry a "sales load."

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

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

Six Months Ended April 30, 2024

	Beginning Account Value 10/31/2023	Ending Account Value 4/30/2024	Expenses Paid During Period
Based on Actual Fund Return			
Total International Bond Index Fund			
Investor Shares	\$1,000.00	\$ 1,051.70	\$0.66
ETF Shares	1,000.00	1,051.90	0.36
Admiral™ Shares	1,000.00	1,051.80	0.56
Institutional Shares	1,000.00	1,052.00	0.36
Based on Hypothetical 5% Yearly Return			
Total International Bond Index Fund			
Investor Shares	\$1,000.00	\$1,024.22	\$0.65
ETF Shares	1,000.00	1,024.52	0.35
Admiral Shares	1,000.00	1,024.32	0.55
Institutional Shares	1,000.00	1,024.52	0.35

The calculations are based on expenses incurred in the most recent six-month period. The fund's annualized six-month expense ratios for that period are 0.13% for Investor Shares, 0.07% for ETF Shares, 0.11% for Admiral Shares and 0.07% for Institutional Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (182/366).

Total International Bond Index Fund

Fund Allocation

As of April 30, 2024

Japan	12.7%
France	12.3
Germany	10.9
Italy	7.9
United Kingdom	7.0
Canada	6.8
Spain	5.7
Supranational	4.6
Australia	3.4
United States	3.2
South Korea	2.9
Netherlands	2.8
Belgium	2.3
Switzerland	1.6
Austria	1.4
China	1.2
Sweden	1.2
Indonesia	1.1
Other	11.0

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

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

Financial Statements (unaudited)

Schedule of Investments

As of April 30, 2024

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 \$1,251)	5.625%	6/7/32	GBP	716	929
Asset-Backed/Commercial Mortgage-Backed Securities (0.0%)					
United Kingdom (0.0%)					
¹ Canary Wharf Finance II plc (Cost \$464)	5.952%	10/22/37	GBP	296	370
Corporate Bonds (21.3%)					
Australia (0.6%)					
AGI Finance Pty Ltd.	2.119%	6/24/27	AUD	5,000	2,921
AGI Finance Pty Ltd.	6.109%	6/28/30	AUD	800	524
Amcors UK Finance plc	1.125%	6/23/27	EUR	2,543	2,495
APA Infrastructure Ltd.	2.000%	3/22/27	EUR	4,309	4,360
APA Infrastructure Ltd.	0.750%	3/15/29	EUR	1,000	918
APA Infrastructure Ltd.	2.000%	7/15/30	EUR	9,000	8,578
APA Infrastructure Ltd.	3.125%	7/18/31	GBP	1,000	1,047
APA Infrastructure Ltd.	1.250%	3/15/33	EUR	4,608	3,869
APA Infrastructure Ltd.	2.500%	3/15/36	GBP	5,176	4,511
Ausgrid Finance Pty Ltd.	1.250%	7/30/25	EUR	1,710	1,768
Ausgrid Finance Pty Ltd.	1.814%	2/5/27	AUD	1,010	592
AusNet Services Holdings Pty Ltd.	1.500%	2/26/27	EUR	2,269	2,278
AusNet Services Holdings Pty Ltd.	4.400%	8/16/27	AUD	650	407
AusNet Services Holdings Pty Ltd.	4.200%	8/21/28	AUD	1,410	864
AusNet Services Holdings Pty Ltd.	2.600%	7/31/29	AUD	3,160	1,747
AusNet Services Holdings Pty Ltd.	6.134%	5/31/33	AUD	2,630	1,717
AusNet Services Holdings Pty Ltd.	1.625%	3/11/81	EUR	1,500	1,476
Australia & New Zealand Banking Group Ltd.	3.652%	1/20/26	EUR	2,500	2,665
Australia & New Zealand Banking Group Ltd.	5.350%	11/4/27	AUD	3,500	2,289
Australia & New Zealand Banking Group Ltd.	4.950%	9/11/28	AUD	6,030	3,884
Australia & New Zealand Banking Group Ltd.	4.950%	2/5/29	AUD	20,630	13,278
Australia & New Zealand Banking Group Ltd.	0.669%	5/5/31	EUR	5,600	5,528
Australia & New Zealand Banking Group Ltd.	5.906%	8/12/32	AUD	9,135	5,944
Australia & New Zealand Banking Group Ltd.	1.500%	9/1/32	JPY	200,000	1,271
Australia & New Zealand Banking Group Ltd.	6.405%	9/20/34	AUD	7,532	4,954
BHP Billiton Finance Ltd.	3.250%	9/24/27	EUR	4,653	4,906
BHP Billiton Finance Ltd.	1.500%	4/29/30	EUR	7,299	6,823
BHP Billiton Finance Ltd.	3.125%	4/29/33	EUR	1,545	1,553
BHP Billiton Finance Ltd.	4.300%	9/25/42	GBP	2,859	3,016
Brisbane Airport Corp Pty Ltd.	5.900%	3/8/34	AUD	10,000	6,406
CIMIC Finance Ltd.	1.500%	5/28/29	EUR	2,800	2,545
Coles Group Treasury Pty Ltd.	2.650%	11/6/29	AUD	2,610	1,457
Coles Group Treasury Pty Ltd.	2.100%	8/27/30	AUD	1,860	973
Commonwealth Bank of Australia	0.500%	7/27/26	EUR	3,269	3,260
Commonwealth Bank of Australia	3.000%	9/4/26	GBP	3,376	4,009
Commonwealth Bank of Australia	4.400%	8/18/27	AUD	10,000	6,354
Commonwealth Bank of Australia	3.768%	8/31/27	EUR	3,500	3,766
Commonwealth Bank of Australia	5.000%	1/13/28	AUD	15,000	9,700
Commonwealth Bank of Australia	4.900%	8/17/28	AUD	9,250	5,955
Commonwealth Bank of Australia	0.875%	2/19/29	EUR	5,087	4,821
Commonwealth Bank of Australia	0.125%	10/15/29	EUR	20,000	17,924
Commonwealth Bank of Australia	4.946%	4/14/32	AUD	1,310	829
Commonwealth Bank of Australia	6.860%	11/9/32	AUD	20,000	13,384
Computershare US Inc.	3.147%	11/30/27	AUD	3,000	1,778
CPI Finance Pty Ltd.	2.485%	10/28/30	AUD	2,700	1,391
DBNGP Finance Co. Pty Ltd.	4.225%	5/28/25	AUD	1,460	930
DEXUS Finance Pty Ltd.	3.000%	2/3/32	AUD	3,720	1,881
ElectraNet Pty Ltd.	2.474%	12/15/28	AUD	1,800	1,010
GAIF Bond Issuer Pty Ltd.	2.584%	11/18/27	AUD	1,800	1,059

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
GAIF Bond Issuer Pty Ltd.	1.900%	12/14/28	AUD	2,490	1,359
Glencore Capital Finance DAC	1.125%	3/10/28	EUR	6,070	5,827
Glencore Capital Finance DAC	1.250%	3/1/33	EUR	4,429	3,689
Glencore Finance Europe Ltd.	3.125%	3/26/26	GBP	3,524	4,203
Glencore Finance Europe Ltd.	3.750%	4/1/26	EUR	100	106
Glencore Finance Europe Ltd.	1.500%	10/15/26	EUR	200	201
GTA Finance Co. Pty Ltd.	2.200%	8/26/27	AUD	2,810	1,613
ING Bank Australia Ltd.	4.500%	5/26/29	AUD	3,000	1,866
Lendlease Finance Ltd.	3.400%	10/27/27	AUD	930	545
Lendlease Finance Ltd.	3.700%	3/31/31	AUD	2,980	1,542
Lonsdale Finance Pty Ltd.	3.900%	10/15/25	AUD	2,550	1,617
Lonsdale Finance Pty Ltd.	2.100%	10/15/27	AUD	1,490	861
Macquarie Group Ltd.	0.350%	3/3/28	EUR	11,316	10,667
Macquarie Group Ltd.	0.943%	1/19/29	EUR	5,000	4,685
Macquarie Group Ltd.	4.080%	5/31/29	GBP	3,700	4,345
Macquarie Group Ltd.	2.723%	8/21/29	CAD	1,495	974
Macquarie Group Ltd.	0.950%	5/21/31	EUR	2,214	1,960
National Australia Bank Ltd.	0.300%	10/31/25	CHF	5,045	5,396
National Australia Bank Ltd.	0.875%	2/19/27	EUR	6,087	6,033
National Australia Bank Ltd.	2.900%	2/25/27	AUD	9,086	5,558
National Australia Bank Ltd.	4.400%	5/12/28	AUD	16,716	10,562
National Australia Bank Ltd.	2.125%	5/24/28	EUR	10,000	10,111
National Australia Bank Ltd.	1.375%	8/30/28	EUR	2,500	2,431
National Australia Bank Ltd.	5.400%	11/16/28	AUD	10,000	6,566
National Australia Bank Ltd.	0.010%	1/6/29	EUR	28,000	25,556
National Australia Bank Ltd.	3.515%	6/12/30	CAD	4,098	2,905
National Australia Bank Ltd.	1.699%	9/15/31	GBP	2,214	2,478
National Australia Bank Ltd.	6.322%	8/3/32	AUD	5,000	3,287
National Australia Bank Ltd.	6.163%	3/9/33	AUD	5,640	3,687
NBN Co. Ltd.	2.150%	6/2/28	AUD	4,650	2,668
NBN Co. Ltd.	4.125%	3/15/29	EUR	8,500	9,279
NBN Co. Ltd.	2.200%	12/16/30	AUD	3,730	1,968
NBN Co. Ltd.	4.375%	3/15/33	EUR	4,185	4,661
Network Finance Co. Pty Ltd.	2.579%	10/3/28	AUD	1,160	661
Network Finance Co. Pty Ltd.	6.061%	6/19/30	AUD	1,370	899
NSW Electricity Networks Finance Pty Ltd.	2.732%	4/23/29	AUD	2,240	1,259
NSW Electricity Networks Finance Pty Ltd.	2.543%	9/23/30	AUD	1,250	661
Origin Energy Finance Ltd.	1.000%	9/17/29	EUR	2,599	2,392
Pacific National Finance Pty Ltd.	3.800%	9/8/31	AUD	5,000	2,604
Qantas Airways Ltd.	3.150%	9/27/28	AUD	12,280	7,102
Qantas Airways Ltd.	2.950%	11/27/29	AUD	740	407
Qantas Airways Ltd.	5.250%	9/9/30	AUD	2,530	1,559
Scentre Group Trust 1	3.875%	7/16/26	GBP	2,591	3,103
Scentre Group Trust 1 / Scentre Group Trust 2	1.750%	4/11/28	EUR	2,539	2,520
Scentre Group Trust 1 / Scentre Group Trust 2	1.450%	3/28/29	EUR	1,958	1,867
Stockland Trust	1.625%	4/27/26	EUR	4,785	4,819
Suncorp-Metway Ltd.	3.250%	8/24/26	AUD	400	249
Sydney Airport Finance Co. Pty Ltd.	4.375%	5/3/33	EUR	9,000	9,857
Telstra Corp. Ltd.	4.000%	4/19/27	AUD	890	561
Telstra Group Ltd.	1.125%	4/14/26	EUR	10,255	10,417
Telstra Group Ltd.	1.375%	3/26/29	EUR	1,263	1,221
Telstra Group Ltd.	1.000%	4/23/30	EUR	2,543	2,346
Telstra Group Ltd.	5.650%	3/6/34	AUD	8,000	5,122
Toyota Finance Australia Ltd.	2.280%	10/21/27	EUR	7,631	7,802
Transurban Finance Co. Pty Ltd.	4.555%	11/14/28	CAD	1,213	855
Transurban Finance Co. Pty Ltd.	3.000%	4/8/30	EUR	9,539	9,732
Transurban Finance Co. Pty Ltd.	4.225%	4/26/33	EUR	3,500	3,814
Transurban Queensland Finance Pty Ltd.	3.250%	8/5/31	AUD	2,160	1,168
University of Technology Sydney	3.750%	7/20/27	AUD	220	136
Vicinity Centres Trust	3.375%	4/7/26	GBP	590	705
Vicinity Centres Trust	1.125%	11/7/29	EUR	1,512	1,371
Wesfarmers Ltd.	1.941%	6/23/28	AUD	500	285
Wesfarmers Ltd.	0.954%	10/21/33	EUR	8,836	7,380
WestConnex Finance Co. Pty Ltd.	3.150%	3/31/31	AUD	3,360	1,835
Westpac Banking Corp.	4.125%	6/4/26	AUD	700	445
Westpac Banking Corp.	1.079%	4/5/27	EUR	8,921	8,873
Westpac Banking Corp.	0.875%	4/17/27	EUR	100	99

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	5,600
Westpac Banking Corp.	5.300%	11/11/27	AUD	15,000	9,799
Westpac Banking Corp.	4.800%	2/16/28	AUD	5,000	3,210
Westpac Banking Corp.	1.450%	7/17/28	EUR	418	410
Westpac Banking Corp.	5.000%	9/19/28	AUD	7,900	5,099
Westpac Banking Corp.	0.010%	9/22/28	EUR	19,280	17,723
Westpac Banking Corp.	5.000%	1/15/29	AUD	10,000	6,450
Westpac Banking Corp.	3.799%	1/17/30	EUR	10,000	10,811
Westpac Banking Corp.	1.375%	5/17/32	EUR	5,087	4,658
Westpac Banking Corp.	6.491%	6/23/33	AUD	6,000	3,970
Woolworths Group Ltd.	1.850%	11/15/27	AUD	2,980	1,729
Woolworths Group Ltd.	0.375%	11/15/28	EUR	9,300	8,484
Woolworths Group Ltd.	2.800%	5/20/30	AUD	7,340	4,068
WSO Finance Pty Ltd.	4.500%	3/31/27	AUD	2,180	1,384
					522,342
Austria (0.3%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.125%	7/31/28	EUR	35,800	34,750
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.750%	3/8/30	EUR	10,000	9,768
Borealis AG	1.750%	12/10/25	EUR	225	232
Erste Group Bank AG	1.500%	4/7/26	EUR	5,000	5,119
Erste Group Bank AG	0.625%	4/17/26	EUR	7,600	7,654
Erste Group Bank AG	0.750%	1/17/28	EUR	8,100	7,843
Erste Group Bank AG	0.010%	9/11/29	EUR	16,500	14,738
Erste Group Bank AG	0.250%	9/14/29	EUR	2,200	1,961
Erste Group Bank AG	4.250%	5/30/30	EUR	5,000	5,430
Erste Group Bank AG	2.875%	1/9/31	EUR	10,000	10,370
Erste Group Bank AG	0.250%	1/27/31	EUR	2,500	2,133
Erste Group Bank AG	0.875%	11/15/32	EUR	6,000	5,647
Erste Group Bank AG	0.875%	5/15/34	EUR	7,600	6,397
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	0.500%	9/4/25	EUR	2,500	2,556
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	1.625%	5/11/29	EUR	18,200	17,825
Hypo Vorarlberg Bank AG	3.250%	2/19/27	EUR	5,000	5,283
² OeBB-Infrastruktur AG	3.875%	6/30/25	EUR	5,124	5,480
² OeBB-Infrastruktur AG	2.250%	5/28/29	EUR	1,536	1,570
² OeBB-Infrastruktur AG	3.375%	5/18/32	EUR	5,362	5,814
OMV AG	1.000%	12/14/26	EUR	1,767	1,771
OMV AG	1.875%	12/4/28	EUR	2,327	2,317
OMV AG	2.375%	4/9/32	EUR	7,683	7,594
OMV AG	2.875%	Perpetual	EUR	3,300	3,188
OMV AG	6.250%	Perpetual	EUR	1,690	1,851
Raiffeisen Bank International AG	4.125%	9/8/25	EUR	1,400	1,491
Raiffeisen Bank International AG	0.375%	9/25/26	EUR	3,100	3,026
Raiffeisen Bank International AG	0.050%	9/1/27	EUR	400	372
Raiffeisen Bank International AG	5.750%	1/27/28	EUR	5,000	5,593
Raiffeisen Bank International AG	6.000%	9/15/28	EUR	2,500	2,746
Raiffeisen Bank International AG	2.875%	6/18/32	EUR	2,500	2,380
Raiffeisen Bank International AG	7.375%	12/20/32	EUR	4,800	5,258
Raiffeisen Landesbank Vorarlberg mit Revisionsverband eGen	0.500%	9/17/25	EUR	2,500	2,555
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.625%	8/28/26	EUR	2,500	2,490
Raiffeisenlandesbank Niederoesterreich-Wien AG	1.250%	4/21/27	EUR	37,400	37,291
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.875%	1/30/29	EUR	6,000	5,680
Raiffeisenlandesbank Niederoesterreich-Wien AG	2.375%	8/31/32	EUR	12,500	12,354
Raiffeisenlandesbank Oberoesterreich AG	3.625%	12/13/27	EUR	7,000	7,482
Raiffeisen-Landesbank Steiermark AG	1.375%	5/11/33	EUR	2,500	2,248
UniCredit Bank Austria AG	0.250%	6/4/27	EUR	5,000	4,836
UniCredit Bank Austria AG	2.375%	9/20/27	EUR	2,400	2,472
UNIQA Insurance Group AG	6.000%	7/27/46	EUR	700	765
					266,330
Belgium (0.5%)					
AG Insurance SA	3.500%	6/30/47	EUR	3,400	3,500
Ageas SA	3.250%	7/2/49	EUR	1,700	1,682
Anheuser-Busch InBev Finance Inc.	4.320%	5/15/47	CAD	5,071	3,244
Anheuser-Busch InBev SA NV	4.000%	9/24/25	GBP	5,745	7,055
Anheuser-Busch InBev SA NV	2.700%	3/31/26	EUR	2,970	3,121
Anheuser-Busch InBev SA NV	1.150%	1/22/27	EUR	13,411	13,450
Anheuser-Busch InBev SA NV	1.125%	7/1/27	EUR	10,638	10,572

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Anheuser-Busch InBev SA NV	2.125%	12/2/27	EUR	9,861	10,103
Anheuser-Busch InBev SA NV	2.000%	3/17/28	EUR	11,568	11,768
Anheuser-Busch InBev SA NV	1.500%	4/18/30	EUR	461	442
Anheuser-Busch InBev SA NV	1.650%	3/28/31	EUR	14,558	13,803
Anheuser-Busch InBev SA NV	2.875%	4/2/32	EUR	16,127	16,409
Anheuser-Busch InBev SA NV	3.250%	1/24/33	EUR	2,599	2,712
Anheuser-Busch InBev SA NV	2.000%	1/23/35	EUR	3,541	3,258
Anheuser-Busch InBev SA NV	2.750%	3/17/36	EUR	12,495	12,145
Anheuser-Busch InBev SA NV	2.850%	5/25/37	GBP	1,700	1,663
Anheuser-Busch InBev SA NV	3.700%	4/2/40	EUR	9,527	9,962
Anheuser-Busch InBev Worldwide Inc.	4.100%	9/6/27	AUD	1,210	757
Argenta Spaarbank NV	1.000%	10/13/26	EUR	7,100	7,238
Argenta Spaarbank NV	5.375%	11/29/27	EUR	3,000	3,283
Argenta Spaarbank NV	3.375%	6/22/28	EUR	5,000	5,321
Belfius Bank SA	0.375%	9/2/25	EUR	5,000	5,096
Belfius Bank SA	0.375%	2/13/26	EUR	3,000	3,016
Belfius Bank SA	3.125%	5/11/26	EUR	6,000	6,258
Belfius Bank SA	0.125%	9/14/26	EUR	5,000	4,933
Belfius Bank SA	0.125%	2/8/28	EUR	6,300	5,912
Belfius Bank SA	5.250%	4/19/33	EUR	5,000	5,435
BNP Paribas Fortis SA	0.875%	3/22/28	EUR	5,000	4,848
Cofinimmo SA	1.000%	1/24/28	EUR	1,800	1,710
Cofinimmo SA	0.875%	12/2/30	EUR	1,500	1,266
Crelan SA	6.000%	2/28/30	EUR	5,000	5,679
Elia Group SA	1.500%	9/5/28	EUR	1,200	1,171
Elia Transmission Belgium SA	1.375%	1/14/26	EUR	9,300	9,540
Elia Transmission Belgium SA	3.250%	4/4/28	EUR	200	211
Elia Transmission Belgium SA	3.000%	4/7/29	EUR	300	309
Elia Transmission Belgium SA	0.875%	4/28/30	EUR	13,700	12,430
Elia Transmission Belgium SA	3.625%	1/18/33	EUR	4,000	4,239
Elia Transmission Belgium SA	3.750%	1/16/36	EUR	4,000	4,229
Euroclear Bank SA	0.125%	7/7/25	EUR	4,600	4,703
Euroclear Bank SA	3.625%	10/13/27	EUR	4,000	4,271
Euroclear Investments SA	1.125%	12/7/26	EUR	8,000	8,041
Euroclear Investments SA	2.625%	4/11/48	EUR	5,000	4,964
FLUUVIUS System Operator CVBA	1.750%	12/4/26	EUR	3,000	3,050
FLUUVIUS System Operator CVBA	0.250%	6/14/28	EUR	3,900	3,636
FLUUVIUS System Operator CVBA	2.875%	5/7/29	EUR	1,800	1,843
FLUUVIUS System Operator CVBA	0.250%	12/2/30	EUR	5,200	4,484
FLUUVIUS System Operator CVBA	0.625%	11/24/31	EUR	10,500	8,914
FLUUVIUS System Operator CVBA	4.000%	7/6/32	EUR	3,000	3,241
FLUUVIUS System Operator CVBA	3.875%	5/9/33	EUR	5,000	5,340
Groupe Bruxelles Lambert NV	1.875%	6/19/25	EUR	3,000	3,136
ING Belgium SA	0.625%	5/30/25	EUR	6,700	6,918
ING Belgium SA	0.750%	9/28/26	EUR	5,900	5,905
ING Belgium SA	1.500%	5/19/29	EUR	5,800	5,683
ING Belgium SA	0.010%	2/20/30	EUR	15,000	13,296
KBC Bank NV	0.000%	12/3/25	EUR	29,000	29,297
KBC Bank NV	0.750%	10/24/27	EUR	3,600	3,516
KBC Group NV	0.125%	9/10/26	EUR	5,000	5,071
KBC Group NV	0.750%	1/21/28	EUR	21,400	21,085
KBC Group NV	5.500%	9/20/28	GBP	3,000	3,736
KBC Group NV	0.125%	1/14/29	EUR	15,100	14,059
KBC Group NV	4.375%	4/19/30	EUR	9,000	9,769
KBC Group NV	0.625%	12/7/31	EUR	1,000	971
KBC Group NV	4.875%	4/25/33	EUR	4,000	4,304
KBC Group NV	4.750%	4/17/35	EUR	3,500	3,741
Syensqo SA	2.750%	12/2/27	EUR	4,100	4,245
VGP NV	1.625%	1/17/27	EUR	1,900	1,867
VGP NV	1.500%	4/8/29	EUR	3,300	2,947
					409,803
Canada (1.7%)					
³ 407 International Inc.	1.800%	5/22/25	CAD	1,377	968
407 International Inc.	2.430%	5/4/27	CAD	1,096	749
407 International Inc.	3.140%	3/6/30	CAD	2,791	1,884
³ 407 International Inc.	2.590%	5/25/32	CAD	1,529	951
407 International Inc.	3.430%	6/1/33	CAD	900	586

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
407 International Inc.	5.960%	12/3/35	CAD	1,250	981
407 International Inc.	5.750%	2/14/36	CAD	1,017	762
407 International Inc.	4.450%	11/15/41	CAD	2,550	1,713
407 International Inc.	4.190%	4/25/42	CAD	2,805	1,825
407 International Inc.	3.650%	9/8/44	CAD	5,102	3,045
407 International Inc.	3.830%	5/11/46	CAD	5,102	3,094
407 International Inc.	3.600%	5/21/47	CAD	3,507	2,047
407 International Inc.	3.720%	5/11/48	CAD	26	15
407 International Inc.	3.670%	3/8/49	CAD	1,019	597
407 International Inc.	2.840%	3/7/50	CAD	2,092	1,041
407 International Inc.	4.860%	7/31/53	CAD	2,000	1,410
407 International Inc.	4.890%	4/4/54	CAD	750	533
55 Ontario School Board Trust	5.900%	6/2/33	CAD	2,623	2,064
Aeroports de Montreal	5.170%	9/17/35	CAD	1,848	1,346
Aeroports de Montreal	5.670%	10/16/37	CAD	946	724
Aeroports de Montreal	3.030%	4/21/50	CAD	1,962	1,019
Aeroports de Montreal	3.441%	4/26/51	CAD	2,000	1,117
AIMCo Realty Investors LP	3.367%	6/1/27	CAD	961	668
AIMCo Realty Investors LP	3.043%	6/1/28	CAD	1,019	691
AIMCo Realty Investors LP	2.712%	6/1/29	CAD	5,714	3,747
Alberta Powerline LP	4.065%	12/1/53	CAD	3,422	2,083
Alberta Powerline LP	4.065%	3/1/54	CAD	527	320
Alectra Inc.	2.488%	5/17/27	CAD	5,585	3,811
Alectra Inc.	1.751%	2/11/31	CAD	4,200	2,534
Alectra Inc.	3.958%	7/30/42	CAD	800	506
Alectra Inc.	3.458%	4/12/49	CAD	1,118	632
Algonquin Power Co.	4.090%	2/17/27	CAD	1,100	772
Algonquin Power Co.	4.600%	1/29/29	CAD	1,155	814
Algonquin Power Co.	2.850%	7/15/31	CAD	1,196	740
Alimentation Couche-Tard Inc.	3.600%	6/2/25	CAD	3,484	2,487
Alimentation Couche-Tard Inc.	1.875%	5/6/26	EUR	100	103
Alimentation Couche-Tard Inc.	4.603%	1/25/29	CAD	5,000	3,582
Alimentation Couche-Tard Inc.	5.592%	9/25/30	CAD	3,000	2,243
Allied Properties REIT	1.726%	2/12/26	CAD	1,496	1,001
Allied Properties REIT	3.113%	4/8/27	CAD	2,550	1,678
Allied Properties REIT	3.394%	8/15/29	CAD	1,267	783
Allied Properties REIT	3.117%	2/21/30	CAD	1,465	874
Allied Properties REIT	3.095%	2/6/32	CAD	1,496	829
AltaGas Ltd.	4.120%	4/7/26	CAD	1,200	857
AltaGas Ltd.	4.638%	5/15/26	CAD	1,400	1,008
AltaGas Ltd.	3.980%	10/4/27	CAD	1,525	1,072
AltaGas Ltd.	2.075%	5/30/28	CAD	1,520	990
AltaGas Ltd.	4.500%	8/15/44	CAD	1,074	653
AltaGas Ltd.	4.990%	10/4/47	CAD	863	557
AltaLink LP	4.872%	11/15/40	CAD	2,604	1,851
AltaLink LP	4.462%	11/8/41	CAD	1,223	827
AltaLink LP	3.990%	6/30/42	CAD	1,491	946
AltaLink LP	4.922%	9/17/43	CAD	1,529	1,091
AltaLink LP	4.054%	11/21/44	CAD	911	578
AltaLink LP	4.090%	6/30/45	CAD	813	517
AltaLink LP	3.717%	12/3/46	CAD	1,648	985
AltaLink LP	5.463%	10/11/55	CAD	2,000	1,554
ARC Resources Ltd.	2.354%	3/10/26	CAD	1,300	898
ARC Resources Ltd.	3.465%	3/10/31	CAD	2,153	1,401
Athabasca Indigenous Midstream LP	6.069%	2/5/42	CAD	342	250
Bank of Montreal	4.609%	9/10/25	CAD	2,550	1,845
Bank of Montreal	1.758%	3/10/26	CAD	3,485	2,395
Bank of Montreal	1.000%	4/5/26	EUR	13,440	13,674
Bank of Montreal	1.551%	5/28/26	CAD	3,742	2,544
Bank of Montreal	3.375%	7/4/26	EUR	7,500	7,968
Bank of Montreal	1.000%	9/9/26	GBP	2,800	3,180
Bank of Montreal	2.700%	12/9/26	CAD	5,102	3,525
Bank of Montreal	3.650%	4/1/27	CAD	6,236	4,372
Bank of Montreal	4.309%	6/1/27	CAD	7,533	5,371
Bank of Montreal	4.709%	12/7/27	CAD	6,500	4,688
Bank of Montreal	3.190%	3/1/28	CAD	8,939	6,198
Bank of Montreal	5.039%	5/29/28	CAD	9,100	6,639

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Bank of Montreal	0.050%	6/8/29	EUR	14,781	13,327
Bank of Montreal	2.077%	6/17/30	CAD	4,184	2,931
Bank of Montreal	1.928%	7/22/31	CAD	4,513	3,053
Bank of Montreal	6.534%	10/27/32	CAD	2,800	2,115
Bank of Montreal	6.034%	9/7/33	CAD	4,000	2,987
Bank of Nova Scotia	5.500%	5/8/26	CAD	5,000	3,663
Bank of Nova Scotia	0.125%	9/4/26	EUR	5,938	5,822
Bank of Nova Scotia	1.850%	11/2/26	CAD	12,206	8,229
Bank of Nova Scotia	2.620%	12/2/26	CAD	7,654	5,280
Bank of Nova Scotia	0.010%	1/14/27	EUR	5,087	4,943
Bank of Nova Scotia	2.950%	3/8/27	CAD	13,397	9,219
Bank of Nova Scotia	1.400%	11/1/27	CAD	6,029	3,918
Bank of Nova Scotia	0.010%	12/15/27	EUR	28,903	27,307
Bank of Nova Scotia	3.250%	1/18/28	EUR	38,000	40,276
Bank of Nova Scotia	3.100%	2/2/28	CAD	2,609	1,805
Bank of Nova Scotia	4.680%	2/1/29	CAD	9,000	6,468
Bank of Nova Scotia	3.934%	5/3/32	CAD	6,130	4,281
Bank of Nova Scotia	5.679%	8/2/33	CAD	3,500	2,582
BCI QuadReal Realty	1.747%	7/24/30	CAD	2,274	1,376
bclMC Realty Corp.	2.840%	6/3/25	CAD	3,573	2,535
bclMC Realty Corp.	3.000%	3/31/27	CAD	1,701	1,175
Bell Telephone Co. of Canada or Bell Canada	3.550%	3/2/26	CAD	1,529	1,086
Bell Telephone Co. of Canada or Bell Canada	2.900%	8/12/26	CAD	1,529	1,061
Bell Telephone Co. of Canada or Bell Canada	3.600%	9/29/27	CAD	2,700	1,881
Bell Telephone Co. of Canada or Bell Canada	3.800%	8/21/28	CAD	1,529	1,063
Bell Telephone Co. of Canada or Bell Canada	5.150%	11/14/28	CAD	2,200	1,609
Bell Telephone Co. of Canada or Bell Canada	2.900%	9/10/29	CAD	2,550	1,675
Bell Telephone Co. of Canada or Bell Canada	4.550%	2/9/30	CAD	10,300	7,290
Bell Telephone Co. of Canada or Bell Canada	2.500%	5/14/30	CAD	7,484	4,727
Bell Telephone Co. of Canada or Bell Canada	3.000%	3/17/31	CAD	3,800	2,427
Bell Telephone Co. of Canada or Bell Canada	7.850%	4/2/31	CAD	2,550	2,094
Bell Telephone Co. of Canada or Bell Canada	5.850%	11/10/32	CAD	2,500	1,884
Bell Telephone Co. of Canada or Bell Canada	4.750%	9/29/44	CAD	2,086	1,341
Bell Telephone Co. of Canada or Bell Canada	4.350%	12/18/45	CAD	2,434	1,472
Bell Telephone Co. of Canada or Bell Canada	4.450%	2/27/47	CAD	4,132	2,526
Bell Telephone Co. of Canada or Bell Canada	3.500%	9/30/50	CAD	6,357	3,250
Bell Telephone Co. of Canada or Bell Canada	4.050%	3/17/51	CAD	3,106	1,753
Bell Telephone Co. of Canada or Bell Canada	5.150%	2/9/53	CAD	1,600	1,072
Bell Telephone Co. of Canada or Bell Canada	5.600%	8/11/53	CAD	1,500	1,074
Bridging North America GP	4.341%	8/31/53	CAD	1,045	614
British Columbia Ferry Services Inc.	4.702%	10/23/43	CAD	1,159	811
British Columbia Ferry Services Inc.	2.794%	10/15/49	CAD	2,550	1,274
Brookfield Corp.	4.820%	1/28/26	CAD	6,855	4,960
Brookfield Corp.	3.800%	3/16/27	CAD	2,160	1,517
Brookfield Corp.	5.950%	6/14/35	CAD	600	451
Brookfield Finance II Inc.	5.431%	12/14/32	CAD	3,700	2,659
Brookfield Infrastructure Finance ULC	4.193%	9/11/28	CAD	2,166	1,522
Brookfield Infrastructure Finance ULC	3.410%	10/9/29	CAD	2,499	1,670
Brookfield Infrastructure Finance ULC	5.710%	7/27/30	CAD	3,500	2,603
Brookfield Infrastructure Finance ULC	2.855%	9/1/32	CAD	1,819	1,098
Brookfield Infrastructure Finance ULC	5.980%	2/14/33	CAD	1,100	824
Brookfield Infrastructure Finance ULC	5.439%	4/25/34	CAD	1,402	1,008
Brookfield Infrastructure Finance ULC	5.789%	4/25/52	CAD	930	679
Brookfield Renewable Partners ULC	3.752%	6/2/25	CAD	2,704	1,934
Brookfield Renewable Partners ULC	3.630%	1/15/27	CAD	1,990	1,389
Brookfield Renewable Partners ULC	4.250%	1/15/29	CAD	500	352
Brookfield Renewable Partners ULC	3.380%	1/15/30	CAD	2,805	1,866
Brookfield Renewable Partners ULC	5.880%	11/9/32	CAD	1,100	831
Brookfield Renewable Partners ULC	5.292%	10/28/33	CAD	1,300	939
Brookfield Renewable Partners ULC	4.290%	11/5/49	CAD	1,990	1,184
Brookfield Renewable Partners ULC	3.330%	8/13/50	CAD	896	448
Brookfield Renewable Partners ULC	5.318%	1/10/54	CAD	3,290	2,284
Bruce Power LP	3.969%	6/23/26	CAD	2,550	1,813
Bruce Power LP	2.680%	12/21/28	CAD	1,200	795
Bruce Power LP	4.010%	6/21/29	CAD	1,403	981
Bruce Power LP	4.000%	6/21/30	CAD	2,021	1,395
Bruce Power LP	4.990%	12/21/32	CAD	900	648

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bruce Power LP	4.132%	6/21/33	CAD	2,245	1,508
Bruce Power LP	4.746%	6/21/49	CAD	2,005	1,336
CAE Inc.	5.541%	6/12/28	CAD	1,400	1,023
Calgary Airport Authority	3.199%	10/7/36	CAD	6,901	4,148
Calgary Airport Authority	3.341%	10/7/38	CAD	2,452	1,464
Cameco Corp.	2.950%	10/21/27	CAD	1,622	1,100
Canadian Imperial Bank of Commerce	3.300%	5/26/25	CAD	13,217	9,434
Canadian Imperial Bank of Commerce	1.100%	1/19/26	CAD	3,742	2,550
Canadian Imperial Bank of Commerce	1.700%	7/15/26	CAD	5,301	3,602
Canadian Imperial Bank of Commerce	2.250%	1/7/27	CAD	6,603	4,474
Canadian Imperial Bank of Commerce	4.900%	4/2/27	CAD	7,000	5,059
Canadian Imperial Bank of Commerce	4.950%	6/29/27	CAD	6,900	4,990
Canadian Imperial Bank of Commerce	5.050%	10/7/27	CAD	7,700	5,608
Canadian Imperial Bank of Commerce	5.500%	1/14/28	CAD	3,800	2,811
Canadian Imperial Bank of Commerce	0.010%	4/30/29	EUR	27,476	24,840
Canadian Imperial Bank of Commerce	2.010%	7/21/30	CAD	7,845	5,469
Canadian Imperial Bank of Commerce	1.960%	4/21/31	CAD	3,546	2,415
Canadian Imperial Bank of Commerce	4.200%	4/7/32	CAD	3,348	2,357
Canadian Imperial Bank of Commerce	5.330%	1/20/33	CAD	3,505	2,542
Canadian Imperial Bank of Commerce	5.350%	4/20/33	CAD	2,700	1,960
Canadian Imperial Bank of Commerce	5.300%	1/16/34	CAD	3,130	2,266
Canadian National Railway Co.	2.800%	9/22/25	CAD	2,549	1,797
Canadian National Railway Co.	3.200%	7/31/28	CAD	1,403	967
Canadian National Railway Co.	4.150%	5/10/30	CAD	3,000	2,120
Canadian National Railway Co.	3.600%	8/1/47	CAD	5,098	2,947
Canadian National Railway Co.	3.600%	7/31/48	CAD	800	460
Canadian National Railway Co.	3.600%	2/8/49	CAD	1,432	822
Canadian National Railway Co.	3.050%	2/8/50	CAD	1,195	615
Canadian National Railway Co.	4.700%	5/10/53	CAD	3,200	2,180
Canadian Natural Resources Ltd.	2.500%	1/17/28	CAD	2,471	1,646
Canadian Natural Resources Ltd.	4.850%	5/30/47	CAD	1,166	752
Canadian Pacific Railway Co.	2.540%	2/28/28	CAD	6,865	4,629
Canadian Pacific Railway Co.	3.150%	3/13/29	CAD	2,618	1,776
Canadian Pacific Railway Co.	6.450%	11/17/39	CAD	892	735
Canadian Pacific Railway Co.	3.050%	3/9/50	CAD	887	454
Canadian Tire Corp. Ltd.	5.372%	9/16/30	CAD	1,000	732
Canadian Tire Corp. Ltd.	5.610%	9/4/35	CAD	1,016	721
Canadian Utilities Ltd.	4.851%	6/3/52	CAD	1,380	949
Canadian Western Bank	1.926%	4/16/26	CAD	1,860	1,271
Canadian Western Bank	5.146%	9/2/27	CAD	1,500	1,089
Canadian Western Bank	1.818%	12/16/27	CAD	1,496	973
Canadian Western Bank	5.937%	12/22/32	CAD	1,000	723
Capital City Link General Partnership	4.386%	3/31/46	CAD	365	237
Capital Power Corp.	4.986%	1/23/26	CAD	854	617
Capital Power Corp.	5.378%	1/25/27	CAD	3,055	2,223
Capital Power Corp.	4.424%	2/8/30	CAD	1,069	739
Capital Power Corp.	3.147%	10/1/32	CAD	1,224	741
Capital Power Corp.	5.973%	1/25/34	CAD	1,665	1,220
CCL Industries Inc.	3.864%	4/13/28	CAD	825	569
Enovus Energy Inc.	3.600%	3/10/27	CAD	1,125	788
Enovus Energy Inc.	3.500%	2/7/28	CAD	6,349	4,378
Central 1 Credit Union	4.648%	2/7/28	CAD	1,200	849
Central 1 Credit Union	2.391%	6/30/31	CAD	1,496	1,007
CGI Inc.	2.100%	9/18/28	CAD	4,361	2,834
Choice Properties REIT	2.848%	5/21/27	CAD	3,551	2,424
Choice Properties REIT	4.178%	3/8/28	CAD	2,550	1,789
Choice Properties REIT	3.532%	6/11/29	CAD	3,623	2,440
Choice Properties REIT	2.981%	3/4/30	CAD	1,496	964
Choice Properties REIT	6.003%	6/24/32	CAD	900	676
Choice Properties REIT	5.400%	3/1/33	CAD	1,700	1,222
Choice Properties REIT	5.699%	2/28/34	CAD	1,300	948
CI Financial Corp.	7.000%	12/2/25	CAD	930	684
Clover LP	4.216%	3/31/34	CAD	779	537
Clover LP	4.216%	6/30/34	CAD	751	516
Cogeco Communications Inc.	2.991%	9/22/31	CAD	1,796	1,116
Cogeco Communications Inc.	5.299%	2/16/33	CAD	1,000	712
Concordia University	6.550%	9/2/42	CAD	1,529	1,275

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Co-operators Financial Services Ltd.	3.327%	5/13/30	CAD	835	532
¹ Cordelio Amalco GP I	4.087%	6/30/34	CAD	1,911	1,278
Crombie REIT	3.677%	8/26/26	CAD	1,529	1,071
Crombie REIT	3.917%	6/21/27	CAD	917	640
Crombie REIT	2.686%	3/31/28	CAD	892	589
Crosslinx Transit Solutions GP	4.651%	9/30/46	CAD	1,493	955
CT REIT	3.527%	6/9/25	CAD	2,346	1,669
CT REIT	2.371%	1/6/31	CAD	1,019	609
CU Inc.	4.543%	10/24/41	CAD	1,019	694
CU Inc.	3.805%	9/10/42	CAD	3,591	2,213
CU Inc.	4.722%	9/9/43	CAD	3,529	2,449
CU Inc.	4.085%	9/2/44	CAD	4,055	2,575
CU Inc.	3.964%	7/27/45	CAD	1,529	950
CU Inc.	3.763%	11/19/46	CAD	765	458
CU Inc.	3.548%	11/22/47	CAD	1,267	729
CU Inc.	3.950%	11/23/48	CAD	493	302
CU Inc.	2.963%	9/7/49	CAD	2,296	1,174
CU Inc.	3.174%	9/5/51	CAD	823	432
CU Inc.	4.773%	9/14/52	CAD	1,000	694
CU Inc.	5.088%	9/20/53	CAD	1,600	1,164
CU Inc.	4.211%	10/29/55	CAD	5,654	3,555
Dollarama Inc.	1.871%	7/8/26	CAD	1,496	1,018
Dollarama Inc.	1.505%	9/20/27	CAD	1,019	666
Dollarama Inc.	2.443%	7/9/29	CAD	2,189	1,417
Dollarama Inc.	5.165%	4/26/30	CAD	1,300	954
Dream Industrial REIT	1.662%	12/22/25	CAD	1,496	1,026
Dream Industrial REIT	2.539%	12/7/26	CAD	900	610
Dream Industrial REIT	2.057%	6/17/27	CAD	2,095	1,381
Dream Summit Industrial LP	1.820%	4/1/26	CAD	1,571	1,073
Dream Summit Industrial LP	2.440%	7/14/28	CAD	1,496	971
Emera Inc.	4.838%	5/2/30	CAD	1,700	1,205
Enbridge Gas Inc.	3.310%	9/11/25	CAD	1,652	1,171
Enbridge Gas Inc.	2.810%	6/1/26	CAD	1,047	729
Enbridge Gas Inc.	2.500%	8/5/26	CAD	1,016	701
Enbridge Gas Inc.	5.460%	10/6/28	CAD	5,000	3,742
Enbridge Gas Inc.	2.900%	4/1/30	CAD	2,550	1,681
Enbridge Gas Inc.	2.350%	9/15/31	CAD	3,000	1,851
Enbridge Gas Inc.	4.150%	8/17/32	CAD	2,200	1,519
Enbridge Gas Inc.	4.880%	6/21/41	CAD	1,759	1,238
Enbridge Gas Inc.	4.200%	6/2/44	CAD	2,153	1,379
Enbridge Gas Inc.	4.000%	8/22/44	CAD	1,916	1,191
Enbridge Gas Inc.	3.800%	6/1/46	CAD	1,529	914
Enbridge Gas Inc.	3.590%	11/22/47	CAD	917	525
Enbridge Gas Inc.	3.510%	11/29/47	CAD	2,391	1,351
Enbridge Gas Inc.	3.010%	8/9/49	CAD	1,529	779
Enbridge Gas Inc.	3.650%	4/1/50	CAD	2,172	1,244
Enbridge Gas Inc.	4.950%	11/22/50	CAD	1,377	973
Enbridge Gas Inc.	3.200%	9/15/51	CAD	1,871	974
Enbridge Gas Inc.	4.550%	8/17/52	CAD	1,200	797
Enbridge Inc.	2.440%	6/2/25	CAD	1,496	1,055
Enbridge Inc.	3.200%	6/8/27	CAD	7,547	5,215
Enbridge Inc.	5.700%	11/9/27	CAD	2,100	1,560
Enbridge Inc.	4.900%	5/26/28	CAD	1,200	870
Enbridge Inc.	2.990%	10/3/29	CAD	3,666	2,417
Enbridge Inc.	6.100%	11/9/32	CAD	3,200	2,443
Enbridge Inc.	3.100%	9/21/33	CAD	5,490	3,328
Enbridge Inc.	4.240%	8/27/42	CAD	2,322	1,393
Enbridge Inc.	4.570%	3/11/44	CAD	3,107	1,934
Enbridge Inc.	4.870%	11/21/44	CAD	2,142	1,385
Enbridge Inc.	4.100%	9/21/51	CAD	1,497	837
Enbridge Inc.	6.510%	11/9/52	CAD	2,800	2,232
Enbridge Inc.	5.760%	5/26/53	CAD	1,300	939
Enbridge Pipelines Inc.	3.450%	9/29/25	CAD	2,669	1,894
Enbridge Pipelines Inc.	3.000%	8/10/26	CAD	1,800	1,253
Enbridge Pipelines Inc.	3.520%	2/22/29	CAD	2,369	1,618
Enbridge Pipelines Inc.	2.820%	5/12/31	CAD	2,093	1,322
Enbridge Pipelines Inc.	5.330%	4/6/40	CAD	1,000	694

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Enbridge Pipelines Inc.	4.550%	9/29/45	CAD	2,856	1,774
Enbridge Pipelines Inc.	4.130%	8/9/46	CAD	2,548	1,480
Enbridge Pipelines Inc.	4.330%	2/22/49	CAD	2,079	1,233
Enbridge Pipelines Inc.	4.200%	5/12/51	CAD	1,651	950
Enbridge Pipelines Inc.	5.820%	8/17/53	CAD	2,000	1,468
Energir Inc.	2.100%	4/16/27	CAD	737	494
Energir Inc.	3.530%	5/16/47	CAD	1,085	625
Energir LP	3.040%	2/9/32	CAD	2,516	1,608
Energir LP	4.830%	6/2/53	CAD	1,300	913
ENMAX Corp.	3.836%	6/5/28	CAD	946	651
ENMAX Corp.	3.876%	10/18/29	CAD	2,443	1,650
EPCOR Utilities Inc.	4.550%	2/28/42	CAD	1,522	1,038
EPCOR Utilities Inc.	3.554%	11/27/47	CAD	3,571	2,060
EPCOR Utilities Inc.	3.106%	7/8/49	CAD	1,272	669
EPCOR Utilities Inc.	2.899%	5/19/50	CAD	1,961	985
EPCOR Utilities Inc.	3.287%	6/28/51	CAD	747	403
EPCOR Utilities Inc.	4.725%	9/2/52	CAD	2,000	1,385
Equitable Bank	1.876%	11/26/25	CAD	1,019	700
Fair Hydro Trust	3.357%	5/15/35	CAD	3,609	2,366
Fairfax Financial Holdings Ltd.	4.700%	12/16/26	CAD	2,550	1,829
Fairfax Financial Holdings Ltd.	4.250%	12/6/27	CAD	2,157	1,520
Fairfax Financial Holdings Ltd.	4.230%	6/14/29	CAD	1,195	829
Fairfax Financial Holdings Ltd.	3.950%	3/3/31	CAD	3,172	2,116
Federated Co-Operatives Ltd.	3.917%	6/17/25	CAD	908	646
Federation des Caisses Desjardins du Quebec	0.010%	9/24/25	EUR	21,713	22,048
Federation des Caisses Desjardins du Quebec	5.200%	10/1/25	CAD	3,500	2,540
Federation des Caisses Desjardins du Quebec	1.093%	1/21/26	CAD	2,325	1,583
Federation des Caisses Desjardins du Quebec	1.587%	9/10/26	CAD	1,100	742
Federation des Caisses Desjardins du Quebec	4.407%	5/19/27	CAD	3,900	2,788
Federation des Caisses Desjardins du Quebec	5.475%	8/16/28	CAD	1,800	1,338
Federation des Caisses Desjardins du Quebec	2.856%	5/26/30	CAD	2,805	1,984
Federation des Caisses Desjardins du Quebec	1.992%	5/28/31	CAD	3,506	2,383
Federation des Caisses Desjardins du Quebec	5.035%	8/23/32	CAD	3,900	2,797
Finning International Inc.	5.077%	6/13/42	CAD	900	602
First Capital REIT	4.323%	7/31/25	CAD	5,102	3,651
First Capital REIT	3.753%	7/12/27	CAD	1,553	1,074
Fortis Inc.	2.180%	5/15/28	CAD	1,568	1,037
Fortis Inc.	4.431%	5/31/29	CAD	4,600	3,281
Fortis Inc.	5.677%	11/8/33	CAD	2,500	1,885
FortisAlberta Inc.	3.672%	9/9/47	CAD	2,136	1,254
FortisAlberta Inc.	2.632%	6/8/51	CAD	748	351
FortisBC Energy Inc.	6.500%	5/1/34	CAD	5,102	4,150
FortisBC Energy Inc.	5.900%	2/26/35	CAD	1,300	998
FortisBC Energy Inc.	6.050%	2/15/38	CAD	5,102	4,031
FortisBC Inc.	4.000%	10/28/44	CAD	1,071	656
Gibson Energy Inc.	2.450%	7/14/25	CAD	917	644
Gibson Energy Inc.	2.850%	7/14/27	CAD	1,321	898
Gibson Energy Inc.	3.600%	9/17/29	CAD	1,892	1,279
Gibson Energy Inc.	5.750%	7/12/33	CAD	1,200	888
Granite REIT Holdings LP	3.062%	6/4/27	CAD	1,949	1,330
Granite REIT Holdings LP	2.194%	8/30/28	CAD	1,496	961
Granite REIT Holdings LP	2.378%	12/18/30	CAD	2,028	1,226
Greater Toronto Airports Authority	1.540%	5/3/28	CAD	3,156	2,050
Greater Toronto Airports Authority	2.730%	4/3/29	CAD	5,509	3,691
Greater Toronto Airports Authority	3.260%	6/1/37	CAD	2,326	1,413
Greater Toronto Airports Authority	2.750%	10/17/39	CAD	3,889	2,152
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	2,081	1,564
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	2,550	1,752
Greater Toronto Airports Authority	3.150%	10/5/51	CAD	1,100	586
Great-West Lifeco Inc.	1.750%	12/7/26	EUR	400	408
Great-West Lifeco Inc.	2.379%	5/14/30	CAD	3,084	1,984
Great-West Lifeco Inc.	6.670%	3/21/33	CAD	1,015	813
Great-West Lifeco Inc.	5.998%	11/16/39	CAD	5,612	4,414
Great-West Lifeco Inc.	2.981%	7/8/50	CAD	770	388
H&R REIT	4.071%	6/16/25	CAD	1,100	785
H&R REIT	2.906%	6/2/26	CAD	2,550	1,752
Honda Canada Finance Inc.	3.444%	5/23/25	CAD	2,189	1,562

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Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Honda Canada Finance Inc.	1.337%	3/17/26	CAD	1,885	1,283
Honda Canada Finance Inc.	1.711%	9/28/26	CAD	1,494	1,008
Honda Canada Finance Inc.	4.873%	9/23/27	CAD	1,200	871
Honda Canada Finance Inc.	1.646%	2/25/28	CAD	2,328	1,511
Honda Canada Finance Inc.	5.730%	9/28/28	CAD	5,000	3,751
Honda Canada Finance Inc.	4.899%	2/21/29	CAD	2,700	1,960
Hospital for Sick Children	3.416%	12/7/57	CAD	1,346	731
Hospital Infrastructure Partners NOH Partnership	5.439%	1/31/45	CAD	2,793	1,988
HSBC Bank Canada	0.010%	9/14/26	EUR	18,700	18,392
HSBC Bank Canada	1.500%	9/15/27	EUR	10,300	10,320
Hydro One Inc.	2.970%	6/26/25	CAD	183	130
Hydro One Inc.	2.770%	2/24/26	CAD	5,000	3,506
Hydro One Inc.	4.910%	1/27/28	CAD	2,200	1,611
Hydro One Inc.	3.020%	4/5/29	CAD	1,939	1,315
Hydro One Inc.	7.350%	6/3/30	CAD	1,019	835
Hydro One Inc.	1.690%	1/16/31	CAD	3,000	1,819
Hydro One Inc.	2.230%	9/17/31	CAD	3,246	2,002
Hydro One Inc.	6.930%	6/1/32	CAD	578	474
Hydro One Inc.	4.390%	3/1/34	CAD	3,000	2,100
Hydro One Inc.	5.360%	5/20/36	CAD	509	383
Hydro One Inc.	4.890%	3/13/37	CAD	2,550	1,826
Hydro One Inc.	5.490%	7/16/40	CAD	1,798	1,363
Hydro One Inc.	4.390%	9/26/41	CAD	2,610	1,747
Hydro One Inc.	4.590%	10/9/43	CAD	2,805	1,919
Hydro One Inc.	4.170%	6/6/44	CAD	1,300	838
Hydro One Inc.	3.910%	2/23/46	CAD	1,633	1,007
Hydro One Inc.	5.000%	10/19/46	CAD	1,019	733
Hydro One Inc.	3.720%	11/18/47	CAD	1,734	1,030
Hydro One Inc.	3.630%	6/25/49	CAD	4,653	2,707
Hydro One Inc.	2.710%	2/28/50	CAD	1,713	831
Hydro One Inc.	3.100%	9/15/51	CAD	2,170	1,128
Hydro One Inc.	4.000%	12/22/51	CAD	1,023	629
Hydro One Inc.	4.460%	1/27/53	CAD	1,100	732
Hydro One Inc.	3.790%	7/31/62	CAD	1,019	580
Hydro One Ltd.	1.410%	10/15/27	CAD	5,859	3,838
Hydro Ottawa Holding Inc.	3.991%	5/14/43	CAD	1,071	656
Hyundai Capital Canada Inc.	2.008%	5/12/26	CAD	1,996	1,363
Hyundai Capital Canada Inc.	3.196%	2/16/27	CAD	1,674	1,158
Hyundai Capital Canada Inc.	5.565%	3/8/28	CAD	1,700	1,253
iA Financial Corp. Inc.	3.072%	9/24/31	CAD	1,529	1,054
iA Financial Corp. Inc.	3.187%	2/25/32	CAD	1,700	1,168
IGM Financial Inc.	3.440%	1/26/27	CAD	1,986	1,387
IGM Financial Inc.	4.115%	12/9/47	CAD	3,104	1,895
IGM Financial Inc.	4.174%	7/13/48	CAD	500	308
IGM Financial Inc.	4.206%	3/21/50	CAD	1,513	931
IGM Financial Inc.	5.426%	5/26/53	CAD	800	592
InPower BC General Partnership	4.471%	3/31/33	CAD	1,920	1,334
Intact Financial Corp.	3.770%	3/2/26	CAD	1,211	863
Intact Financial Corp.	2.850%	6/7/27	CAD	1,179	811
Intact Financial Corp.	2.179%	5/18/28	CAD	1,800	1,198
Intact Financial Corp.	1.928%	12/16/30	CAD	3,776	2,322
Intact Financial Corp.	5.160%	6/16/42	CAD	1,520	1,101
Intact Financial Corp.	2.954%	12/16/50	CAD	1,254	623
Intact Financial Corp.	5.276%	9/14/54	CAD	1,500	1,110
Integrated Team Solutions SJHC Partnership	5.946%	11/30/42	CAD	75	55
Inter Pipeline Ltd.	3.484%	12/16/26	CAD	1,675	1,164
Inter Pipeline Ltd.	4.232%	6/1/27	CAD	2,696	1,896
Inter Pipeline Ltd.	5.760%	2/17/28	CAD	3,200	2,349
Inter Pipeline Ltd.	5.710%	5/29/30	CAD	2,700	1,964
Inter Pipeline Ltd.	3.983%	11/25/31	CAD	2,818	1,812
Inter Pipeline Ltd.	5.849%	5/18/32	CAD	2,060	1,483
Inter Pipeline Ltd.	6.380%	2/17/33	CAD	1,700	1,261
Inter Pipeline Ltd.	6.590%	2/9/34	CAD	2,943	2,197
Inter Pipeline Ltd.	4.637%	5/30/44	CAD	1,792	1,049
Inter Pipeline Ltd.	5.091%	11/27/51	CAD	847	515
Keyera Corp.	3.934%	6/21/28	CAD	1,123	783
Keyera Corp.	3.959%	5/29/30	CAD	1,622	1,103

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Keyera Corp.	5.022%	3/28/32	CAD	1,488	1,053
Keyera Corp.	5.663%	1/4/54	CAD	2,000	1,414
Kingston Solar LP	3.571%	7/31/35	CAD	19	13
Liberty Utilities Canada LP	3.315%	2/14/50	CAD	3,700	1,884
Loblaw Cos. Ltd.	4.488%	12/11/28	CAD	3,782	2,711
Loblaw Cos. Ltd.	2.284%	5/7/30	CAD	2,833	1,788
Loblaw Cos. Ltd.	5.008%	9/13/32	CAD	600	433
Loblaw Cos. Ltd.	5.900%	1/18/36	CAD	1,272	946
Loblaw Cos. Ltd.	5.336%	9/13/52	CAD	2,000	1,439
Lower Mattagami Energy LP	2.433%	5/14/31	CAD	1,459	919
Lower Mattagami Energy LP	5.139%	5/18/41	CAD	2,443	1,794
Lower Mattagami Energy LP	4.175%	4/23/52	CAD	900	573
Magna International Inc.	4.950%	1/31/31	CAD	1,200	866
Magna International Inc.	4.375%	3/17/32	EUR	2,500	2,763
Manulife Bank of Canada	1.504%	6/25/25	CAD	1,900	1,325
Manulife Bank of Canada	1.337%	2/26/26	CAD	2,471	1,685
Manulife Bank of Canada	1.536%	9/14/26	CAD	1,496	1,008
Manulife Bank of Canada	2.864%	2/16/27	CAD	2,418	1,666
Manulife Finance Delaware LP	5.059%	12/15/41	CAD	1,933	1,350
Manulife Financial Corp.	2.237%	5/12/30	CAD	6,853	4,827
Manulife Financial Corp.	5.409%	3/10/33	CAD	4,100	3,009
Manulife Financial Corp.	2.818%	5/13/35	CAD	5,204	3,319
Metro Inc.	3.390%	12/6/27	CAD	5,414	3,755
Metro Inc.	5.970%	10/15/35	CAD	575	442
Metro Inc.	5.030%	12/1/44	CAD	1,900	1,313
Metro Inc.	4.270%	12/4/47	CAD	1,334	823
Metro Inc.	3.413%	2/28/50	CAD	1,224	646
Mountain View Partners GP	3.974%	3/31/51	CAD	85	50
National Bank of Canada	5.296%	11/3/25	CAD	2,000	1,454
National Bank of Canada	1.534%	6/15/26	CAD	2,971	2,016
National Bank of Canada	1.573%	8/18/26	CAD	5,200	3,604
National Bank of Canada	2.237%	11/4/26	CAD	3,367	2,291
National Bank of Canada	5.219%	6/14/28	CAD	6,200	4,564
National Bank of Canada	5.023%	2/1/29	CAD	6,610	4,814
National Bank of Canada	5.426%	8/16/32	CAD	1,015	739
National Bank of Canada	5.279%	2/15/34	CAD	4,000	2,895
NAV Canada	2.063%	5/29/30	CAD	2,994	1,886
NAV Canada	3.293%	3/30/48	CAD	3,572	2,011
NAV Canada	2.924%	9/29/51	CAD	577	297
Nissan Canada Inc.	2.103%	9/22/25	CAD	4,379	3,033
North Battleford Power LP	4.958%	12/31/32	CAD	1,520	1,083
North West Redwater Partnership / NWR Financing Co. Ltd.	3.200%	4/24/26	CAD	2,618	1,837
North West Redwater Partnership / NWR Financing Co. Ltd.	2.000%	12/1/26	CAD	2,095	1,417
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/27	CAD	3,870	2,651
North West Redwater Partnership / NWR Financing Co. Ltd.	4.250%	6/1/29	CAD	2,524	1,791
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/31	CAD	4,201	2,665
North West Redwater Partnership / NWR Financing Co. Ltd.	4.150%	6/1/33	CAD	2,805	1,904
North West Redwater Partnership / NWR Financing Co. Ltd.	3.650%	6/1/35	CAD	1,493	946
North West Redwater Partnership / NWR Financing Co. Ltd.	4.750%	6/1/37	CAD	1,529	1,063
North West Redwater Partnership / NWR Financing Co. Ltd.	4.350%	1/10/39	CAD	1,144	755
North West Redwater Partnership / NWR Financing Co. Ltd.	3.700%	2/23/43	CAD	1,950	1,156
North West Redwater Partnership / NWR Financing Co. Ltd.	4.050%	7/22/44	CAD	2,522	1,560
North West Redwater Partnership / NWR Financing Co. Ltd.	3.750%	6/1/51	CAD	3,344	1,912
Northern Courier Pipeline LP	3.365%	6/30/42	CAD	777	488
Northern Courier Pipeline LP	3.365%	6/30/42	CAD	1,593	1,001
Northwestern Hydro Acquisition Co. II LP	3.877%	12/31/36	CAD	730	442
Northwestern Hydro Acquisition Co. III LP	3.940%	12/31/38	CAD	1,174	702
Nouvelle Autoroute 30 Financement Inc.	4.114%	3/31/42	CAD	2,828	1,758
Nouvelle Autoroute 30 Financement Inc.	4.115%	6/30/42	CAD	775	480
Nova Scotia Power Inc.	4.951%	11/15/32	CAD	1,000	709
Nova Scotia Power Inc.	5.610%	6/15/40	CAD	1,053	763
Nova Scotia Power Inc.	4.150%	3/6/42	CAD	900	548
Nova Scotia Power Inc.	4.500%	7/20/43	CAD	1,052	667
Nova Scotia Power Inc.	3.571%	4/5/49	CAD	1,401	748
Nova Scotia Power Inc.	3.307%	4/25/50	CAD	946	477
OMERS Realty Corp.	3.331%	6/5/25	CAD	1,627	1,161
OMERS Realty Corp.	3.244%	10/4/27	CAD	2,188	1,511

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Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
OMERS Realty Corp.	5.381%	11/14/28	CAD	3,400	2,521
OMERS Realty Corp.	3.628%	6/5/30	CAD	2,296	1,554
Ontario Power Generation Inc.	1.170%	4/22/26	CAD	1,200	810
Ontario Power Generation Inc.	3.315%	10/4/27	CAD	3,195	2,218
Ontario Power Generation Inc.	2.977%	9/13/29	CAD	4,082	2,730
Ontario Power Generation Inc.	3.215%	4/8/30	CAD	3,061	2,048
Ontario Power Generation Inc.	3.838%	6/22/48	CAD	3,061	1,808
Ontario Power Generation Inc.	4.248%	1/18/49	CAD	800	505
Ontario Power Generation Inc.	3.651%	9/13/50	CAD	923	522
Ontario Power Generation Inc.	2.947%	2/21/51	CAD	1,457	716
OPB Finance Trust	2.950%	2/2/26	CAD	19,699	13,805
OPB Finance Trust	2.980%	1/25/27	CAD	2,543	1,765
OPB Finance Trust	3.890%	7/4/42	CAD	700	445
Original Wempi Inc.	7.791%	10/4/27	CAD	4,000	3,056
Ottawa MacDonald-Cartier International Airport Authority	3.933%	6/9/45	CAD	835	518
Pembina Pipeline Corp.	3.710%	8/11/26	CAD	2,470	1,742
Pembina Pipeline Corp.	4.240%	6/15/27	CAD	1,525	1,085
Pembina Pipeline Corp.	4.020%	3/27/28	CAD	1,046	733
Pembina Pipeline Corp.	3.620%	4/3/29	CAD	2,229	1,518
Pembina Pipeline Corp.	3.310%	2/1/30	CAD	3,776	2,507
Pembina Pipeline Corp.	3.530%	12/10/31	CAD	2,600	1,683
Pembina Pipeline Corp.	4.750%	4/30/43	CAD	1,525	969
Pembina Pipeline Corp.	4.810%	3/25/44	CAD	1,730	1,104
Pembina Pipeline Corp.	4.740%	1/21/47	CAD	1,723	1,078
Pembina Pipeline Corp.	4.750%	3/26/48	CAD	3,314	2,066
Pembina Pipeline Corp.	4.540%	4/3/49	CAD	2,856	1,717
Pembina Pipeline Corp.	4.670%	5/28/50	CAD	1,523	932
Pembina Pipeline Corp.	4.490%	12/10/51	CAD	1,994	1,180
Pembina Pipeline Corp.	5.670%	1/12/54	CAD	5,000	3,538
Plenary Health Bridgepoint LP	7.246%	8/31/42	CAD	838	689
Plenary Health Care Partnerships Humber LP	4.895%	5/31/39	CAD	1,071	746
Plenary Properties LTAP LP	6.288%	1/31/44	CAD	3,220	2,478
Power Corp. of Canada	4.455%	7/27/48	CAD	1,496	974
Primaris REIT	4.727%	3/30/27	CAD	900	638
Reliance LP	3.750%	3/15/26	CAD	949	669
Reliance LP	2.680%	12/1/27	CAD	1,543	1,021
Reliance LP	2.670%	8/1/28	CAD	1,496	971
RioCan REIT	1.974%	6/15/26	CAD	1,529	1,035
RioCan REIT	2.361%	3/10/27	CAD	917	612
RioCan REIT	2.829%	11/8/28	CAD	2,424	1,573
RioCan REIT	5.962%	10/1/29	CAD	1,400	1,034
Rogers Communications Inc.	3.650%	3/31/27	CAD	8,483	5,925
Rogers Communications Inc.	5.700%	9/21/28	CAD	4,000	2,982
Rogers Communications Inc.	4.400%	11/2/28	CAD	1,066	756
Rogers Communications Inc.	3.750%	4/15/29	CAD	3,162	2,173
Rogers Communications Inc.	3.250%	5/1/29	CAD	4,024	2,691
Rogers Communications Inc.	3.300%	12/10/29	CAD	2,200	1,461
Rogers Communications Inc.	5.800%	9/21/30	CAD	1,990	1,493
Rogers Communications Inc.	2.900%	12/9/30	CAD	2,637	1,674
Rogers Communications Inc.	4.250%	4/15/32	CAD	4,262	2,883
Rogers Communications Inc.	5.900%	9/21/33	CAD	4,070	3,060
Rogers Communications Inc.	6.680%	11/4/39	CAD	1,553	1,228
Rogers Communications Inc.	6.750%	11/9/39	CAD	4,661	3,711
Rogers Communications Inc.	6.110%	8/25/40	CAD	3,150	2,360
Rogers Communications Inc.	6.560%	3/22/41	CAD	1,652	1,296
Rogers Communications Inc.	4.250%	12/9/49	CAD	1,786	1,032
Rogers Communications Inc.	5.250%	4/15/52	CAD	3,720	2,512
Royal Bank of Canada	1.936%	5/1/25	CAD	6,276	4,419
Royal Bank of Canada	4.930%	7/16/25	CAD	2,900	2,105
Royal Bank of Canada	3.369%	9/29/25	CAD	13,950	9,884
Royal Bank of Canada	1.589%	5/4/26	CAD	4,490	3,062
Royal Bank of Canada	1.782%	5/20/26	CAD	5,791	3,959
Royal Bank of Canada	0.050%	6/19/26	EUR	8,728	8,656
Royal Bank of Canada	5.235%	11/2/26	CAD	6,400	4,679
Royal Bank of Canada	0.010%	1/21/27	EUR	7,631	7,409
Royal Bank of Canada	2.328%	1/28/27	CAD	9,062	6,144
Royal Bank of Canada	0.125%	4/26/27	EUR	15,000	14,509

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Royal Bank of Canada	3.625%	6/14/27	GBP	5,000	5,935
Royal Bank of Canada	4.612%	7/26/27	CAD	8,600	6,195
Royal Bank of Canada	2.375%	9/13/27	EUR	7,500	7,729
Royal Bank of Canada	4.642%	1/17/28	CAD	11,000	7,929
Royal Bank of Canada	5.000%	1/24/28	GBP	2,000	2,472
Royal Bank of Canada	4.632%	5/1/28	CAD	8,700	6,264
Royal Bank of Canada	3.500%	7/25/28	EUR	20,000	21,442
Royal Bank of Canada	1.833%	7/31/28	CAD	4,658	3,012
Royal Bank of Canada	2.125%	4/26/29	EUR	9,600	9,524
Royal Bank of Canada	5.228%	6/24/30	CAD	4,500	3,321
Royal Bank of Canada	2.088%	6/30/30	CAD	3,572	2,498
Royal Bank of Canada	2.140%	11/3/31	CAD	4,415	2,976
Royal Bank of Canada	2.940%	5/3/32	CAD	3,860	2,618
Royal Bank of Canada	1.670%	1/28/33	CAD	3,367	2,163
Royal Bank of Canada	5.010%	2/1/33	CAD	4,700	3,385
Royal Bank of Canada	5.096%	4/3/34	CAD	5,000	3,598
Sagen MI Canada Inc.	2.955%	3/1/27	CAD	943	630
Sagen MI Canada Inc.	3.261%	3/5/31	CAD	1,600	975
Saputo Inc.	3.603%	8/14/25	CAD	3,627	2,581
Saputo Inc.	1.415%	6/19/26	CAD	1,019	686
Saputo Inc.	2.242%	6/16/27	CAD	1,990	1,333
Saputo Inc.	5.250%	11/29/29	CAD	1,100	807
Saputo Inc.	5.492%	11/20/30	CAD	2,450	1,810
Scotiabank Capital Trust	5.650%	12/31/56	CAD	2,013	1,501
SEC LP and Arci Ltd.	5.188%	8/29/33	CAD	2,183	1,450
SGTP Highway Bypass LP	4.105%	1/31/45	CAD	1,447	916
Simon Fraser University	5.613%	6/10/43	CAD	130	98
SmartCentres REIT	3.834%	12/21/27	CAD	2,550	1,751
SmartCentres REIT	5.354%	5/29/28	CAD	1,100	792
SmartCentres REIT	2.307%	12/18/28	CAD	1,326	836
SmartCentres REIT	3.526%	12/20/29	CAD	3,316	2,164
SmartCentres REIT	3.648%	12/11/30	CAD	1,019	655
SSL Finance Inc.	4.099%	10/31/45	CAD	1,445	914
Stantec Inc.	2.048%	10/8/27	CAD	1,100	724
Stantec Inc.	5.393%	6/27/30	CAD	900	656
Sun Life Financial Inc.	2.460%	11/18/31	CAD	2,000	1,363
Sun Life Financial Inc.	2.580%	5/10/32	CAD	2,805	1,904
Sun Life Financial Inc.	2.800%	11/21/33	CAD	4,019	2,651
Sun Life Financial Inc.	4.780%	8/10/34	CAD	3,300	2,365
Sun Life Financial Inc.	2.060%	10/1/35	CAD	5,023	3,035
Sun Life Financial Inc.	5.400%	5/29/42	CAD	2,473	1,787
Suncor Energy Inc.	5.000%	4/9/30	CAD	2,000	1,433
Suncor Energy Inc.	4.340%	9/13/46	CAD	1,141	697
Suncor Energy Inc.	3.950%	3/4/51	CAD	5,452	3,067
TELUS Corp.	3.750%	3/10/26	CAD	3,518	2,496
TELUS Corp.	2.350%	1/27/28	CAD	3,061	2,037
TELUS Corp.	3.625%	3/1/28	CAD	4,899	3,408
TELUS Corp.	4.800%	12/15/28	CAD	2,400	1,731
TELUS Corp.	3.300%	5/2/29	CAD	3,863	2,599
TELUS Corp.	5.000%	9/13/29	CAD	2,200	1,598
TELUS Corp.	5.600%	9/9/30	CAD	1,993	1,483
TELUS Corp.	2.050%	10/7/30	CAD	1,496	910
TELUS Corp.	2.850%	11/13/31	CAD	1,600	994
TELUS Corp.	5.250%	11/15/32	CAD	4,000	2,895
TELUS Corp.	4.950%	3/28/33	CAD	2,000	1,415
TELUS Corp.	5.750%	9/8/33	CAD	3,010	2,248
TELUS Corp.	5.100%	2/15/34	CAD	1,500	1,067
TELUS Corp.	4.400%	4/1/43	CAD	1,490	911
TELUS Corp.	4.850%	4/5/44	CAD	4,720	3,051
TELUS Corp.	4.750%	1/17/45	CAD	1,403	892
TELUS Corp.	4.400%	1/29/46	CAD	1,909	1,151
TELUS Corp.	4.700%	3/6/48	CAD	2,307	1,445
TELUS Corp.	3.950%	2/16/50	CAD	3,260	1,789
TELUS Corp.	4.100%	4/5/51	CAD	2,028	1,141
TELUS Corp.	5.650%	9/13/52	CAD	2,400	1,717
TELUS Corp.	5.950%	9/8/53	CAD	1,160	863
Teranet Holdings LP	3.544%	6/11/25	CAD	3,999	2,832

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Teranet Holdings LP	5.754%	12/17/40	CAD	1,732	1,174
Teranet Holdings LP	6.100%	6/17/41	CAD	1,198	842
Thomson Reuters Corp.	2.239%	5/14/25	CAD	8,628	6,079
TMX Group Ltd.	3.779%	6/5/28	CAD	2,300	1,608
Toromont Industries Ltd.	3.842%	10/27/27	CAD	1,119	784
Toronto Hydro Corp.	2.520%	8/25/26	CAD	2,805	1,936
Toronto Hydro Corp.	2.430%	12/11/29	CAD	3,061	1,991
Toronto Hydro Corp.	3.550%	7/28/45	CAD	846	498
Toronto Hydro Corp.	3.485%	2/28/48	CAD	2,603	1,496
Toronto Hydro Corp.	3.270%	10/18/51	CAD	897	486
Toronto Hydro Corp.	4.950%	10/13/52	CAD	1,500	1,081
Toronto-Dominion Bank	0.625%	6/6/25	EUR	7,182	7,422
Toronto-Dominion Bank	2.667%	9/9/25	CAD	11,731	8,241
Toronto-Dominion Bank	1.128%	12/9/25	CAD	5,307	3,633
Toronto-Dominion Bank	4.344%	1/27/26	CAD	3,800	2,727
Toronto-Dominion Bank	3.879%	3/13/26	EUR	14,000	15,026
Toronto-Dominion Bank	5.423%	7/10/26	CAD	3,500	2,566
Toronto-Dominion Bank	2.260%	1/7/27	CAD	5,580	3,786
Toronto-Dominion Bank	0.500%	1/18/27	EUR	3,700	3,626
Toronto-Dominion Bank	2.875%	4/5/27	GBP	5,800	6,759
Toronto-Dominion Bank	4.210%	6/1/27	CAD	11,904	8,475
Toronto-Dominion Bank	0.100%	7/19/27	EUR	10,219	9,796
Toronto-Dominion Bank	2.551%	8/3/27	EUR	4,000	4,114
Toronto-Dominion Bank	5.376%	10/21/27	CAD	7,000	5,161
Toronto-Dominion Bank	4.477%	1/18/28	CAD	7,500	5,376
Toronto-Dominion Bank	1.888%	3/8/28	CAD	12,143	7,997
Toronto-Dominion Bank	5.491%	9/8/28	CAD	5,000	3,719
Toronto-Dominion Bank	1.896%	9/11/28	CAD	3,999	2,592
Toronto-Dominion Bank	4.680%	1/8/29	CAD	10,000	7,217
Toronto-Dominion Bank	3.631%	12/13/29	EUR	10,000	10,592
Toronto-Dominion Bank	1.952%	4/8/30	EUR	8,600	8,304
Toronto-Dominion Bank	4.859%	3/4/31	CAD	3,140	2,253
Toronto-Dominion Bank	3.060%	1/26/32	CAD	5,500	3,778
Toronto-Dominion Bank	3.129%	8/3/32	EUR	2,000	2,038
Toronto-Dominion Bank	3.247%	2/16/34	EUR	4,738	5,017
Toronto-Dominion Bank	5.177%	4/9/34	CAD	5,700	4,117
Tourmaline Oil Corp.	2.529%	2/12/29	CAD	1,500	979
Toyota Credit Canada Inc.	2.730%	8/25/25	CAD	2,200	1,551
Toyota Credit Canada Inc.	1.660%	7/20/26	CAD	1,408	954
Toyota Credit Canada Inc.	4.330%	1/24/28	CAD	1,200	856
Toyota Credit Canada Inc.	5.160%	7/12/28	CAD	1,600	1,181
TransCanada PipeLines Ltd.	3.300%	7/17/25	CAD	2,578	1,833
TransCanada PipeLines Ltd.	5.419%	3/10/26	CAD	2,300	1,666
TransCanada PipeLines Ltd.	3.800%	4/5/27	CAD	7,230	5,105
TransCanada PipeLines Ltd.	3.390%	3/15/28	CAD	3,125	2,150
TransCanada PipeLines Ltd.	6.280%	5/26/28	CAD	2,303	1,732
TransCanada PipeLines Ltd.	3.000%	9/18/29	CAD	3,425	2,267
TransCanada PipeLines Ltd.	5.277%	7/15/30	CAD	4,300	3,154
TransCanada PipeLines Ltd.	2.970%	6/9/31	CAD	3,401	2,153
TransCanada PipeLines Ltd.	5.330%	5/12/32	CAD	1,995	1,455
TransCanada PipeLines Ltd.	8.050%	2/17/39	CAD	66	58
TransCanada PipeLines Ltd.	4.550%	11/15/41	CAD	3,571	2,248
TransCanada PipeLines Ltd.	4.350%	6/6/46	CAD	3,059	1,832
TransCanada PipeLines Ltd.	4.330%	9/16/47	CAD	3,496	2,075
TransCanada PipeLines Ltd.	4.180%	7/3/48	CAD	3,896	2,250
TransCanada PipeLines Ltd.	4.340%	10/15/49	CAD	3,585	2,109
TransCanada PipeLines Ltd.	5.920%	5/12/52	CAD	1,300	965
Trillium Health Partners Volunteers	3.702%	12/20/58	CAD	315	180
TriSummit Utilities Inc.	3.150%	4/6/26	CAD	925	645
University of Ottawa	2.635%	2/13/60	CAD	1,869	806
University of Toronto	4.251%	12/7/51	CAD	1,275	811
³ Vancouver Airport Authority	7.425%	12/7/26	CAD	7,654	5,850
Vancouver Airport Authority	2.874%	10/18/49	CAD	1,074	548
Vancouver Airport Authority	2.800%	9/21/50	CAD	1,222	610
Westcoast Energy Inc.	3.770%	12/8/25	CAD	862	613
Westcoast Energy Inc.	4.791%	10/28/41	CAD	1,129	749
WSP Global Inc.	2.408%	4/19/28	CAD	1,821	1,202

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
WSP Global Inc.	5.548%	11/22/30	CAD	1,965	1,452
York University	6.480%	3/7/42	CAD	879	732
					1,512,092
China (0.0%)					
Prosus NV	1.539%	8/3/28	EUR	704	664
³ Prosus NV	1.288%	7/13/29	EUR	2,616	2,362
Prosus NV	2.031%	8/3/32	EUR	5,485	4,676
³ Prosus NV	1.985%	7/13/33	EUR	2,214	1,825
Prosus NV	2.778%	1/19/34	EUR	3,900	3,333
State Grid Europe Development 2014 plc	2.450%	1/26/27	EUR	1,128	1,153
State Grid Overseas Investment BVI Ltd.	1.375%	5/2/25	EUR	3,541	3,677
State Grid Overseas Investment BVI Ltd.	0.797%	8/5/26	EUR	4,935	4,908
State Grid Overseas Investment BVI Ltd.	2.125%	5/2/30	EUR	3,485	3,395
					25,993
Czech Republic (0.0%)					
CEZ A/S	3.000%	6/5/28	EUR	6,359	6,540
CPI Property Group SA	2.750%	5/12/26	EUR	1,200	1,165
CPI Property Group SA	1.625%	4/23/27	EUR	3,906	3,499
CPI Property Group SA	2.750%	1/22/28	GBP	907	913
CPI Property Group SA	1.750%	1/14/30	EUR	3,000	2,348
CPI Property Group SA	1.500%	1/27/31	EUR	2,119	1,508
EP Infrastructure A/S	1.698%	7/30/26	EUR	414	405
EP Infrastructure A/S	2.045%	10/9/28	EUR	2,187	2,025
EP Infrastructure A/S	1.816%	3/2/31	EUR	2,060	1,743
					20,146
Denmark (0.5%)					
AP Moller - Maersk A/S	1.750%	3/16/26	EUR	15,275	15,672
AP Moller - Maersk A/S	0.750%	11/25/31	EUR	7,214	6,181
Carlsberg Breweries A/S	3.500%	11/26/26	EUR	12,000	12,748
Carlsberg Breweries A/S	0.875%	7/1/29	EUR	2,500	2,327
Carlsberg Breweries A/S	0.625%	3/9/30	EUR	5,895	5,311
Danfoss Finance I BV	0.125%	4/28/26	EUR	4,831	4,786
Danfoss Finance I BV	0.375%	10/28/28	EUR	2,000	1,835
Danfoss Finance II BV	4.125%	12/2/29	EUR	5,000	5,425
Danica Pension Livsforsikrings AB	4.375%	9/29/45	EUR	1,765	1,876
Danmarks Skibskredit A/S	0.250%	6/21/28	EUR	9,300	8,613
Danske Bank A/S	0.625%	5/26/25	EUR	2,214	2,285
Danske Bank A/S	4.000%	1/12/27	EUR	4,299	4,600
Danske Bank A/S	0.750%	11/22/27	EUR	7,631	7,424
Danske Bank A/S	2.250%	1/14/28	GBP	6,285	7,160
Danske Bank A/S	6.500%	8/23/28	GBP	2,500	3,228
Danske Bank A/S	0.750%	6/9/29	EUR	10,224	9,591
Danske Bank A/S	4.750%	6/21/30	EUR	13,000	14,329
Danske Bank A/S	1.500%	9/2/30	EUR	9,000	9,220
Danske Bank A/S	4.125%	1/10/31	EUR	18,000	19,521
Danske Bank A/S	1.000%	5/15/31	EUR	10,000	9,986
DSV Finance BV	1.375%	3/16/30	EUR	5,000	4,712
DSV Finance BV	0.875%	9/17/36	EUR	3,724	2,823
ISS Global A/S	0.875%	6/18/26	EUR	100	100
ISS Global A/S	1.500%	8/31/27	EUR	10,329	10,188
Jyske Realkredit A/S	0.500%	10/1/26	EUR	11,370	11,307
Nordea Kredit Realkreditaktieselskab	1.000%	10/1/26	DKK	186,000	25,197
Nordea Kredit Realkreditaktieselskab	1.000%	4/1/29	DKK	100,000	12,912
Novo Nordisk Finance Netherlands BV	0.125%	6/4/28	EUR	3,000	2,825
Nykredit Realkredit A/S	0.500%	7/10/25	EUR	5,053	5,184
Nykredit Realkredit A/S	2.000%	1/1/26	DKK	139,500	19,494
Nykredit Realkredit A/S	1.000%	7/1/26	DKK	419,419	57,061
Nykredit Realkredit A/S	1.000%	1/1/27	DKK	149,698	20,173
Nykredit Realkredit A/S	1.000%	7/1/27	DKK	250,000	33,360
Nykredit Realkredit A/S	0.375%	1/17/28	EUR	11,996	11,235
Nykredit Realkredit A/S	1.000%	7/1/28	DKK	100,000	13,094
Nykredit Realkredit A/S	2.000%	10/1/47	DKK	17,000	2,083
Orsted A/S	3.625%	3/1/26	EUR	2,500	2,664
Orsted A/S	2.250%	6/14/28	EUR	5,000	5,063
Orsted A/S	1.500%	11/26/29	EUR	14,971	14,245
Orsted A/S	3.250%	9/13/31	EUR	7,900	8,174

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Orsted A/S	4.875%	1/12/32	GBP	6,761	8,107
Orsted A/S	2.500%	5/16/33	GBP	1,185	1,168
Orsted A/S	5.125%	9/13/34	GBP	3,500	4,202
Orsted A/S	5.750%	4/9/40	GBP	2,298	2,846
Orsted A/S	1.750%	12/9/19	EUR	2,000	1,911
Orsted A/S	2.500%	2/18/21	GBP	1,400	1,255
Orsted A/S	5.250%	12/8/22	EUR	2,500	2,704
Pandora A/S	4.500%	4/10/28	EUR	8,885	9,684
					445,889
Estonia (0.0%)					
Luminor Bank A/S	0.539%	9/23/26	EUR	9,564	9,628
Finland (0.3%)					
Aktia Bank OYJ	0.375%	3/5/26	EUR	5,000	5,041
Fortum OYJ	4.000%	5/26/28	EUR	5,000	5,363
Fortum OYJ	2.125%	2/27/29	EUR	900	890
Fortum OYJ	4.500%	5/26/33	EUR	3,000	3,311
Kojamo OYJ	0.875%	5/28/29	EUR	3,438	3,044
Neste OYJ	4.250%	3/16/33	EUR	5,000	5,493
Nokia OYJ	3.125%	5/15/28	EUR	4,000	4,151
Nordea Bank Abp	0.550%	6/23/25	CHF	6,525	7,024
Nordea Bank Abp	0.500%	5/14/27	EUR	5,087	4,984
Nordea Bank Abp	4.125%	5/5/28	EUR	10,000	10,819
Nordea Bank Abp	0.500%	11/2/28	EUR	14,938	13,889
Nordea Bank Abp	2.500%	5/23/29	EUR	2,600	2,620
Nordea Bank Abp	2.875%	8/24/32	EUR	7,000	7,030
Nordea Bank Abp	1.625%	12/9/32	GBP	2,709	2,909
Nordea Kiinnitysluottopankki OYJ	0.250%	3/18/26	EUR	12,189	12,251
Nordea Kiinnitysluottopankki OYJ	0.625%	3/17/27	EUR	11,820	11,744
Nordea Kiinnitysluottopankki OYJ	3.000%	2/20/30	EUR	15,000	15,813
Oma Saastopankki OYJ	0.010%	11/25/27	EUR	4,700	4,436
OP Corporate Bank plc	1.000%	5/22/25	EUR	5,087	5,273
OP Corporate Bank plc	0.500%	8/12/25	EUR	1,682	1,724
OP Corporate Bank plc	2.875%	12/15/25	EUR	10,000	10,538
OP Corporate Bank plc	0.600%	1/18/27	EUR	6,271	6,142
OP Corporate Bank plc	0.625%	7/27/27	EUR	5,000	4,846
OP Corporate Bank plc	4.000%	6/13/28	EUR	10,000	10,863
OP Corporate Bank plc	1.625%	6/9/30	EUR	12,818	13,239
OP Mortgage Bank	0.010%	11/19/26	EUR	5,087	4,979
OP Mortgage Bank	0.625%	2/15/29	EUR	5,087	4,789
OP Mortgage Bank	2.750%	1/25/30	EUR	15,000	15,574
OP Mortgage Bank	0.010%	11/19/30	EUR	15,362	13,318
Sampo OYJ	3.375%	5/23/49	EUR	9,464	9,461
Sampo OYJ	2.500%	9/3/52	EUR	8,627	7,792
SATO OYJ	1.375%	2/24/28	EUR	2,100	1,970
Stora Enso OYJ	2.500%	6/7/27	EUR	2,269	2,325
Stora Enso OYJ	2.500%	3/21/28	EUR	2,294	2,317
Stora Enso OYJ	4.250%	9/1/29	EUR	2,273	2,452
Teollisuuden Voima OYJ	1.375%	6/23/28	EUR	3,000	2,882
					241,296
France (3.4%)					
Aeroports de Paris SA	2.125%	10/2/26	EUR	6,100	6,288
Aeroports de Paris SA	1.000%	1/5/29	EUR	2,600	2,473
Aeroports de Paris SA	2.750%	4/2/30	EUR	5,700	5,820
Aeroports de Paris SA	1.500%	7/2/32	EUR	3,400	3,081
Aeroports de Paris SA	1.125%	6/18/34	EUR	1,500	1,256
Aeroports de Paris SA	2.125%	10/11/38	EUR	3,700	3,310
Air Liquide Finance SA	1.250%	6/3/25	EUR	2,800	2,915
Air Liquide Finance SA	1.000%	3/8/27	EUR	100	100
Air Liquide Finance SA	1.250%	6/13/28	EUR	500	491
Air Liquide Finance SA	1.375%	4/2/30	EUR	7,300	6,969
Airbus SE	1.375%	6/9/26	EUR	6,706	6,840
Airbus SE	1.625%	6/9/30	EUR	7,100	6,832
Airbus SE	1.375%	5/13/31	EUR	4,904	4,572
Airbus SE	2.375%	4/7/32	EUR	2,314	2,286
Airbus SE	2.375%	6/9/40	EUR	4,513	3,967

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
ALD SA	1.250%	3/2/26	EUR	2,500	2,542
ALD SA	4.250%	1/18/27	EUR	2,000	2,157
ALD SA	4.000%	7/5/27	EUR	4,600	4,925
Alstom SA	0.250%	10/14/26	EUR	6,900	6,733
Alstom SA	0.000%	1/11/29	EUR	3,900	3,413
Altarea SCA	1.750%	1/16/30	EUR	1,500	1,287
APRR SA	1.125%	1/9/26	EUR	5,400	5,526
APRR SA	1.250%	1/6/27	EUR	5,400	5,426
APRR SA	1.250%	1/14/27	EUR	7,700	7,748
APRR SA	1.875%	1/3/29	EUR	5,000	4,977
APRR SA	1.625%	1/13/32	EUR	4,700	4,357
Arkea Home Loans SFH SA	0.125%	7/12/29	EUR	15,000	13,641
Arkea Home Loans SFH SA	1.500%	6/1/33	EUR	5,000	4,600
Arkea Public Sector SCF SA	3.250%	1/10/31	EUR	10,000	10,658
Arkema SA	1.500%	4/20/27	EUR	8,900	8,925
Arkema SA	4.250%	5/20/30	EUR	5,000	5,426
Arkema SA	1.500%	Perpetual	EUR	1,100	1,111
Arval Service Lease SA	4.125%	4/13/26	EUR	2,500	2,673
Arval Service Lease SA	4.000%	9/22/26	EUR	7,500	8,013
Autoroutes du Sud de la France SA	1.000%	5/13/26	EUR	5,400	5,468
Autoroutes du Sud de la France SA	1.250%	1/18/27	EUR	10,300	10,363
Autoroutes du Sud de la France SA	1.375%	6/27/28	EUR	6,000	5,899
Autoroutes du Sud de la France SA	1.375%	1/22/30	EUR	5,000	4,752
Autoroutes du Sud de la France SA	1.375%	2/21/31	EUR	14,000	12,988
AXA Bank Europe SCF	1.375%	4/18/33	EUR	7,900	7,198
AXA Home Loan SFH SA	0.010%	10/16/29	EUR	5,000	4,477
AXA SA	3.750%	10/12/30	EUR	4,500	4,909
AXA SA	1.375%	10/7/41	EUR	3,724	3,245
AXA SA	1.875%	7/10/42	EUR	9,900	8,688
AXA SA	5.500%	7/11/43	EUR	4,500	5,099
AXA SA	3.375%	7/6/47	EUR	3,943	4,086
AXA SA	3.250%	5/28/49	EUR	16,004	16,154
AXA SA	3.875%	Perpetual	EUR	8,424	8,881
Banque Federative du Credit Mutuel SA	0.750%	7/17/25	EUR	2,600	2,677
Banque Federative du Credit Mutuel SA	3.000%	9/11/25	EUR	2,500	2,629
Banque Federative du Credit Mutuel SA	5.000%	1/19/26	GBP	2,800	3,471
Banque Federative du Credit Mutuel SA	2.375%	3/24/26	EUR	15,400	15,912
Banque Federative du Credit Mutuel SA	0.010%	5/11/26	EUR	19,000	18,802
Banque Federative du Credit Mutuel SA	0.750%	6/8/26	EUR	8,600	8,619
Banque Federative du Credit Mutuel SA	1.000%	7/16/26	GBP	7,500	8,529
Banque Federative du Credit Mutuel SA	1.500%	10/7/26	GBP	100	114
Banque Federative du Credit Mutuel SA	1.875%	11/4/26	EUR	2,800	2,832
Banque Federative du Credit Mutuel SA	0.100%	10/8/27	EUR	3,700	3,500
Banque Federative du Credit Mutuel SA	1.625%	11/15/27	EUR	2,300	2,257
Banque Federative du Credit Mutuel SA	0.875%	12/7/27	GBP	7,900	8,527
Banque Federative du Credit Mutuel SA	2.500%	5/25/28	EUR	7,500	7,555
Banque Federative du Credit Mutuel SA	0.250%	6/29/28	EUR	4,800	4,458
Banque Federative du Credit Mutuel SA	0.250%	7/19/28	EUR	10,600	9,723
Banque Federative du Credit Mutuel SA	1.875%	10/26/28	GBP	2,800	3,031
Banque Federative du Credit Mutuel SA	0.625%	11/3/28	EUR	18,300	16,902
Banque Federative du Credit Mutuel SA	4.125%	3/13/29	EUR	10,000	10,865
Banque Federative du Credit Mutuel SA	1.875%	6/18/29	EUR	5,000	4,782
Banque Federative du Credit Mutuel SA	0.750%	1/17/30	EUR	1,000	892
Banque Federative du Credit Mutuel SA	1.250%	6/3/30	EUR	11,000	10,030
Banque Federative du Credit Mutuel SA	0.625%	2/21/31	EUR	12,500	10,727
Banque Federative du Credit Mutuel SA	4.750%	11/10/31	EUR	5,000	5,562
Banque Federative du Credit Mutuel SA	1.125%	11/19/31	EUR	8,100	6,858
Banque Federative du Credit Mutuel SA	3.625%	9/14/32	EUR	9,000	9,544
Banque Federative du Credit Mutuel SA	5.125%	1/13/33	EUR	9,000	10,040
Banque Federative du Credit Mutuel SA	3.750%	2/1/33	EUR	12,000	12,762
Banque Federative du Credit Mutuel SA	4.125%	6/14/33	EUR	12,000	13,169
BNP Paribas Cardif SA	4.032%	Perpetual	EUR	1,200	1,263
BNP Paribas Home Loan SFH SA	3.000%	1/31/30	EUR	3,100	3,266
BNP Paribas SA	3.375%	1/23/26	GBP	1,381	1,663
BNP Paribas SA	2.125%	1/23/27	EUR	4,800	4,966
BNP Paribas SA	0.250%	4/13/27	EUR	12,000	11,924
BNP Paribas SA	0.375%	10/14/27	EUR	9,300	9,119

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BNP Paribas SA	1.875%	12/14/27	GBP	3,000	3,324
BNP Paribas SA	0.500%	2/19/28	EUR	13,800	13,383
BNP Paribas SA	0.500%	5/30/28	EUR	14,000	13,481
BNP Paribas SA	2.750%	7/25/28	EUR	20,000	20,546
BNP Paribas SA	0.500%	9/1/28	EUR	4,400	4,188
BNP Paribas SA	3.875%	2/23/29	EUR	10,000	10,709
BNP Paribas SA	2.875%	2/24/29	GBP	5,000	5,571
BNP Paribas SA	1.125%	4/17/29	EUR	5,000	4,788
BNP Paribas SA	1.375%	5/28/29	EUR	12,100	11,438
BNP Paribas SA	2.538%	7/13/29	CAD	2,109	1,379
BNP Paribas SA	6.000%	8/18/29	GBP	4,000	5,123
BNP Paribas SA	3.625%	9/1/29	EUR	5,000	5,269
BNP Paribas SA	0.500%	1/19/30	EUR	7,600	6,908
BNP Paribas SA	0.875%	7/11/30	EUR	4,600	4,202
BNP Paribas SA	2.375%	11/20/30	EUR	5,000	5,178
BNP Paribas SA	3.875%	1/10/31	EUR	5,000	5,365
BNP Paribas SA	2.000%	5/24/31	GBP	3,000	3,435
BNP Paribas SA	1.625%	7/2/31	EUR	2,800	2,511
BNP Paribas SA	1.250%	7/13/31	GBP	3,000	2,825
BNP Paribas SA	4.042%	1/10/32	EUR	5,000	5,319
BNP Paribas SA	2.500%	3/31/32	EUR	6,000	6,047
BNP Paribas SA	2.100%	4/7/32	EUR	4,000	3,722
BNP Paribas SA	4.125%	9/26/32	EUR	11,000	11,984
BNP Paribas SA	4.750%	11/13/32	EUR	10,000	11,124
BNP Paribas SA	4.125%	5/24/33	EUR	5,000	5,525
BNP Paribas SA	0.875%	8/31/33	EUR	2,000	1,838
BNP Paribas SA	2.000%	9/13/36	GBP	1,900	1,640
Bouygues SA	5.500%	10/6/26	GBP	3,050	3,828
Bouygues SA	1.375%	6/7/27	EUR	7,500	7,510
Bouygues SA	1.125%	7/24/28	EUR	2,500	2,434
Bouygues SA	2.250%	6/29/29	EUR	13,100	13,136
Bouygues SA	4.625%	6/7/32	EUR	7,500	8,486
Bouygues SA	3.250%	6/30/37	EUR	4,500	4,517
Bouygues SA	5.375%	6/30/42	EUR	2,800	3,418
BPCE SA	0.250%	1/15/26	EUR	5,400	5,430
BPCE SA	0.713%	7/13/26	JPY	200,000	1,260
BPCE SA	1.375%	12/23/26	GBP	3,500	3,950
BPCE SA	0.010%	1/14/27	EUR	2,300	2,224
BPCE SA	0.500%	2/24/27	EUR	4,600	4,475
BPCE SA	1.750%	4/26/27	EUR	5,000	5,049
BPCE SA	0.500%	9/15/27	EUR	10,000	9,831
BPCE SA	0.500%	1/14/28	EUR	6,500	6,319
BPCE SA	1.625%	1/31/28	EUR	5,700	5,618
BPCE SA	4.500%	4/26/28	AUD	4,500	2,727
BPCE SA	0.914%	7/13/28	JPY	200,000	1,252
BPCE SA	6.000%	9/29/28	GBP	2,000	2,520
BPCE SA	5.250%	4/16/29	GBP	4,500	5,414
BPCE SA	0.750%	3/3/31	EUR	4,000	3,472
BPCE SA	1.100%	12/16/31	JPY	500,000	3,070
BPCE SA	1.000%	1/14/32	EUR	4,400	3,782
BPCE SA	2.250%	3/2/32	EUR	4,500	4,515
BPCE SA	4.000%	11/29/32	EUR	9,000	9,765
BPCE SA	4.500%	1/13/33	EUR	10,000	11,010
BPCE SA	1.750%	2/2/34	EUR	7,500	7,071
BPCE SA	4.750%	6/14/34	EUR	5,000	5,595
BPCE SA	4.250%	1/11/35	EUR	5,000	5,382
BPCE SA	5.125%	1/25/35	EUR	2,000	2,178
BPCE SA	3.875%	1/25/36	EUR	5,000	5,321
BPCE SFH SA	0.750%	9/2/25	EUR	5,000	5,142
BPCE SFH SA	0.010%	11/8/26	EUR	21,000	20,619
BPCE SFH SA	0.625%	9/22/27	EUR	2,500	2,439
BPCE SFH SA	0.010%	11/10/27	EUR	26,100	24,802
BPCE SFH SA	0.875%	4/13/28	EUR	6,000	5,826
BPCE SFH SA	0.750%	2/23/29	EUR	23,000	21,809
BPCE SFH SA	1.000%	6/8/29	EUR	2,200	2,099
BPCE SFH SA	3.000%	10/17/29	EUR	5,000	5,260
BPCE SFH SA	1.125%	4/12/30	EUR	13,800	13,046

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BPCE SFH SA	0.125%	12/3/30	EUR	20,500	17,867
BPCE SFH SA	0.625%	5/29/31	EUR	8,900	7,926
BPCE SFH SA	0.375%	1/21/32	EUR	13,100	11,261
Caisse de Refinancement de l'Habitat SA	0.010%	2/7/28	EUR	5,000	4,718
Caisse de Refinancement de l'Habitat SA	2.750%	4/12/28	EUR	12,000	12,541
Caisse de Refinancement de l'Habitat SA	0.010%	10/8/29	EUR	10,700	9,608
Caisse de Refinancement de l'Habitat SA	3.000%	1/11/30	EUR	5,000	5,262
Caisse de Refinancement de l'Habitat SA	3.375%	6/28/32	EUR	10,000	10,774
Caisse de Refinancement de l'Habitat SA	3.125%	2/23/33	EUR	4,500	4,748
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.750%	7/7/28	EUR	4,800	4,474
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	3.375%	9/24/28	EUR	1,700	1,763
Capgemini SE	0.625%	6/23/25	EUR	2,000	2,061
Capgemini SE	1.750%	4/18/28	EUR	7,800	7,785
Capgemini SE	1.125%	6/23/30	EUR	3,000	2,787
Capgemini SE	2.375%	4/15/32	EUR	5,700	5,566
Carmila SA	2.125%	3/7/28	EUR	1,900	1,899
Carmila SA	1.625%	4/1/29	EUR	900	848
Carrefour SA	1.250%	6/3/25	EUR	8,236	8,560
Carrefour SA	1.750%	5/4/26	EUR	500	515
Carrefour SA	1.875%	10/30/26	EUR	4,000	4,086
Carrefour SA	2.625%	12/15/27	EUR	5,000	5,158
Carrefour SA	2.375%	10/30/29	EUR	4,800	4,807
Carrefour SA	4.375%	11/14/31	EUR	9,000	9,930
Cie de Financement Foncier SA	4.000%	10/24/25	EUR	12,964	13,925
Cie de Financement Foncier SA	0.225%	9/14/26	EUR	2,800	2,771
Cie de Financement Foncier SA	0.375%	4/9/27	EUR	30,000	29,331
Cie de Financement Foncier SA	0.010%	11/10/27	EUR	5,000	4,743
Cie de Financement Foncier SA	0.750%	1/11/28	EUR	5,600	5,439
Cie de Financement Foncier SA	0.500%	3/16/28	EUR	9,600	9,205
Cie de Financement Foncier SA	0.875%	9/11/28	EUR	9,400	9,053
Cie de Financement Foncier SA	0.010%	4/16/29	EUR	10,000	9,100
Cie de Financement Foncier SA	3.375%	9/16/31	EUR	22,000	23,640
Cie de Financement Foncier SA	0.010%	10/29/35	EUR	19,000	13,929
Cie de Financement Foncier SA	0.600%	10/25/41	EUR	13,800	9,405
Cie de Financement Foncier SA	3.875%	4/25/55	EUR	2,049	2,429
Cie de Saint-Gobain SA	1.375%	6/14/27	EUR	8,000	7,999
Cie de Saint-Gobain SA	2.375%	10/4/27	EUR	2,200	2,262
Cie de Saint-Gobain SA	2.125%	6/10/28	EUR	2,500	2,522
Cie de Saint-Gobain SA	1.875%	9/21/28	EUR	6,200	6,175
Cie de Saint-Gobain SA	3.875%	11/29/30	EUR	10,000	10,778
Cie de Saint-Gobain SA	1.875%	3/15/31	EUR	2,800	2,664
Cie de Saint-Gobain SA	2.625%	8/10/32	EUR	2,200	2,179
Cie Generale des Etablissements Michelin SCA	1.750%	5/28/27	EUR	100	102
Cie Generale des Etablissements Michelin SCA	0.000%	11/2/28	EUR	6,300	5,799
Cie Generale des Etablissements Michelin SCA	2.500%	9/3/38	EUR	2,600	2,464
CNP Assurances SACA	1.250%	1/27/29	EUR	2,000	1,873
CNP Assurances SACA	4.500%	6/10/47	EUR	3,800	4,072
CNP Assurances SACA	2.000%	7/27/50	EUR	1,500	1,389
CNP Assurances SACA	2.500%	6/30/51	EUR	3,100	2,876
CNP Assurances SACA	5.250%	7/18/53	EUR	4,700	5,170
CNP Assurances SACA	4.000%	Perpetual	EUR	2,000	2,115
Coentreprise de Transport d'Electricite SA	2.125%	7/29/32	EUR	8,400	7,887
Covivio Hotels SACA	1.875%	9/24/25	EUR	1,500	1,551
Covivio Hotels SACA	1.000%	7/27/29	EUR	2,800	2,590
Covivio SA	1.875%	5/20/26	EUR	200	204
Covivio SA	2.375%	2/20/28	EUR	100	102
Covivio SA	1.625%	6/23/30	EUR	2,200	2,037
Covivio SA	1.125%	9/17/31	EUR	4,000	3,494
Credit Agricole Assurances SA	2.000%	7/17/30	EUR	2,800	2,598
Credit Agricole Assurances SA	1.500%	10/6/31	EUR	8,500	7,406
Credit Agricole Assurances SA	4.750%	9/27/48	EUR	1,200	1,283
Credit Agricole Assurances SA	4.500%	Perpetual	EUR	1,900	2,016
Credit Agricole Home Loan SFH SA	3.250%	9/28/26	EUR	22,000	23,394
Credit Agricole Home Loan SFH SA	0.750%	5/5/27	EUR	18,400	18,186
Credit Agricole Home Loan SFH SA	0.875%	8/31/27	EUR	6,100	6,005
Credit Agricole Home Loan SFH SA	0.875%	8/11/28	EUR	14,100	13,623
Credit Agricole Home Loan SFH SA	1.000%	1/16/29	EUR	7,600	7,315

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Credit Agricole Home Loan SFH SA	0.050%	12/6/29	EUR	5,000	4,477
Credit Agricole Home Loan SFH SA	3.000%	12/1/30	EUR	12,500	13,193
Credit Agricole Home Loan SFH SA	1.250%	3/24/31	EUR	9,100	8,533
Credit Agricole Home Loan SFH SA	0.010%	11/3/31	EUR	8,600	7,231
Credit Agricole Home Loan SFH SA	1.375%	2/3/32	EUR	2,200	2,053
Credit Agricole Home Loan SFH SA	0.875%	5/6/34	EUR	10,100	8,578
Credit Agricole Home Loan SFH SA	1.500%	9/28/38	EUR	2,500	2,098
Credit Agricole Public Sector SCF SA	0.500%	10/10/25	EUR	11,000	11,235
Credit Agricole Public Sector SCF SA	3.750%	7/13/26	EUR	2,500	2,683
Credit Agricole Public Sector SCF SA	0.250%	10/31/26	EUR	12,580	12,418
Credit Agricole Public Sector SCF SA	0.875%	8/2/27	EUR	20,402	20,116
Credit Agricole Public Sector SCF SA	0.010%	9/13/28	EUR	5,000	4,629
Credit Agricole Public Sector SCF SA	0.625%	3/29/29	EUR	7,100	6,683
Credit Agricole SA	3.125%	2/5/26	EUR	2,000	2,115
Credit Agricole SA	1.875%	12/20/26	EUR	5,100	5,185
Credit Agricole SA	2.625%	3/17/27	EUR	5,329	5,482
Credit Agricole SA	0.514%	7/6/27	JPY	400,000	2,474
Credit Agricole SA	5.750%	11/29/27	GBP	3,000	3,753
Credit Agricole SA	0.375%	4/20/28	EUR	4,800	4,489
Credit Agricole SA	1.750%	3/5/29	EUR	6,000	5,809
Credit Agricole SA	2.000%	3/25/29	EUR	6,400	6,238
Credit Agricole SA	1.000%	7/3/29	EUR	7,300	6,847
Credit Agricole SA	2.500%	8/29/29	EUR	9,000	9,071
Credit Agricole SA	0.500%	9/21/29	EUR	13,600	12,541
Credit Agricole SA	4.875%	10/23/29	GBP	2,000	2,461
Credit Agricole SA	4.125%	3/7/30	EUR	6,300	6,895
Credit Agricole SA	1.625%	6/5/30	EUR	4,200	4,349
Credit Agricole SA	3.875%	4/20/31	EUR	4,000	4,308
Credit Agricole SA	0.875%	1/14/32	EUR	6,400	5,470
Credit Agricole SA	4.000%	1/18/33	EUR	3,000	3,268
Credit Agricole SA	2.500%	4/22/34	EUR	12,000	11,428
Credit Agricole SA	3.875%	11/28/34	EUR	11,000	11,869
Credit Agricole SA	4.125%	2/26/36	EUR	5,000	5,335
Credit Mutuel Arkea SA	0.875%	5/7/27	EUR	1,000	980
Credit Mutuel Arkea SA	0.375%	10/3/28	EUR	5,100	4,713
Credit Mutuel Arkea SA	3.500%	2/9/29	EUR	10,000	10,333
Credit Mutuel Arkea SA	1.125%	5/23/29	EUR	1,100	1,035
Credit Mutuel Arkea SA	0.750%	1/18/30	EUR	10,000	9,018
Credit Mutuel Arkea SA	3.375%	3/11/31	EUR	2,000	1,979
Credit Mutuel Arkea SA	0.875%	10/25/31	EUR	4,200	3,605
Credit Mutuel Arkea SA	0.875%	3/11/33	EUR	6,000	4,963
Credit Mutuel Arkea SA	4.125%	2/1/34	EUR	7,000	7,653
Credit Mutuel Home Loan SFH SA	0.625%	2/2/26	EUR	2,500	2,537
Credit Mutuel Home Loan SFH SA	0.625%	3/4/27	EUR	23,000	22,735
Credit Mutuel Home Loan SFH SA	0.750%	9/15/27	EUR	30,700	30,084
Credit Mutuel Home Loan SFH SA	1.000%	4/30/28	EUR	7,500	7,318
Credit Mutuel Home Loan SFH SA	0.010%	7/20/28	EUR	9,200	8,559
Credit Mutuel Home Loan SFH SA	1.000%	1/30/29	EUR	2,800	2,692
Credit Mutuel Home Loan SFH SA	3.000%	2/3/31	EUR	20,400	21,465
Danone SA	0.571%	3/17/27	EUR	5,000	4,939
Danone SA	0.395%	6/10/29	EUR	9,300	8,525
Dassault Systemes SE	0.125%	9/16/26	EUR	2,500	2,466
Dassault Systemes SE	0.375%	9/16/29	EUR	5,000	4,549
4 Dexia Credit Local SA	1.250%	7/21/25	GBP	5,000	5,949
4 Dexia Credit Local SA	0.625%	1/17/26	EUR	4,200	4,269
4 Dexia Credit Local SA	0.250%	12/10/26	GBP	5,000	5,531
4 Dexia Credit Local SA	1.000%	10/18/27	EUR	4,250	4,203
4 Dexia Credit Local SA	0.000%	1/21/28	EUR	5,300	5,017
4 Dexia Credit Local SA	3.125%	6/1/28	EUR	20,000	21,244
Electricite de France SA	4.000%	11/12/25	EUR	5,950	6,382
Electricite de France SA	1.000%	10/13/26	EUR	8,300	8,283
Electricite de France SA	4.375%	10/12/29	EUR	13,500	14,757
Electricite de France SA	5.875%	7/18/31	GBP	1,588	2,018
Electricite de France SA	4.250%	1/25/32	EUR	1,500	1,623
Electricite de France SA	1.000%	11/29/33	EUR	8,700	7,089
Electricite de France SA	6.125%	6/2/34	GBP	11,050	13,966
Electricite de France SA	4.750%	10/12/34	EUR	5,700	6,411

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Electricite de France SA	1.875%	10/13/36	EUR	6,400	5,254
Electricite de France SA	5.500%	3/27/37	GBP	4,600	5,393
Electricite de France SA	4.500%	11/12/40	EUR	1,900	2,160
Electricite de France SA	5.500%	10/17/41	GBP	6,500	7,401
Electricite de France SA	4.625%	1/25/43	EUR	1,800	1,937
Electricite de France SA	2.000%	12/9/49	EUR	6,800	4,643
Electricite de France SA	6.000%	1/23/14	GBP	5,100	5,853
Engie SA	0.875%	9/19/25	EUR	6,800	6,986
Engie SA	1.000%	3/13/26	EUR	1,500	1,527
Engie SA	2.375%	5/19/26	EUR	100	104
Engie SA	0.375%	6/11/27	EUR	8,200	7,914
Engie SA	1.750%	3/27/28	EUR	7,600	7,560
Engie SA	1.375%	6/22/28	EUR	10,700	10,447
Engie SA	7.000%	10/30/28	GBP	6,750	9,037
Engie SA	3.500%	9/27/29	EUR	9,000	9,546
Engie SA	0.375%	10/26/29	EUR	1,000	898
Engie SA	3.625%	1/11/30	EUR	3,500	3,724
Engie SA	2.125%	3/30/32	EUR	6,100	5,791
Engie SA	1.875%	9/19/33	EUR	1,200	1,084
Engie SA	4.000%	1/11/35	EUR	4,300	4,603
Engie SA	1.500%	3/13/35	EUR	5,000	4,194
Engie SA	1.000%	10/26/36	EUR	6,000	4,586
Engie SA	2.000%	9/28/37	EUR	3,600	3,050
Engie SA	1.375%	6/21/39	EUR	4,800	3,540
Engie SA	1.250%	10/24/41	EUR	4,500	3,072
Engie SA	4.250%	1/11/43	EUR	2,000	2,122
Engie SA	5.625%	4/3/53	GBP	1,000	1,190
Engie SA	5.000%	10/1/60	GBP	3,550	3,882
Engie SA	5.950%	3/16/11	EUR	1,625	2,143
Engie SA	1.500%	Perpetual	EUR	2,500	2,357
Engie SA	1.625%	Perpetual	EUR	4,600	4,742
EssilorLuxottica SA	0.125%	5/27/25	EUR	5,000	5,140
EssilorLuxottica SA	0.500%	6/5/28	EUR	10,200	9,753
Gecina SA	1.375%	6/30/27	EUR	100	99
Gecina SA	1.375%	1/26/28	EUR	1,700	1,667
Gecina SA	1.000%	1/30/29	EUR	1,100	1,033
Gecina SA	2.000%	6/30/32	EUR	4,400	4,132
Gecina SA	0.875%	1/25/33	EUR	4,000	3,347
Gecina SA	0.875%	6/30/36	EUR	3,600	2,696
GELF Bond Issuer I SA	1.125%	7/18/29	EUR	2,104	1,911
Groupe des Assurances du Credit Mutuel SADIR	1.850%	4/21/42	EUR	2,200	1,894
Groupe VVY	1.625%	7/2/29	EUR	2,000	1,879
Holding d'Infrastructures de Transport SASU	1.625%	11/27/27	EUR	5,900	5,814
Holding d'Infrastructures de Transport SASU	1.475%	1/18/31	EUR	8,000	7,228
HSBC Continental Europe SA	0.100%	9/3/27	EUR	5,100	4,864
HSBC SFH France SA	2.500%	6/28/28	EUR	8,800	9,059
ICADE	1.125%	11/17/25	EUR	6,100	6,226
ICADE	1.625%	2/28/28	EUR	2,000	1,940
ICADE	1.000%	1/19/30	EUR	1,400	1,248
ICADE	0.625%	1/18/31	EUR	3,700	3,088
Imerys SA	1.000%	7/15/31	EUR	2,500	2,112
In'li SA	1.125%	7/2/29	EUR	1,000	923
JCDecaux SE	2.625%	4/24/28	EUR	2,500	2,549
JCDecaux SE	5.000%	1/11/29	EUR	1,500	1,650
JCDecaux SE	1.625%	2/7/30	EUR	2,300	2,119
Kering SA	3.750%	9/5/25	EUR	5,000	5,329
Kering SA	1.250%	5/10/26	EUR	4,600	4,663
Kering SA	3.250%	2/27/29	EUR	9,000	9,451
Kering SA	3.625%	9/5/31	EUR	9,000	9,520
Kering SA	3.375%	2/27/33	EUR	9,000	9,298
Klepierre SA	1.875%	2/19/26	EUR	1,700	1,751
Klepierre SA	1.375%	2/16/27	EUR	3,300	3,293
Klepierre SA	2.000%	5/12/29	EUR	2,100	2,052
Klepierre SA	0.625%	7/1/30	EUR	4,800	4,203
Klepierre SA	0.875%	2/17/31	EUR	1,900	1,668
Klepierre SA	1.250%	9/29/31	EUR	100	89
Klepierre SA	1.625%	12/13/32	EUR	1,500	1,328

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
La Banque Postale Home Loan SFH SA	0.625%	6/23/27	EUR	6,350	6,234
La Banque Postale Home Loan SFH SA	0.875%	2/7/28	EUR	4,500	4,393
La Banque Postale Home Loan SFH SA	1.000%	10/4/28	EUR	2,500	2,425
La Banque Postale Home Loan SFH SA	0.010%	10/22/29	EUR	23,600	21,142
La Banque Postale SA	1.000%	2/9/28	EUR	10,000	9,834
La Banque Postale SA	3.000%	6/9/28	EUR	3,800	3,913
La Banque Postale SA	2.000%	7/13/28	EUR	4,700	4,657
La Banque Postale SA	1.375%	4/24/29	EUR	5,000	4,743
La Banque Postale SA	0.875%	1/26/31	EUR	2,300	2,320
La Banque Postale SA	0.750%	8/2/32	EUR	2,400	2,274
La Mondiale SAM	5.050%	Perpetual	EUR	3,431	3,676
La Poste SA	1.125%	6/4/25	EUR	5,000	5,186
La Poste SA	0.625%	10/21/26	EUR	4,900	4,861
La Poste SA	0.375%	9/17/27	EUR	10,100	9,706
La Poste SA	1.375%	4/21/32	EUR	18,200	16,477
Legrand SA	3.500%	5/29/29	EUR	5,000	5,347
LVMH Moet Hennessy Louis Vuitton SE	0.000%	2/11/26	EUR	3,700	3,714
LVMH Moet Hennessy Louis Vuitton SE	1.125%	2/11/27	GBP	4,400	4,973
LVMH Moet Hennessy Louis Vuitton SE	0.125%	2/11/28	EUR	5,000	4,748
LVMH Moet Hennessy Louis Vuitton SE	0.375%	2/11/31	EUR	4,600	4,050
Mercialys SA	1.800%	2/27/26	EUR	900	917
Mercialys SA	2.500%	2/28/29	EUR	1,400	1,376
MMS USA Holdings Inc.	0.625%	6/13/25	EUR	7,300	7,511
MMS USA Holdings Inc.	1.250%	6/13/28	EUR	2,100	2,038
MMS USA Holdings Inc.	1.750%	6/13/31	EUR	2,600	2,454
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	2.125%	6/21/52	EUR	1,500	1,259
Nerval SAS	2.875%	4/14/32	EUR	3,800	3,696
Orange SA	1.000%	5/12/25	EUR	5,100	5,297
Orange SA	1.000%	9/12/25	EUR	6,900	7,095
Orange SA	5.250%	12/5/25	GBP	726	906
Orange SA	0.000%	9/4/26	EUR	2,000	1,962
Orange SA	0.875%	2/3/27	EUR	900	895
Orange SA	1.250%	7/7/27	EUR	4,000	3,986
Orange SA	1.375%	3/20/28	EUR	18,400	18,154
Orange SA	8.125%	11/20/28	GBP	3,316	4,637
Orange SA	2.000%	1/15/29	EUR	2,000	2,003
Orange SA	1.375%	1/16/30	EUR	13,100	12,454
Orange SA	1.875%	9/12/30	EUR	16,900	16,359
Orange SA	3.625%	11/16/31	EUR	5,000	5,373
Orange SA	3.250%	1/15/32	GBP	11,000	12,151
Orange SA	1.625%	4/7/32	EUR	5,000	4,644
Orange SA	2.375%	5/18/32	EUR	4,000	3,929
Orange SA	0.500%	9/4/32	EUR	3,800	3,167
Orange SA	8.125%	1/28/33	EUR	362	516
Orange SA	0.625%	12/16/33	EUR	10,700	8,693
Orange SA	5.625%	1/23/34	GBP	1,700	2,180
Orange SA	1.375%	Perpetual	EUR	1,900	1,743
Orange SA	1.750%	Perpetual	EUR	1,300	1,232
Orange SA	2.375%	Perpetual	EUR	2,500	2,615
Orange SA	5.000%	Perpetual	EUR	7,171	7,773
Orange SA	5.375%	Perpetual	EUR	4,000	4,435
Orano SA	3.375%	4/23/26	EUR	7,000	7,369
Pernod Ricard SA	1.500%	5/18/26	EUR	1,500	1,532
Pernod Ricard SA	3.250%	11/2/28	EUR	10,000	10,527
Pernod Ricard SA	1.375%	4/7/29	EUR	8,300	8,000
Pernod Ricard SA	0.125%	10/4/29	EUR	2,000	1,779
Pernod Ricard SA	1.750%	4/8/30	EUR	2,600	2,501
Pernod Ricard SA	0.875%	10/24/31	EUR	4,000	3,507
Praemia Healthcare SACA	0.875%	11/4/29	EUR	4,600	4,020
PSA Tresorerie GIE	6.000%	9/19/33	EUR	4,024	4,954
RCI Banque SA	4.125%	12/1/25	EUR	14,000	14,954
RCI Banque SA	1.750%	4/10/26	EUR	1,165	1,192
RCI Banque SA	1.625%	5/26/26	EUR	7,666	7,796
RCI Banque SA	4.500%	4/6/27	EUR	5,000	5,402
RCI Banque SA	4.875%	6/14/28	EUR	4,000	4,395
RCI Banque SA	4.875%	10/2/29	EUR	17,000	18,768
RTE Reseau de Transport d'Electricite SADIR	1.625%	11/27/25	EUR	6,500	6,728

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
RTE Reseau de Transport d'Electricite SADIR	0.000%	9/9/27	EUR	11,100	10,516
RTE Reseau de Transport d'Electricite SADIR	2.750%	6/20/29	EUR	500	514
RTE Reseau de Transport d'Electricite SADIR	1.500%	9/27/30	EUR	2,500	2,353
RTE Reseau de Transport d'Electricite SADIR	0.750%	1/12/34	EUR	5,000	4,121
RTE Reseau de Transport d'Electricite SADIR	3.750%	7/4/35	EUR	7,900	8,423
RTE Reseau de Transport d'Electricite SADIR	2.000%	4/18/36	EUR	3,100	2,765
RTE Reseau de Transport d'Electricite SADIR	1.875%	10/23/37	EUR	5,000	4,307
RTE Reseau de Transport d'Electricite SADIR	1.125%	7/8/40	EUR	7,500	5,418
SCOR SE	3.000%	6/8/46	EUR	5,800	6,000
SCOR SE	3.625%	5/27/48	EUR	4,900	5,142
SCOR SE	1.375%	9/17/51	EUR	2,200	1,850
Societe Fonciere Lyonnaise SA	1.500%	6/5/27	EUR	1,900	1,904
Societe Fonciere Lyonnaise SA	0.500%	4/21/28	EUR	1,900	1,782
Societe Generale SA	0.125%	11/17/26	EUR	21,000	21,180
Societe Generale SA	0.750%	1/25/27	EUR	8,600	8,416
Societe Generale SA	0.847%	5/26/27	JPY	1,000,000	6,151
Societe Generale SA	4.125%	6/2/27	EUR	5,000	5,390
Societe Generale SA	0.250%	7/8/27	EUR	7,500	7,167
Societe Generale SA	1.250%	12/7/27	GBP	3,700	4,009
Societe Generale SA	2.125%	9/27/28	EUR	8,600	8,562
Societe Generale SA	1.750%	3/22/29	EUR	4,500	4,327
Societe Generale SA	0.500%	6/12/29	EUR	14,100	12,991
Societe Generale SA	1.250%	6/12/30	EUR	4,200	3,808
Societe Generale SA	1.000%	11/24/30	EUR	4,000	4,042
Societe Generale SA	4.250%	12/6/30	EUR	12,000	12,793
Societe Generale SA	1.125%	6/30/31	EUR	2,500	2,474
Societe Generale SA	5.750%	1/22/32	GBP	7,000	8,613
Societe Generale SA	4.250%	11/16/32	EUR	4,000	4,421
Societe Generale SA	5.625%	6/2/33	EUR	8,000	8,976
Societe Generale SA	6.250%	6/22/33	GBP	2,000	2,617
Societe Generale SFH SA	0.500%	1/28/26	EUR	5,700	5,781
Societe Generale SFH SA	3.625%	7/31/26	EUR	37,000	39,636
Societe Generale SFH SA	0.750%	1/19/28	EUR	5,000	4,858
Societe Generale SFH SA	1.375%	5/5/28	EUR	12,500	12,384
Societe Generale SFH SA	0.125%	2/2/29	EUR	21,900	20,164
Societe Generale SFH SA	0.010%	2/5/31	EUR	10,400	8,940
Sodexo SA	2.500%	6/24/26	EUR	383	400
Sodexo SA	0.750%	4/14/27	EUR	5,914	5,892
Sodexo SA	1.750%	6/26/28	GBP	4,090	4,471
Sodexo SA	1.000%	4/27/29	EUR	3,700	3,530
Sogecap SA	4.125%	Perpetual	EUR	100	105
Suez SACA	2.375%	5/24/30	EUR	1,600	1,563
Suez SACA	5.000%	11/3/32	EUR	1,500	1,705
Suez SACA	2.875%	5/24/34	EUR	7,400	7,108
Suez SACA	6.625%	10/5/43	GBP	3,000	3,976
TDF Infrastructure SASU	2.500%	4/7/26	EUR	400	414
TDF Infrastructure SASU	1.750%	12/1/29	EUR	6,700	6,197
Teleperformance SE	3.750%	6/24/29	EUR	2,000	2,024
Terega SASU	2.200%	8/5/25	EUR	100	105
Terega SASU	0.875%	9/17/30	EUR	2,500	2,201
Thales SA	4.250%	10/18/31	EUR	5,000	5,507
TotalEnergies Capital Canada Ltd.	2.125%	9/18/29	EUR	6,700	6,647
TotalEnergies Capital International SA	1.750%	7/7/25	GBP	4,746	5,702
TotalEnergies Capital International SA	2.875%	11/19/25	EUR	3,900	4,118
TotalEnergies Capital International SA	2.500%	3/25/26	EUR	2,200	2,302
TotalEnergies Capital International SA	1.491%	4/8/27	EUR	3,000	3,016
TotalEnergies Capital International SA	0.696%	5/31/28	EUR	11,400	10,858
TotalEnergies Capital International SA	1.994%	4/8/32	EUR	3,200	3,043
TotalEnergies Capital International SA	1.618%	5/18/40	EUR	5,000	3,952
TotalEnergies SE	1.625%	Perpetual	EUR	6,316	6,073
TotalEnergies SE	2.000%	Perpetual	EUR	3,309	3,047
TotalEnergies SE	2.000%	Perpetual	EUR	4,000	3,982
TotalEnergies SE	2.125%	Perpetual	EUR	7,219	6,305
TotalEnergies SE	3.369%	Perpetual	EUR	3,650	3,808
Unibail-Rodamco-Westfield SE	1.125%	9/15/25	EUR	5,700	5,851
Unibail-Rodamco-Westfield SE	1.375%	3/9/26	EUR	371	379
Unibail-Rodamco-Westfield SE	2.500%	6/4/26	EUR	400	417

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Unibail-Rodamco-Westfield SE	1.000%	2/27/27	EUR	1,800	1,780
Unibail-Rodamco-Westfield SE	0.625%	5/4/27	EUR	10,200	9,887
Unibail-Rodamco-Westfield SE	0.750%	10/25/28	EUR	1,900	1,771
Unibail-Rodamco-Westfield SE	1.500%	5/29/29	EUR	200	190
Unibail-Rodamco-Westfield SE	1.375%	4/15/30	EUR	3,815	3,525
Unibail-Rodamco-Westfield SE	1.875%	1/15/31	EUR	10,500	9,725
Unibail-Rodamco-Westfield SE	1.375%	12/4/31	EUR	4,100	3,599
Unibail-Rodamco-Westfield SE	0.875%	3/29/32	EUR	6,300	5,283
Unibail-Rodamco-Westfield SE	2.000%	6/29/32	EUR	1,200	1,098
Unibail-Rodamco-Westfield SE	1.375%	5/25/33	EUR	2,200	1,856
Unibail-Rodamco-Westfield SE	2.000%	4/28/36	EUR	1,613	1,399
Unibail-Rodamco-Westfield SE	2.250%	5/14/38	EUR	600	514
Unibail-Rodamco-Westfield SE	1.750%	7/1/49	EUR	1,700	1,112
Unibail-Rodamco-Westfield SE	2.875%	Perpetual	EUR	3,500	3,527
Veolia Environnement SA	1.750%	9/10/25	EUR	300	312
Veolia Environnement SA	0.000%	6/9/26	EUR	1,000	988
Veolia Environnement SA	4.625%	3/30/27	EUR	5,100	5,599
Veolia Environnement SA	1.250%	4/2/27	EUR	10,200	10,175
Veolia Environnement SA	1.590%	1/10/28	EUR	3,000	2,994
Veolia Environnement SA	1.250%	4/15/28	EUR	2,100	2,056
Veolia Environnement SA	0.927%	1/4/29	EUR	2,500	2,361
Veolia Environnement SA	1.500%	4/3/29	EUR	800	774
Veolia Environnement SA	1.625%	9/17/30	EUR	400	377
Veolia Environnement SA	5.375%	12/2/30	GBP	600	752
Veolia Environnement SA	0.800%	1/15/32	EUR	7,800	6,736
Veolia Environnement SA	6.125%	11/25/33	EUR	2,244	2,843
Verallia SA	1.625%	5/14/28	EUR	5,000	4,878
Vinci SA	1.000%	9/26/25	EUR	2,500	2,569
Vinci SA	1.625%	1/18/29	EUR	7,200	7,091
Vinci SA	1.750%	9/26/30	EUR	3,400	3,260
Vinci SA	0.500%	1/9/32	EUR	11,200	9,539
Vinci SA	2.750%	9/15/34	GBP	2,600	2,641
Vivendi SE	1.125%	12/11/28	EUR	2,800	2,812
Wendel SE	1.000%	6/1/31	EUR	2,800	2,480
Westfield America Management Ltd.	2.625%	3/30/29	GBP	2,100	2,255

3,034,740

Germany (2.5%)

Aareal Bank AG	0.250%	11/23/27	EUR	1,000	903
Aareal Bank AG	0.750%	4/18/28	EUR	2,100	1,895
Aareal Bank AG	0.010%	9/15/28	EUR	7,100	6,486
Allianz Finance II BV	0.875%	1/15/26	EUR	1,000	1,023
Allianz Finance II BV	3.000%	3/13/28	EUR	1,400	1,479
Allianz Finance II BV	0.500%	1/14/31	EUR	6,300	5,600
Allianz SE	4.597%	9/7/38	EUR	7,000	7,517
Allianz SE	2.241%	7/7/45	EUR	3,400	3,541
Allianz SE	1.301%	9/25/49	EUR	2,000	1,821
Allianz SE	2.121%	7/8/50	EUR	12,000	11,202
Allianz SE	4.252%	7/5/52	EUR	6,900	7,213
Allianz SE	5.824%	7/25/53	EUR	8,300	9,617
Amprion GmbH	3.450%	9/22/27	EUR	18,000	19,001
Amprion GmbH	3.971%	9/22/32	EUR	2,000	2,151
Amprion GmbH	0.625%	9/23/33	EUR	8,600	6,871
Aroundtown SA	4.625%	9/18/25	CAD	435	301
Aroundtown SA	1.500%	5/28/26	EUR	1,900	1,877
Aroundtown SA	0.000%	7/16/26	EUR	7,600	7,231
Aroundtown SA	0.375%	4/15/27	EUR	7,800	7,010
Aroundtown SA	3.000%	10/16/29	GBP	1,983	1,905
Aroundtown SA	3.625%	4/10/31	GBP	1,100	1,032
Aroundtown SA	1.625%	Perpetual	EUR	2,300	1,128
BASF SE	4.000%	3/8/29	EUR	3,000	3,257
BASF SE	1.500%	5/22/30	EUR	2,099	2,010
BASF SE	1.500%	3/17/31	EUR	2,800	2,599
BASF SE	4.250%	3/8/32	EUR	10,000	11,005
BASF SE	1.450%	12/13/32	EUR	8,400	7,727
Bausparkasse Schwaebisch Hall AG	2.000%	5/17/34	EUR	20,200	19,177
Bayer AG	0.750%	1/6/27	EUR	6,500	6,350
Bayer AG	1.125%	1/6/30	EUR	9,300	8,391

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bayer AG	0.625%	7/12/31	EUR	4,400	3,630
Bayer AG	1.375%	7/6/32	EUR	10,000	8,478
Bayer AG	4.625%	5/26/33	EUR	2,500	2,701
Bayer AG	1.000%	1/12/36	EUR	4,400	3,237
Bayer Capital Corp. BV	1.500%	6/26/26	EUR	5,900	5,958
Bayer Capital Corp. BV	2.125%	12/15/29	EUR	10,100	9,651
Bayerische Landesbank	3.000%	5/22/29	EUR	12,500	13,196
Bayerische Landesbank	0.050%	4/30/31	EUR	5,000	4,302
Bayerische Landesbank	1.000%	9/23/31	EUR	5,000	4,728
Berlin Hyp AG	1.125%	10/25/27	EUR	100	96
Berlin Hyp AG	0.010%	1/24/28	EUR	6,348	6,002
Berlin Hyp AG	0.010%	7/7/28	EUR	18,080	16,871
Berlin Hyp AG	0.125%	1/18/30	EUR	10,000	8,973
Berlin Hyp AG	0.250%	5/19/33	EUR	6,673	5,496
Bertelsmann SE & Co. KGaA	2.000%	4/1/28	EUR	4,000	4,030
Bertelsmann SE & Co. KGaA	3.500%	5/29/29	EUR	2,500	2,637
BMW Canada Inc.	4.410%	2/10/27	CAD	1,200	861
BMW Finance NV	1.000%	8/29/25	EUR	4,089	4,218
BMW Finance NV	0.000%	1/11/26	EUR	6,365	6,426
BMW Finance NV	3.250%	11/22/26	EUR	1,000	1,062
BMW Finance NV	0.375%	1/14/27	EUR	3,686	3,641
BMW Finance NV	1.500%	2/6/29	EUR	12,112	11,872
BMW Finance NV	0.200%	1/11/33	EUR	2,455	1,994
BMW Finance NV	3.625%	5/22/35	EUR	2,000	2,129
BMW US Capital LLC	3.375%	2/2/34	EUR	4,000	4,165
Brenntag Finance BV	1.125%	9/27/25	EUR	1,875	1,925
Clearstream Banking AG	0.000%	12/1/25	EUR	8,100	8,153
Commerzbank AG	0.625%	5/28/25	EUR	4,612	4,767
Commerzbank AG	0.875%	9/8/25	EUR	5,175	5,325
Commerzbank AG	1.000%	3/4/26	EUR	11,495	11,693
Commerzbank AG	2.875%	4/28/26	EUR	5,000	5,281
Commerzbank AG	0.500%	6/9/26	EUR	7,686	7,717
Commerzbank AG	0.500%	12/4/26	EUR	7,686	7,590
Commerzbank AG	0.125%	12/15/26	EUR	6,045	5,931
Commerzbank AG	0.875%	1/22/27	EUR	2,500	2,464
Commerzbank AG	3.000%	9/14/27	EUR	6,500	6,759
Commerzbank AG	4.625%	3/21/28	EUR	7,200	7,787
Commerzbank AG	3.375%	8/28/28	EUR	16,984	18,216
Commerzbank AG	3.125%	4/20/29	EUR	18,000	19,116
Commerzbank AG	5.125%	1/18/30	EUR	6,000	6,620
Commerzbank AG	0.010%	3/11/30	EUR	4,612	4,092
Commerzbank AG	3.125%	6/13/33	EUR	5,000	5,324
Commerzbank AG	1.250%	1/9/34	EUR	3,587	3,204
Continental AG	2.500%	8/27/26	EUR	3,500	3,647
Continental AG	3.625%	11/30/27	EUR	2,500	2,657
Covestro AG	0.875%	2/3/26	EUR	1,201	1,218
Covestro AG	1.375%	6/12/30	EUR	2,000	1,870
Daimler Truck Finance Canada Inc.	5.180%	9/19/25	CAD	2,200	1,595
Daimler Truck Finance Canada Inc.	2.460%	12/15/26	CAD	1,496	1,017
Daimler Truck Finance Canada Inc.	5.770%	9/25/28	CAD	2,000	1,494
Daimler Truck International Finance BV	3.875%	6/19/26	EUR	5,000	5,349
Daimler Truck International Finance BV	1.625%	4/6/27	EUR	13,000	13,093
Daimler Truck International Finance BV	3.875%	6/19/29	EUR	2,000	2,152
DekaBank Deutsche Girozentrale	0.300%	11/20/26	EUR	2,600	2,540
Deutsche Bahn Finance GmbH	1.375%	7/7/25	GBP	7,271	8,689
Deutsche Bahn Finance GmbH	1.875%	2/13/26	GBP	2,221	2,626
Deutsche Bahn Finance GmbH	0.500%	4/9/27	EUR	2,880	2,841
Deutsche Bahn Finance GmbH	2.750%	3/19/29	EUR	1,794	1,875
Deutsche Bahn Finance GmbH	1.375%	3/28/31	EUR	1,536	1,445
Deutsche Bahn Finance GmbH	0.200%	5/20/33	CHF	4,485	4,387
Deutsche Bahn Finance GmbH	1.625%	8/16/33	EUR	5,021	4,627
Deutsche Bahn Finance GmbH	0.750%	7/16/35	EUR	7,161	5,699
Deutsche Bahn Finance GmbH	0.625%	4/15/36	EUR	17,705	13,614
Deutsche Bahn Finance GmbH	1.375%	4/16/40	EUR	5,183	4,025
Deutsche Bahn Finance GmbH	0.625%	12/8/50	EUR	10,981	5,883
Deutsche Bahn Finance GmbH	1.125%	5/29/51	EUR	3,006	1,857
Deutsche Bahn Finance GmbH	1.600%	Perpetual	EUR	2,300	2,107

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Deutsche Bank AG	2.625%	2/12/26	EUR	4,800	5,007
Deutsche Bank AG	4.000%	6/24/26	GBP	3,000	3,659
Deutsche Bank AG	0.000%	10/15/26	EUR	2,841	2,670
Deutsche Bank AG	1.625%	1/20/27	EUR	13,600	13,621
Deutsche Bank AG	0.750%	2/17/27	EUR	6,700	6,736
Deutsche Bank AG	3.250%	5/24/28	EUR	7,000	7,272
Deutsche Bank AG	0.250%	8/31/28	EUR	2,561	2,402
Deutsche Bank AG	5.375%	1/11/29	EUR	3,000	3,330
Deutsche Bank AG	3.375%	3/13/29	EUR	10,700	11,457
Deutsche Bank AG	1.750%	11/19/30	EUR	9,500	8,796
Deutsche Bank AG	6.125%	12/12/30	GBP	3,000	3,719
Deutsche Bank AG	5.625%	5/19/31	EUR	5,000	5,361
Deutsche Bank AG	1.375%	2/17/32	EUR	10,500	9,273
Deutsche Bank AG	4.000%	6/24/32	EUR	8,100	8,306
Deutsche Bank AG	2.625%	6/30/37	EUR	20,000	19,851
Deutsche Boerse AG	0.000%	2/22/26	EUR	9,300	9,305
Deutsche Boerse AG	1.125%	3/26/28	EUR	2,124	2,077
Deutsche Boerse AG	1.500%	4/4/32	EUR	3,200	2,966
Deutsche Boerse AG	3.875%	9/28/33	EUR	4,000	4,367
Deutsche Lufthansa AG	2.875%	5/16/27	EUR	16,500	16,943
Deutsche Lufthansa AG	3.750%	2/11/28	EUR	5,000	5,252
Deutsche Pfandbriefbank AG	0.625%	8/30/27	EUR	15,300	14,746
Deutsche Pfandbriefbank AG	2.375%	5/29/28	EUR	3,125	3,166
Deutsche Pfandbriefbank AG	1.250%	4/20/35	EUR	5,124	4,271
Deutsche Post AG	0.375%	5/20/26	EUR	3,698	3,716
Deutsche Post AG	1.625%	12/5/28	EUR	11,265	11,237
Deutsche Post AG	0.750%	5/20/29	EUR	7,182	6,886
Deutsche Post AG	3.375%	7/3/33	EUR	5,000	5,317
Deutsche Telekom AG	0.500%	7/5/27	EUR	19,064	18,682
Deutsche Telekom AG	1.750%	3/25/31	EUR	2,500	2,415
Deutsche Telekom AG	3.125%	2/6/34	GBP	934	989
Deutsche Telekom AG	2.250%	3/29/39	EUR	2,177	2,000
Deutsche Telekom AG	1.750%	12/9/49	EUR	3,523	2,673
Deutsche Telekom International Finance BV	1.375%	12/1/25	EUR	10,805	11,142
Deutsche Telekom International Finance BV	1.125%	5/22/26	EUR	1,578	1,604
Deutsche Telekom International Finance BV	1.375%	1/30/27	EUR	649	657
Deutsche Telekom International Finance BV	3.250%	1/17/28	EUR	75	80
Deutsche Telekom International Finance BV	1.500%	4/3/28	EUR	4,285	4,269
Deutsche Telekom International Finance BV	8.875%	11/27/28	GBP	3,961	5,704
Deutsche Telekom International Finance BV	2.250%	4/13/29	GBP	1,868	2,074
Deutsche Telekom International Finance BV	2.000%	12/1/29	EUR	4,458	4,459
Deutsche Telekom International Finance BV	7.500%	1/24/33	EUR	2,715	3,697
Deutsche Wohnen SE	1.500%	4/30/30	EUR	3,000	2,746
Deutsche Wohnen SE	1.300%	4/7/41	EUR	900	602
DZ HYP AG	0.500%	11/13/25	EUR	8,198	8,349
DZ HYP AG	0.750%	2/2/26	EUR	5,000	5,085
DZ HYP AG	0.375%	3/31/26	EUR	3,177	3,197
DZ HYP AG	0.500%	9/30/26	EUR	5,124	5,101
DZ HYP AG	0.500%	4/1/27	EUR	2,500	2,456
DZ HYP AG	0.625%	8/30/27	EUR	5,000	4,887
DZ HYP AG	0.875%	3/22/28	EUR	9,245	9,002
DZ HYP AG	0.875%	1/30/29	EUR	5,124	4,902
DZ HYP AG	0.010%	4/20/29	EUR	17,577	16,010
DZ HYP AG	0.050%	6/29/29	EUR	5,124	4,648
DZ HYP AG	0.875%	1/18/30	EUR	6,100	5,723
DZ HYP AG	0.010%	3/29/30	EUR	12,731	11,279
DZ HYP AG	3.250%	5/31/33	EUR	10,000	10,728
E.ON International Finance BV	1.625%	5/30/26	EUR	6,558	6,717
E.ON International Finance BV	1.250%	10/19/27	EUR	6,537	6,471
E.ON International Finance BV	1.500%	7/31/29	EUR	11,962	11,536
E.ON International Finance BV	6.250%	6/3/30	GBP	10,966	14,321
E.ON International Finance BV	6.375%	6/7/32	GBP	3,227	4,258
E.ON International Finance BV	4.750%	1/31/34	GBP	2,600	3,036
E.ON International Finance BV	5.875%	10/30/37	GBP	6,550	8,235
E.ON International Finance BV	6.750%	1/27/39	GBP	600	813
E.ON International Finance BV	6.125%	7/6/39	GBP	1,500	1,920
E.ON SE	0.250%	10/24/26	EUR	1,149	1,130

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
E.ON SE	0.375%	9/29/27	EUR	4,561	4,386
E.ON SE	3.500%	1/12/28	EUR	3,000	3,208
E.ON SE	0.750%	2/20/28	EUR	1,299	1,266
E.ON SE	3.750%	3/1/29	EUR	10,000	10,790
E.ON SE	1.625%	5/22/29	EUR	9,016	8,795
E.ON SE	0.350%	2/28/30	EUR	4,783	4,263
E.ON SE	1.625%	3/29/31	EUR	9,218	8,678
E.ON SE	0.625%	11/7/31	EUR	10,864	9,355
E.ON SE	0.875%	10/18/34	EUR	1,900	1,556
E.ON SE	3.875%	1/12/35	EUR	8,500	9,097
E.ON SE	3.750%	1/15/36	EUR	2,000	2,103
E.ON SE	3.500%	10/26/37	EUR	1,000	1,013
EnBW Energie Baden-Wuerttemberg AG	1.625%	8/5/79	EUR	5,500	5,311
EnBW Energie Baden-Wuerttemberg AG	1.875%	6/29/80	EUR	5,700	5,716
EnBW Energie Baden-Wuerttemberg AG	1.375%	8/31/81	EUR	4,000	3,709
EnBW International Finance BV	2.500%	6/4/26	EUR	8,023	8,355
EnBW International Finance BV	0.250%	10/19/30	EUR	5,619	4,906
EnBW International Finance BV	0.500%	3/1/33	EUR	3,000	2,415
EnBW International Finance BV	4.300%	5/23/34	EUR	9,300	10,189
EnBW International Finance BV	6.125%	7/7/39	EUR	2,195	2,826
Eurogrid GmbH	1.875%	6/10/25	EUR	10,100	10,557
Eurogrid GmbH	1.500%	4/18/28	EUR	8,100	7,917
Eurogrid GmbH	3.722%	4/27/30	EUR	4,400	4,677
Eurogrid GmbH	1.113%	5/15/32	EUR	6,000	5,218
Eurogrid GmbH	0.741%	4/21/33	EUR	4,600	3,772
Evonik Industries AG	0.625%	9/18/25	EUR	3,600	3,680
EWE AG	0.250%	6/8/28	EUR	2,000	1,850
EWE AG	0.375%	10/22/32	EUR	2,592	2,079
Fresenius Finance Ireland plc	2.125%	2/1/27	EUR	3,000	3,071
Fresenius Finance Ireland plc	0.500%	10/1/28	EUR	6,365	5,925
Fresenius Finance Ireland plc	0.875%	10/1/31	EUR	6,000	5,102
Fresenius Medical Care AG	1.500%	7/11/25	EUR	300	311
Fresenius Medical Care AG	1.500%	5/29/30	EUR	2,381	2,204
Fresenius SE & Co. KGaA	1.875%	5/24/25	EUR	2,000	2,089
Fresenius SE & Co. KGaA	1.625%	10/8/27	EUR	5,124	5,117
Fresenius SE & Co. KGaA	0.750%	1/15/28	EUR	5,892	5,645
Fresenius SE & Co. KGaA	2.875%	2/15/29	EUR	3,648	3,782
Fresenius SE & Co. KGaA	5.000%	11/28/29	EUR	5,100	5,700
Grand City Properties SA	1.375%	8/3/26	EUR	6,000	5,937
Grand City Properties SA	1.500%	2/22/27	EUR	1,000	979
Grand City Properties SA	0.125%	1/11/28	EUR	2,500	2,245
Grand City Properties SA	1.500%	Perpetual	EUR	500	334
Hamburg Commercial Bank AG	0.375%	3/9/26	EUR	3,700	3,637
Hamburg Commercial Bank AG	0.500%	9/22/26	EUR	6,700	6,535
Hamburg Commercial Bank AG	0.010%	1/19/27	EUR	2,300	2,219
Hamburg Commercial Bank AG	3.375%	2/1/28	EUR	10,070	10,655
Hannover Rueck SE	1.125%	10/9/39	EUR	1,700	1,539
Hannover Rueck SE	5.875%	8/26/43	EUR	7,500	8,813
Hannover Rueck SE	3.375%	Perpetual	EUR	2,800	2,940
Heidelberg Materials AG	3.750%	5/31/32	EUR	7,000	7,383
Heidelberg Materials Finance Luxembourg SA	1.625%	4/7/26	EUR	3,945	4,055
Heidelberg Materials Finance Luxembourg SA	1.125%	12/1/27	EUR	6,627	6,496
Henkel AG & Co. KGaA	0.500%	11/17/32	EUR	2,500	2,132
HOCHTIEF AG	0.625%	4/26/29	EUR	4,002	3,620
HOWOGE Wohnungs-baugesellschaft mbH	0.625%	11/1/28	EUR	4,100	3,834
HOWOGE Wohnungs-baugesellschaft mbH	1.125%	11/1/33	EUR	2,100	1,740
Infineon Technologies AG	1.625%	6/24/29	EUR	2,100	2,038
Infineon Technologies AG	2.000%	6/24/32	EUR	2,200	2,082
ING-DiBa AG	0.250%	11/16/26	EUR	2,500	2,467
ING-DiBa AG	0.125%	5/23/27	EUR	2,500	2,420
ING-DiBa AG	1.250%	10/9/33	EUR	5,200	4,654
ING-DiBa AG	1.000%	5/23/39	EUR	9,700	7,528
Landesbank Baden-Wuerttemberg	0.375%	2/18/27	EUR	17,800	17,124
Landesbank Baden-Wuerttemberg	0.010%	7/16/27	EUR	22,287	21,427
Landesbank Baden-Wuerttemberg	0.375%	2/28/28	EUR	4,000	3,732
Landesbank Baden-Wuerttemberg	0.010%	9/18/28	EUR	4,207	3,906
Landesbank Baden-Wuerttemberg	0.375%	5/7/29	EUR	1,500	1,345

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Landesbank Hessen-Thueringen Girozentrale	0.375%	5/12/25	EUR	2,400	2,464
Landesbank Hessen-Thueringen Girozentrale	2.375%	9/21/26	EUR	14,500	15,113
Landesbank Hessen-Thueringen Girozentrale	0.625%	1/12/27	EUR	4,000	3,968
Landesbank Hessen-Thueringen Girozentrale	0.010%	7/19/27	EUR	22,500	21,615
Landesbank Hessen-Thueringen Girozentrale	3.500%	8/31/27	EUR	12,500	13,411
Landesbank Hessen-Thueringen Girozentrale	4.000%	2/4/30	EUR	5,000	5,394
Landesbank Hessen-Thueringen Girozentrale	0.500%	1/19/37	EUR	4,000	3,036
LANXESS AG	1.125%	5/16/25	EUR	2,999	3,108
LANXESS AG	1.750%	3/22/28	EUR	2,200	2,138
LANXESS AG	0.625%	12/1/29	EUR	2,200	1,908
LEG Immobilien SE	0.375%	1/17/26	EUR	3,200	3,206
LEG Immobilien SE	0.875%	11/28/27	EUR	4,400	4,247
LEG Immobilien SE	0.875%	1/17/29	EUR	4,200	3,842
LEG Immobilien SE	1.000%	11/19/32	EUR	1,800	1,473
LEG Immobilien SE	0.875%	3/30/33	EUR	1,700	1,357
LEG Immobilien SE	1.500%	1/17/34	EUR	3,400	2,782
Mercedes-Benz Finance Canada Inc.	1.650%	9/22/25	CAD	1,375	953
Mercedes-Benz Finance Canada Inc.	5.140%	6/29/26	CAD	3,400	2,479
Mercedes-Benz Finance Canada Inc.	5.120%	6/27/28	CAD	1,000	736
Mercedes-Benz Group AG	1.000%	11/15/27	EUR	5,260	5,188
Mercedes-Benz Group AG	1.375%	5/11/28	EUR	2,500	2,482
Mercedes-Benz Group AG	0.750%	2/8/30	EUR	4,612	4,261
Mercedes-Benz Group AG	2.375%	5/22/30	EUR	2,100	2,123
Mercedes-Benz Group AG	0.750%	9/10/30	EUR	2,561	2,336
Mercedes-Benz Group AG	2.000%	2/27/31	EUR	7,219	7,089
Mercedes-Benz Group AG	1.125%	11/6/31	EUR	5,124	4,651
Mercedes-Benz Group AG	0.750%	3/11/33	EUR	4,800	4,087
Mercedes-Benz Group AG	2.125%	7/3/37	EUR	3,182	2,895
Mercedes-Benz International Finance BV	1.000%	11/11/25	EUR	10,760	11,063
Mercedes-Benz International Finance BV	1.375%	6/26/26	EUR	9,916	10,139
Mercedes-Benz International Finance BV	2.000%	8/22/26	EUR	8,928	9,214
Mercedes-Benz International Finance BV	0.375%	11/8/26	EUR	7,686	7,628
Mercedes-Benz International Finance BV	1.500%	2/9/27	EUR	4,000	4,063
Mercedes-Benz International Finance BV	0.625%	5/6/27	EUR	7,686	7,579
Mercedes-Benz International Finance BV	3.700%	5/30/31	EUR	2,000	2,176
Mercedes-Benz International Finance BV	3.250%	1/10/32	EUR	1,200	1,252
Merck Financial Services GmbH	2.375%	6/15/30	EUR	4,500	4,530
Merck Financial Services GmbH	0.875%	7/5/31	EUR	400	358
Merck KGaA	1.625%	9/9/80	EUR	5,600	5,627
Muenchener Hypothekenbank eG	0.625%	5/7/27	EUR	6,661	6,561
Muenchener Hypothekenbank eG	3.000%	8/4/27	EUR	15,000	15,854
Muenchener Hypothekenbank eG	0.625%	11/10/27	EUR	7,686	7,481
Muenchener Hypothekenbank eG	0.500%	6/14/28	CHF	8,000	8,383
Muenchener Hypothekenbank eG	2.500%	7/4/28	EUR	6,533	6,769
Muenchener Hypothekenbank eG	1.875%	8/25/32	EUR	15,000	14,514
Muenchener Hypothekenbank eG	1.000%	4/18/39	EUR	4,765	3,714
Muenchener Hypothekenbank eG	0.010%	10/19/39	EUR	6,365	4,100
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.250%	5/26/41	EUR	4,600	4,040
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.000%	5/26/42	EUR	3,000	2,505
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.250%	5/26/49	EUR	2,100	2,134
Norddeutsche Landesbank-Girozentrale	0.010%	9/23/26	EUR	26,100	25,662
Norddeutsche Landesbank-Girozentrale	0.250%	10/28/26	EUR	5,124	5,057
Norddeutsche Landesbank-Girozentrale	0.750%	3/5/29	EUR	23,345	22,132
Robert Bosch GmbH	4.000%	6/2/35	EUR	3,000	3,238
Robert Bosch GmbH	4.375%	6/2/43	EUR	8,000	8,697
Robert Bosch Investment Nederland BV	2.625%	5/24/28	EUR	500	516
RWE AG	2.500%	8/24/25	EUR	4,600	4,827
RWE AG	2.125%	5/24/26	EUR	2,000	2,070
RWE AG	0.500%	11/26/28	EUR	8,305	7,759
RWE AG	2.750%	5/24/30	EUR	9,500	9,581
RWE AG	0.625%	6/11/31	EUR	4,509	3,912
RWE AG	1.000%	11/26/33	EUR	2,735	2,244
RWE AG	4.125%	2/13/35	EUR	4,500	4,847
Santander Consumer Bank AG	4.500%	6/30/26	EUR	5,000	5,372
SAP SE	1.250%	3/10/28	EUR	2,900	2,872
SAP SE	0.375%	5/18/29	EUR	7,600	7,032
SAP SE	1.625%	3/10/31	EUR	6,800	6,525

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Sartorius Finance BV	4.500%	9/14/32	EUR	1,000	1,097
Sartorius Finance BV	4.875%	9/14/35	EUR	2,000	2,230
Siemens Energy Finance BV	4.000%	4/5/26	EUR	5,000	5,310
Siemens Financieringsmaatschappij NV	2.750%	9/10/25	GBP	500	605
Siemens Financieringsmaatschappij NV	2.875%	3/10/28	EUR	4,577	4,830
Siemens Financieringsmaatschappij NV	0.250%	2/20/29	EUR	14,300	13,249
Siemens Financieringsmaatschappij NV	0.125%	9/5/29	EUR	9,404	8,625
Siemens Financieringsmaatschappij NV	1.375%	9/6/30	EUR	3,225	3,076
Siemens Financieringsmaatschappij NV	2.750%	9/9/30	EUR	5,000	5,168
Siemens Financieringsmaatschappij NV	1.250%	2/28/31	EUR	2,721	2,554
Siemens Financieringsmaatschappij NV	3.375%	8/24/31	EUR	2,000	2,143
Siemens Financieringsmaatschappij NV	0.500%	2/20/32	EUR	7,200	6,206
Siemens Financieringsmaatschappij NV	3.000%	9/8/33	EUR	8,000	8,244
Siemens Financieringsmaatschappij NV	0.500%	9/5/34	EUR	3,587	2,871
Siemens Financieringsmaatschappij NV	1.250%	2/25/35	EUR	6,600	5,649
Siemens Financieringsmaatschappij NV	3.375%	2/22/37	EUR	3,000	3,122
Siemens Financieringsmaatschappij NV	1.750%	2/28/39	EUR	7,214	6,088
Siemens Financieringsmaatschappij NV	3.750%	9/10/42	GBP	3,000	3,103
Siemens Financieringsmaatschappij NV	3.625%	2/22/44	EUR	4,000	4,181
Sirius Real Estate Ltd.	1.125%	6/22/26	EUR	900	886
Talanx AG	4.000%	10/25/29	EUR	2,500	2,704
Talanx AG	2.250%	12/5/47	EUR	11,800	11,621
Traton Finance Luxembourg SA	4.125%	11/22/25	EUR	20,000	21,363
Traton Finance Luxembourg SA	4.250%	5/16/28	EUR	5,000	5,379
Traton Finance Luxembourg SA	0.750%	3/24/29	EUR	5,000	4,586
Traton Finance Luxembourg SA	1.250%	3/24/33	EUR	4,400	3,736
UniCredit Bank GmbH	0.625%	11/20/25	EUR	9,596	9,788
UniCredit Bank GmbH	0.500%	2/23/27	EUR	23,000	22,618
UniCredit Bank GmbH	0.010%	9/15/28	EUR	33,855	31,348
UniCredit Bank GmbH	0.875%	1/11/29	EUR	6,508	6,227
UniCredit Bank GmbH	0.010%	6/24/30	EUR	3,758	3,303
UniCredit Bank GmbH	0.250%	1/15/32	EUR	9,992	8,543
UniCredit Bank GmbH	0.850%	5/22/34	EUR	7,737	6,588
Vier Gas Transport GmbH	2.875%	6/12/25	EUR	5,910	6,240
Volkswagen Bank GmbH	1.250%	12/15/25	EUR	666	682
Volkswagen Bank GmbH	4.250%	1/7/26	EUR	5,000	5,355
Volkswagen Bank GmbH	2.500%	7/31/26	EUR	2,600	2,685
Volkswagen Bank GmbH	4.625%	5/3/31	EUR	9,000	9,832
Volkswagen Financial Services AG	2.250%	10/16/26	EUR	2,897	2,990
Volkswagen Financial Services AG	0.875%	1/31/28	EUR	13,217	12,621
Volkswagen Financial Services AG	3.375%	4/6/28	EUR	6,019	6,355
Volkswagen Financial Services AG	0.375%	2/12/30	EUR	3,603	3,152
Volkswagen Financial Services Australia Pty Ltd.	5.300%	2/9/27	AUD	5,000	3,203
Volkswagen Financial Services NV	3.250%	4/13/27	GBP	4,400	5,142
Volkswagen Financial Services NV	2.125%	1/18/28	GBP	9,300	10,288
Volkswagen Financial Services NV	1.375%	9/14/28	GBP	3,700	3,885
Volkswagen International Finance NV	4.125%	11/15/25	EUR	9,200	9,842
Volkswagen International Finance NV	3.875%	3/29/26	EUR	5,000	5,333
Volkswagen International Finance NV	3.375%	11/16/26	GBP	3,500	4,145
Volkswagen International Finance NV	1.875%	3/30/27	EUR	15,700	15,856
Volkswagen International Finance NV	3.750%	9/28/27	EUR	4,000	4,255
Volkswagen International Finance NV	2.625%	11/16/27	EUR	5,000	5,124
Volkswagen International Finance NV	4.250%	3/29/29	EUR	5,000	5,401
Volkswagen International Finance NV	1.250%	9/23/32	EUR	2,900	2,511
Volkswagen International Finance NV	3.300%	3/22/33	EUR	500	509
Volkswagen International Finance NV	4.125%	11/16/38	EUR	6,500	6,941
Volkswagen International Finance NV	1.500%	1/21/41	EUR	800	577
Volkswagen International Finance NV	3.500%	Perpetual	EUR	1,500	1,430
Volkswagen International Finance NV	3.500%	Perpetual	EUR	5,600	5,855
Volkswagen International Finance NV	3.748%	Perpetual	EUR	11,000	10,999
Volkswagen International Finance NV	3.875%	Perpetual	EUR	7,700	7,822
Volkswagen International Finance NV	3.875%	Perpetual	EUR	11,600	11,422
Volkswagen International Finance NV	4.375%	Perpetual	EUR	4,000	3,889
Volkswagen International Finance NV	4.625%	Perpetual	EUR	3,642	3,842
Volkswagen International Finance NV	4.625%	Perpetual	EUR	5,200	5,347
Volkswagen Leasing GmbH	1.625%	8/15/25	EUR	1,116	1,158
Volkswagen Leasing GmbH	0.250%	1/12/26	EUR	2,500	2,514

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Volkswagen Leasing GmbH	0.375%	7/20/26	EUR	16,853	16,681
Volkswagen Leasing GmbH	0.500%	1/12/29	EUR	8,851	8,091
Vonovia SE	1.800%	6/29/25	EUR	7,700	8,005
Vonovia SE	0.000%	12/1/25	EUR	5,000	5,006
Vonovia SE	1.375%	1/28/26	EUR	2,800	2,850
Vonovia SE	1.500%	3/22/26	EUR	8,000	8,139
Vonovia SE	1.500%	6/10/26	EUR	2,500	2,531
Vonovia SE	1.750%	1/25/27	EUR	100	101
Vonovia SE	0.375%	6/16/27	EUR	5,000	4,757
Vonovia SE	0.625%	10/7/27	EUR	3,000	2,846
Vonovia SE	1.875%	6/28/28	EUR	9,200	8,958
Vonovia SE	0.250%	9/1/28	EUR	3,000	2,699
Vonovia SE	0.625%	12/14/29	EUR	6,900	6,025
Vonovia SE	2.250%	4/7/30	EUR	3,100	2,963
Vonovia SE	1.000%	7/9/30	EUR	2,000	1,764
Vonovia SE	5.000%	11/23/30	EUR	1,000	1,101
Vonovia SE	2.375%	3/25/32	EUR	5,800	5,421
Vonovia SE	0.750%	9/1/32	EUR	6,200	4,969
Vonovia SE	1.000%	6/16/33	EUR	3,500	2,784
Vonovia SE	1.125%	9/14/34	EUR	3,800	2,940
Vonovia SE	2.750%	3/22/38	EUR	2,000	1,757
Vonovia SE	1.625%	10/7/39	EUR	4,100	2,903
Vonovia SE	1.500%	6/14/41	EUR	1,800	1,187
VW Credit Canada Inc.	1.500%	9/23/25	CAD	3,160	2,180
VW Credit Canada Inc.	2.450%	12/10/26	CAD	1,415	962
VW Credit Canada Inc.	5.860%	11/15/27	CAD	1,100	818
Wintershall Dea Finance BV	0.840%	9/25/25	EUR	3,100	3,148
Wintershall Dea Finance BV	1.332%	9/25/28	EUR	4,500	4,224
Wintershall Dea Finance BV	1.823%	9/25/31	EUR	3,100	2,731
					2,200,853
Hong Kong (0.0%)					
Prudential Funding Asia plc	5.875%	5/11/29	GBP	1,824	2,317
Prudential Funding Asia plc	6.125%	12/19/31	GBP	2,678	3,363
					5,680
Hungary (0.0%)					
MOL Hungarian Oil & Gas plc	1.500%	10/8/27	EUR	2,000	1,947
Indonesia (0.0%)					
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	1.875%	11/5/31	EUR	900	785
Ireland (0.1%)					
AIB Group plc	3.625%	7/4/26	EUR	9,000	9,567
AIB Group plc	2.250%	4/4/28	EUR	13,000	13,189
AIB Group plc	5.750%	2/16/29	EUR	5,000	5,648
Bank of Ireland Group plc	1.875%	6/5/26	EUR	13,000	13,548
Bank of Ireland Group plc	4.875%	7/16/28	EUR	9,000	9,857
Bank of Ireland Group plc	5.000%	7/4/31	EUR	5,000	5,602
Bank of Ireland Group plc	7.594%	12/6/32	GBP	900	1,155
Bank of Ireland Group plc	6.750%	3/1/33	EUR	7,000	7,924
Dell Bank International DAC	0.500%	10/27/26	EUR	6,500	6,408
ESB Finance DAC	2.125%	6/8/27	EUR	3,170	3,233
ESB Finance DAC	1.875%	6/14/31	EUR	6,263	5,899
ESB Finance DAC	4.000%	5/3/32	EUR	1,500	1,619
ESB Finance DAC	2.125%	11/5/33	EUR	2,671	2,462
Freshwater Finance plc	4.607%	10/17/36	GBP	1,517	1,601
Kerry Group Financial Services Unltd Co.	2.375%	9/10/25	EUR	5,361	5,612
PartnerRe Ireland Finance DAC	1.250%	9/15/26	EUR	3,463	3,478
Permanent TSB Group Holdings plc	6.625%	6/30/29	EUR	5,000	5,733
Ryanair DAC	2.875%	9/15/25	EUR	9,828	10,355
Smurfit Kappa Acquisitions ULC	2.875%	1/15/26	EUR	2,214	2,319
Smurfit Kappa Treasury ULC	1.500%	9/15/27	EUR	6,500	6,408
Smurfit Kappa Treasury ULC	1.000%	9/22/33	EUR	5,429	4,535
					126,152
Italy (0.9%)					
2i Rete Gas SpA	1.750%	8/28/26	EUR	300	305
2i Rete Gas SpA	1.608%	10/31/27	EUR	3,266	3,246

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Zi Rete Gas SpA	0.579%	1/29/31	EUR	5,800	5,006
A2A SpA	0.625%	7/15/31	EUR	2,000	1,690
A2A SpA	0.625%	10/28/32	EUR	1,998	1,607
A2A SpA	1.000%	11/2/33	EUR	2,000	1,609
A2A SpA	4.375%	2/3/34	EUR	2,000	2,164
ACEA SpA	1.000%	10/24/26	EUR	3,058	3,052
ACEA SpA	1.500%	6/8/27	EUR	12,881	12,920
ACEA SpA	0.500%	4/6/29	EUR	6,896	6,307
ACEA SpA	0.250%	7/28/30	EUR	4,007	3,463
Aeroporti di Roma SpA	1.625%	6/8/27	EUR	2,040	2,057
Aeroporti di Roma SpA	1.750%	7/30/31	EUR	3,900	3,582
AMCO - Asset Management Co. SpA	2.250%	7/17/27	EUR	8,958	9,077
AMCO - Asset Management Co. SpA	0.750%	4/20/28	EUR	7,448	6,966
Assicurazioni Generali SpA	5.125%	9/16/24	EUR	1,636	1,752
Assicurazioni Generali SpA	2.124%	10/1/30	EUR	2,900	2,700
Assicurazioni Generali SpA	2.429%	7/14/31	EUR	2,000	1,861
Assicurazioni Generali SpA	1.713%	6/30/32	EUR	2,300	2,009
Assicurazioni Generali SpA	5.800%	7/6/32	EUR	3,000	3,435
Assicurazioni Generali SpA	5.399%	4/20/33	EUR	5,000	5,594
Assicurazioni Generali SpA	5.500%	10/27/47	EUR	8,669	9,514
Assicurazioni Generali SpA	6.269%	Perpetual	GBP	4,050	5,075
ASTM SpA	1.625%	2/8/28	EUR	3,729	3,664
ASTM SpA	1.500%	1/25/30	EUR	8,700	8,057
ASTM SpA	2.375%	11/25/33	EUR	2,800	2,494
Autostrade per l'Italia SpA	1.750%	2/1/27	EUR	2,359	2,364
Autostrade per l'Italia SpA	2.000%	12/4/28	EUR	7,000	6,812
Autostrade per l'Italia SpA	1.875%	9/26/29	EUR	4,000	3,789
Autostrade per l'Italia SpA	2.000%	1/15/30	EUR	9,000	8,556
Autostrade per l'Italia SpA	4.750%	1/24/31	EUR	5,000	5,443
Autostrade per l'Italia SpA	2.250%	1/25/32	EUR	8,000	7,358
Banca Monte dei Paschi di Siena SpA	2.125%	11/26/25	EUR	4,539	4,711
Banco BPM SpA	3.750%	6/27/28	EUR	6,000	6,408
Banco BPM SpA	4.875%	1/17/30	EUR	5,000	5,426
BPER Banca	3.750%	10/22/28	EUR	23,300	25,071
Credit Agricole Italia SpA	0.625%	1/13/26	EUR	8,800	8,919
Credit Agricole Italia SpA	1.000%	3/25/27	EUR	7,600	7,537
Credit Agricole Italia SpA	0.250%	1/17/28	EUR	2,500	2,363
Credit Agricole Italia SpA	3.500%	1/15/30	EUR	17,100	18,255
Credit Agricole Italia SpA	3.500%	3/11/36	EUR	10,000	10,672
Credit Agricole Italia SpA	1.750%	1/15/38	EUR	2,500	2,129
Enel Finance International NV	1.375%	6/1/26	EUR	19,114	19,461
Enel Finance International NV	0.375%	6/17/27	EUR	4,308	4,149
Enel Finance International NV	1.000%	10/20/27	GBP	3,901	4,246
Enel Finance International NV	2.875%	4/11/29	GBP	3,700	4,146
Enel Finance International NV	0.375%	5/28/29	EUR	19,900	18,277
Enel Finance International NV	0.500%	6/17/30	EUR	18,800	16,907
Enel Finance International NV	4.000%	2/20/31	EUR	5,000	5,389
Enel Finance International NV	0.875%	9/28/34	EUR	1,900	1,500
Enel Finance International NV	1.125%	10/17/34	EUR	3,653	2,975
Enel Finance International NV	1.250%	1/17/35	EUR	3,000	2,456
Enel Finance International NV	3.875%	1/23/35	EUR	4,000	4,177
Enel Finance International NV	0.875%	6/17/36	EUR	2,214	1,649
Enel Finance International NV	5.750%	9/14/40	GBP	5,410	6,673
Enel SpA	5.625%	6/21/27	EUR	5,536	6,281
Enel SpA	5.750%	6/22/37	GBP	1,545	1,923
Enel SpA	3.500%	Perpetual	EUR	10,614	11,200
Enel SpA	3.375%	Perpetual	EUR	6,180	6,388
Enel SpA	1.375%	Perpetual	EUR	7,448	7,046
Enel SpA	1.875%	Perpetual	EUR	5,000	4,369
Enel SpA	2.250%	Perpetual	EUR	8,977	8,934
Eni SpA	3.750%	9/12/25	EUR	3,321	3,545
Eni SpA	1.500%	2/2/26	EUR	2,169	2,232
Eni SpA	1.250%	5/18/26	EUR	2,667	2,709
Eni SpA	1.500%	1/17/27	EUR	2,543	2,565
Eni SpA	1.625%	5/17/28	EUR	2,574	2,540
Eni SpA	0.375%	6/14/28	EUR	10,982	10,278
Eni SpA	1.125%	9/19/28	EUR	2,817	2,713

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Eni SpA	3.625%	1/29/29	EUR	2,600	2,779
Eni SpA	0.625%	1/23/30	EUR	8,911	8,038
Eni SpA	2.000%	5/18/31	EUR	7,000	6,655
Eni SpA	1.000%	10/11/34	EUR	3,092	2,484
Eni SpA	2.000%	Perpetual	EUR	2,500	2,449
Eni SpA	2.625%	Perpetual	EUR	4,090	4,226
Eni SpA	2.750%	Perpetual	EUR	3,724	3,493
Eni SpA	3.375%	Perpetual	EUR	5,563	5,498
Ferrovie dello Stato Italiane SpA	1.500%	6/27/25	EUR	13,000	13,519
Ferrovie dello Stato Italiane SpA	3.750%	4/14/27	EUR	10,000	10,660
Ferrovie dello Stato Italiane SpA	4.500%	5/23/33	EUR	6,000	6,650
Hera SpA	0.875%	10/14/26	EUR	2,543	2,520
Hera SpA	0.875%	7/5/27	EUR	5,087	4,958
Hera SpA	5.200%	1/29/28	EUR	3,092	3,459
Hera SpA	0.250%	12/3/30	EUR	2,100	1,780
Hera SpA	4.250%	4/20/33	EUR	3,400	3,661
Hera SpA	1.000%	4/25/34	EUR	1,509	1,206
Iccrea Banca SpA	6.875%	1/20/28	EUR	5,000	5,685
Iccrea Banca SpA	3.875%	1/12/29	EUR	25,000	26,932
Iccrea Banca SpA	3.500%	3/4/32	EUR	25,000	26,537
Intesa Sanpaolo SpA	1.125%	7/14/25	EUR	2,500	2,586
Intesa Sanpaolo SpA	1.000%	9/25/25	EUR	5,087	5,230
Intesa Sanpaolo SpA	3.250%	2/10/26	EUR	2,000	2,116
Intesa Sanpaolo SpA	0.375%	9/14/26	EUR	5,087	5,029
Intesa Sanpaolo SpA	1.000%	11/19/26	EUR	6,633	6,592
Intesa Sanpaolo SpA	1.125%	10/4/27	EUR	7,017	6,917
Intesa Sanpaolo SpA	5.000%	3/8/28	EUR	2,500	2,738
Intesa Sanpaolo SpA	0.750%	3/16/28	EUR	5,000	4,760
Intesa Sanpaolo SpA	1.750%	3/20/28	EUR	13,409	13,259
Intesa Sanpaolo SpA	3.625%	6/30/28	EUR	6,000	6,415
Intesa Sanpaolo SpA	6.500%	3/14/29	GBP	3,500	4,396
Intesa Sanpaolo SpA	1.750%	7/4/29	EUR	4,539	4,371
Intesa Sanpaolo SpA	2.500%	1/15/30	GBP	4,545	4,745
Intesa Sanpaolo SpA	4.875%	5/19/30	EUR	15,000	16,849
Intesa Sanpaolo SpA	1.350%	2/24/31	EUR	8,250	7,346
Intesa Sanpaolo SpA	5.125%	8/29/31	EUR	4,430	5,059
Intesa Sanpaolo SpA	5.625%	3/8/33	EUR	2,000	2,326
Intesa Sanpaolo SpA	2.625%	3/11/36	GBP	3,724	3,261
Iren SpA	1.950%	9/19/25	EUR	3,092	3,214
Italgas SpA	0.875%	4/24/30	EUR	5,092	4,588
Mediobanca Banca di Credito Finanziario SpA	1.125%	7/15/25	EUR	3,541	3,654
Mediobanca Banca di Credito Finanziario SpA	1.375%	11/10/25	EUR	5,525	5,688
Mediobanca Banca di Credito Finanziario SpA	0.875%	1/15/26	EUR	8,179	8,281
Mediobanca Banca di Credito Finanziario SpA	0.750%	11/2/28	EUR	5,000	4,796
Mediobanca Banca di Credito Finanziario SpA	4.375%	2/1/30	EUR	7,000	7,593
Snam SpA	0.875%	10/25/26	EUR	10,085	10,009
Snam SpA	0.750%	6/20/29	EUR	8,400	7,722
Snam SpA	0.750%	6/17/30	EUR	2,500	2,230
Snam SpA	0.625%	6/30/31	EUR	5,000	4,299
Snam SpA	1.000%	9/12/34	EUR	4,090	3,264
Terna - Rete Elettrica Nazionale	1.375%	7/26/27	EUR	4,944	4,900
Terna - Rete Elettrica Nazionale	1.000%	10/11/28	EUR	6,798	6,476
Terna - Rete Elettrica Nazionale	3.625%	4/21/29	EUR	3,000	3,184
UniCredit SpA	1.250%	6/16/26	EUR	8,944	9,260
UniCredit SpA	0.375%	10/31/26	EUR	9,753	9,626
UniCredit SpA	3.375%	1/31/27	EUR	12,500	13,290
UniCredit SpA	2.200%	7/22/27	EUR	12,535	12,830
UniCredit SpA	0.925%	1/18/28	EUR	13,000	12,834
UniCredit SpA	4.450%	2/16/29	EUR	8,000	8,636
UniCredit SpA	3.500%	7/31/30	EUR	12,500	13,397
UniCredit SpA	0.850%	1/19/31	EUR	21,986	19,238
					825,940
Japan (0.5%)					
Asahi Group Holdings Ltd.	0.280%	3/6/26	JPY	400,000	2,528
Asahi Group Holdings Ltd.	0.336%	4/19/27	EUR	2,500	2,415
Asahi Group Holdings Ltd.	0.290%	6/1/27	JPY	100,000	627
Asahi Group Holdings Ltd.	0.541%	10/23/28	EUR	4,750	4,426

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Astellas Pharma Inc.	0.320%	8/31/26	JPY	500,000	3,152
Astellas Pharma Inc.	0.519%	8/31/28	JPY	500,000	3,147
Bridgestone Corp.	0.230%	4/17/26	JPY	1,100,000	6,932
Bridgestone Corp.	0.295%	4/21/27	JPY	300,000	1,883
Central Nippon Expressway Co. Ltd.	0.070%	7/10/25	JPY	100,000	632
Central Nippon Expressway Co. Ltd.	0.070%	10/21/25	JPY	300,000	1,894
Central Nippon Expressway Co. Ltd.	0.060%	3/18/26	JPY	500,000	3,148
Central Nippon Expressway Co. Ltd.	0.050%	7/27/26	JPY	520,000	3,270
Central Nippon Expressway Co. Ltd.	0.040%	9/17/26	JPY	300,000	1,882
Central Nippon Expressway Co. Ltd.	0.125%	3/18/27	JPY	500,000	3,135
Central Nippon Expressway Co. Ltd.	0.166%	8/18/27	JPY	1,000,000	6,261
Central Nippon Expressway Co. Ltd.	0.439%	12/13/27	JPY	500,000	3,157
Central Nippon Expressway Co. Ltd.	0.514%	2/21/28	JPY	200,000	1,264
Central Nippon Expressway Co. Ltd.	0.385%	5/18/28	JPY	400,000	2,513
Central Nippon Expressway Co. Ltd.	0.439%	8/17/28	JPY	900,000	5,661
Central Nippon Expressway Co. Ltd.	0.464%	9/14/28	JPY	500,000	3,144
Chugoku Electric Power Co. Inc.	0.920%	5/25/33	JPY	300,000	1,856
Daiichi Sankyo Co. Ltd.	0.810%	7/25/36	JPY	100,000	581
Denso Corp.	0.315%	3/17/28	JPY	300,000	1,876
East Japan Railway Co.	1.162%	9/15/28	GBP	6,119	6,476
East Japan Railway Co.	3.245%	9/8/30	EUR	5,000	5,258
East Japan Railway Co.	4.875%	6/14/34	GBP	2,800	3,358
East Japan Railway Co.	1.104%	9/15/39	EUR	3,714	2,755
East Japan Railway Co.	4.110%	2/22/43	EUR	8,500	9,159
East Nippon Expressway Co. Ltd.	0.070%	6/20/25	JPY	670,000	4,238
East Nippon Expressway Co. Ltd.	0.230%	6/18/27	JPY	400,000	2,514
East Nippon Expressway Co. Ltd.	0.140%	7/31/29	JPY	670,000	4,130
East Nippon Expressway Co. Ltd.	0.220%	1/31/30	JPY	230,000	1,417
East Nippon Expressway Co. Ltd.	0.230%	4/23/31	JPY	300,000	1,826
East Nippon Expressway Co. Ltd.	0.140%	7/15/31	JPY	90,000	543
ENEOS Holdings Inc.	0.834%	6/15/32	JPY	300,000	1,835
Fast Retailing Co. Ltd.	0.749%	12/18/25	JPY	200,000	1,273
Fast Retailing Co. Ltd.	0.405%	6/6/28	JPY	600,000	3,740
FUJIFILM Holdings Corp.	0.195%	4/20/27	JPY	200,000	1,255
Hikari Tsushin Inc.	1.790%	3/23/33	JPY	200,000	1,213
Hitachi Ltd.	0.290%	3/12/30	JPY	100,000	609
JT International Financial Services BV	1.000%	11/26/29	EUR	1,545	1,434
JT International Financial Services BV	2.750%	9/28/33	GBP	2,599	2,627
JT International Financial Services BV	2.375%	4/7/81	EUR	5,087	5,192
Kansai Electric Power Co. Inc.	0.470%	5/25/27	JPY	289,000	1,807
Kansai Electric Power Co. Inc.	0.490%	7/23/27	JPY	125,000	788
Kansai Electric Power Co. Inc.	0.460%	12/20/27	JPY	359,000	2,234
Kansai Electric Power Co. Inc.	0.435%	4/25/28	JPY	400,000	2,479
Kansai Electric Power Co. Inc.	0.440%	12/20/30	JPY	327,000	1,996
Kansai Electric Power Co. Inc.	0.370%	9/19/31	JPY	187,000	1,119
Kirin Holdings Co. Ltd.	0.090%	6/3/26	JPY	200,000	1,256
Kubota Corp.	0.300%	6/2/27	JPY	500,000	3,135
Kyushu Electric Power Co. Inc.	0.360%	4/23/27	JPY	100,000	629
Kyushu Electric Power Co. Inc.	0.430%	5/25/29	JPY	191,000	1,184
Kyushu Electric Power Co. Inc.	0.340%	4/25/31	JPY	100,000	603
Mitsubishi Corp.	1.518%	6/25/32	JPY	200,000	1,296
Mitsubishi HC Capital Inc.	0.330%	1/31/29	JPY	1,100,000	6,799
Mitsubishi Heavy Industries Ltd.	0.270%	9/1/31	JPY	400,000	2,392
Mitsubishi UFJ Financial Group Inc.	0.535%	4/28/26	JPY	100,000	629
Mitsubishi UFJ Financial Group Inc.	0.770%	3/5/27	JPY	500,000	3,174
Mitsubishi UFJ Financial Group Inc.	0.250%	11/4/27	JPY	100,000	625
Mitsubishi UFJ Financial Group Inc.	0.535%	5/31/28	JPY	100,000	618
Mitsubishi UFJ Financial Group Inc.	1.029%	3/7/29	JPY	400,000	2,540
Mitsubishi UFJ Financial Group Inc.	0.848%	7/19/29	EUR	8,179	7,699
Mitsui Fudosan Co. Ltd.	0.810%	6/6/33	JPY	400,000	2,451
Mitsui Fudosan Co. Ltd.	1.057%	9/12/33	JPY	200,000	1,245
Mizuho Financial Group Inc.	0.184%	4/13/26	EUR	4,600	4,592
Mizuho Financial Group Inc.	0.650%	1/26/27	JPY	134,000	841
Mizuho Financial Group Inc.	5.628%	6/13/28	GBP	2,000	2,518
Mizuho Financial Group Inc.	0.402%	9/6/29	EUR	2,543	2,284
Mizuho Financial Group Inc.	0.797%	4/15/30	EUR	5,087	4,572
Mizuho Financial Group Inc.	0.895%	6/24/30	JPY	100,000	616

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Mizuho Financial Group Inc.	0.693%	10/7/30	EUR	18,700	16,417
Mizuho Financial Group Inc.	4.029%	9/5/32	EUR	3,000	3,244
Mizuho Financial Group Inc.	1.015%	7/13/33	JPY	500,000	3,137
Mizuho Financial Group Inc.	1.412%	7/13/33	JPY	500,000	3,086
MUFG Bank Ltd.	1.950%	11/12/25	JPY	100,000	642
Nissan Motor Co. Ltd.	3.201%	9/17/28	EUR	3,047	3,108
Nomura Holdings Inc.	0.280%	9/4/26	JPY	100,000	626
NTT Finance Corp.	0.180%	12/19/25	JPY	1,000,000	6,307
NTT Finance Corp.	0.280%	12/20/27	JPY	100,000	625
NTT Finance Corp.	0.614%	9/20/28	JPY	400,000	2,527
NTT Finance Corp.	0.399%	12/13/28	EUR	10,600	9,853
NTT Finance Corp.	0.648%	6/20/30	JPY	200,000	1,260
NTT Finance Corp.	0.380%	9/20/30	JPY	3,100,000	19,076
NTT Finance Corp.	0.270%	9/19/31	JPY	200,000	1,210
NTT Finance Corp.	0.838%	6/20/33	JPY	700,000	4,359
ORIX Corp.	4.477%	6/1/28	EUR	3,500	3,826
Panasonic Holdings Corp.	0.470%	9/18/26	JPY	800,000	5,083
Panasonic Holdings Corp.	0.709%	9/14/28	JPY	500,000	3,166
Panasonic Holdings Corp.	0.370%	3/5/30	JPY	200,000	1,227
Panasonic Holdings Corp.	1.342%	9/14/33	JPY	400,000	2,561
Seven & i Holdings Co. Ltd.	0.280%	12/20/27	JPY	100,000	623
Seven & i Holdings Co. Ltd.	1.392%	11/2/33	JPY	400,000	2,615
Sompo Japan Insurance Inc.	0.425%	10/14/27	JPY	200,000	1,255
Sony Group Corp.	0.300%	10/10/29	JPY	500,000	3,087
Sumitomo Electric Industries Ltd.	0.809%	7/13/33	JPY	200,000	1,223
Sumitomo Mitsui Banking Corp.	0.010%	9/10/25	EUR	10,567	10,726
Sumitomo Mitsui Banking Corp.	0.267%	6/18/26	EUR	5,087	5,029
Sumitomo Mitsui Banking Corp.	0.409%	11/7/29	EUR	3,541	3,173
Sumitomo Mitsui Financial Group Inc.	1.546%	6/15/26	EUR	5,745	5,854
Sumitomo Mitsui Financial Group Inc.	0.750%	6/8/29	JPY	300,000	1,879
Sumitomo Mitsui Financial Group Inc.	0.632%	10/23/29	EUR	5,635	5,106
Sumitomo Mitsui Trust Bank Ltd.	0.010%	10/15/27	EUR	9,232	8,692
Suntory Holdings Ltd.	0.300%	6/8/27	JPY	100,000	629
Suntory Holdings Ltd.	0.800%	5/25/33	JPY	200,000	1,224
Takeda Pharmaceutical Co. Ltd.	2.250%	11/21/26	EUR	4,419	4,551
Takeda Pharmaceutical Co. Ltd.	3.000%	11/21/30	EUR	16,014	16,402
Takeda Pharmaceutical Co. Ltd.	0.400%	10/14/31	JPY	900,000	5,368
Takeda Pharmaceutical Co. Ltd.	1.375%	7/9/32	EUR	2,500	2,232
Takeda Pharmaceutical Co. Ltd.	2.000%	7/9/40	EUR	4,364	3,541
TDK Corp.	0.430%	7/26/30	JPY	100,000	612
Toyota Finance Corp.	0.370%	10/13/26	JPY	500,000	3,157
Toyota Motor Corp.	0.219%	3/18/31	JPY	500,000	3,023
Toyota Motor Corp.	0.735%	6/1/33	JPY	300,000	1,831
Toyota Motor Finance Netherlands BV	0.000%	10/27/25	EUR	3,724	3,768
Toyota Motor Finance Netherlands BV	3.375%	1/13/26	EUR	5,000	5,316
West Nippon Expressway Co. Ltd.	0.116%	5/23/25	JPY	500,000	3,165
West Nippon Expressway Co. Ltd.	0.070%	6/20/25	JPY	100,000	632
West Nippon Expressway Co. Ltd.	0.170%	5/22/26	JPY	560,000	3,528
West Nippon Expressway Co. Ltd.	0.175%	8/28/26	JPY	1,260,000	7,933
West Nippon Expressway Co. Ltd.	0.040%	9/18/26	JPY	100,000	627
West Nippon Expressway Co. Ltd.	0.200%	10/19/26	JPY	100,000	630
West Nippon Expressway Co. Ltd.	0.100%	12/18/26	JPY	100,000	628
West Nippon Expressway Co. Ltd.	0.105%	3/19/27	JPY	500,000	3,134
West Nippon Expressway Co. Ltd.	0.225%	6/18/27	JPY	100,000	628
West Nippon Expressway Co. Ltd.	0.315%	9/17/27	JPY	200,000	1,259
West Nippon Expressway Co. Ltd.	0.390%	5/25/28	JPY	500,000	3,147
West Nippon Expressway Co. Ltd.	0.369%	7/27/28	JPY	1,000,000	6,282
West Nippon Expressway Co. Ltd.	0.484%	8/31/28	JPY	400,000	2,524
					414,730
Luxembourg (0.2%)					
Acef Holding SCA	0.750%	6/14/28	EUR	1,107	1,022
Acef Holding SCA	1.250%	4/26/30	EUR	4,914	4,410
ArcelorMittal SA	1.750%	11/19/25	EUR	4,814	4,965
AXA Logistics Europe Master SCA	0.375%	11/15/26	EUR	3,000	2,916
AXA Logistics Europe Master SCA	0.875%	11/15/29	EUR	800	708
Bevco Lux Sarl	1.000%	1/16/30	EUR	3,214	2,858
Blackstone Property Partners Europe Holdings Sarl	1.000%	10/20/26	EUR	3,529	3,452

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Blackstone Property Partners Europe Holdings Sarl	1.250%	4/26/27	EUR	4,840	4,679
Blackstone Property Partners Europe Holdings Sarl	2.625%	10/20/28	GBP	2,800	3,005
Blackstone Property Partners Europe Holdings Sarl	3.625%	10/29/29	EUR	6,900	6,932
Blackstone Property Partners Europe Holdings Sarl	4.875%	4/29/32	GBP	2,800	3,087
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	0.500%	1/27/28	EUR	4,000	3,712
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	0.900%	10/12/29	EUR	1,400	1,259
Czech Gas Networks Investments Sarl	0.450%	9/8/29	EUR	2,100	1,857
Czech Gas Networks Investments Sarl	0.875%	3/31/31	EUR	1,000	855
Eurofins Scientific SE	3.750%	7/17/26	EUR	5,600	5,941
Eurofins Scientific SE	4.000%	7/6/29	EUR	5,843	6,198
JAB Holdings BV	1.750%	6/25/26	EUR	7,100	7,235
JAB Holdings BV	2.500%	4/17/27	EUR	2,500	2,570
JAB Holdings BV	1.000%	12/20/27	EUR	3,000	2,895
JAB Holdings BV	2.500%	6/25/29	EUR	6,400	6,403
JAB Holdings BV	4.750%	6/29/32	EUR	6,000	6,620
JAB Holdings BV	3.375%	4/17/35	EUR	3,000	2,941
JAB Holdings BV	2.250%	12/19/39	EUR	7,900	6,238
Logicor Financing Sarl	2.250%	5/13/25	EUR	1,601	1,672
Logicor Financing Sarl	1.625%	7/15/27	EUR	5,087	4,946
Logicor Financing Sarl	3.250%	11/13/28	EUR	5,980	6,016
Logicor Financing Sarl	0.875%	1/14/31	EUR	3,914	3,249
P3 Group Sarl	0.875%	1/26/26	EUR	3,700	3,723
Prologis International Funding II SA	1.750%	3/15/28	EUR	6,125	6,059
Prologis International Funding II SA	0.875%	7/9/29	EUR	3,042	2,780
Prologis International Funding II SA	3.625%	3/7/30	EUR	2,500	2,610
Prologis International Funding II SA	3.125%	6/1/31	EUR	3,000	3,004
Prologis International Funding II SA	1.625%	6/17/32	EUR	2,819	2,483
SELP Finance Sarl	1.500%	12/20/26	EUR	7,448	7,423
SELP Finance Sarl	0.875%	5/27/29	EUR	1,000	900
SES SA	0.875%	11/4/27	EUR	1,590	1,511
SES SA	2.000%	7/2/28	EUR	1,900	1,850
					140,984
Mexico (0.0%)					
America Movil SAB de CV	5.000%	10/27/26	GBP	3,161	3,909
America Movil SAB de CV	0.750%	6/26/27	EUR	2,159	2,113
America Movil SAB de CV	2.125%	3/10/28	EUR	2,599	2,620
America Movil SAB de CV	5.750%	6/28/30	GBP	2,990	3,818
America Movil SAB de CV	4.948%	7/22/33	GBP	900	1,092
America Movil SAB de CV	4.375%	8/7/41	GBP	3,096	3,291
					16,843
Netherlands (1.1%)					
ABN AMRO Bank NV	1.250%	5/28/25	EUR	16,700	17,338
ABN AMRO Bank NV	0.875%	1/14/26	EUR	10,500	10,724
ABN AMRO Bank NV	2.375%	6/1/27	EUR	10,700	10,984
ABN AMRO Bank NV	4.000%	1/16/28	EUR	5,000	5,358
ABN AMRO Bank NV	5.125%	2/22/28	GBP	7,500	9,263
ABN AMRO Bank NV	4.375%	10/20/28	EUR	13,000	14,149
ABN AMRO Bank NV	1.500%	9/30/30	EUR	11,107	10,704
ABN AMRO Bank NV	1.000%	4/13/31	EUR	4,000	3,699
ABN AMRO Bank NV	5.125%	2/22/33	EUR	10,000	10,852
ABN AMRO Bank NV	1.000%	6/2/33	EUR	5,000	4,328
ABN AMRO Bank NV	1.375%	1/10/34	EUR	7,300	6,594
ABN AMRO Bank NV	4.500%	11/21/34	EUR	12,000	13,449
ABN AMRO Bank NV	0.375%	1/14/35	EUR	20,400	16,148
ABN AMRO Bank NV	1.375%	1/12/37	EUR	11,100	9,451
ABN AMRO Bank NV	1.125%	4/23/39	EUR	2,500	1,948
ABN AMRO Bank NV	0.400%	9/17/41	EUR	10,000	6,466
Akzo Nobel NV	1.125%	4/8/26	EUR	2,050	2,085
Akzo Nobel NV	1.500%	3/28/28	EUR	4,000	3,921
Akzo Nobel NV	1.625%	4/14/30	EUR	4,600	4,360
Alliander NV	0.375%	6/10/30	EUR	6,316	5,637
ASML Holding NV	1.375%	7/7/26	EUR	13,525	13,822
ASML Holding NV	1.625%	5/28/27	EUR	667	676
ASML Holding NV	0.625%	5/7/29	EUR	2,214	2,082
ASR Nederland NV	7.000%	12/7/43	EUR	2,300	2,736
ASR Nederland NV	5.125%	9/29/45	EUR	3,545	3,799

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
ASR Nederland NV	3.375%	5/2/49	EUR	3,862	3,815
Athora Netherlands NV	2.250%	7/15/31	EUR	3,962	3,889
Cooperatieve Rabobank UA	4.125%	7/14/25	EUR	11,248	12,061
Cooperatieve Rabobank UA	1.250%	3/23/26	EUR	2,971	3,043
Cooperatieve Rabobank UA	0.625%	4/26/26	EUR	7,000	7,074
Cooperatieve Rabobank UA	4.250%	5/12/26	AUD	300	191
Cooperatieve Rabobank UA	3.125%	9/15/26	CHF	3,530	3,982
Cooperatieve Rabobank UA	1.375%	2/3/27	EUR	2,254	2,294
Cooperatieve Rabobank UA	0.000%	6/21/27	EUR	22,500	21,717
Cooperatieve Rabobank UA	5.250%	9/14/27	GBP	7,967	9,809
Cooperatieve Rabobank UA	0.375%	12/1/27	EUR	13,100	12,797
Cooperatieve Rabobank UA	0.875%	2/8/28	EUR	16,600	16,280
Cooperatieve Rabobank UA	1.875%	7/12/28	GBP	8,500	9,530
Cooperatieve Rabobank UA	0.875%	2/1/29	EUR	15,000	14,421
Cooperatieve Rabobank UA	4.233%	4/25/29	EUR	13,000	14,071
Cooperatieve Rabobank UA	4.625%	5/23/29	GBP	3,812	4,458
Cooperatieve Rabobank UA	4.550%	8/30/29	GBP	3,642	4,485
Cooperatieve Rabobank UA	4.000%	1/10/30	EUR	11,000	11,893
Cooperatieve Rabobank UA	0.750%	3/2/32	EUR	3,000	2,677
Cooperatieve Rabobank UA	1.250%	5/31/32	EUR	3,800	3,512
Cooperatieve Rabobank UA	7.074%	10/26/32	AUD	2,700	1,795
Cooperatieve Rabobank UA	3.106%	6/7/33	EUR	12,500	13,315
Cooperatieve Rabobank UA	3.064%	2/1/34	EUR	10,000	10,577
Cooperatieve Rabobank UA	3.822%	7/26/34	EUR	8,000	8,531
Cooperatieve Rabobank UA	1.500%	4/26/38	EUR	3,400	2,900
Cooperatieve Rabobank UA	0.750%	6/21/39	EUR	6,000	4,475
Cooperatieve Rabobank UA	5.250%	5/23/41	GBP	484	606
CTP NV	2.125%	10/1/25	EUR	300	311
CTP NV	0.875%	1/20/26	EUR	1,200	1,205
CTP NV	0.625%	9/27/26	EUR	543	531
CTP NV	0.750%	2/18/27	EUR	5,214	5,051
CTP NV	1.250%	6/21/29	EUR	3,200	2,913
CTP NV	1.500%	9/27/31	EUR	1,904	1,630
de Volksbank NV	0.500%	1/30/26	EUR	3,700	3,746
de Volksbank NV	2.375%	5/4/27	EUR	9,300	9,555
de Volksbank NV	0.750%	5/18/27	EUR	2,500	2,472
de Volksbank NV	0.375%	3/3/28	EUR	3,700	3,431
de Volksbank NV	1.750%	10/22/30	EUR	2,800	2,854
de Volksbank NV	0.750%	10/24/31	EUR	2,543	2,271
DSM BV	0.750%	9/28/26	EUR	9,400	9,386
DSM BV	0.250%	6/23/28	EUR	7,000	6,573
DSM BV	0.625%	6/23/32	EUR	7,500	6,405
Enexis Holding NV	0.875%	4/28/26	EUR	6,000	6,063
Enexis Holding NV	0.750%	7/2/31	EUR	2,000	1,763
Enexis Holding NV	3.625%	6/12/34	EUR	5,000	5,390
Euronext NV	1.125%	6/12/29	EUR	5,300	5,004
Euronext NV	1.500%	5/17/41	EUR	2,800	2,153
EXOR NV	1.750%	1/18/28	EUR	2,708	2,709
EXOR NV	2.250%	4/29/30	EUR	5,053	4,990
Heineken NV	2.875%	8/4/25	EUR	3,037	3,206
Heineken NV	1.375%	1/29/27	EUR	5,142	5,170
Heineken NV	1.500%	10/3/29	EUR	400	384
Heineken NV	2.250%	3/30/30	EUR	7,631	7,571
Heineken NV	3.875%	9/23/30	EUR	7,500	8,110
Heineken NV	1.750%	5/7/40	EUR	6,471	5,240
IMCD NV	4.875%	9/18/28	EUR	4,000	4,357
ING Bank NV	3.000%	2/15/26	EUR	5,000	5,289
ING Bank NV	0.875%	4/11/28	EUR	7,900	7,689
ING Bank NV	1.053%	12/7/28	JPY	400,000	2,540
ING Bank NV	2.500%	2/21/30	EUR	30,000	30,820
ING Bank NV	0.125%	12/8/32	EUR	15,700	13,343
ING Groep NV	2.125%	1/10/26	EUR	2,900	3,010
ING Groep NV	1.250%	2/16/27	EUR	18,000	18,317
ING Groep NV	0.375%	9/29/28	EUR	27,700	26,262
ING Groep NV	0.250%	2/18/29	EUR	4,400	4,087
ING Groep NV	0.250%	2/1/30	EUR	2,500	2,244
ING Groep NV	1.000%	11/13/30	EUR	5,000	5,051

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
ING Groep NV	0.875%	11/29/30	EUR	3,000	2,709
ING Groep NV	1.750%	2/16/31	EUR	4,500	4,268
ING Groep NV	2.125%	5/26/31	EUR	7,000	7,142
ING Groep NV	1.000%	11/16/32	EUR	5,000	4,759
ING Groep NV	6.250%	5/20/33	GBP	1,500	1,863
ING Groep NV	4.125%	8/24/33	EUR	2,000	2,112
ING Groep NV	5.250%	11/14/33	EUR	2,000	2,324
ING Groep NV	4.750%	5/23/34	EUR	5,000	5,643
JDE Peet's NV	0.000%	1/16/26	EUR	6,000	5,987
JDE Peet's NV	0.625%	2/9/28	EUR	7,700	7,272
JDE Peet's NV	0.500%	1/16/29	EUR	9,500	8,660
JDE Peet's NV	1.125%	6/16/33	EUR	3,000	2,461
Koninklijke Ahold Delhaize NV	1.125%	3/19/26	EUR	100	102
Koninklijke Ahold Delhaize NV	0.375%	3/18/30	EUR	2,531	2,256
Koninklijke KPN NV	5.750%	9/17/29	GBP	1,771	2,261
Koninklijke KPN NV	3.875%	7/3/31	EUR	2,500	2,699
Koninklijke KPN NV	0.875%	12/14/32	EUR	8,700	7,345
Koninklijke KPN NV	3.875%	2/16/36	EUR	5,000	5,224
Koninklijke Philips NV	0.500%	5/22/26	EUR	1,100	1,100
Koninklijke Philips NV	1.375%	5/2/28	EUR	3,925	3,839
Koninklijke Philips NV	2.000%	3/30/30	EUR	5,087	4,931
LeasePlan Corp. NV	2.125%	5/6/25	EUR	4,600	4,820
LeasePlan Corp. NV	0.250%	2/23/26	EUR	7,109	7,091
LeasePlan Corp. NV	0.250%	9/7/26	EUR	3,500	3,432
Louis Dreyfus Co. Finance BV	1.625%	4/28/28	EUR	2,200	2,147
Nationale-Nederlanden Bank NV	0.625%	9/11/25	EUR	3,800	3,893
Nationale-Nederlanden Bank NV	0.500%	9/21/28	EUR	2,900	2,694
Nederlandse Gasunie NV	1.000%	5/11/26	EUR	6,403	6,491
Nederlandse Gasunie NV	0.375%	10/3/31	EUR	1,545	1,307
NIBC Bank NV	0.875%	7/8/25	EUR	6,800	6,992
NIBC Bank NV	0.625%	6/1/26	EUR	5,900	5,929
NIBC Bank NV	0.250%	9/9/26	EUR	9,000	8,785
NIBC Bank NV	0.500%	3/19/27	EUR	7,700	7,566
NIBC Bank NV	1.000%	9/11/28	EUR	2,500	2,414
NIBC Bank NV	0.010%	10/15/29	EUR	5,000	4,465
NIBC Bank NV	0.125%	4/21/31	EUR	19,700	16,890
NN Group NV	1.625%	6/1/27	EUR	230	230
NN Group NV	5.250%	3/1/43	EUR	2,000	2,173
NN Group NV	6.000%	11/3/43	EUR	1,500	1,704
NN Group NV	4.625%	1/13/48	EUR	4,809	5,149
NN Group NV	4.500%	Perpetual	EUR	5,700	6,053
PostNL NV	0.625%	9/23/26	EUR	2,543	2,496
RELX Finance BV	3.375%	3/20/33	EUR	2,500	2,614
Royal Schiphol Group NV	2.000%	4/6/29	EUR	18,454	18,330
Shell International Finance BV	1.625%	1/20/27	EUR	12,506	12,772
Shell International Finance BV	1.250%	5/12/28	EUR	3,678	3,592
Shell International Finance BV	0.750%	8/15/28	EUR	5,087	4,851
Shell International Finance BV	1.000%	12/10/30	GBP	1,729	1,696
Shell International Finance BV	1.875%	4/7/32	EUR	7,587	7,145
Shell International Finance BV	0.875%	11/8/39	EUR	6,032	4,259
Shell International Finance BV	1.750%	9/10/52	GBP	2,543	1,489
Stedin Holding NV	0.875%	10/24/25	EUR	4,050	4,145
Stedin Holding NV	0.500%	11/14/29	EUR	2,543	2,298
Stedin Holding NV	2.375%	6/3/30	EUR	2,500	2,494
TenneT Holding BV	1.625%	11/17/26	EUR	7,200	7,411
TenneT Holding BV	1.375%	6/5/28	EUR	6,835	6,810
TenneT Holding BV	3.875%	10/28/28	EUR	3,600	3,922
TenneT Holding BV	1.375%	6/26/29	EUR	5,374	5,266
TenneT Holding BV	2.125%	11/17/29	EUR	7,000	7,086
TenneT Holding BV	0.875%	6/3/30	EUR	2,000	1,906
TenneT Holding BV	0.500%	6/9/31	EUR	6,000	5,568
TenneT Holding BV	0.125%	11/30/32	EUR	500	450
TenneT Holding BV	2.375%	5/17/33	EUR	5,000	4,979
TenneT Holding BV	1.250%	10/24/33	EUR	778	710
TenneT Holding BV	4.500%	10/28/34	EUR	1,900	2,165
TenneT Holding BV	0.875%	6/16/35	EUR	13,900	12,402
TenneT Holding BV	1.875%	6/13/36	EUR	1,263	1,165

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
TenneT Holding BV	1.500%	6/3/39	EUR	7,468	6,817
TenneT Holding BV	0.500%	11/30/40	EUR	6,084	5,213
TenneT Holding BV	1.125%	6/9/41	EUR	3,200	2,647
TenneT Holding BV	2.750%	5/17/42	EUR	11,300	10,883
TenneT Holding BV	4.750%	10/28/42	EUR	1,950	2,306
Universal Music Group NV	3.000%	6/30/27	EUR	4,300	4,495
Universal Music Group NV	4.000%	6/13/31	EUR	3,000	3,241
Vesteda Finance BV	1.500%	5/24/27	EUR	2,094	2,075
Vesteda Finance BV	0.750%	10/18/31	EUR	2,214	1,883
VIA Outlets BV	1.750%	11/15/28	EUR	2,000	1,879
Wolters Kluwer NV	0.750%	7/3/30	EUR	1,500	1,358
					989,867
New Zealand (0.1%)					
ANZ New Zealand International Ltd.	0.200%	9/23/27	EUR	13,124	12,442
ASB Bank Ltd.	0.750%	10/9/25	EUR	2,543	2,600
ASB Bank Ltd.	0.250%	5/21/31	EUR	30,301	25,861
Bank of New Zealand	2.552%	6/29/27	EUR	17,456	18,021
Fonterra Co-operative Group Ltd.	4.000%	11/2/27	AUD	100	62
					58,986
Norway (0.3%)					
Aker BP ASA	1.125%	5/12/29	EUR	2,800	2,612
DNB Bank ASA	4.000%	8/17/27	GBP	9,000	10,874
DNB Bank ASA	3.125%	9/21/27	EUR	1,500	1,575
DNB Bank ASA	0.375%	1/18/28	EUR	2,800	2,734
DNB Bank ASA	4.500%	7/19/28	EUR	4,500	4,898
DNB Bank ASA	0.250%	2/23/29	EUR	13,000	12,114
DNB Bank ASA	4.000%	3/14/29	EUR	15,000	16,160
DNB Bank ASA	4.625%	2/28/33	EUR	8,000	8,597
DNB Boligkreditt A/S	0.625%	1/14/26	EUR	7,631	7,756
DNB Boligkreditt A/S	0.250%	9/7/26	EUR	19,524	19,354
Eika Boligkreditt A/S	0.010%	3/23/28	EUR	15,943	14,996
Eika Boligkreditt A/S	3.250%	6/14/33	EUR	2,500	2,656
Equinor ASA	2.875%	9/10/25	EUR	5,184	5,475
Equinor ASA	0.750%	11/9/26	EUR	7,347	7,308
Equinor ASA	1.250%	2/17/27	EUR	13,219	13,275
Equinor ASA	6.875%	3/11/31	GBP	3,673	5,080
Equinor ASA	1.375%	5/22/32	EUR	10,083	9,168
Equinor ASA	1.625%	2/17/35	EUR	2,599	2,282
Equinor ASA	4.250%	4/10/41	GBP	2,657	2,939
Santander Consumer Bank A/S	0.500%	8/11/25	EUR	4,600	4,704
SpareBank 1 Boligkreditt A/S	0.125%	5/14/26	EUR	5,087	5,079
SpareBank 1 Boligkreditt A/S	0.250%	8/30/26	EUR	21,272	21,104
SpareBank 1 Boligkreditt A/S	1.750%	5/25/27	EUR	15,000	15,288
SpareBank 1 Boligkreditt A/S	1.000%	1/30/29	EUR	5,087	4,898
SpareBank 1 Boligkreditt A/S	0.125%	11/5/29	EUR	5,087	4,594
SpareBank 1 Boligkreditt A/S	1.750%	5/11/32	EUR	15,000	14,267
SpareBank 1 SMN	0.010%	2/18/28	EUR	5,053	4,716
Sparebanken Vest Boligkreditt A/S	0.500%	2/12/26	EUR	26,726	27,034
SR-Boligkreditt A/S	0.750%	10/17/25	EUR	14,075	14,432
Statnett SF	1.250%	4/26/30	EUR	3,273	3,046
Storebrand Livsforsikring A/S	1.875%	9/30/51	EUR	2,804	2,389
Telenor ASA	0.750%	5/31/26	EUR	8,289	8,341
Telenor ASA	1.125%	5/31/29	EUR	6,836	6,500
Var Energi ASA	5.500%	5/4/29	EUR	5,000	5,614
					291,859
Poland (0.0%)					
ORLEN SA	4.750%	7/13/30	EUR	3,420	3,710
Portugal (0.1%)					
Banco BPI SA	3.625%	7/4/28	EUR	20,000	21,447
Banco Santander Totta SA	1.250%	9/26/27	EUR	4,600	4,568
Brisa-Concessao Rodoviaria SA	2.375%	5/10/27	EUR	6,800	6,970
EDP - Energias de Portugal SA	2.875%	6/1/26	EUR	10,300	10,806
EDP - Energias de Portugal SA	1.625%	4/15/27	EUR	8,400	8,457
EDP Finance BV	1.625%	1/26/26	EUR	9,251	9,534
EDP Finance BV	0.375%	9/16/26	EUR	5,087	5,016

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
EDP Finance BV	1.500%	11/22/27	EUR	1,477	1,462
EDP Finance BV	1.875%	9/21/29	EUR	2,000	1,942
EDP Servicios Financieros Espana SA	4.125%	4/4/29	EUR	3,000	3,245
EDP Servicios Financieros Espana SA	3.500%	7/16/30	EUR	2,000	2,095
EDP Servicios Financieros Espana SA	4.375%	4/4/32	EUR	10,000	10,967
Fidelidade - Cia de Seguros SA	4.250%	9/4/31	EUR	1,500	1,521
Ren Finance BV	1.750%	1/18/28	EUR	1,354	1,344
					89,374
Romania (0.0%)					
NE Property BV	1.875%	10/9/26	EUR	3,092	3,065
NE Property BV	3.375%	7/14/27	EUR	1,107	1,132
NE Property BV	2.000%	1/20/30	EUR	1,000	905
					5,102
Singapore (0.0%)					
DBS Group Holdings Ltd.	3.980%	Perpetual	SGD	1,250	912
Temasek Financial I Ltd.	0.500%	11/20/31	EUR	11,171	9,569
Temasek Financial I Ltd.	3.500%	2/15/33	EUR	3,985	4,251
Temasek Financial I Ltd.	5.125%	7/26/40	GBP	3,266	4,081
Temasek Financial I Ltd.	1.250%	11/20/49	EUR	2,556	1,659
United Overseas Bank Ltd.	0.100%	5/25/29	EUR	14,452	13,011
United Overseas Bank Ltd.	3.580%	Perpetual	SGD	1,250	905
					34,388
South Africa (0.0%)					
Anglo American Capital plc	1.625%	9/18/25	EUR	150	155
Anglo American Capital plc	1.625%	3/11/26	EUR	3,885	3,988
Anglo American Capital plc	5.000%	3/15/31	EUR	4,000	4,499
					8,642
South Korea (0.0%)					
SK Hynix Inc.	4.266%	2/14/28	KRW	4,940,000	3,638
Spain (0.9%)					
Abanca Corp. Bancaria SA	5.500%	5/18/26	EUR	4,200	4,533
Abanca Corp. Bancaria SA	0.500%	9/8/27	EUR	1,200	1,181
Abanca Corp. Bancaria SA	5.250%	9/14/28	EUR	2,400	2,641
Abertis Infraestructuras SA	0.625%	7/15/25	EUR	2,000	2,055
Abertis Infraestructuras SA	3.375%	11/27/26	GBP	1,500	1,772
Abertis Infraestructuras SA	2.375%	9/27/27	EUR	3,400	3,453
Abertis Infraestructuras SA	4.125%	1/31/28	EUR	5,000	5,356
Abertis Infraestructuras SA	1.250%	2/7/28	EUR	6,200	5,997
Abertis Infraestructuras SA	2.250%	3/29/29	EUR	8,500	8,425
Abertis Infraestructuras SA	1.875%	3/26/32	EUR	3,000	2,723
Acciona Energia Financiacion Filiales SA	1.375%	1/26/32	EUR	2,800	2,418
Amadeus IT Group SA	2.875%	5/20/27	EUR	1,500	1,562
Amadeus IT Group SA	1.875%	9/24/28	EUR	2,300	2,277
AYT Cedula Cajas Global FTA	4.750%	5/25/27	EUR	16,400	18,033
AyT Cedula Cajas X Fondo de Titulizacion de Activos	3.750%	6/30/25	EUR	5,000	5,329
Banco Bilbao Vizcaya Argentaria SA	0.875%	11/22/26	EUR	7,600	7,598
Banco Bilbao Vizcaya Argentaria SA	0.125%	3/24/27	EUR	19,000	18,915
Banco Bilbao Vizcaya Argentaria SA	3.125%	7/17/27	EUR	6,500	6,872
Banco Bilbao Vizcaya Argentaria SA	3.375%	9/20/27	EUR	10,000	10,579
Banco Bilbao Vizcaya Argentaria SA	4.625%	1/13/31	EUR	9,500	10,403
Banco Bilbao Vizcaya Argentaria SA	5.750%	9/15/33	EUR	3,000	3,332
Banco de Sabadell SA	3.500%	8/28/26	EUR	5,000	5,316
Banco de Sabadell SA	1.125%	3/11/27	EUR	8,000	8,121
Banco de Sabadell SA	5.125%	11/10/28	EUR	4,000	4,432
Banco de Sabadell SA	5.000%	6/7/29	EUR	10,000	11,086
Banco de Sabadell SA	5.500%	9/8/29	EUR	15,000	16,776
Banco de Sabadell SA	4.250%	9/13/30	EUR	8,000	8,552
Banco Santander SA	1.375%	1/5/26	EUR	3,000	3,077
Banco Santander SA	3.375%	1/11/26	EUR	8,000	8,498
Banco Santander SA	3.750%	1/16/26	EUR	6,000	6,404
Banco Santander SA	1.500%	1/25/26	EUR	13,300	13,683
Banco Santander SA	3.250%	4/4/26	EUR	4,700	4,925
Banco Santander SA	3.625%	9/27/26	EUR	10,000	10,628
Banco Santander SA	0.300%	10/4/26	EUR	5,000	4,920
Banco Santander SA	0.500%	2/4/27	EUR	2,500	2,438

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Banco Santander SA	1.750%	2/17/27	GBP	3,000	3,372
Banco Santander SA	0.500%	3/24/27	EUR	9,200	9,187
Banco Santander SA	4.625%	5/4/27	EUR	8,100	8,930
Banco Santander SA	2.375%	9/8/27	EUR	21,000	21,657
Banco Santander SA	3.875%	1/16/28	EUR	5,000	5,366
Banco Santander SA	2.125%	2/8/28	EUR	1,200	1,196
Banco Santander SA	0.200%	2/11/28	EUR	3,700	3,464
Banco Santander SA	0.310%	6/9/28	CHF	4,335	4,468
Banco Santander SA	1.125%	10/25/28	EUR	2,600	2,512
Banco Santander SA	3.375%	1/11/30	EUR	5,000	5,315
Banco Santander SA	5.125%	1/25/30	GBP	4,000	4,912
Banco Santander SA	4.250%	6/12/30	EUR	7,000	7,676
Banco Santander SA	1.625%	10/22/30	EUR	8,000	7,220
Banco Santander SA	0.875%	5/9/31	EUR	5,100	4,589
Banco Santander SA	4.875%	10/18/31	EUR	18,000	20,102
Banco Santander SA	2.750%	9/8/32	EUR	20,000	20,334
Banco Santander SA	2.250%	10/4/32	GBP	3,000	3,264
Banco Santander SA	5.750%	8/23/33	EUR	5,000	5,534
Banco Santander SA	3.750%	1/9/34	EUR	15,300	16,236
Banco Santander SA	2.000%	11/27/34	EUR	5,900	5,510
Bankinter SA	0.875%	7/8/26	EUR	3,000	2,996
Bankinter SA	0.625%	10/6/27	EUR	1,500	1,436
Bankinter SA	4.375%	5/3/30	EUR	4,000	4,355
Bankinter SA	4.875%	9/13/31	EUR	3,000	3,325
CaixaBank SA	1.000%	9/25/25	EUR	5,700	5,854
CaixaBank SA	1.125%	3/27/26	EUR	5,000	5,070
CaixaBank SA	1.375%	6/19/26	EUR	2,500	2,525
CaixaBank SA	0.750%	7/9/26	EUR	12,500	12,486
CaixaBank SA	0.750%	7/10/26	EUR	8,800	9,038
CaixaBank SA	1.125%	11/12/26	EUR	2,500	2,483
CaixaBank SA	4.625%	5/16/27	EUR	4,000	4,311
CaixaBank SA	1.000%	1/17/28	EUR	17,700	17,291
CaixaBank SA	3.500%	4/6/28	GBP	6,000	7,043
CaixaBank SA	0.750%	5/26/28	EUR	9,100	8,844
CaixaBank SA	0.500%	2/9/29	EUR	1,900	1,788
CaixaBank SA	5.000%	7/19/29	EUR	4,000	4,419
CaixaBank SA	3.750%	9/7/29	EUR	3,000	3,228
CaixaBank SA	4.250%	9/6/30	EUR	10,200	11,187
CaixaBank SA	5.375%	11/14/30	EUR	8,000	9,103
CaixaBank SA	6.250%	2/23/33	EUR	3,000	3,362
CaixaBank SA	6.875%	10/25/33	GBP	4,000	5,050
CaixaBank SA	4.375%	11/29/33	EUR	3,500	3,891
CaixaBank SA	6.125%	5/30/34	EUR	3,000	3,365
CaixaBank SA	5.125%	7/19/34	EUR	2,000	2,262
CaixaBank SA	4.125%	3/24/36	EUR	2,350	2,651
Caja Rural de Navarra SCC	0.875%	5/8/25	EUR	3,100	3,212
Cellnex Finance Co. SA	1.000%	9/15/27	EUR	4,200	4,059
Cellnex Finance Co. SA	2.000%	9/15/32	EUR	2,000	1,802
Cellnex Telecom SA	1.875%	6/26/29	EUR	6,000	5,762
Cellnex Telecom SA	1.750%	10/23/30	EUR	4,100	3,784
Cepsa Finance SA	0.750%	2/12/28	EUR	3,000	2,838
Criteria Caixa SA	0.875%	10/28/27	EUR	3,100	2,978
Enagas Financiaciones SA	1.375%	5/5/28	EUR	100	98
FCC Aqualia SA	2.629%	6/8/27	EUR	1,107	1,134
Iberdrola Finanzas SA	0.875%	6/16/25	EUR	6,000	6,209
Iberdrola Finanzas SA	3.125%	11/22/28	EUR	6,000	6,312
Iberdrola Finanzas SA	1.621%	11/29/29	EUR	1,900	1,854
Iberdrola Finanzas SA	1.375%	3/11/32	EUR	1,900	1,734
Iberdrola Finanzas SA	3.375%	11/22/32	EUR	7,500	7,856
Iberdrola Finanzas SA	1.575%	Perpetual	EUR	3,000	2,886
Iberdrola Finanzas SA	4.875%	Perpetual	EUR	3,000	3,218
Iberdrola International BV	0.375%	9/15/25	EUR	8,400	8,570
Iberdrola International BV	1.125%	4/21/26	EUR	2,100	2,142
Iberdrola International BV	1.874%	Perpetual	EUR	15,200	15,433
Iberdrola International BV	2.250%	Perpetual	EUR	10,000	9,506
Inmobiliaria Colonial Socimi SA	1.450%	10/28/24	EUR	2,200	2,318
Inmobiliaria Colonial Socimi SA	1.625%	11/28/25	EUR	4,200	4,324

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Inmobiliaria Colonial Socimi SA	2.000%	4/17/26	EUR	2,000	2,055
Inmobiliaria Colonial Socimi SA	1.350%	10/14/28	EUR	1,400	1,348
Inmobiliaria Colonial Socimi SA	2.500%	11/28/29	EUR	1,900	1,871
Mapfre SA	1.625%	5/19/26	EUR	900	921
Mapfre SA	4.375%	3/31/47	EUR	2,400	2,534
Mapfre SA	4.125%	9/7/48	EUR	3,500	3,629
Merlin Properties Socimi SA	1.750%	5/26/25	EUR	3,979	4,144
Merlin Properties Socimi SA	2.375%	9/18/29	EUR	3,000	2,940
Merlin Properties Socimi SA	1.375%	6/1/30	EUR	4,600	4,168
Merlin Properties Socimi SA	1.875%	12/4/34	EUR	2,000	1,651
Naturgy Finance BV	0.875%	5/15/25	EUR	1,600	1,656
Naturgy Finance BV	1.250%	4/19/26	EUR	4,500	4,572
Naturgy Finance BV	1.375%	1/19/27	EUR	100	100
Naturgy Finance BV	1.500%	1/29/28	EUR	1,300	1,284
Naturgy Finance BV	0.750%	11/28/29	EUR	3,100	2,846
NorteGas Energia Distribucion SA	2.065%	9/28/27	EUR	2,361	2,349
NorteGas Energia Distribucion SA	0.905%	1/22/31	EUR	3,000	2,509
Programa Cedulas TDA Fondo de Titulizacion de Activos	4.250%	3/28/27	EUR	4,300	4,680
Programa Cedulas TDA Fondo de Titulizacion de Activos	4.250%	4/10/31	EUR	18,100	20,352
Prosegur Cash SA	1.375%	2/4/26	EUR	700	714
Red Electrica Financiaciones SAU	1.000%	4/21/26	EUR	400	406
Red Electrica Financiaciones SAU	1.250%	3/13/27	EUR	2,500	2,509
Red Electrica Financiaciones SAU	0.375%	7/24/28	EUR	2,000	1,891
Redexis Gas Finance BV	1.875%	5/28/25	EUR	3,000	3,130
Redexis Gas Finance BV	1.875%	4/27/27	EUR	2,104	2,119
Repsol Europe Finance Sarl	0.875%	7/6/33	EUR	3,100	2,588
Repsol International Finance BV	2.250%	12/10/26	EUR	5,100	5,286
Repsol International Finance BV	2.500%	Perpetual	EUR	3,000	3,004
Repsol International Finance BV	3.750%	Perpetual	EUR	3,000	3,133
Repsol International Finance BV	4.247%	Perpetual	EUR	3,000	3,115
Santander Consumer Finance SA	0.500%	1/14/27	EUR	9,300	9,088
Telefonica Emisiones SA	5.375%	2/2/26	GBP	593	739
Telefonica Emisiones SA	1.460%	4/13/26	EUR	2,000	2,040
Telefonica Emisiones SA	1.447%	1/22/27	EUR	8,000	8,042
Telefonica Emisiones SA	2.318%	10/17/28	EUR	400	403
Telefonica Emisiones SA	1.788%	3/12/29	EUR	1,300	1,277
Telefonica Emisiones SA	5.445%	10/8/29	GBP	1,700	2,126
Telefonica Emisiones SA	2.932%	10/17/29	EUR	5,700	5,884
Telefonica Emisiones SA	0.664%	2/3/30	EUR	3,400	3,078
Telefonica Emisiones SA	2.592%	5/25/31	EUR	11,400	11,353
Telefonica Emisiones SA	1.807%	5/21/32	EUR	9,000	8,289
Telefonica Emisiones SA	1.864%	7/13/40	EUR	4,000	3,150
Telefonica Europe BV	5.875%	2/14/33	EUR	2,680	3,317
Unicaja Banco SA	1.000%	12/1/26	EUR	6,100	6,205
Unicaja Banco SA	5.125%	2/21/29	EUR	4,500	4,952
					793,993
Sweden (0.9%)					
Akelius Residential Property AB	2.375%	8/15/25	GBP	1,545	1,837
Akelius Residential Property Financing BV	1.125%	1/11/29	EUR	2,995	2,710
Akelius Residential Property Financing BV	0.750%	2/22/30	EUR	5,938	4,973
Alfa Laval Treasury International AB	0.875%	2/18/26	EUR	4,125	4,177
Assa Abloy AB	3.875%	9/13/30	EUR	4,615	4,999
Balder Finland OYJ	1.000%	1/20/29	EUR	500	427
Balder Finland OYJ	1.375%	5/24/30	EUR	2,429	2,022
Balder Finland OYJ	2.000%	1/18/31	EUR	1,000	837
Castellum AB	0.750%	9/4/26	EUR	1,895	1,861
Castellum Helsinki Finance Holding Abp	0.875%	9/17/29	EUR	4,953	4,253
Danske Hypotek AB	1.000%	12/17/25	SEK	232,000	20,198
Danske Hypotek AB	3.500%	12/20/28	SEK	200,000	18,245
EQT AB	2.375%	4/6/28	EUR	3,500	3,492
EQT AB	2.875%	4/6/32	EUR	4,600	4,382
Essity AB	1.625%	3/30/27	EUR	778	793
Essity AB	0.250%	2/8/31	EUR	6,316	6,007
Fastighets AB Balder	1.125%	1/29/27	EUR	2,700	2,559
Fastighets AB Balder	1.250%	1/28/28	EUR	2,843	2,583
Heimstaden Bostad AB	1.125%	1/21/26	EUR	3,300	3,197
Heimstaden Bostad Treasury BV	1.375%	3/3/27	EUR	2,498	2,287

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Heimstaden Bostad Treasury BV	1.000%	4/13/28	EUR	7,009	6,000
Heimstaden Bostad Treasury BV	1.375%	7/24/28	EUR	3,300	2,831
Heimstaden Bostad Treasury BV	0.750%	9/6/29	EUR	1,800	1,407
Heimstaden Bostad Treasury BV	1.625%	10/13/31	EUR	1,000	764
Investor AB	0.375%	10/29/35	EUR	6,500	4,883
Lansforsakringar Hypotek AB	1.000%	9/15/27	SEK	413,000	34,588
Nordea Hypotek AB	0.500%	9/16/26	SEK	74,700	6,312
Nordea Hypotek AB	1.000%	6/16/27	SEK	334,000	28,159
Nordea Hypotek AB	3.500%	9/20/28	SEK	660,000	60,388
Sagax Euro Mtn NL BV	0.750%	1/26/28	EUR	2,214	2,056
Sagax Euro Mtn NL BV	1.000%	5/17/29	EUR	1,900	1,713
Sandvik AB	2.125%	6/7/27	EUR	6,050	6,164
Skandinaviska Enskilda Banken AB	1.000%	12/17/25	SEK	568,000	49,448
Skandinaviska Enskilda Banken AB	0.375%	2/9/26	EUR	10,275	10,370
Skandinaviska Enskilda Banken AB	4.000%	11/9/26	EUR	8,000	8,557
Skandinaviska Enskilda Banken AB	1.750%	11/11/26	EUR	5,000	5,099
Skandinaviska Enskilda Banken AB	0.375%	2/11/27	EUR	3,641	3,545
Skandinaviska Enskilda Banken AB	0.750%	8/9/27	EUR	10,000	9,690
Skandinaviska Enskilda Banken AB	3.750%	2/7/28	EUR	2,000	2,131
Skandinaviska Enskilda Banken AB	3.250%	5/4/28	EUR	3,500	3,721
Skandinaviska Enskilda Banken AB	3.875%	5/9/28	EUR	3,000	3,228
Skandinaviska Enskilda Banken AB	0.375%	6/21/28	EUR	6,000	5,577
Skandinaviska Enskilda Banken AB	3.000%	11/6/28	SEK	80,000	7,245
Skandinaviska Enskilda Banken AB	0.625%	11/12/29	EUR	5,087	4,612
Skandinaviska Enskilda Banken AB	1.000%	12/19/29	SEK	74,000	5,891
Skandinaviska Enskilda Banken AB	5.000%	8/17/33	EUR	2,600	2,832
SKF AB	0.250%	2/15/31	EUR	2,906	2,438
Stadshypotek AB	0.375%	3/13/26	EUR	16,996	17,118
Stadshypotek AB	0.500%	6/1/26	SEK	566,000	47,968
Stadshypotek AB	1.000%	3/1/27	SEK	232,000	19,519
Stadshypotek AB	0.750%	11/1/27	EUR	3,541	3,459
Stadshypotek AB	2.500%	12/1/27	SEK	386,000	34,015
Stadshypotek AB	2.000%	9/1/28	SEK	50,000	4,244
Stadshypotek AB	4.000%	5/2/29	SEK	250,000	23,122
Svenska Handelsbanken AB	3.750%	5/5/26	EUR	7,000	7,475
Svenska Handelsbanken AB	0.050%	9/3/26	EUR	5,142	5,040
Svenska Handelsbanken AB	0.125%	11/3/26	EUR	3,907	3,824
Svenska Handelsbanken AB	3.375%	2/17/28	EUR	6,000	6,380
Svenska Handelsbanken AB	1.375%	2/23/29	EUR	16,500	15,881
Svenska Handelsbanken AB	0.500%	2/18/30	EUR	5,087	4,544
Svenska Handelsbanken AB	4.625%	8/23/32	GBP	4,000	4,758
Svenska Handelsbanken AB	5.000%	8/16/34	EUR	4,924	5,395
Sveriges Sakerstallda Obligationer AB	0.500%	6/11/25	SEK	382,000	33,427
Sveriges Sakerstallda Obligationer AB	0.625%	10/30/25	EUR	2,543	2,598
Sveriges Sakerstallda Obligationer AB	2.000%	6/17/26	SEK	59,000	5,171
Sveriges Sakerstallda Obligationer AB	0.250%	6/9/27	SEK	300,000	24,638
Sveriges Sakerstallda Obligationer AB	1.750%	2/10/32	EUR	24,000	22,872
Swedbank AB	0.750%	5/5/25	EUR	3,092	3,200
Swedbank AB	0.250%	11/2/26	EUR	5,233	5,148
Swedbank AB	0.300%	5/20/27	EUR	11,538	11,457
Swedbank AB	1.375%	12/8/27	GBP	1,289	1,451
Swedbank AB	0.200%	1/12/28	EUR	10,841	10,149
Swedbank AB	3.625%	8/23/32	EUR	7,700	8,002
Swedbank AB	7.272%	11/15/32	GBP	3,000	3,845
Swedbank Hypotek AB	0.500%	2/5/26	EUR	5,087	5,149
Swedbank Hypotek AB	1.375%	5/31/27	EUR	16,900	16,977
Swedbank Hypotek AB	3.000%	3/15/28	SEK	200,000	17,907
Swedbank Hypotek AB	3.125%	7/5/28	EUR	20,000	21,177
Swedbank Hypotek AB	3.000%	3/28/29	SEK	310,900	27,417
Tele2 AB	2.125%	5/15/28	EUR	1,692	1,692
Tele2 AB	3.750%	11/22/29	EUR	2,000	2,114
Telia Co. AB	0.125%	11/27/30	EUR	2,245	1,935
Telia Co. AB	2.125%	2/20/34	EUR	6,139	5,802
Telia Co. AB	1.625%	2/23/35	EUR	1,900	1,674
Telia Co. AB	1.375%	5/11/81	EUR	1,900	1,906
Telia Co. AB	2.750%	6/30/83	EUR	2,000	1,981
Vattenfall AB	0.050%	10/15/25	EUR	3,037	3,073

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Vattenfall AB	6.875%	4/15/39	GBP	2,543	3,555
Volvo Treasury AB	2.625%	2/20/26	EUR	5,000	5,228
Volvo Treasury AB	2.000%	8/19/27	EUR	11,400	11,559
					835,334
Switzerland (1.1%)					
ABB Finance BV	0.000%	1/19/30	EUR	8,984	7,945
ABB Finance BV	3.375%	1/16/31	EUR	5,000	5,314
Adecco Group AG	2.378%	11/17/27	CHF	2,000	2,231
Adecco International Financial Services BV	0.125%	9/21/28	EUR	7,500	6,962
Argentum Netherlands BV for Givaudan SA	2.000%	9/17/30	EUR	4,300	4,165
Argentum Netherlands BV for Swiss Life AG	4.375%	Perpetual	EUR	4,539	4,797
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	3.500%	10/1/46	EUR	18,293	19,118
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	2.750%	2/19/49	EUR	996	994
Basellandschaftliche Kantonalbank	0.375%	5/13/30	CHF	2,545	2,610
Basler Kantonalbank	0.300%	6/22/27	CHF	2,290	2,409
Cloverie plc for Zurich Insurance Co. Ltd.	1.750%	9/16/24	EUR	2,763	2,922
Credit Suisse AG	0.250%	1/5/26	EUR	11,200	11,265
Credit Suisse AG	1.500%	4/10/26	EUR	418	427
Credit Suisse AG	5.500%	8/20/26	EUR	11,076	12,250
Credit Suisse Schweiz AG	0.000%	7/31/25	CHF	5,810	6,192
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	3.375%	9/29/47	EUR	5,892	5,994
ELM BV for Swiss Reinsurance Co. Ltd.	2.600%	Perpetual	EUR	10,301	10,639
Firmenich Productions Participations SAS	1.375%	10/30/26	EUR	5,087	5,144
Firmenich Productions Participations SAS	1.750%	4/30/30	EUR	4,087	3,928
Givaudan Finance Europe BV	1.000%	4/22/27	EUR	5,087	5,057
Helvetia Europe SA	2.750%	9/30/41	EUR	2,743	2,540
Holcim Finance Luxembourg SA	0.500%	11/29/26	EUR	2,214	2,180
Holcim Finance Luxembourg SA	2.250%	5/26/28	EUR	5,288	5,346
Holcim Finance Luxembourg SA	1.750%	8/29/29	EUR	5,000	4,821
Holcim Finance Luxembourg SA	0.500%	9/3/30	EUR	2,101	1,833
Holcim Finance Luxembourg SA	0.500%	4/23/31	EUR	7,631	6,501
Luzerner Kantonalbank AG	0.125%	11/25/32	CHF	9,300	9,063
Novartis AG	0.625%	11/13/29	CHF	1,395	1,460
Novartis Finance SA	1.625%	11/9/26	EUR	2,543	2,600
Novartis Finance SA	0.625%	9/20/28	EUR	100	95
Novartis Finance SA	0.000%	9/23/28	EUR	2,000	1,850
Novartis Finance SA	1.375%	8/14/30	EUR	9,144	8,698
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	10/15/25	CHF	2,545	2,731
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	1/26/26	CHF	4,080	4,366
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	3/30/26	CHF	6,065	6,746
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	9/18/26	CHF	5,455	5,790
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	1/18/27	CHF	13,920	14,714
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	4/27/27	CHF	7,500	8,206
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	5/12/27	CHF	12,750	13,489
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	6/15/27	CHF	16,275	17,008
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	5/5/28	CHF	4,080	4,298
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/10/28	CHF	2,545	2,662
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	9/6/28	CHF	14,280	14,759
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	10/9/28	CHF	7,645	8,063
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	1/22/29	CHF	22,465	23,545
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	5/8/29	CHF	3,820	3,910
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/15/29	CHF	7,645	7,981
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	10/26/29	CHF	16,305	16,511
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	2/26/30	CHF	9,155	9,211
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	4/15/30	CHF	5,100	5,195
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.625%	2/14/31	CHF	10,000	11,751
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	7/15/31	CHF	4,715	4,685
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.875%	9/15/31	CHF	17,605	19,844
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	12/19/31	CHF	6,510	6,421
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/12/32	CHF	3,820	4,025
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.250%	8/13/32	CHF	5,200	6,040
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	11/19/32	CHF	9,715	9,471
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	4/25/33	CHF	2,545	2,580
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	8/2/33	CHF	8,925	9,769
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	9/6/33	CHF	5,000	5,470
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.750%	11/28/34	CHF	12,500	12,660
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/25/35	CHF	10,000	9,983

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	5/7/35	CHF	16,015	16,416
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	10/5/35	CHF	2,545	2,487
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/14/36	CHF	2,060	1,936
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/23/37	CHF	2,035	2,000
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	6/25/37	CHF	2,800	2,833
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	8/4/38	CHF	18,600	17,074
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/8/39	CHF	4,235	3,916
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	12/5/40	CHF	2,545	2,782
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/17/41	CHF	4,195	3,885
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/6/42	CHF	5,100	4,451
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	1/25/45	CHF	5,000	5,070
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	7/28/25	CHF	2,545	2,741
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	12/1/25	CHF	7,320	7,830
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	6/17/26	CHF	3,570	3,909
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.050%	11/6/26	CHF	5,100	5,378
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	12/7/26	CHF	11,500	12,215
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	1/27/27	CHF	7,480	7,857
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.375%	3/19/27	CHF	4,080	4,447
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/13/28	CHF	18,975	19,647
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	4/17/28	CHF	7,500	8,258
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	7/24/28	CHF	20,000	20,926
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/22/28	CHF	2,545	2,730
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	4/9/29	CHF	17,685	18,282
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.500%	5/21/29	CHF	15,960	17,518
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.625%	7/16/29	CHF	12,240	12,832
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	4/30/30	CHF	2,545	2,633
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	7/19/30	CHF	19,060	19,083
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	9/20/30	CHF	8,925	9,190
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.550%	1/29/31	CHF	4,845	4,990
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	6/6/31	CHF	3,820	3,858
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	9/2/31	CHF	15,070	14,938
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	2/20/32	CHF	11,000	11,197
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.650%	2/15/33	CHF	5,100	5,203
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/18/33	CHF	7,500	7,192
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	5/15/34	CHF	3,055	3,037
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.200%	10/4/34	CHF	5,335	6,232
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	6/12/35	CHF	8,000	7,595
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	7/13/35	CHF	7,645	7,250
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.600%	12/11/35	CHF	6,630	6,568
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	2/15/36	CHF	14,965	13,740
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.700%	3/4/39	CHF	2,545	2,487
Richemont International Holding SA	1.000%	3/26/26	EUR	10,000	10,161
Richemont International Holding SA	1.500%	3/26/30	EUR	1,000	960
Richemont International Holding SA	1.125%	5/26/32	EUR	6,316	5,674
Richemont International Holding SA	2.000%	3/26/38	EUR	7,850	6,949
Richemont International Holding SA	1.625%	5/26/40	EUR	7,087	5,784
Sika Capital BV	3.750%	5/3/30	EUR	9,000	9,657
SIX Finance Luxembourg SA	0.000%	12/2/25	EUR	4,600	4,618
St. Galler Kantonalbank AG	0.500%	6/24/25	CHF	2,790	3,003
Swiss Life Finance I Ltd.	3.250%	8/31/29	EUR	5,000	5,215
UBS AG	0.500%	3/31/31	EUR	13,800	11,823
UBS Group AG	2.750%	8/8/25	GBP	1,000	1,206
UBS Group AG	2.125%	9/12/25	GBP	3,847	4,747
UBS Group AG	1.250%	9/1/26	EUR	3,541	3,562
UBS Group AG	2.125%	10/13/26	EUR	13,000	13,482
UBS Group AG	1.000%	6/24/27	EUR	12,852	12,874
UBS Group AG	7.000%	9/30/27	GBP	5,500	7,056
UBS Group AG	0.650%	1/14/28	EUR	4,875	4,760
UBS Group AG	0.250%	2/24/28	EUR	6,216	5,813
UBS Group AG	2.250%	6/9/28	GBP	5,179	5,828
UBS Group AG	0.250%	11/5/28	EUR	20,041	18,828
UBS Group AG	7.750%	3/1/29	EUR	15,500	18,633
UBS Group AG	0.650%	9/10/29	EUR	6,777	6,127
UBS Group AG	2.125%	11/15/29	GBP	1,500	1,621
UBS Group AG	4.375%	1/11/31	EUR	3,000	3,250
UBS Group AG	0.875%	11/3/31	EUR	3,824	3,261
UBS Group AG	2.875%	4/2/32	EUR	13,000	12,812

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
UBS Group AG	0.625%	1/18/33	EUR	1,100	876
UBS Group AG	4.125%	6/9/33	EUR	8,000	8,521
UBS Group AG	7.375%	9/7/33	GBP	3,500	4,803
Zuercher Kantonalbank	0.250%	1/27/26	CHF	2,545	2,714
Zuercher Kantonalbank	0.100%	3/31/31	CHF	5,000	4,973
Zuercher Kantonalbank	0.000%	1/21/33	CHF	7,000	6,725
Zurich Finance Ireland Designated Activity Co.	1.625%	6/17/39	EUR	7,631	6,231
Zurich Finance Ireland Designated Activity Co.	5.125%	11/23/52	GBP	3,500	4,114
					998,508
United Arab Emirates (0.0%)					
DP World Ltd.	2.375%	9/25/26	EUR	300	306
DP World Ltd.	4.250%	9/25/30	GBP	996	1,147
Emirates NBD Bank PJSC	4.750%	2/9/28	AUD	1,570	989
Emirates NBD Bank PJSC	3.050%	2/26/30	AUD	1,170	654
Emirates Telecommunications Group Co. PJSC	2.750%	6/18/26	EUR	5,855	6,089
First Abu Dhabi Bank PJSC	0.875%	12/9/25	GBP	1,497	1,734
First Abu Dhabi Bank PJSC	0.125%	2/16/26	EUR	4,453	4,428
MDGH GMTN RSC Ltd.	6.875%	3/14/26	GBP	415	530
MDGH GMTN RSC Ltd.	1.000%	3/10/34	EUR	2,000	1,625
					17,502
United Kingdom (2.2%)					
3i Group plc	5.750%	12/3/32	GBP	2,561	3,249
3i Group plc	3.750%	6/5/40	GBP	1,300	1,249
A2Dominion Housing Group Ltd.	3.500%	11/15/28	GBP	2,452	2,767
AA Bond Co. Ltd.	6.269%	7/2/43	GBP	996	1,243
AA Bond Co. Ltd.	3.250%	7/31/50	GBP	500	539
AA Bond Co. Ltd.	8.450%	7/31/50	GBP	4,000	5,245
Affinity Sutton Capital Markets plc	4.250%	10/8/42	GBP	723	745
Affinity Water Finance 2004 plc	5.875%	7/13/26	GBP	3,731	4,637
Affinity Water Finance plc	4.500%	3/31/36	GBP	2,269	2,460
Affordable Housing Finance plc	3.800%	5/20/44	GBP	2,543	2,705
Anchor Hanover Group	2.000%	7/21/51	GBP	4,509	2,862
Anglian Water Services Financing plc	1.625%	8/10/25	GBP	2,389	2,832
Anglian Water Services Financing plc	4.500%	2/22/26	GBP	1,619	1,981
Anglian Water Services Financing plc	2.625%	6/15/27	GBP	3,175	3,615
Anglian Water Services Financing plc	4.500%	10/5/27	GBP	1,432	1,724
Anglian Water Services Financing plc	6.625%	1/15/29	GBP	373	484
Anglian Water Services Financing plc	4.525%	8/26/32	CAD	1,300	884
Anglian Water Services Financing plc	6.000%	6/20/39	GBP	3,300	4,108
Annington Funding plc	1.650%	7/12/24	EUR	1,985	2,101
Annington Funding plc	2.646%	7/12/25	GBP	1,545	1,858
Annington Funding plc	3.184%	7/12/29	GBP	3,005	3,302
Annington Funding plc	3.685%	7/12/34	GBP	3,705	3,787
Annington Funding plc	3.935%	7/12/47	GBP	2,987	2,694
Arqiva Financing plc	4.882%	12/31/32	GBP	2,113	2,523
Artesian Finance II plc	6.000%	9/30/33	GBP	1,395	1,758
Aspire Defence Finance plc	4.674%	3/31/40	GBP	1,805	2,127
Aspire Defence Finance plc	4.674%	3/31/40	GBP	1,953	2,310
Assura Financing plc	1.625%	6/30/33	GBP	900	812
Aster Treasury plc	4.500%	12/18/43	GBP	4,381	4,836
AstraZeneca plc	1.250%	5/12/28	EUR	100	98
AstraZeneca plc	0.375%	6/3/29	EUR	16,500	15,216
AstraZeneca plc	5.750%	11/13/31	GBP	2,044	2,712
Aviva plc	1.875%	11/13/27	EUR	2,094	2,140
Aviva plc	4.000%	10/2/30	CAD	1,663	1,103
Aviva plc	3.375%	12/4/45	EUR	3,092	3,232
Aviva plc	4.375%	9/12/49	GBP	538	616
Aviva plc	4.000%	6/3/55	GBP	1,971	1,975
Aviva plc	6.875%	5/20/58	GBP	4,469	5,616
Babcock International Group plc	1.875%	10/5/26	GBP	2,094	2,394
Barclays plc	3.000%	5/8/26	GBP	6,615	7,845
Barclays plc	3.250%	2/12/27	GBP	3,744	4,383
Barclays plc	2.166%	6/23/27	CAD	1,409	953
Barclays plc	0.877%	1/28/28	EUR	11,800	11,574
Barclays plc	0.577%	8/9/29	EUR	4,548	4,200
Barclays plc	3.750%	11/22/30	GBP	2,739	3,277

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Barclays plc	6.369%	1/31/31	GBP	7,000	8,916
Barclays plc	1.125%	3/22/31	EUR	5,321	5,289
Barclays plc	1.106%	5/12/32	EUR	7,448	6,514
Barclays plc	8.407%	11/14/32	GBP	7,500	9,823
Barclays plc	3.250%	1/17/33	GBP	4,400	4,533
Barclays plc	5.262%	1/29/34	EUR	7,000	7,970
BAT Capital Corp.	2.125%	8/15/25	GBP	742	886
BAT International Finance plc	1.250%	3/13/27	EUR	835	832
BAT International Finance plc	2.250%	6/26/28	GBP	7,600	8,310
BAT International Finance plc	2.250%	1/16/30	EUR	9,177	8,840
BAT International Finance plc	6.000%	11/24/34	GBP	3,037	3,738
BAT International Finance plc	5.750%	7/5/40	GBP	1,657	1,868
BAT International Finance plc	2.000%	3/13/45	EUR	900	646
BAT International Finance plc	2.250%	9/9/52	GBP	1,541	851
BAT Netherlands Finance BV	5.375%	2/16/31	EUR	2,000	2,247
Bazalgette Finance plc	2.375%	11/29/27	GBP	1,308	1,475
Beyond Housing Ltd.	2.125%	5/17/51	GBP	3,807	2,504
BG Energy Capital plc	5.125%	12/1/25	GBP	3,046	3,788
BG Energy Capital plc	2.250%	11/21/29	EUR	2,812	2,794
BG Energy Capital plc	5.000%	11/4/36	GBP	2,000	2,413
Blend Funding plc	3.459%	9/21/49	GBP	7,000	6,285
Blend Funding plc	2.922%	4/5/56	GBP	4,355	3,352
BP Capital Markets BV	4.323%	5/12/35	EUR	2,000	2,199
BP Capital Markets BV	0.933%	12/4/40	EUR	3,541	2,370
BP Capital Markets BV	1.467%	9/21/41	EUR	3,019	2,179
BP Capital Markets plc	0.900%	7/3/24	EUR	4,447	4,725
BP Capital Markets plc	3.470%	5/15/25	CAD	1,199	856
BP Capital Markets plc	1.077%	6/26/25	EUR	2,708	2,806
BP Capital Markets plc	2.972%	2/27/26	EUR	2,653	2,801
BP Capital Markets plc	2.274%	7/3/26	GBP	4,275	5,053
BP Capital Markets plc	2.213%	9/25/26	EUR	6,633	6,876
BP Capital Markets plc	1.573%	2/16/27	EUR	13,498	13,682
BP Capital Markets plc	0.831%	11/8/27	EUR	7,106	6,921
BP Capital Markets plc	2.519%	4/7/28	EUR	19,233	19,717
BP Capital Markets plc	2.822%	4/7/32	EUR	6,401	6,389
BP Capital Markets plc	1.104%	11/15/34	EUR	3,700	3,017
BP Capital Markets plc	5.773%	5/25/38	GBP	3,000	3,833
BP Capital Markets plc	3.250%	Perpetual	EUR	4,529	4,692
BP Capital Markets plc	3.625%	Perpetual	EUR	8,911	9,028
BP Capital Markets plc	4.250%	Perpetual	GBP	5,087	5,979
BPHA Finance plc	4.816%	4/11/44	GBP	613	692
British American Tobacco plc	3.000%	Perpetual	EUR	3,100	3,093
British American Tobacco plc	3.750%	Perpetual	EUR	3,000	2,919
British Land Co. plc	2.375%	9/14/29	GBP	887	942
British Telecommunications plc	1.500%	6/23/27	EUR	5,087	5,075
British Telecommunications plc	2.750%	8/30/27	EUR	2,000	2,069
British Telecommunications plc	2.125%	9/26/28	EUR	100	100
British Telecommunications plc	5.750%	12/7/28	GBP	756	971
British Telecommunications plc	1.125%	9/12/29	EUR	4,000	3,750
British Telecommunications plc	3.125%	11/21/31	GBP	800	858
British Telecommunications plc	3.375%	8/30/32	EUR	1,000	1,035
British Telecommunications plc	6.375%	6/23/37	GBP	2,015	2,612
British Telecommunications plc	5.750%	2/13/41	GBP	2,000	2,413
¹ Broadgate Financing plc	4.999%	10/5/33	GBP	3,330	3,973
Bromford Housing Group Ltd.	3.125%	5/3/48	GBP	943	801
Burberry Group plc	1.125%	9/21/25	GBP	2,543	2,976
Cadent Finance plc	2.125%	9/22/28	GBP	5,585	6,121
Cadent Finance plc	0.625%	3/19/30	EUR	9,383	8,317
Cadent Finance plc	0.750%	3/11/32	EUR	643	542
Cadent Finance plc	2.250%	10/10/35	GBP	7,012	6,162
Cadent Finance plc	2.625%	9/22/38	GBP	3,410	2,892
Cadent Finance plc	3.125%	3/21/40	GBP	1,023	901
Cadent Finance plc	2.750%	9/22/46	GBP	482	357
Cardiff University	3.000%	12/7/55	GBP	1,996	1,641
Catalyst Housing Ltd.	3.125%	10/31/47	GBP	1,509	1,257
CCEP Finance Ireland DAC	0.500%	9/6/29	EUR	5,938	5,384
CCEP Finance Ireland DAC	0.875%	5/6/33	EUR	3,724	3,126

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
CCEP Finance Ireland DAC	1.500%	5/6/41	EUR	704	533
Centrica plc	4.375%	3/13/29	GBP	4,376	5,239
Centrica plc	7.000%	9/19/33	GBP	5,545	7,547
Centrica plc	4.250%	9/12/44	GBP	5,183	5,166
Chancellor Masters & Scholars of The University of Cambridge	2.350%	6/27/78	GBP	1,398	939
Channel Link Enterprises Finance plc	3.043%	6/30/50	GBP	3,102	3,354
Church Commissioners for England	3.625%	7/14/52	GBP	1,500	1,418
Circle Anglia Social Housing plc	7.250%	11/12/38	GBP	2,460	3,540
Circle Anglia Social Housing plc	5.200%	3/2/44	GBP	1,450	1,657
Citizen Treasury plc	3.250%	10/20/48	GBP	3,278	2,757
CK Hutchison Europe Finance 18 Ltd.	2.000%	4/13/30	EUR	2,800	2,671
CK Hutchison Finance 16 Ltd.	2.000%	4/6/28	EUR	2,000	1,993
CK Hutchison Group Telecom Finance SA	2.000%	10/17/27	GBP	2,543	2,815
CK Hutchison Group Telecom Finance SA	1.500%	10/17/31	EUR	5,633	5,042
CK Hutchison Group Telecom Finance SA	2.625%	10/17/34	GBP	1,409	1,249
Clarion Funding plc	2.625%	1/18/29	GBP	752	833
Clarion Funding plc	3.125%	4/19/48	GBP	1,634	1,363
Clydesdale Bank plc	4.625%	6/8/26	GBP	6,633	8,181
CNH Industrial Finance Europe SA	1.875%	1/19/26	EUR	3,146	3,245
CNH Industrial Finance Europe SA	1.750%	3/25/27	EUR	2,800	2,826
CNH Industrial Finance Europe SA	1.625%	7/3/29	EUR	7,366	7,082
Coca-Cola Europacific Partners plc	2.375%	5/7/25	EUR	1,545	1,625
Coca-Cola Europacific Partners plc	1.750%	3/27/26	EUR	6,084	6,261
Coca-Cola Europacific Partners plc	1.750%	5/26/28	EUR	2,653	2,633
Coca-Cola Europacific Partners plc	0.200%	12/2/28	EUR	6,316	5,779
Coca-Cola Europacific Partners plc	1.875%	3/18/30	EUR	2,500	2,418
Coca-Cola Europacific Partners plc	0.700%	9/12/31	EUR	4,364	3,766
Compass Group plc	2.000%	9/5/25	GBP	200	239
Compass Group plc	2.000%	7/3/29	GBP	3,028	3,298
¹ Connect Plus M25 Issuer plc	2.607%	3/31/39	GBP	1,262	1,278
Coventry Building Society	2.000%	12/20/30	GBP	2,938	2,916
CPUK Finance Ltd.	5.876%	8/28/27	GBP	1,000	1,247
CPUK Finance Ltd.	3.588%	2/28/42	GBP	1,545	1,872
CPUK Finance Ltd.	3.690%	2/28/47	GBP	100	114
^{1.5} CTRL Section 1 Finance plc	5.234%	5/2/35	GBP	454	578
Dali Capital plc	4.799%	12/21/37	GBP	350	393
Derby Healthcare plc	5.564%	6/30/41	GBP	705	873
Derwent London plc	1.875%	11/17/31	GBP	1,500	1,448
Diageo Capital BV	0.125%	9/28/28	EUR	9,300	8,630
Diageo Finance plc	2.500%	3/27/32	EUR	6,431	6,393
Diageo Finance plc	1.250%	3/28/33	GBP	3,541	3,291
Diageo Finance plc	2.750%	6/8/38	GBP	5,000	4,695
DS Smith plc	0.875%	9/12/26	EUR	3,019	3,002
DS Smith plc	4.500%	7/27/30	EUR	5,000	5,445
DWR Cymru Financing UK plc	1.625%	3/31/26	GBP	1,107	1,275
DWR Cymru Financing UK plc	6.015%	3/31/28	GBP	375	477
DWR Cymru Financing UK plc	1.375%	3/31/33	GBP	500	452
DWR Cymru Financing UK plc	2.375%	3/31/34	GBP	1,058	931
DWR Cymru Financing UK plc	2.500%	3/31/36	GBP	383	354
Eastern Power Networks plc	2.125%	11/25/33	GBP	3,500	3,337
Electricity North West Ltd.	8.875%	3/25/26	GBP	1,023	1,354
EMH Treasury plc	4.500%	1/29/44	GBP	1,545	1,668
¹ Eversholt Funding plc	3.529%	8/7/42	GBP	1,765	1,680
FIL Ltd.	2.500%	11/4/26	EUR	1,402	1,424
Flagship Finance plc	1.875%	7/14/61	GBP	946	544
Futures Treasury plc	3.375%	2/8/44	GBP	1,492	1,366
Gatwick Funding Ltd.	6.125%	3/2/28	GBP	9,150	11,520
Gatwick Funding Ltd.	2.500%	4/15/32	GBP	2,800	2,980
Gatwick Funding Ltd.	5.750%	1/23/39	GBP	3,448	4,241
Gatwick Funding Ltd.	3.125%	9/28/41	GBP	2,159	1,942
Gatwick Funding Ltd.	6.500%	3/2/43	GBP	2,000	2,632
Genfinance II plc	6.064%	12/21/39	GBP	3,037	3,921
GlaxoSmithKline Capital plc	4.000%	6/16/25	EUR	512	548
GlaxoSmithKline Capital plc	1.250%	5/21/26	EUR	7,631	7,780
GlaxoSmithKline Capital plc	1.000%	9/12/26	EUR	400	403
GlaxoSmithKline Capital plc	3.375%	12/20/27	GBP	2,040	2,439
GlaxoSmithKline Capital plc	1.250%	10/12/28	GBP	9,524	10,260

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
GlaxoSmithKline Capital plc	1.750%	5/21/30	EUR	9,098	8,808
GlaxoSmithKline Capital plc	5.250%	12/19/33	GBP	3,760	4,798
GlaxoSmithKline Capital plc	1.625%	5/12/35	GBP	9,611	8,494
GlaxoSmithKline Capital plc	6.375%	3/9/39	GBP	578	792
GlaxoSmithKline Capital plc	5.250%	4/10/42	GBP	2,239	2,746
GlaxoSmithKline Capital plc	4.250%	12/18/45	GBP	383	408
Global Switch Finance BV	1.375%	10/7/30	EUR	2,300	2,225
Global Switch Holdings Ltd.	2.250%	5/31/27	EUR	400	405
Great Places Housing Group Ltd.	4.750%	10/22/42	GBP	1,545	1,724
¹ Greater Gabbard OFTO plc	4.137%	11/29/32	GBP	688	810
Greene King Finance plc	5.318%	9/15/31	GBP	595	714
¹ Greene King Finance plc	4.064%	3/15/35	GBP	897	1,001
Guinness Partnership Ltd.	4.000%	10/24/44	GBP	1,436	1,445
Guinness Partnership Ltd.	2.000%	4/22/55	GBP	800	475
¹ Gwynt y Mor OFTO plc	2.778%	2/17/34	GBP	1,146	1,221
Hammerson Ireland Finance DAC	1.750%	6/3/27	EUR	2,214	2,170
Hammerson plc	7.250%	4/21/28	GBP	1,000	1,279
Heathrow Funding Ltd.	1.500%	10/12/27	EUR	6,316	6,518
Heathrow Funding Ltd.	6.750%	12/3/28	GBP	3,724	4,774
Heathrow Funding Ltd.	2.694%	10/13/29	CAD	4,268	2,875
Heathrow Funding Ltd.	3.400%	3/8/30	CAD	3,441	2,334
Heathrow Funding Ltd.	2.750%	10/13/31	GBP	6,543	7,176
Heathrow Funding Ltd.	1.500%	2/11/32	EUR	6,096	5,690
Heathrow Funding Ltd.	3.782%	9/4/32	CAD	1,281	859
Heathrow Funding Ltd.	1.125%	10/8/32	EUR	16,500	14,800
Heathrow Funding Ltd.	3.661%	1/13/33	CAD	1,100	724
Heathrow Funding Ltd.	6.450%	12/10/33	GBP	1,523	1,996
Heathrow Funding Ltd.	3.726%	4/13/35	CAD	1,607	1,021
Heathrow Funding Ltd.	1.875%	3/14/36	EUR	2,404	2,100
Heathrow Funding Ltd.	5.875%	5/13/43	GBP	8,469	10,475
Heathrow Funding Ltd.	4.625%	10/31/48	GBP	1,272	1,318
Hexagon Housing Association Ltd.	3.625%	4/22/48	GBP	1,000	862
High Speed Rail Finance 1 plc	4.375%	11/1/38	GBP	3,376	3,824
Home Group Ltd.	3.125%	3/27/43	GBP	2,996	2,583
¹ Housing & Care 21	3.288%	11/8/49	GBP	1,640	1,387
HSBC Bank Capital Funding Sterling 1 LP	5.844%	Perpetual	GBP	188	238
HSBC Holdings plc	3.000%	6/30/25	EUR	9,941	10,467
HSBC Holdings plc	0.309%	11/13/26	EUR	16,141	16,314
HSBC Holdings plc	2.256%	11/13/26	GBP	3,266	3,873
HSBC Holdings plc	3.019%	6/15/27	EUR	8,200	8,581
HSBC Holdings plc	1.750%	7/24/27	GBP	4,471	5,126
HSBC Holdings plc	4.752%	3/10/28	EUR	10,000	10,903
HSBC Holdings plc	3.000%	7/22/28	GBP	4,886	5,621
HSBC Holdings plc	2.625%	8/16/28	GBP	1,615	1,802
HSBC Holdings plc	0.641%	9/24/29	EUR	5,938	5,508
HSBC Holdings plc	3.000%	5/29/30	GBP	2,185	2,400
HSBC Holdings plc	6.800%	9/14/31	GBP	5,000	6,557
HSBC Holdings plc	4.787%	3/10/32	EUR	10,000	11,116
HSBC Holdings plc	6.364%	11/16/32	EUR	14,000	15,847
HSBC Holdings plc	8.201%	11/16/34	GBP	2,500	3,358
HSBC Holdings plc	7.000%	4/7/38	GBP	10,150	13,346
HSBC Holdings plc	6.000%	3/29/40	GBP	3,898	4,619
Hyde Housing Assn. Ltd.	1.750%	8/18/55	GBP	2,580	1,430
Hyde Housing Association Ltd.	5.125%	7/23/40	GBP	221	266
IG Group Holdings plc	3.125%	11/18/28	GBP	3,000	3,203
Imperial Brands Finance Netherlands BV	5.250%	2/15/31	EUR	800	885
Imperial Brands Finance Netherlands BV	1.750%	3/18/33	EUR	5,053	4,262
Imperial Brands Finance plc	3.375%	2/26/26	EUR	383	404
Imperial Brands Finance plc	2.125%	2/12/27	EUR	7,905	8,049
Imperial Brands Finance plc	4.875%	6/7/32	GBP	3,870	4,427
Inchcape plc	6.500%	6/9/28	GBP	5,000	6,308
Incommunities Treasury plc	3.250%	3/21/49	GBP	1,601	1,378
Informa plc	3.125%	7/5/26	GBP	581	689
InterContinental Hotels Group plc	2.125%	8/24/26	GBP	2,000	2,311
InterContinental Hotels Group plc	2.125%	5/15/27	EUR	1,500	1,521
InterContinental Hotels Group plc	3.375%	10/8/28	GBP	2,000	2,298
Intermediate Capital Group plc	1.625%	2/17/27	EUR	3,400	3,350

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
International Distributions Services plc	1.250%	10/8/26	EUR	2,543	2,559
Jigsaw Funding plc	3.375%	5/5/52	GBP	1,200	1,039
Juturna European Loan Conduit No. 16 plc	5.064%	8/10/33	GBP	3,334	4,109
Karbon Homes Ltd.	3.375%	11/15/47	GBP	3,815	3,454
Land Securities Capital Markets plc	2.375%	3/29/29	GBP	418	480
Land Securities Capital Markets plc	2.399%	2/8/31	GBP	2,800	3,092
Land Securities Capital Markets plc	2.625%	9/22/39	GBP	904	835
Land Securities Capital Markets plc	2.750%	9/22/59	GBP	1,713	1,230
Leeds Building Society	1.375%	10/6/27	GBP	6,904	7,543
Legal & General Finance plc	5.875%	12/11/31	GBP	3,587	4,694
Legal & General Group plc	5.375%	10/27/45	GBP	1,765	2,178
Legal & General Group plc	5.125%	11/14/48	GBP	2,548	3,069
Legal & General Group plc	4.500%	11/1/50	GBP	3,600	4,060
Legal & General Group plc	5.500%	6/27/64	GBP	702	808
Libra Longhurst Group Treasury No. 2 plc	3.250%	5/15/43	GBP	2,800	2,473
Libra Longhurst Group Treasury plc	5.125%	8/2/38	GBP	885	1,045
Linde Finance BV	0.550%	5/19/32	EUR	8,200	6,978
LiveWest Treasury plc	1.875%	2/18/56	GBP	1,100	629
Lloyds Bank Corporate Markets plc	2.375%	4/9/26	EUR	5,000	5,197
Lloyds Bank plc	0.125%	6/18/26	EUR	5,087	5,043
Lloyds Bank plc	6.000%	2/8/29	GBP	5,278	6,900
Lloyds Bank plc	0.125%	9/23/29	EUR	20,450	18,386
Lloyds Banking Group plc	4.250%	11/22/27	AUD	2,520	1,553
Lloyds Banking Group plc	3.125%	8/24/30	EUR	7,000	7,189
Lloyds Banking Group plc	1.985%	12/15/31	GBP	2,000	2,255
Lloyds Banking Group plc	2.707%	12/3/35	GBP	6,545	6,502
Logicor 2019-1 UK plc	1.875%	11/17/31	GBP	5,014	5,710
London & Quadrant Housing Trust	2.625%	2/28/28	GBP	4,372	4,917
London & Quadrant Housing Trust	2.250%	7/20/29	GBP	2,800	2,987
London & Quadrant Housing Trust	2.000%	3/31/32	GBP	1,900	1,848
London & Quadrant Housing Trust	4.625%	12/5/33	GBP	400	468
London & Quadrant Housing Trust	5.486%	6/15/42	GBP	1,300	1,587
London & Quadrant Housing Trust	3.750%	10/27/49	GBP	1,985	1,821
London & Quadrant Housing Trust	3.125%	2/28/53	GBP	832	666
London Power Networks plc	6.125%	6/7/27	GBP	362	462
London Stock Exchange Group plc	1.750%	12/6/27	EUR	6,798	6,835
¹ Longstone Finance plc	4.791%	4/19/36	GBP	389	469
Lseg Netherlands BV	0.750%	4/6/33	EUR	5,938	4,926
M&G plc	5.625%	10/20/51	GBP	4,998	5,849
M&G plc	5.560%	7/20/55	GBP	3,777	4,199
M&G plc	6.340%	12/19/63	GBP	1,710	1,976
Manchester Airport Group Funding plc	4.750%	3/31/34	GBP	996	1,180
Manchester Airport Group Funding plc	6.125%	9/30/41	GBP	1,183	1,525
Manchester Airport Group Funding plc	2.875%	9/30/44	GBP	2,094	1,691
Martlet Homes Ltd.	3.000%	5/9/52	GBP	1,765	1,417
¹ Meadowhall Finance plc	4.986%	7/12/37	GBP	1,262	1,420
¹ Metropolitan Funding plc	4.125%	4/5/48	GBP	996	956
Moat Homes Finance plc	5.000%	9/23/41	GBP	865	1,005
Morhomes plc	3.400%	2/19/40	GBP	887	857
Motability Operations Group plc	0.375%	1/3/26	EUR	3,988	4,034
Motability Operations Group plc	4.375%	2/8/27	GBP	4,419	5,395
Motability Operations Group plc	0.125%	7/20/28	EUR	16,444	15,161
Motability Operations Group plc	1.750%	7/3/29	GBP	4,956	5,266
Motability Operations Group plc	5.625%	11/29/30	GBP	996	1,284
Motability Operations Group plc	3.500%	7/17/31	EUR	5,000	5,259
Motability Operations Group plc	2.375%	3/14/32	GBP	3,218	3,326
Motability Operations Group plc	3.625%	3/10/36	GBP	6,100	6,493
Motability Operations Group plc	2.375%	7/3/39	GBP	100	85
Motability Operations Group plc	2.125%	1/18/42	GBP	1,200	940
Motability Operations Group plc	4.875%	1/17/43	GBP	3,000	3,459
Motability Operations Group plc	5.750%	9/11/48	GBP	1,800	2,293
Myriad Capital plc	4.750%	12/20/43	GBP	900	975
National Gas Transmission plc	4.250%	4/5/30	EUR	2,500	2,700
National Gas Transmission plc	1.125%	1/14/33	GBP	3,500	3,033
National Grid Electricity Distribution East Midlands plc	3.530%	9/20/28	EUR	3,000	3,169
National Grid Electricity Distribution East Midlands plc	1.750%	9/9/31	GBP	1,200	1,163
National Grid Electricity Distribution East Midlands plc	3.949%	9/20/32	EUR	5,400	5,745

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
National Grid Electricity Distribution plc	3.500%	10/16/26	GBP	5,897	7,013
National Grid Electricity Distribution South Wales plc	1.625%	10/7/35	GBP	2,414	2,012
National Grid Electricity Distribution South Wales plc	5.750%	3/23/40	GBP	1,100	1,364
National Grid Electricity Distribution South West plc	5.875%	3/25/27	GBP	1,127	1,424
National Grid Electricity Distribution South West plc	5.750%	3/23/40	GBP	900	1,112
National Grid Electricity Distribution South West plc	5.818%	7/31/41	GBP	4,500	5,571
National Grid Electricity Distribution West Midlands plc	5.750%	4/16/32	GBP	2,872	3,614
National Grid Electricity Transmission plc	1.375%	9/16/26	GBP	2,104	2,394
National Grid Electricity Transmission plc	2.301%	6/22/29	CAD	2,536	1,619
National Grid Electricity Transmission plc	5.221%	9/16/31	CAD	2,400	1,736
National Grid Electricity Transmission plc	0.823%	7/7/32	EUR	2,800	2,345
National Grid Electricity Transmission plc	2.000%	9/16/38	GBP	2,982	2,387
National Grid Electricity Transmission plc	0.872%	11/26/40	EUR	1,900	1,309
National Grid plc	2.179%	6/30/26	EUR	1,100	1,132
National Grid plc	0.163%	1/20/28	EUR	7,000	6,535
National Grid plc	0.553%	9/18/29	EUR	7,243	6,509
National Grid plc	2.949%	3/30/30	EUR	8,000	8,127
National Grid plc	0.750%	9/1/33	EUR	1,200	955
National Grid plc	3.245%	3/30/34	EUR	3,000	2,979
National Grid plc	4.275%	1/16/35	EUR	16,600	17,868
Nationwide Building Society	3.000%	5/6/26	GBP	10,444	12,468
Nationwide Building Society	0.625%	3/25/27	EUR	19,395	19,109
Nationwide Building Society	3.250%	1/20/28	GBP	4,725	5,521
Nationwide Building Society	3.625%	3/15/28	EUR	12,500	13,453
Nationwide Building Society	0.250%	9/14/28	EUR	8,406	7,750
Nationwide Building Society	2.250%	6/25/29	EUR	2,543	2,576
Nationwide Building Society	3.250%	9/5/29	EUR	5,000	5,215
Nationwide Building Society	1.375%	6/29/32	EUR	8,179	7,535
NatWest Group plc	2.875%	9/19/26	GBP	8,207	9,862
NatWest Group plc	3.125%	3/28/27	GBP	3,092	3,679
NatWest Group plc	2.057%	11/9/28	GBP	2,900	3,211
NatWest Group plc	3.619%	3/29/29	GBP	9,600	11,092
NatWest Group plc	0.670%	9/14/29	EUR	11,800	10,935
NatWest Group plc	3.622%	8/14/30	GBP	3,000	3,638
NatWest Group plc	1.043%	9/14/32	EUR	8,700	8,249
NatWest Group plc	7.416%	6/6/33	GBP	3,000	3,857
NatWest Markets plc	1.375%	3/2/27	EUR	15,900	15,886
NatWest Markets plc	3.625%	1/9/29	EUR	4,400	4,662
⁵ Network Rail Infrastructure Finance plc	4.375%	12/9/30	GBP	4,533	5,596
⁵ Network Rail Infrastructure Finance plc	4.750%	11/29/35	GBP	2,154	2,681
NewRiver REIT plc	3.500%	3/7/28	GBP	887	998
Next Group plc	3.625%	5/18/28	GBP	6,541	7,703
NIE Finance plc	2.500%	10/27/25	GBP	2,043	2,437
NIE Finance plc	5.875%	12/1/32	GBP	3,000	3,863
Northern Gas Networks Finance plc	4.875%	6/30/27	GBP	241	296
Northern Gas Networks Finance plc	4.875%	11/15/35	GBP	1,535	1,753
Northern Powergrid Northeast plc	3.250%	4/1/52	GBP	2,100	1,744
Northern Powergrid Yorkshire plc	5.125%	5/4/35	GBP	791	954
Northern Powergrid Yorkshire plc	2.250%	10/9/59	GBP	1,278	791
Northumbrian Water Finance plc	1.625%	10/11/26	GBP	3,485	3,932
Northumbrian Water Finance plc	2.375%	10/5/27	GBP	300	335
Northumbrian Water Finance plc	5.625%	4/29/33	GBP	1,329	1,622
Northumbrian Water Finance plc	5.125%	1/23/42	GBP	486	530
Notting Hill Genesis	3.750%	12/20/32	GBP	2,762	3,063
Notting Hill Genesis	2.000%	6/3/36	GBP	803	686
Notting Hill Genesis	5.250%	7/7/42	GBP	723	848
Notting Hill Genesis	3.250%	10/12/48	GBP	150	128
Notting Hill Genesis	4.375%	2/20/54	GBP	1,758	1,789
¹ Octagon Healthcare Funding plc	5.333%	6/30/36	GBP	484	599
Optivo Finance plc	2.857%	10/7/35	GBP	2,100	2,000
Optivo Finance plc	5.250%	3/13/43	GBP	1,300	1,519
Optivo Finance plc	3.283%	3/22/48	GBP	900	752
Orbit Capital plc	2.000%	11/24/38	GBP	1,500	1,211
Orbit Capital plc	3.500%	3/24/45	GBP	1,977	1,814
Orbit Capital plc	3.375%	6/14/48	GBP	516	451
Paradigm Homes Charitable Housing Assn. Ltd.	2.250%	5/20/51	GBP	2,777	1,876
Paragon Treasury plc	2.000%	5/7/36	GBP	1,509	1,278

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
¹ Paragon Treasury plc	3.625%	1/21/47	GBP	996	894
Peabody Capital No. 2 plc	2.750%	3/2/34	GBP	2,000	1,968
Peabody Capital No. 2 plc	4.625%	12/12/53	GBP	150	161
Peabody Capital plc	5.250%	3/17/43	GBP	2,900	3,453
Pearson Funding plc	3.750%	6/4/30	GBP	1,107	1,250
¹ Penarian Housing Finance plc	3.212%	6/7/52	GBP	723	616
Pension Insurance Corp. plc	5.625%	9/20/30	GBP	3,809	4,479
Phoenix Group Holdings plc	4.375%	1/24/29	EUR	7,466	7,770
Phoenix Group Holdings plc	5.867%	6/13/29	GBP	8,019	9,690
Phoenix Group Holdings plc	5.625%	4/28/31	GBP	1,381	1,612
Platform HG Financing plc	1.926%	9/15/41	GBP	1,000	765
Platform HG Financing plc	1.625%	8/10/55	GBP	2,348	1,252
Porterbrook Rail Finance Ltd.	7.125%	10/20/26	GBP	1,545	2,006
PRS Finance plc	1.750%	11/24/26	GBP	9,830	11,335
PRS Finance plc	2.000%	1/23/29	GBP	8,131	8,976
Quadgas Finance plc	3.375%	9/17/29	GBP	2,379	2,577
RAC Bond Co. plc	4.870%	5/6/46	GBP	1,545	1,880
Reckitt Benckiser Treasury Services Nederland BV	0.375%	5/19/26	EUR	2,543	2,534
Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	7,596	6,861
Reckitt Benckiser Treasury Services plc	1.750%	5/19/32	GBP	2,159	2,106
RELX Finance BV	0.500%	3/10/28	EUR	7,631	7,262
RELX Finance BV	3.750%	6/12/31	EUR	1,667	1,795
RELX Finance BV	0.875%	3/10/32	EUR	3,108	2,710
Rentokil Initial Finance BV	3.875%	6/27/27	EUR	6,500	6,936
Rentokil Initial Finance BV	4.375%	6/27/30	EUR	3,000	3,301
Rio Tinto Finance plc	4.000%	12/11/29	GBP	4,600	5,461
Riverside Finance plc	3.875%	12/5/44	GBP	1,107	1,030
RL Finance Bonds No. 3 plc	6.125%	11/13/28	GBP	1,656	2,066
RL Finance Bonds No. 4 plc	4.875%	10/7/49	GBP	5,471	5,390
¹ RMPA Services plc	5.337%	9/30/38	GBP	1,288	1,616
Rothsay Life plc	8.000%	10/30/25	GBP	7,157	9,127
Rothsay Life plc	3.375%	7/12/26	GBP	7,011	8,311
Rothsay Life plc	7.734%	5/16/33	GBP	4,000	5,241
Sage Group plc	1.625%	2/25/31	GBP	4,608	4,579
Sanctuary Capital plc	6.697%	3/23/39	GBP	1,052	1,485
Sanctuary Capital plc	5.000%	4/26/47	GBP	2,055	2,349
Sanctuary Capital plc	2.375%	4/14/50	GBP	548	390
Santander UK Group Holdings plc	3.625%	1/14/26	GBP	8,356	10,107
Santander UK Group Holdings plc	2.421%	1/17/29	GBP	3,100	3,422
Santander UK Group Holdings plc	0.603%	9/13/29	EUR	8,958	8,261
Santander UK plc	5.750%	3/2/26	GBP	3,012	3,791
Santander UK plc	5.250%	2/16/29	GBP	3,122	3,952
Santander UK plc	3.875%	10/15/29	GBP	4,648	5,369
¹ Saxon Weald Capital plc	5.375%	6/6/42	GBP	515	615
Scotland Gas Networks plc	4.875%	12/21/34	GBP	498	575
Scottish Hydro Electric Transmission plc	2.250%	9/27/35	GBP	300	274
Scottish Widows Ltd.	7.000%	6/16/43	GBP	700	925
Segro Capital Sarl	0.500%	9/22/31	EUR	3,724	3,089
Segro plc	2.375%	10/11/29	GBP	558	600
Segro plc	2.875%	10/11/37	GBP	200	187
Severn Trent Utilities Finance plc	3.625%	1/16/26	GBP	1,912	2,314
Severn Trent Utilities Finance plc	6.250%	6/7/29	GBP	2,000	2,564
Severn Trent Utilities Finance plc	2.750%	12/5/31	GBP	1,613	1,666
Severn Trent Utilities Finance plc	4.625%	11/30/34	GBP	3,000	3,431
Severn Trent Utilities Finance plc	5.250%	4/4/36	GBP	1,300	1,561
Severn Trent Utilities Finance plc	2.000%	6/2/40	GBP	658	495
Severn Trent Utilities Finance plc	4.875%	1/24/42	GBP	2,291	2,553
Sky Ltd.	2.250%	11/17/25	EUR	300	313
Sky Ltd.	2.500%	9/15/26	EUR	20,774	21,553
Sky Ltd.	6.000%	5/21/27	GBP	150	192
Sky Ltd.	4.000%	11/26/29	GBP	2,434	2,896
Smith & Nephew plc	4.565%	10/11/29	EUR	1,000	1,107
South Eastern Power Networks plc	5.500%	6/5/26	GBP	362	454
South Eastern Power Networks plc	5.625%	9/30/30	GBP	1,299	1,660
South Eastern Power Networks plc	6.375%	11/12/31	GBP	1,463	1,954
South Eastern Power Networks plc	1.750%	9/30/34	GBP	785	701
Southern Electric Power Distribution plc	4.625%	2/20/37	GBP	7,864	8,993

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Southern Gas Networks plc	1.250%	12/2/31	GBP	4,600	4,274
Southern Gas Networks plc	3.100%	9/15/36	GBP	3,500	3,314
Southern Gas Networks plc	6.375%	5/15/40	GBP	338	436
Southern Housing	3.500%	10/19/47	GBP	723	628
Southern Water Services Finance Ltd.	6.640%	3/31/26	GBP	7,638	9,392
Southern Water Services Finance Ltd.	1.625%	3/30/27	GBP	4,414	4,715
Southern Water Services Finance Ltd.	6.192%	3/31/29	GBP	1,536	1,930
Southern Water Services Finance Ltd.	4.500%	3/31/52	GBP	150	145
Southern Water Services Finance Ltd.	5.125%	9/30/56	GBP	50	53
Sovereign Housing Capital plc	4.768%	6/1/43	GBP	189	213
Sovereign Housing Capital plc	2.375%	11/4/48	GBP	2,345	1,671
SP Distribution plc	5.875%	7/17/26	GBP	613	773
SP Manweb plc	4.875%	9/20/27	GBP	200	247
SSE plc	0.875%	9/6/25	EUR	778	798
SSE plc	8.375%	11/20/28	GBP	1,512	2,124
SSE plc	1.750%	4/16/30	EUR	12,500	11,932
SSE plc	6.250%	8/27/38	GBP	3,328	4,389
SSE plc	3.125%	Perpetual	EUR	2,000	2,035
SSE plc	4.000%	Perpetual	EUR	8,933	9,260
Standard Chartered plc	1.625%	10/3/27	EUR	353	355
Standard Chartered plc	4.874%	5/10/31	EUR	5,000	5,537
Standard Chartered plc	4.375%	1/18/38	GBP	1,545	1,689
Sunderland SHG Finance plc	6.380%	3/31/42	GBP	187	244
¹ TC Dudgeon Ofco plc	3.158%	11/12/38	GBP	693	724
¹ Telereal Secured Finance plc	4.010%	12/10/33	GBP	2,553	2,937
¹ Telereal Securitisation plc	6.165%	12/10/33	GBP	538	666
Telereal Securitisation plc	3.563%	12/10/36	GBP	1,100	1,215
Tesco Corporate Treasury Services plc	0.875%	5/29/26	EUR	15,142	15,232
Tesco Corporate Treasury Services plc	0.375%	7/27/29	EUR	16,750	15,189
Tesco Corporate Treasury Services plc	4.250%	2/27/31	EUR	1,700	1,844
¹ Tesco Property Finance 1 plc	7.623%	7/13/39	GBP	1,408	1,961
¹ Tesco Property Finance 2 plc	6.052%	10/13/39	GBP	1,825	2,303
¹ Tesco Property Finance 3 plc	5.744%	4/13/40	GBP	942	1,162
¹ Tesco Property Finance 4 plc	5.801%	10/13/40	GBP	2,406	2,970
¹ Tesco Property Finance 5 plc	5.661%	10/13/41	GBP	1,116	1,359
¹ Tesco Property Finance 6 plc	5.411%	7/13/44	GBP	3,199	3,804
Thames Water Utilities Finance plc	0.875%	1/31/28	EUR	4,600	3,882
Thames Water Utilities Finance plc	3.500%	2/25/28	GBP	613	646
Thames Water Utilities Finance plc	6.750%	11/16/28	GBP	1,840	2,086
Thames Water Utilities Finance plc	4.375%	1/18/31	EUR	3,000	2,755
Thames Water Utilities Finance plc	2.625%	1/24/32	GBP	1,717	1,606
Thames Water Utilities Finance plc	1.250%	1/31/32	EUR	2,300	1,772
Thames Water Utilities Finance plc	6.500%	2/9/32	GBP	1,700	1,902
Thames Water Utilities Finance plc	4.375%	7/3/34	GBP	1,433	1,425
Thames Water Utilities Finance plc	5.125%	9/28/37	GBP	721	743
Thames Water Utilities Finance plc	2.375%	4/22/40	GBP	6,599	4,894
Thames Water Utilities Finance plc	5.500%	2/11/41	GBP	802	821
Thames Water Utilities Finance plc	4.625%	6/4/46	GBP	1,607	1,475
Thames Water Utilities Finance plc	7.738%	4/9/58	GBP	603	723
THFC Funding No.1 plc	5.125%	12/21/37	GBP	2,000	2,434
THFC Funding No.2 plc	6.350%	7/8/41	GBP	1,216	1,630
THFC Funding No.3 plc	5.200%	10/11/45	GBP	2,163	2,574
Tritax EuroBox plc	0.950%	6/2/26	EUR	704	690
Unilever Finance Netherlands BV	0.750%	2/28/26	EUR	4,400	4,473
Unilever Finance Netherlands BV	1.125%	2/12/27	EUR	5,142	5,166
Unilever Finance Netherlands BV	1.375%	7/31/29	EUR	4,708	4,555
Unilever Finance Netherlands BV	1.750%	3/25/30	EUR	9,587	9,363
Unilever Finance Netherlands BV	1.375%	9/4/30	EUR	613	581
Unilever plc	1.500%	7/22/26	GBP	100	116
Unilever plc	1.500%	6/11/39	EUR	2,653	2,180
UNITE Group plc	3.500%	10/15/28	GBP	704	812
UNITE USAF II plc	3.921%	6/30/30	GBP	2,037	2,483
United Utilities Water Finance plc	0.875%	10/28/29	GBP	4,519	4,461
United Utilities Water Finance plc	2.625%	2/12/31	GBP	4,034	4,256
United Utilities Water Finance plc	2.000%	7/3/33	GBP	996	939
United Utilities Water Finance plc	5.750%	6/26/36	GBP	2,000	2,514
United Utilities Water Finance plc	1.875%	6/3/42	GBP	371	267

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Utilities Water Ltd.	5.625%	12/20/27	GBP	3,489	4,375
University College London	1.625%	6/4/61	GBP	2,800	1,576
University of Leeds	3.125%	12/19/50	GBP	1,900	1,661
University of Manchester	4.250%	7/4/53	GBP	943	1,019
University of Oxford	2.544%	12/8/17	GBP	3,541	2,257
Utmost Group plc	4.000%	12/15/31	GBP	1,500	1,479
Virgin Money UK plc	4.000%	9/25/26	GBP	2,800	3,407
Virgin Money UK plc	4.000%	9/3/27	GBP	2,872	3,444
Virgin Money UK plc	5.125%	12/11/30	GBP	1,945	2,382
Vodafone Group plc	1.875%	9/11/25	EUR	10,275	10,692
Vodafone Group plc	1.125%	11/20/25	EUR	7,923	8,129
Vodafone Group plc	5.625%	12/4/25	GBP	614	770
Vodafone Group plc	2.200%	8/25/26	EUR	2,049	2,117
Vodafone Group plc	1.500%	7/24/27	EUR	6,599	6,616
Vodafone Group plc	4.200%	12/13/27	AUD	4,760	2,954
Vodafone Group plc	1.875%	11/20/29	EUR	2,000	1,955
Vodafone Group plc	1.625%	11/24/30	EUR	3,839	3,608
Vodafone Group plc	1.600%	7/29/31	EUR	4,000	3,700
Vodafone Group plc	5.900%	11/26/32	GBP	6,690	8,731
Vodafone Group plc	2.875%	11/20/37	EUR	3,146	2,974
Vodafone Group plc	2.500%	5/24/39	EUR	6,269	5,586
Vodafone Group plc	3.375%	8/8/49	GBP	3,291	2,755
Vodafone Group plc	3.000%	8/12/56	GBP	3,252	2,369
Vodafone International Financing DAC	4.000%	2/10/43	EUR	1,500	1,569
Wales & West Utilities Finance plc	5.750%	3/29/30	GBP	2,543	3,209
Wales & West Utilities Finance plc	3.000%	8/3/38	GBP	723	659
Wellcome Trust Finance plc	4.625%	7/25/36	GBP	2,754	3,342
Wellcome Trust Ltd.	4.000%	5/9/59	GBP	1,107	1,143
Wellcome Trust Ltd.	2.517%	2/7/18	GBP	2,159	1,360
Wessex Water Services Finance plc	5.375%	3/10/28	GBP	484	593
Wessex Water Services Finance plc	1.250%	1/12/36	GBP	2,214	1,688
Westfield Stratford City Finance No. 2 plc	1.642%	8/4/31	GBP	1,272	1,429
Wheatley Group Capital plc	4.375%	11/28/44	GBP	869	922
WHG Treasury plc	4.250%	10/6/45	GBP	2,394	2,476
1 Wods Transmission plc	3.446%	8/24/34	GBP	384	433
WPP Finance 2013	2.875%	9/14/46	GBP	1,107	840
WPP Finance 2017	3.750%	5/19/32	GBP	704	770
WPP Finance Deutschland GmbH	1.625%	3/23/30	EUR	5,531	5,173
WPP Finance SA	2.250%	9/22/26	EUR	200	206
WPP Finance SA	2.375%	5/19/27	EUR	2,553	2,621
Yorkshire Building Society	0.625%	9/21/25	EUR	4,137	4,224
Yorkshire Building Society	3.500%	4/21/26	GBP	503	602
Yorkshire Building Society	0.010%	10/13/27	EUR	9,722	9,188
Yorkshire Building Society	0.500%	7/1/28	EUR	3,019	2,827
Yorkshire Building Society	3.375%	9/13/28	GBP	3,724	4,213
Yorkshire Building Society	1.500%	9/15/29	GBP	2,214	2,304
Yorkshire Housing Finance plc	4.125%	10/31/44	GBP	1,509	1,499
Yorkshire Power Finance Ltd.	7.250%	8/4/28	GBP	1,649	2,174
Yorkshire Water Finance plc	3.625%	8/1/29	GBP	3,212	3,568
Yorkshire Water Finance plc	5.250%	4/28/30	GBP	2,000	2,359
Yorkshire Water Finance plc	6.375%	8/19/39	GBP	803	980
Yorkshire Water Finance plc	2.750%	4/18/41	GBP	4,961	3,962
Yorkshire Water Services Finance Ltd.	5.500%	5/28/37	GBP	700	844
					1,973,295
United States (3.1%)					
Abbott Ireland Financing DAC	1.500%	9/27/26	EUR	9,067	9,237
Abbott Ireland Financing DAC	0.375%	11/19/27	EUR	5,087	4,901
AbbVie Inc.	0.750%	11/18/27	EUR	11,943	11,620
AbbVie Inc.	2.625%	11/15/28	EUR	7,196	7,405
AbbVie Inc.	2.125%	11/17/28	EUR	10,219	10,275
AbbVie Inc.	2.125%	6/1/29	EUR	1,000	1,001
AGCO International Holdings BV	0.800%	10/6/28	EUR	2,500	2,316
Air Lease Corp.	5.400%	6/1/28	CAD	4,925	3,596
Air Products and Chemicals Inc.	0.500%	5/5/28	EUR	1,985	1,882
Air Products and Chemicals Inc.	4.000%	3/3/35	EUR	7,000	7,572
Altria Group Inc.	1.700%	6/15/25	EUR	1,601	1,668
Altria Group Inc.	2.200%	6/15/27	EUR	6,386	6,460

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	7,101
American Honda Finance Corp.	0.750%	11/25/26	GBP	3,266	3,671
American Honda Finance Corp.	3.750%	10/25/27	EUR	5,000	5,358
American Honda Finance Corp.	0.300%	7/7/28	EUR	6,000	5,608
American Honda Finance Corp.	5.600%	9/6/30	GBP	5,750	7,380
American International Group Inc.	1.875%	6/21/27	EUR	1,730	1,737
American Medical Systems Europe BV	1.625%	3/8/31	EUR	8,500	7,961
American Medical Systems Europe BV	3.500%	3/8/32	EUR	8,000	8,369
American Medical Systems Europe BV	1.875%	3/8/34	EUR	7,552	6,813
American Tower Corp.	1.950%	5/22/26	EUR	7,489	7,669
American Tower Corp.	0.450%	1/15/27	EUR	4,618	4,494
American Tower Corp.	0.400%	2/15/27	EUR	3,643	3,533
American Tower Corp.	0.500%	1/15/28	EUR	2,653	2,498
American Tower Corp.	0.875%	5/21/29	EUR	4,335	3,956
American Tower Corp.	0.950%	10/5/30	EUR	6,402	5,643
American Tower Corp.	4.625%	5/16/31	EUR	5,000	5,474
Amgen Inc.	2.000%	2/25/26	EUR	1,326	1,368
Amgen Inc.	5.500%	12/7/26	GBP	2,214	2,783
Amgen Inc.	4.000%	9/13/29	GBP	5,269	6,223
Aon Global Ltd.	2.875%	5/14/26	EUR	1,765	1,855
Apple Inc.	0.875%	5/24/25	EUR	8,711	9,033
Apple Inc.	0.000%	11/15/25	EUR	4,480	4,534
Apple Inc.	3.600%	6/10/26	AUD	950	600
Apple Inc.	1.625%	11/10/26	EUR	5,000	5,107
Apple Inc.	2.000%	9/17/27	EUR	3,584	3,672
Apple Inc.	1.375%	5/24/29	EUR	1,640	1,600
Apple Inc.	0.750%	2/25/30	CHF	2,800	2,962
Apple Inc.	0.500%	11/15/31	EUR	2,113	1,852
Apple Inc.	3.600%	7/31/42	GBP	1,936	1,985
Archer-Daniels-Midland Co.	1.000%	9/12/25	EUR	7,960	8,151
AT&T Inc.	1.375%	12/4/24	CHF	370	402
AT&T Inc.	3.550%	11/18/25	EUR	7,400	7,869
AT&T Inc.	4.000%	11/25/25	CAD	5,367	3,825
AT&T Inc.	4.100%	1/19/26	AUD	400	254
AT&T Inc.	0.250%	3/4/26	EUR	8,724	8,755
AT&T Inc.	2.900%	12/4/26	GBP	1,656	1,947
AT&T Inc.	5.500%	3/15/27	GBP	750	937
AT&T Inc.	4.600%	9/19/28	AUD	5,180	3,244
AT&T Inc.	2.350%	9/5/29	EUR	7,069	7,063
AT&T Inc.	4.375%	9/14/29	GBP	1,900	2,265
AT&T Inc.	3.950%	4/30/31	EUR	5,000	5,383
AT&T Inc.	3.550%	12/17/32	EUR	9,066	9,440
AT&T Inc.	5.200%	11/18/33	GBP	3,072	3,743
AT&T Inc.	3.375%	3/15/34	EUR	1,436	1,462
AT&T Inc.	4.300%	11/18/34	EUR	3,950	4,327
AT&T Inc.	2.450%	3/15/35	EUR	2,599	2,398
AT&T Inc.	3.150%	9/4/36	EUR	9,266	9,016
AT&T Inc.	2.600%	5/19/38	EUR	6,101	5,467
AT&T Inc.	7.000%	4/30/40	GBP	4,400	6,085
AT&T Inc.	4.250%	6/1/43	GBP	4,053	4,058
AT&T Inc.	4.875%	6/1/44	GBP	2,174	2,361
AT&T Inc.	4.850%	5/25/47	CAD	5,587	3,523
AT&T Inc.	5.100%	11/25/48	CAD	1,950	1,270
Athene Global Funding	2.100%	9/24/25	CAD	1,428	991
Athene Global Funding	0.832%	1/8/27	EUR	3,500	3,429
Athene Global Funding	1.750%	11/24/27	GBP	3,019	3,316
Athene Global Funding	0.625%	1/12/28	EUR	3,287	3,100
Athene Global Funding	2.470%	6/9/28	CAD	2,244	1,465
Bank of America Corp.	2.300%	7/25/25	GBP	3,092	3,722
Bank of America Corp.	0.808%	5/9/26	EUR	14,844	15,350
Bank of America Corp.	0.253%	6/12/26	CHF	3,000	3,184
Bank of America Corp.	1.949%	10/27/26	EUR	3,000	3,110
Bank of America Corp.	4.250%	12/10/26	GBP	2,227	2,716
Bank of America Corp.	1.776%	5/4/27	EUR	11,327	11,589
Bank of America Corp.	1.978%	9/15/27	CAD	5,381	3,637
Bank of America Corp.	3.615%	3/16/28	CAD	6,602	4,607
Bank of America Corp.	1.662%	4/25/28	EUR	1,306	1,312

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Bank of America Corp.	0.583%	8/24/28	EUR	16,511	15,854
Bank of America Corp.	2.598%	4/4/29	CAD	1,901	1,268
Bank of America Corp.	0.694%	3/22/31	EUR	22,267	19,807
Bank of America Corp.	3.584%	4/27/31	GBP	5,800	6,620
Bank of America Corp.	0.654%	10/26/31	EUR	14,875	12,960
Baxter International Inc.	1.300%	5/30/25	EUR	7,487	7,778
Baxter International Inc.	1.300%	5/15/29	EUR	3,705	3,509
Becton Dickinson & Co.	0.034%	8/13/25	EUR	2,777	2,824
Becton Dickinson & Co.	1.900%	12/15/26	EUR	5,985	6,103
Becton Dickinson & Co.	3.519%	2/8/31	EUR	1,266	1,326
Becton Dickinson Euro Finance Sarl	1.208%	6/4/26	EUR	4,144	4,194
Becton Dickinson Euro Finance Sarl	0.334%	8/13/28	EUR	4,151	3,845
Becton Dickinson Euro Finance Sarl	3.553%	9/13/29	EUR	8,500	8,989
Becton Dickinson Euro Finance Sarl	1.336%	8/13/41	EUR	2,294	1,622
Berkshire Hathaway Finance Corp.	2.000%	3/18/34	EUR	7,800	7,250
Berkshire Hathaway Finance Corp.	2.375%	6/19/39	GBP	4,441	3,826
Berkshire Hathaway Finance Corp.	2.625%	6/19/59	GBP	3,875	2,735
Berkshire Hathaway Inc.	1.125%	3/16/27	EUR	7,528	7,531
Berkshire Hathaway Inc.	2.150%	3/15/28	EUR	2,850	2,898
Berkshire Hathaway Inc.	0.440%	9/13/29	JPY	2,810,000	16,932
Berkshire Hathaway Inc.	1.625%	3/16/35	EUR	4,692	4,080
Berkshire Hathaway Inc.	1.108%	9/13/49	JPY	330,000	1,482
Berry Global Inc.	1.500%	1/15/27	EUR	2,214	2,206
Blackstone Holdings Finance Co. LLC	2.000%	5/19/25	EUR	100	105
Blackstone Holdings Finance Co. LLC	1.000%	10/5/26	EUR	387	386
Blackstone Holdings Finance Co. LLC	1.500%	4/10/29	EUR	3,049	2,925
Blackstone Holdings Finance Co. LLC	3.500%	6/1/34	EUR	2,000	2,089
Blackstone Private Credit Fund	1.750%	11/30/26	EUR	3,000	2,932
Booking Holdings Inc.	4.000%	11/15/26	EUR	6,800	7,309
Booking Holdings Inc.	0.500%	3/8/28	EUR	9,906	9,426
Booking Holdings Inc.	3.625%	11/12/28	EUR	1,000	1,069
Booking Holdings Inc.	4.250%	5/15/29	EUR	1,000	1,095
Booking Holdings Inc.	4.500%	11/15/31	EUR	12,000	13,423
Booking Holdings Inc.	4.125%	5/12/33	EUR	9,500	10,369
Booking Holdings Inc.	4.750%	11/15/34	EUR	5,700	6,511
Booking Holdings Inc.	3.750%	3/1/36	EUR	3,000	3,123
Booking Holdings Inc.	4.000%	3/1/44	EUR	3,200	3,326
BorgWarner Inc.	1.000%	5/19/31	EUR	4,471	3,872
Boston Scientific Corp.	0.625%	12/1/27	EUR	2,516	2,413
Bristol-Myers Squibb Co.	1.000%	5/15/25	EUR	790	821
Bristol-Myers Squibb Co.	1.750%	5/15/35	EUR	2,094	1,899
Brown-Forman Corp.	1.200%	7/7/26	EUR	1,304	1,316
Brown-Forman Corp.	2.600%	7/7/28	GBP	4,713	5,395
Capital One Financial Corp.	1.650%	6/12/29	EUR	1,947	1,823
Cargill Inc.	3.875%	4/24/30	EUR	8,000	8,669
Carrier Global Corp.	4.500%	11/29/32	EUR	5,000	5,511
Celanese US Holdings LLC	4.777%	7/19/26	EUR	2,600	2,802
Celanese US Holdings LLC	2.125%	3/1/27	EUR	4,034	4,068
Celanese US Holdings LLC	0.625%	9/10/28	EUR	1,590	1,458
Celanese US Holdings LLC	5.337%	1/19/29	EUR	1,235	1,375
Chubb INA Holdings Inc.	1.550%	3/15/28	EUR	4,627	4,567
Chubb INA Holdings Inc.	0.875%	12/15/29	EUR	6,212	5,741
Chubb INA Holdings Inc.	1.400%	6/15/31	EUR	2,434	2,236
Chubb INA Holdings Inc.	2.500%	3/15/38	EUR	4,399	4,082
Citigroup Inc.	4.090%	6/9/25	CAD	1,501	1,075
Citigroup Inc.	2.400%	10/31/25	JPY	3,185,500	20,527
Citigroup Inc.	1.250%	7/6/26	EUR	7,600	7,860
Citigroup Inc.	1.500%	7/24/26	EUR	7,539	7,811
Citigroup Inc.	2.125%	9/10/26	EUR	2,763	2,781
Citigroup Inc.	1.750%	10/23/26	GBP	5,745	6,584
Citigroup Inc.	2.800%	6/25/27	JPY	202,600	1,339
Citigroup Inc.	0.500%	10/8/27	EUR	19,633	19,328
Citigroup Inc.	1.625%	3/21/28	EUR	3,000	2,961
Citigroup Inc.	5.070%	4/29/28	CAD	4,400	3,187
Citigroup Inc.	1.250%	4/10/29	EUR	1,545	1,468
Citigroup Inc.	4.500%	3/3/31	GBP	498	567
Citigroup Inc.	6.800%	6/25/38	GBP	321	447

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
CNH Industrial Capital Canada Ltd.	5.500%	8/11/26	CAD	2,300	1,683
Coca-Cola Co.	1.125%	3/9/27	EUR	6,688	6,727
Coca-Cola Co.	0.125%	3/9/29	EUR	2,389	2,191
Coca-Cola Co.	0.400%	5/6/30	EUR	6,930	6,229
Coca-Cola Co.	0.500%	3/9/33	EUR	5,571	4,642
Coca-Cola Co.	0.375%	3/15/33	EUR	12,873	10,593
Coca-Cola Co.	1.625%	3/9/35	EUR	2,900	2,572
Coca-Cola Co.	0.950%	5/6/36	EUR	3,244	2,595
Coca-Cola Co.	0.800%	3/15/40	EUR	3,037	2,175
Coca-Cola Co.	1.000%	3/9/41	EUR	1,700	1,236
Colgate-Palmolive Co.	0.500%	3/6/26	EUR	943	954
Colgate-Palmolive Co.	0.300%	11/10/29	EUR	4,000	3,659
Colgate-Palmolive Co.	1.375%	3/6/34	EUR	1,326	1,182
Colgate-Palmolive Co.	0.875%	11/12/39	EUR	383	278
Comcast Corp.	0.000%	9/14/26	EUR	3,694	3,620
Comcast Corp.	1.500%	2/20/29	GBP	2,231	2,392
Comcast Corp.	0.250%	9/14/29	EUR	6,482	5,815
Comcast Corp.	5.500%	11/23/29	GBP	2,044	2,617
Comcast Corp.	0.750%	2/20/32	EUR	1,600	1,376
Comcast Corp.	1.875%	2/20/36	GBP	3,358	2,974
Comcast Corp.	1.250%	2/20/40	EUR	1,248	957
Corning Inc.	0.992%	8/10/27	JPY	830,000	5,072
CRH Finance UK plc	4.125%	12/2/29	GBP	2,927	3,448
CRH Funding BV	1.625%	5/5/30	EUR	9,397	8,945
CRH SMW Finance DAC	1.250%	11/5/26	EUR	3,724	3,741
CRH SMW Finance DAC	4.000%	7/11/31	EUR	7,059	7,633
Danaher Corp.	2.500%	3/30/30	EUR	5,910	5,977
DH Europe Finance II Sarl	0.200%	3/18/26	EUR	7,796	7,801
DH Europe Finance II Sarl	0.450%	3/18/28	EUR	7,810	7,430
DH Europe Finance II Sarl	0.750%	9/18/31	EUR	11,315	9,931
DH Europe Finance II Sarl	1.350%	9/18/39	EUR	6,025	4,702
DH Europe Finance II Sarl	1.800%	9/18/49	EUR	1,092	801
Digital Dutch Finco BV	1.500%	3/15/30	EUR	5,300	4,871
Digital Dutch Finco BV	1.250%	2/1/31	EUR	2,316	2,014
Digital Dutch Finco BV	1.000%	1/15/32	EUR	1,250	1,046
Digital Intrepid Holding BV	0.625%	7/15/31	EUR	8,297	6,821
Digital Stout Holding LLC	3.300%	7/19/29	GBP	3,515	3,922
Digital Stout Holding LLC	3.750%	10/17/30	GBP	2,094	2,338
Discovery Communications LLC	1.900%	3/19/27	EUR	7,041	7,112
Dover Corp.	1.250%	11/9/26	EUR	13,810	13,876
Dow Chemical Co.	0.500%	3/15/27	EUR	9,122	8,877
Dow Chemical Co.	1.875%	3/15/40	EUR	1,840	1,473
Duke Energy Corp.	3.100%	6/15/28	EUR	9,500	9,797
Duke Energy Corp.	3.750%	4/1/31	EUR	15,050	15,731
Duke Energy Corp.	3.850%	6/15/34	EUR	2,700	2,771
DXC Capital Funding DAC	0.450%	9/15/27	EUR	2,697	2,540
DXC Capital Funding DAC	0.950%	9/15/31	EUR	4,129	3,374
DXC Technology Co.	1.750%	1/15/26	EUR	4,237	4,346
Eaton Capital UnLtd Co.	0.697%	5/14/25	EUR	5,938	6,135
Eli Lilly & Co.	2.125%	6/3/30	EUR	4,144	4,144
Eli Lilly & Co.	1.700%	11/1/49	EUR	3,102	2,318
Eli Lilly & Co.	1.375%	9/14/61	EUR	3,000	1,756
Equinix Inc.	0.250%	3/15/27	EUR	2,214	2,121
Euronet Worldwide Inc.	1.375%	5/22/26	EUR	3,156	3,186
Experian Europe DAC	1.560%	5/16/31	EUR	1,400	1,293
Experian Finance plc	3.250%	4/7/32	GBP	2,872	3,184
Exxon Mobil Corp.	0.142%	6/26/24	EUR	10,329	10,955
Exxon Mobil Corp.	0.835%	6/26/32	EUR	13,032	11,179
FedEx Corp.	1.625%	1/11/27	EUR	3,541	3,575
FedEx Corp.	0.950%	5/4/33	EUR	6,723	5,571
Fidelity National Information Services Inc.	1.500%	5/21/27	EUR	14,734	14,703
Fidelity National Information Services Inc.	2.000%	5/21/30	EUR	2,214	2,128
Fidelity National Information Services Inc.	2.950%	5/21/39	EUR	706	667
Fiserv Inc.	2.250%	7/1/25	GBP	700	842
Fiserv Inc.	1.125%	7/1/27	EUR	1,467	1,446
Fiserv Inc.	1.625%	7/1/30	EUR	9,285	8,644
Fiserv Inc.	3.000%	7/1/31	GBP	3,315	3,564

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Ford Credit Canada Co.	6.777%	9/15/25	CAD	3,530	2,602
Ford Credit Canada Co.	7.000%	2/10/26	CAD	1,805	1,338
Ford Credit Canada Co.	2.961%	9/16/26	CAD	2,345	1,607
Ford Credit Canada Co.	5.441%	2/9/29	CAD	2,800	2,024
Ford Motor Credit Co. LLC	2.386%	2/17/26	EUR	3,000	3,112
Ford Motor Credit Co. LLC	4.867%	8/3/27	EUR	4,600	5,013
Ford Motor Credit Co. LLC	6.125%	5/15/28	EUR	4,000	4,571
Ford Motor Credit Co. LLC	5.125%	2/20/29	EUR	5,000	5,539
Ford Motor Credit Co. LLC	4.445%	2/14/30	EUR	5,700	6,107
GE Capital Canada Funding Co.	5.730%	10/22/37	CAD	765	547
GE Capital UK Funding Unlimited Co.	5.875%	1/18/33	GBP	4,579	5,834
General Electric Co.	0.875%	5/17/25	EUR	3,700	3,833
General Electric Co.	1.500%	5/17/29	EUR	2,278	2,199
General Electric Co.	4.125%	9/19/35	EUR	4,715	5,142
General Electric Co.	2.125%	5/17/37	EUR	2,994	2,708
General Electric Co.	4.875%	9/18/37	GBP	453	503
General Mills Inc.	0.450%	1/15/26	EUR	3,710	3,740
General Mills Inc.	1.500%	4/27/27	EUR	996	998
General Mills Inc.	3.907%	4/13/29	EUR	9,598	10,292
General Mills Inc.	3.650%	10/23/30	EUR	4,400	4,674
General Mills Inc.	3.850%	4/23/34	EUR	3,063	3,255
General Motors Financial Co. Inc.	2.350%	9/3/25	GBP	2,400	2,867
General Motors Financial Co. Inc.	0.850%	2/26/26	EUR	14,287	14,463
General Motors Financial Co. Inc.	5.150%	8/15/26	GBP	1,000	1,233
General Motors Financial Co. Inc.	0.650%	9/7/28	EUR	4,019	3,735
General Motors Financial Co. Inc.	4.300%	2/15/29	EUR	4,500	4,859
General Motors Financial of Canada Ltd.	1.700%	7/9/25	CAD	1,100	766
General Motors Financial of Canada Ltd.	1.750%	4/15/26	CAD	1,496	1,017
General Motors Financial of Canada Ltd.	3.150%	2/8/27	CAD	1,860	1,279
General Motors Financial of Canada Ltd.	5.000%	2/9/29	CAD	4,600	3,309
Global Payments Inc.	4.875%	3/17/31	EUR	11,055	12,113
Goldman Sachs Group Inc.	1.250%	5/1/25	EUR	4,284	4,454
Goldman Sachs Group Inc.	4.250%	1/29/26	GBP	9,177	11,245
Goldman Sachs Group Inc.	2.875%	6/3/26	EUR	11,899	12,342
Goldman Sachs Group Inc.	1.625%	7/27/26	EUR	1,389	1,415
Goldman Sachs Group Inc.	2.599%	11/30/27	CAD	3,570	2,436
Goldman Sachs Group Inc.	1.500%	12/7/27	GBP	7,515	8,245
Goldman Sachs Group Inc.	0.250%	1/26/28	EUR	1,365	1,286
Goldman Sachs Group Inc.	2.000%	3/22/28	EUR	3,638	3,650
Goldman Sachs Group Inc.	1.250%	2/7/29	EUR	5,000	4,771
Goldman Sachs Group Inc.	2.013%	2/28/29	CAD	4,951	3,235
Goldman Sachs Group Inc.	0.875%	5/9/29	EUR	9,300	8,638
Goldman Sachs Group Inc.	3.125%	7/25/29	GBP	3,211	3,619
Goldman Sachs Group Inc.	3.625%	10/29/29	GBP	934	1,081
Goldman Sachs Group Inc.	1.875%	12/16/30	GBP	375	379
Goldman Sachs Group Inc.	0.750%	3/23/32	EUR	11,206	9,439
Goldman Sachs Group Inc.	1.000%	3/18/33	EUR	2,769	2,339
Goldman Sachs Group Inc.	6.875%	1/18/38	GBP	1,263	1,673
Haleon Netherlands Capital BV	1.250%	3/29/26	EUR	7,500	7,633
Haleon Netherlands Capital BV	2.125%	3/29/34	EUR	2,800	2,545
Harley-Davidson Financial Services Inc.	5.125%	4/5/26	EUR	6,500	7,084
HCN Canadian Holdings-1 LP	2.950%	1/15/27	CAD	917	617
Highland Holdings Sarl	0.318%	12/15/26	EUR	10,300	10,054
Highland Holdings Sarl	0.934%	12/15/31	EUR	2,000	1,742
Honeywell International Inc.	2.250%	2/22/28	EUR	13,772	14,090
Honeywell International Inc.	3.375%	3/1/30	EUR	14,000	14,706
Honeywell International Inc.	0.750%	3/10/32	EUR	1,000	857
Honeywell International Inc.	3.750%	5/17/32	EUR	7,100	7,591
Honeywell International Inc.	4.125%	11/2/34	EUR	2,507	2,729
Illinois Tool Works Inc.	0.625%	12/5/27	EUR	5,617	5,448
Illinois Tool Works Inc.	2.125%	5/22/30	EUR	5,920	5,870
Illinois Tool Works Inc.	1.000%	6/5/31	EUR	3,102	2,809
International Business Machines Corp.	0.950%	5/23/25	EUR	9,397	9,743
International Business Machines Corp.	2.875%	11/7/25	EUR	2,050	2,161
International Business Machines Corp.	1.250%	1/29/27	EUR	6,265	6,280
International Business Machines Corp.	0.300%	2/11/28	EUR	3,815	3,617
International Business Machines Corp.	1.750%	3/7/28	EUR	1,900	1,900

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
International Business Machines Corp.	1.500%	5/23/29	EUR	3,700	3,582
International Business Machines Corp.	1.750%	1/31/31	EUR	4,758	4,521
International Business Machines Corp.	3.625%	2/6/31	EUR	5,000	5,336
International Business Machines Corp.	1.250%	2/9/34	EUR	5,100	4,388
International Business Machines Corp.	3.750%	2/6/35	EUR	2,000	2,135
International Business Machines Corp.	1.200%	2/11/40	EUR	2,763	2,062
International Business Machines Corp.	4.000%	2/6/43	EUR	2,584	2,768
International Flavors & Fragrances Inc.	1.800%	9/25/26	EUR	4,502	4,543
John Deere Cash Management Sarl	2.200%	4/2/32	EUR	5,087	5,011
John Deere Cash Management Sarl	1.650%	6/13/39	EUR	2,543	2,153
John Deere Financial Inc.	2.580%	10/16/26	CAD	969	666
John Deere Financial Inc.	4.950%	6/14/27	CAD	2,000	1,464
John Deere Financial Inc.	1.340%	9/8/27	CAD	4,030	2,627
John Deere Financial Inc.	5.170%	9/15/28	CAD	3,611	2,666
John Deere Financial Inc.	4.630%	4/4/29	CAD	3,000	2,163
Johnson & Johnson	1.150%	11/20/28	EUR	558	544
Johnson & Johnson	1.650%	5/20/35	EUR	150	136
Johnson Controls International plc	4.250%	5/23/35	EUR	9,680	10,539
Johnson Controls International plc /Tyco Fire & Security Finance SCA	0.375%	9/15/27	EUR	2,532	2,418
JPMorgan Chase & Co.	3.000%	2/19/26	EUR	2,872	3,040
JPMorgan Chase & Co.	3.500%	12/18/26	GBP	2,543	3,060
JPMorgan Chase & Co.	1.090%	3/11/27	EUR	32,076	32,559
JPMorgan Chase & Co.	0.389%	2/24/28	EUR	16,892	16,429
JPMorgan Chase & Co.	1.896%	3/5/28	CAD	8,150	5,464
JPMorgan Chase & Co.	1.638%	5/18/28	EUR	12,084	12,117
JPMorgan Chase & Co.	1.963%	3/23/30	EUR	21,500	21,073
JPMorgan Chase & Co.	1.001%	7/25/31	EUR	8,800	7,949
JPMorgan Chase & Co.	4.457%	11/13/31	EUR	5,000	5,518
JPMorgan Chase & Co.	1.895%	4/28/33	GBP	3,000	2,950
Kellanova	0.500%	5/20/29	EUR	2,000	1,817
KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	5,132	4,873
Kraft Heinz Foods Co.	2.250%	5/25/28	EUR	10,000	10,102
Liberty Mutual Group Inc.	2.750%	5/4/26	EUR	7,182	7,468
Linde Inc.	1.625%	12/1/25	EUR	10,476	10,865
Linde plc	3.375%	6/12/29	EUR	7,500	7,973
Linde plc	3.200%	2/14/31	EUR	11,000	11,554
Linde plc	1.625%	3/31/35	EUR	5,000	4,396
Linde plc	1.000%	9/30/51	EUR	6,700	4,098
LYB International Finance II BV	0.875%	9/17/26	EUR	4,539	4,510
ManpowerGroup Inc.	1.750%	6/22/26	EUR	250	256
MassMutual Global Funding II	3.750%	1/19/30	EUR	2,500	2,674
Mastercard Inc.	2.100%	12/1/27	EUR	4,165	4,254
Mastercard Inc.	1.000%	2/22/29	EUR	6,800	6,522
McDonald's Corp.	0.900%	6/15/26	EUR	100	101
McDonald's Corp.	1.875%	5/26/27	EUR	100	102
McDonald's Corp.	1.750%	5/3/28	EUR	1,900	1,894
McDonald's Corp.	0.250%	10/4/28	EUR	5,300	4,909
McDonald's Corp.	2.375%	5/31/29	EUR	3,000	3,024
McDonald's Corp.	2.625%	6/11/29	EUR	100	102
McDonald's Corp.	1.500%	11/28/29	EUR	7,200	6,871
McDonald's Corp.	2.950%	3/15/34	GBP	2,800	2,899
McDonald's Corp.	3.000%	5/31/34	EUR	4,900	4,892
McDonald's Corp.	4.250%	3/7/35	EUR	2,000	2,196
McDonald's Corp.	4.125%	11/28/35	EUR	4,000	4,322
McDonald's Corp.	4.125%	6/11/54	GBP	800	799
McKesson Corp.	1.500%	11/17/25	EUR	6,414	6,618
McKesson Corp.	1.625%	10/30/26	EUR	5,197	5,263
McKesson Corp.	3.125%	2/17/29	GBP	398	456
Medtronic Global Holdings SCA	0.250%	7/2/25	EUR	1,491	1,528
Medtronic Global Holdings SCA	2.625%	10/15/25	EUR	1,083	1,135
Medtronic Global Holdings SCA	0.375%	10/15/28	EUR	3,196	2,974
Medtronic Global Holdings SCA	3.000%	10/15/28	EUR	1,725	1,801
Medtronic Global Holdings SCA	1.625%	3/7/31	EUR	1,500	1,417
Medtronic Global Holdings SCA	1.000%	7/2/31	EUR	6,186	5,555
Medtronic Global Holdings SCA	0.750%	10/15/32	EUR	2,087	1,790
Medtronic Global Holdings SCA	3.375%	10/15/34	EUR	1,547	1,614
Medtronic Global Holdings SCA	1.500%	7/2/39	EUR	1,297	1,022

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Medtronic Global Holdings SCA	1.375%	10/15/40	EUR	7,934	5,983
Medtronic Global Holdings SCA	1.750%	7/2/49	EUR	7,796	5,572
Medtronic Global Holdings SCA	1.625%	10/15/50	EUR	7,158	4,949
Merck & Co. Inc.	1.875%	10/15/26	EUR	1,710	1,758
Merck & Co. Inc.	2.500%	10/15/34	EUR	2,686	2,657
Merck & Co. Inc.	1.375%	11/2/36	EUR	1,216	1,025
MetLife Inc.	0.769%	5/23/29	JPY	670,000	4,143
Metropolitan Life Global Funding I	4.125%	9/2/25	GBP	3,000	3,689
Metropolitan Life Global Funding I	4.000%	7/13/27	AUD	1,281	790
Metropolitan Life Global Funding I	0.625%	12/8/27	GBP	6,471	6,895
Metropolitan Life Global Funding I	1.950%	3/20/28	CAD	2,843	1,861
Metropolitan Life Global Funding I	4.000%	4/5/28	EUR	3,000	3,247
Metropolitan Life Global Funding I	2.450%	1/12/29	CAD	1,650	1,085
Metropolitan Life Global Funding I	1.625%	9/21/29	GBP	3,000	3,142
Metropolitan Life Global Funding I	5.000%	1/10/30	GBP	5,000	6,213
Metropolitan Life Global Funding I	3.394%	4/9/30	CAD	2,128	1,436
Metropolitan Life Global Funding I	3.750%	12/5/30	EUR	6,700	7,220
Microsoft Corp.	3.125%	12/6/28	EUR	11,236	12,004
Microsoft Corp.	2.625%	5/2/33	EUR	2,094	2,161
Molson Coors International LP	3.440%	7/15/26	CAD	1,853	1,298
3 Mondelez International Holdings Netherlands BV	0.250%	9/9/29	EUR	3,563	3,205
3 Mondelez International Holdings Netherlands BV	1.250%	9/9/41	EUR	1,590	1,149
Mondelez International Inc.	1.625%	3/8/27	EUR	6,011	6,096
Mondelez International Inc.	0.250%	3/17/28	EUR	10,430	9,806
Mondelez International Inc.	2.375%	3/6/35	EUR	2,137	2,005
Moody's Corp.	0.950%	2/25/30	EUR	4,892	4,478
Morgan Stanley	2.103%	5/8/26	EUR	3,500	3,664
Morgan Stanley	1.342%	10/23/26	EUR	6,908	7,097
Morgan Stanley	1.375%	10/27/26	EUR	3,700	3,730
Morgan Stanley	2.625%	3/9/27	GBP	4,495	5,208
Morgan Stanley	1.779%	8/4/27	CAD	3,309	2,234
Morgan Stanley	0.406%	10/29/27	EUR	7,430	7,282
Morgan Stanley	0.495%	10/26/29	EUR	17,019	15,660
Morgan Stanley	0.497%	2/7/31	EUR	11,470	10,112
Morgan Stanley	5.789%	11/18/33	GBP	8,800	11,177
Morgan Stanley	5.148%	1/25/34	EUR	18,000	20,805
Morgan Stanley	3.955%	3/21/35	EUR	8,860	9,374
Mylan Inc.	2.125%	5/23/25	EUR	5,600	5,856
Nasdaq Inc.	1.750%	3/28/29	EUR	4,812	4,694
Nasdaq Inc.	0.875%	2/13/30	EUR	5,864	5,357
Nasdaq Inc.	4.500%	2/15/32	EUR	4,509	5,001
Nasdaq Inc.	0.900%	7/30/33	EUR	2,800	2,308
National Grid North America Inc.	0.410%	1/20/26	EUR	5,000	5,027
National Grid North America Inc.	1.054%	1/20/31	EUR	7,500	6,621
Nestle Finance International Ltd.	0.000%	6/14/26	EUR	3,500	3,480
Nestle Finance International Ltd.	1.250%	11/2/29	EUR	5,536	5,304
Nestle Finance International Ltd.	1.500%	4/1/30	EUR	5,124	4,948
Nestle Finance International Ltd.	1.250%	3/29/31	EUR	2,000	1,874
Nestle Finance International Ltd.	0.375%	5/12/32	EUR	4,000	3,430
Nestle Finance International Ltd.	0.000%	3/3/33	EUR	4,455	3,579
Nestle Finance International Ltd.	1.500%	3/29/35	EUR	3,500	3,082
Nestle Finance International Ltd.	3.750%	11/14/35	EUR	6,300	6,872
Nestle Finance International Ltd.	1.750%	11/2/37	EUR	4,125	3,576
Nestle Finance International Ltd.	0.375%	12/3/40	EUR	3,587	2,380
Nestle Finance International Ltd.	0.875%	6/14/41	EUR	9,260	6,641
Nestle Holdings Inc.	2.125%	4/4/27	GBP	1,250	1,445
Nestle Holdings Inc.	2.192%	1/26/29	CAD	7,380	4,845
Nestle Holdings Inc.	2.500%	4/4/32	GBP	3,000	3,175
Nestle Holdings Inc.	1.375%	6/23/33	GBP	3,000	2,793
Nestle SA	1.875%	6/28/29	CHF	5,000	5,571
Nestle SA	2.000%	6/28/33	CHF	2,000	2,261
Nestle SA	2.500%	7/14/34	CHF	4,900	5,805
Nestle SA	2.125%	6/28/38	CHF	2,000	2,297
Netflix Inc.	4.625%	5/15/29	EUR	2,500	2,772
Netflix Inc.	3.875%	11/15/29	EUR	10,000	10,736
Netflix Inc.	3.625%	6/15/30	EUR	5,500	5,817
New York Life Global Funding	5.250%	6/30/26	CAD	2,300	1,682

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
New York Life Global Funding	1.250%	12/17/26	GBP	3,724	4,216
New York Life Global Funding	0.250%	1/23/27	EUR	9,787	9,569
New York Life Global Funding	2.000%	4/17/28	CAD	2,993	1,961
New York Life Global Funding	3.625%	1/9/30	EUR	4,000	4,307
NextEra Energy Capital Holdings Inc.	2.200%	12/2/26	AUD	2,290	1,376
Omnicom Capital Holdings plc	2.250%	11/22/33	GBP	2,429	2,317
Omnicom Finance Holdings plc	0.800%	7/8/27	EUR	7,904	7,724
Omnicom Finance Holdings plc	1.400%	7/8/31	EUR	2,269	2,097
PepsiCo Inc.	0.750%	3/18/27	EUR	996	987
PepsiCo Inc.	0.500%	5/6/28	EUR	5,974	5,698
PepsiCo Inc.	0.875%	7/18/28	EUR	1,875	1,810
PepsiCo Inc.	1.125%	3/18/31	EUR	943	868
PepsiCo Inc.	0.400%	10/9/32	EUR	6,028	5,037
PepsiCo Inc.	0.750%	10/14/33	EUR	3,343	2,811
PepsiCo Inc.	0.875%	10/16/39	EUR	5,032	3,699
PepsiCo Inc.	1.050%	10/9/50	EUR	1,107	718
Pershing Square Holdings Ltd.	1.375%	10/1/27	EUR	1,500	1,406
Pfizer Inc.	1.000%	3/6/27	EUR	1,765	1,763
Pfizer Inc.	2.735%	6/15/43	GBP	4,634	3,968
Philip Morris International Inc.	2.875%	3/3/26	EUR	1,609	1,688
Philip Morris International Inc.	2.875%	5/14/29	EUR	1,272	1,300
Philip Morris International Inc.	0.800%	8/1/31	EUR	4,539	3,885
Philip Morris International Inc.	3.125%	6/3/33	EUR	548	546
Philip Morris International Inc.	2.000%	5/9/36	EUR	2,090	1,762
Philip Morris International Inc.	1.875%	11/6/37	EUR	1,463	1,156
Philip Morris International Inc.	1.450%	8/1/39	EUR	7,902	5,573
PPG Industries Inc.	1.875%	6/1/25	EUR	2,296	2,399
PPG Industries Inc.	0.875%	11/3/25	EUR	1,326	1,356
PPG Industries Inc.	1.400%	3/13/27	EUR	200	201
PPG Industries Inc.	2.750%	6/1/29	EUR	2,906	2,958
Procter & Gamble Co.	1.375%	5/3/25	GBP	4,977	5,992
Procter & Gamble Co.	3.250%	8/2/26	EUR	6,625	7,041
Procter & Gamble Co.	4.875%	5/11/27	EUR	5,000	5,566
Procter & Gamble Co.	1.200%	10/30/28	EUR	2,379	2,322
Procter & Gamble Co.	1.800%	5/3/29	GBP	6,427	7,075
Procter & Gamble Co.	1.250%	10/25/29	EUR	3,541	3,399
Procter & Gamble Co.	0.350%	5/5/30	EUR	8,000	7,209
Procter & Gamble Co.	3.250%	8/2/31	EUR	3,000	3,194
Procter & Gamble Co.	1.875%	10/30/38	EUR	1,216	1,072
Prologis Euro Finance LLC	0.250%	9/10/27	EUR	5,728	5,432
Prologis Euro Finance LLC	0.375%	2/6/28	EUR	1,729	1,626
Prologis Euro Finance LLC	1.875%	1/5/29	EUR	5,481	5,364
Prologis Euro Finance LLC	1.000%	2/8/29	EUR	4,967	4,653
Prologis Euro Finance LLC	0.625%	9/10/31	EUR	3,019	2,534
Prologis Euro Finance LLC	0.500%	2/16/32	EUR	3,697	3,025
Prologis Euro Finance LLC	4.625%	5/23/33	EUR	7,650	8,476
Prologis Euro Finance LLC	1.500%	2/8/34	EUR	1,300	1,104
Prologis Euro Finance LLC	1.000%	2/6/35	EUR	4,010	3,152
Prologis Euro Finance LLC	1.000%	2/16/41	EUR	2,130	1,383
Prologis Euro Finance LLC	4.250%	1/31/43	EUR	2,000	2,066
Prologis Euro Finance LLC	1.500%	9/10/49	EUR	1,619	992
Prologis LP	3.000%	6/2/26	EUR	778	818
Prologis LP	2.250%	6/30/29	GBP	4,469	4,836
Prologis LP	5.250%	1/15/31	CAD	4,000	2,928
Prologis LP	5.625%	5/4/40	GBP	4,620	5,698
Public Storage Operating Co.	0.500%	9/9/30	EUR	3,241	2,808
Public Storage Operating Co.	0.875%	1/24/32	EUR	3,376	2,910
Realty Income Corp.	1.875%	1/14/27	GBP	624	706
Realty Income Corp.	1.125%	7/13/27	GBP	5,938	6,482
Realty Income Corp.	4.875%	7/6/30	EUR	1,769	1,961
Realty Income Corp.	5.750%	12/5/31	GBP	3,077	3,870
Realty Income Corp.	1.750%	7/13/33	GBP	2,043	1,865
Realty Income Corp.	5.125%	7/6/34	EUR	7,677	8,720
Realty Income Corp.	6.000%	12/5/39	GBP	4,614	5,876
Realty Income Corp.	2.500%	1/14/42	GBP	946	763
Republic of Singapore	3.550%	5/8/29	EUR	10,100	10,766
Revvity Inc.	1.875%	7/19/26	EUR	2,323	2,369

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
RTX Corp.	2.150%	5/18/30	EUR	6,316	6,083
Sanofi SA	1.750%	9/10/26	EUR	3,400	3,495
Sanofi SA	0.500%	1/13/27	EUR	400	396
Sanofi SA	1.125%	4/5/28	EUR	5,200	5,108
Sanofi SA	0.875%	3/21/29	EUR	5,000	4,758
Sanofi SA	1.500%	4/1/30	EUR	7,600	7,335
Sanofi SA	1.875%	3/21/38	EUR	3,500	3,099
Schlumberger Finance BV	0.250%	10/15/27	EUR	5,087	4,872
Schlumberger Finance BV	0.500%	10/15/31	EUR	5,087	4,348
Schlumberger Finance BV	2.000%	5/6/32	EUR	3,019	2,866
Schneider Electric SE	1.375%	6/21/27	EUR	2,200	2,213
Schneider Electric SE	1.500%	1/15/28	EUR	5,600	5,597
Schneider Electric SE	0.250%	3/11/29	EUR	12,600	11,639
Schneider Electric SE	3.375%	4/13/34	EUR	5,000	5,266
Schneider Electric SE	3.250%	10/10/35	EUR	5,000	5,140
Signify NV	2.375%	5/11/27	EUR	3,450	3,512
Simon International Finance SCA	1.125%	3/19/33	EUR	2,821	2,365
Southern Co.	1.875%	9/15/81	EUR	4,624	4,331
Southern Power Co.	1.850%	6/20/26	EUR	5,471	5,589
Stellantis NV	3.875%	1/5/26	EUR	8,728	9,320
Stellantis NV	2.750%	5/15/26	EUR	4,600	4,803
Stellantis NV	4.500%	7/7/28	EUR	14,077	15,479
Stellantis NV	0.750%	1/18/29	EUR	2,000	1,861
Stellantis NV	4.375%	3/14/30	EUR	5,000	5,491
Stellantis NV	4.250%	6/16/31	EUR	5,500	6,001
Stellantis NV	2.750%	4/1/32	EUR	3,500	3,439
Stellantis NV	1.250%	6/20/33	EUR	7,448	6,319
Stryker Corp.	2.125%	11/30/27	EUR	3,943	3,999
Stryker Corp.	3.375%	12/11/28	EUR	4,477	4,745
Stryker Corp.	0.750%	3/1/29	EUR	4,600	4,297
Stryker Corp.	2.625%	11/30/30	EUR	2,052	2,058
Stryker Corp.	1.000%	12/3/31	EUR	5,635	4,953
Swiss Re Finance UK plc	2.714%	6/4/52	EUR	2,300	2,134
T Mobile USA Inc.	3.700%	5/8/32	EUR	4,000	4,265
T Mobile USA Inc.	3.850%	5/8/36	EUR	6,000	6,368
Tapestry Inc.	5.875%	11/27/31	EUR	1,200	1,312
Thermo Fisher Scientific Finance I BV	0.000%	11/18/25	EUR	8,714	8,807
Thermo Fisher Scientific Finance I BV	0.800%	10/18/30	EUR	2,122	1,923
Thermo Fisher Scientific Finance I BV	1.125%	10/18/33	EUR	7,693	6,633
Thermo Fisher Scientific Finance I BV	1.625%	10/18/41	EUR	4,753	3,660
Thermo Fisher Scientific Finance I BV	2.000%	10/18/51	EUR	5,000	3,678
Thermo Fisher Scientific Inc.	3.200%	1/21/26	EUR	3,700	3,926
Thermo Fisher Scientific Inc.	1.400%	1/23/26	EUR	12,827	13,182
Thermo Fisher Scientific Inc.	1.450%	3/16/27	EUR	1,500	1,512
Thermo Fisher Scientific Inc.	1.750%	4/15/27	EUR	1,545	1,570
Thermo Fisher Scientific Inc.	0.500%	3/1/28	EUR	6,201	5,924
Thermo Fisher Scientific Inc.	1.375%	9/12/28	EUR	448	438
Thermo Fisher Scientific Inc.	1.950%	7/24/29	EUR	5,000	4,960
Thermo Fisher Scientific Inc.	0.875%	10/1/31	EUR	5,000	4,429
Thermo Fisher Scientific Inc.	2.375%	4/15/32	EUR	4,000	3,932
Thermo Fisher Scientific Inc.	3.650%	11/21/34	EUR	2,800	2,994
Thermo Fisher Scientific Inc.	2.875%	7/24/37	EUR	3,333	3,260
Thermo Fisher Scientific Inc.	1.500%	10/1/39	EUR	2,094	1,637
Thermo Fisher Scientific Inc.	1.875%	10/1/49	EUR	4,581	3,346
Time Warner Cable LLC	5.250%	7/15/42	GBP	3,037	3,090
Toyota Motor Credit Corp.	0.750%	11/19/26	GBP	3,724	4,183
Toyota Motor Credit Corp.	0.125%	11/5/27	EUR	7,448	7,075
Toyota Motor Credit Corp.	4.050%	9/13/29	EUR	1,200	1,307
Trillium Windpower LP	5.803%	2/15/33	CAD	668	484
Tyco Electronics Group SA	0.000%	2/16/29	EUR	4,644	4,225
United Parcel Service Inc.	1.625%	11/15/25	EUR	6,030	6,245
Upjohn Finance BV	1.362%	6/23/27	EUR	4,090	4,012
Upjohn Finance BV	1.908%	6/23/32	EUR	4,590	4,010
Utah Acquisition Sub Inc.	3.125%	11/22/28	EUR	3,147	3,226
Ventas Canada Finance Ltd.	2.450%	1/4/27	CAD	1,200	811
Ventas Canada Finance Ltd.	5.398%	4/21/28	CAD	1,900	1,388
Ventas Canada Finance Ltd.	5.100%	3/5/29	CAD	2,669	1,923

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Ventas Canada Finance Ltd.	3.300%	12/1/31	CAD	1,272	799
Verizon Communications Inc.	4.073%	6/18/24	GBP	1,545	1,926
Verizon Communications Inc.	4.500%	8/17/27	AUD	6,420	4,055
Verizon Communications Inc.	2.375%	3/22/28	CAD	3,693	2,453
Verizon Communications Inc.	2.350%	3/23/28	AUD	2,800	1,614
Verizon Communications Inc.	1.125%	11/3/28	GBP	4,685	4,950
Verizon Communications Inc.	0.375%	3/22/29	EUR	7,917	7,268
Verizon Communications Inc.	1.875%	10/26/29	EUR	1,718	1,676
Verizon Communications Inc.	1.250%	4/8/30	EUR	5,787	5,400
Verizon Communications Inc.	2.500%	5/16/30	CAD	3,541	2,240
Verizon Communications Inc.	1.875%	9/19/30	GBP	778	797
Verizon Communications Inc.	2.500%	4/8/31	GBP	1,345	1,412
Verizon Communications Inc.	2.625%	12/1/31	EUR	3,509	3,485
Verizon Communications Inc.	0.875%	3/19/32	EUR	3,724	3,217
Verizon Communications Inc.	0.750%	3/22/32	EUR	3,902	3,340
Verizon Communications Inc.	3.500%	6/28/32	EUR	7,700	8,055
Verizon Communications Inc.	1.300%	5/18/33	EUR	1,796	1,556
Verizon Communications Inc.	4.750%	10/31/34	EUR	12,167	13,947
Verizon Communications Inc.	1.125%	9/19/35	EUR	5,904	4,744
Verizon Communications Inc.	3.125%	11/2/35	GBP	2,671	2,661
Verizon Communications Inc.	3.750%	2/28/36	EUR	3,900	4,078
Verizon Communications Inc.	3.375%	10/27/36	GBP	6,524	6,557
Verizon Communications Inc.	2.875%	1/15/38	EUR	5,515	5,236
Verizon Communications Inc.	1.875%	11/3/38	GBP	3,194	2,522
Verizon Communications Inc.	1.500%	9/19/39	EUR	1,155	891
Verizon Communications Inc.	3.500%	11/4/39	AUD	600	262
Verizon Communications Inc.	1.850%	5/18/40	EUR	1,504	1,211
Verizon Communications Inc.	3.625%	5/16/50	CAD	2,300	1,232
Verizon Communications Inc.	4.050%	3/22/51	CAD	791	456
VF Corp.	4.125%	3/7/26	EUR	1,600	1,682
VF Corp.	0.250%	2/25/28	EUR	723	646
VF Corp.	4.250%	3/7/29	EUR	2,900	2,969
Visa Inc.	1.500%	6/15/26	EUR	9,300	9,519
Visa Inc.	2.000%	6/15/29	EUR	7,700	7,705
Visa Inc.	2.375%	6/15/34	EUR	2,500	2,440
Wabtec Transportation Netherlands BV	1.250%	12/3/27	EUR	2,093	2,037
Walmart Inc.	2.550%	4/8/26	EUR	943	989
Walmart Inc.	4.875%	9/21/29	EUR	5,498	6,329
Walmart Inc.	5.625%	3/27/34	GBP	8,090	10,640
Walt Disney Co.	3.057%	3/30/27	CAD	7,225	4,975
Waste Management of Canada Corp.	2.600%	9/23/26	CAD	1,903	1,310
Wells Fargo & Co.	3.874%	5/21/25	CAD	1,756	1,256
Wells Fargo & Co.	2.000%	7/28/25	GBP	14,035	16,805
Wells Fargo & Co.	2.000%	4/27/26	EUR	12,305	12,673
Wells Fargo & Co.	2.568%	5/1/26	CAD	4,370	3,089
Wells Fargo & Co.	2.975%	5/19/26	CAD	5,152	3,591
Wells Fargo & Co.	1.375%	10/26/26	EUR	6,798	6,835
Wells Fargo & Co.	1.000%	2/2/27	EUR	12,065	11,912
Wells Fargo & Co.	2.493%	2/18/27	CAD	4,099	2,768
Wells Fargo & Co.	1.500%	5/24/27	EUR	10,275	10,213
Wells Fargo & Co.	3.473%	4/26/28	GBP	3,700	4,350
Wells Fargo & Co.	5.083%	4/26/28	CAD	5,065	3,676
Wells Fargo & Co.	3.500%	9/12/29	GBP	2,175	2,488
Wells Fargo & Co.	1.741%	5/4/30	EUR	5,087	4,874
Wells Fargo & Co.	4.625%	11/2/35	GBP	1,263	1,470
Welltower OP LLC	4.800%	11/20/28	GBP	2,205	2,655
Welltower OP LLC	4.500%	12/1/34	GBP	1,934	2,153
Westlake Corp.	1.625%	7/17/29	EUR	1,900	1,793
Whirlpool Finance Luxembourg Sarl	1.250%	11/2/26	EUR	5,471	5,481
Whirlpool Finance Luxembourg Sarl	1.100%	11/9/27	EUR	1,875	1,820
WPC Eurobond BV	2.250%	4/9/26	EUR	2,050	2,102
WPC Eurobond BV	2.125%	4/15/27	EUR	4,195	4,221
WPC Eurobond BV	1.350%	4/15/28	EUR	2,539	2,418
WPC Eurobond BV	0.950%	6/1/30	EUR	1,876	1,637
					2,753,907
Total Corporate Bonds (Cost \$21,149,240)					19,080,278

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Sovereign Bonds (76.2%)					
Australia (2.8%)					
Australian Capital Territory	1.250%	5/22/25	AUD	630	395
Australian Capital Territory	2.500%	5/21/26	AUD	1,010	629
Australian Capital Territory	3.000%	4/18/28	AUD	290	177
Australian Capital Territory	2.250%	5/22/29	AUD	5,100	2,949
Australian Capital Territory	1.750%	5/17/30	AUD	1,110	606
Australian Capital Territory	1.750%	10/23/31	AUD	440	230
Australian Capital Territory	2.500%	10/22/32	AUD	13,010	6,985
Australian Capital Territory	4.500%	10/23/34	AUD	10,000	6,134
Commonwealth of Australia	0.250%	11/21/25	AUD	140,185	85,412
Commonwealth of Australia	4.250%	4/21/26	AUD	165,752	107,595
Commonwealth of Australia	0.500%	9/21/26	AUD	161,297	96,022
Commonwealth of Australia	4.750%	4/21/27	AUD	80,892	53,372
Commonwealth of Australia	2.750%	11/21/27	AUD	106,570	66,019
Commonwealth of Australia	2.250%	5/21/28	AUD	117,029	70,650
Commonwealth of Australia	2.750%	11/21/28	AUD	163,083	99,731
Commonwealth of Australia	3.250%	4/21/29	AUD	137,331	85,428
Commonwealth of Australia	2.750%	11/21/29	AUD	113,635	68,422
Commonwealth of Australia	2.500%	5/21/30	AUD	122,075	71,936
Commonwealth of Australia	1.000%	12/21/30	AUD	134,721	71,015
Commonwealth of Australia	1.500%	6/21/31	AUD	137,648	73,973
Commonwealth of Australia	1.000%	11/21/31	AUD	155,115	79,126
Commonwealth of Australia	1.250%	5/21/32	AUD	138,342	70,852
Commonwealth of Australia	1.750%	11/21/32	AUD	115,401	60,797
Commonwealth of Australia	4.500%	4/21/33	AUD	180,520	117,752
Commonwealth of Australia	3.000%	11/21/33	AUD	9,580	5,520
Commonwealth of Australia	3.750%	5/21/34	AUD	70,000	42,808
Commonwealth of Australia	3.500%	12/21/34	AUD	60,000	35,717
Commonwealth of Australia	2.750%	6/21/35	AUD	53,547	29,457
Commonwealth of Australia	3.750%	4/21/37	AUD	45,769	27,356
Commonwealth of Australia	3.250%	6/21/39	AUD	37,313	20,579
Commonwealth of Australia	2.750%	5/21/41	AUD	50,029	25,087
Commonwealth of Australia	3.000%	3/21/47	AUD	51,184	25,049
Commonwealth of Australia	1.750%	6/21/51	AUD	59,849	21,044
Commonwealth of Australia	4.750%	6/21/54	AUD	30,000	19,435
² Housing Australia	2.380%	3/28/29	AUD	1,485	874
² Housing Australia	2.335%	6/30/36	AUD	3,735	1,840
New South Wales Treasury Corp.	4.000%	5/20/26	AUD	4,899	3,145
New South Wales Treasury Corp.	3.000%	5/20/27	AUD	76,841	47,730
New South Wales Treasury Corp.	3.000%	3/20/28	AUD	74,075	45,414
New South Wales Treasury Corp.	3.000%	11/15/28	AUD	20,206	12,272
New South Wales Treasury Corp.	3.000%	4/20/29	AUD	11,737	7,062
New South Wales Treasury Corp.	3.000%	2/20/30	AUD	28,558	16,901
New South Wales Treasury Corp.	1.250%	11/20/30	AUD	7,484	3,908
New South Wales Treasury Corp.	2.000%	3/20/31	AUD	21,309	11,513
New South Wales Treasury Corp.	1.500%	2/20/32	AUD	86,169	43,404
New South Wales Treasury Corp.	2.000%	3/8/33	AUD	84,288	42,678
New South Wales Treasury Corp.	1.750%	3/20/34	AUD	40,000	19,049
New South Wales Treasury Corp.	3.500%	3/20/34	AUD	422	240
New South Wales Treasury Corp.	4.750%	2/20/35	AUD	47,000	29,133
New South Wales Treasury Corp.	3.500%	11/20/37	AUD	13,742	7,260
New South Wales Treasury Corp.	2.250%	11/20/40	AUD	11,397	4,723
New South Wales Treasury Corp.	2.450%	8/24/50	AUD	261	96
Northern Territory Treasury Corp.	2.750%	4/21/27	AUD	15,200	9,378
Northern Territory Treasury Corp.	3.500%	4/21/28	AUD	800	498
Northern Territory Treasury Corp.	3.500%	5/21/30	AUD	2,300	1,386
Northern Territory Treasury Corp.	2.000%	4/21/31	AUD	4,100	2,193
Northern Territory Treasury Corp.	3.750%	4/21/33	AUD	10,600	6,122
³ Queensland Treasury Corp.	4.750%	7/21/25	AUD	25,257	16,403
³ Queensland Treasury Corp.	3.250%	7/21/26	AUD	31,895	20,138
³ Queensland Treasury Corp.	2.750%	8/20/27	AUD	40,997	25,172
³ Queensland Treasury Corp.	3.250%	7/21/28	AUD	41,599	25,625
³ Queensland Treasury Corp.	3.250%	8/21/29	AUD	23,651	14,317
³ Queensland Treasury Corp.	3.500%	8/21/30	AUD	40,817	24,679
³ Queensland Treasury Corp.	1.750%	8/21/31	AUD	38,822	20,384
³ Queensland Treasury Corp.	1.500%	3/2/32	AUD	9,300	4,695

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
3	Queensland Treasury Corp.	1.500%	8/20/32	AUD	40,669	20,161
3	Queensland Treasury Corp.	4.500%	3/9/33	AUD	5,500	3,432
	Queensland Treasury Corp.	6.500%	3/14/33	AUD	4,235	3,040
	Queensland Treasury Corp.	2.000%	8/22/33	AUD	36,000	17,975
3	Queensland Treasury Corp.	1.750%	7/20/34	AUD	35,225	16,581
3	Queensland Treasury Corp.	2.250%	4/16/40	AUD	7,654	3,229
3	Queensland Treasury Corp.	2.250%	11/20/41	AUD	7,552	3,086
3	Queensland Treasury Corp.	4.200%	2/20/47	AUD	4,011	2,143
	South Australian Government Financing Authority	3.000%	7/20/26	AUD	4,210	2,645
	South Australian Government Financing Authority	3.000%	9/20/27	AUD	637	394
	South Australian Government Financing Authority	3.000%	5/24/28	AUD	9,345	5,716
	South Australian Government Financing Authority	2.750%	5/24/30	AUD	15,411	8,974
	South Australian Government Financing Authority	1.750%	5/24/32	AUD	14,335	7,326
	South Australian Government Financing Authority	1.750%	5/24/34	AUD	15,000	7,092
	South Australian Government Financing Authority	2.000%	5/23/36	AUD	20,238	9,173
	South Australian Government Financing Authority	4.750%	5/24/38	AUD	5,000	3,017
	South Australian Government Financing Authority	2.250%	5/24/40	AUD	5,000	2,082
	Tasmanian Public Finance Corp.	3.250%	2/19/26	AUD	4,900	3,105
	Tasmanian Public Finance Corp.	3.250%	1/24/28	AUD	765	474
	Tasmanian Public Finance Corp.	2.000%	1/24/30	AUD	7,607	4,270
	Tasmanian Public Finance Corp.	2.250%	1/22/32	AUD	3,742	2,014
	Tasmanian Public Finance Corp.	2.500%	1/21/33	AUD	8,481	4,522
	Tasmanian Public Finance Corp.	4.000%	1/20/34	AUD	5,500	3,251
	Treasury Corp. of Victoria	0.500%	11/20/25	AUD	11,226	6,841
	Treasury Corp. of Victoria	5.500%	11/17/26	AUD	26,537	17,602
	Treasury Corp. of Victoria	1.250%	11/19/27	AUD	37,679	21,845
	Treasury Corp. of Victoria	3.000%	10/20/28	AUD	34,456	20,907
	Treasury Corp. of Victoria	2.500%	10/22/29	AUD	36,511	21,155
	Treasury Corp. of Victoria	1.500%	11/20/30	AUD	58,760	31,004
	Treasury Corp. of Victoria	1.500%	9/10/31	AUD	73,101	37,359
	Treasury Corp. of Victoria	4.250%	12/20/32	AUD	21,518	13,135
	Treasury Corp. of Victoria	2.250%	9/15/33	AUD	51,784	26,261
	Treasury Corp. of Victoria	2.250%	11/20/34	AUD	37,218	18,156
	Treasury Corp. of Victoria	2.000%	9/17/35	AUD	17,484	8,063
	Treasury Corp. of Victoria	4.750%	9/15/36	AUD	38,000	23,034
	Treasury Corp. of Victoria	2.000%	11/20/37	AUD	37,484	16,071
	Treasury Corp. of Victoria	2.250%	11/20/41	AUD	15,283	6,128
	Treasury Corp. of Victoria	2.250%	11/20/42	AUD	5,000	1,965
	Western Australian Treasury Corp.	5.000%	7/23/25	AUD	7,910	5,154
	Western Australian Treasury Corp.	3.000%	10/21/26	AUD	22,674	14,209
	Western Australian Treasury Corp.	3.000%	10/21/27	AUD	15,103	9,336
	Western Australian Treasury Corp.	3.250%	7/20/28	AUD	16,293	10,053
	Western Australian Treasury Corp.	2.750%	7/24/29	AUD	7,409	4,393
	Western Australian Treasury Corp.	1.500%	10/22/30	AUD	18,600	9,906
	Western Australian Treasury Corp.	1.750%	10/22/31	AUD	15,769	8,263
	Western Australian Treasury Corp.	2.000%	10/24/34	AUD	7,821	3,792
	Western Australian Treasury Corp.	2.250%	7/23/41	AUD	2,994	1,253
						2,486,078
	Austria (1.0%)					
2	Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/9/29	EUR	4,539	4,164
2	Autobahnen- und Schnell- strassen-Finanzierungs AG	1.500%	9/15/30	EUR	12,450	12,104
2	Autobahnen- und Schnell- strassen-Finanzierungs AG	0.125%	6/2/31	EUR	5,550	4,825
2	Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	6/20/33	EUR	2,308	2,388
2	Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/16/35	EUR	2,250	1,703
2	Oesterreichische Kontrollbank AG	3.200%	8/25/25	AUD	765	485
2	Oesterreichische Kontrollbank AG	0.000%	10/8/26	EUR	2,543	2,509
2	Oesterreichische Kontrollbank AG	2.875%	2/25/30	CHF	8,290	9,850
3	Republic of Austria	0.750%	10/20/26	EUR	39,558	39,914
3	Republic of Austria	0.500%	4/20/27	EUR	91,009	90,117
3	Republic of Austria	0.750%	2/20/28	EUR	12,810	12,601
3	Republic of Austria	0.000%	10/20/28	EUR	49,483	46,371
3	Republic of Austria	0.500%	2/20/29	EUR	59,507	56,559
3	Republic of Austria	2.900%	5/23/29	EUR	14,895	15,875
3	Republic of Austria	0.000%	2/20/30	EUR	40,771	36,759
3	Republic of Austria	3.450%	10/20/30	EUR	55,000	60,333
3	Republic of Austria	0.000%	2/20/31	EUR	30,003	26,196
3	Republic of Austria	0.900%	2/20/32	EUR	74,161	67,617

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
³	Republic of Austria	2.900%	2/20/33	EUR	79,546	83,875
³	Republic of Austria	2.900%	2/20/34	EUR	70,000	73,472
³	Republic of Austria	5.375%	12/1/34	CAD	827	635
³	Republic of Austria	0.250%	10/20/36	EUR	44,718	33,490
³	Republic of Austria	4.150%	3/15/37	EUR	42,782	50,323
³	Republic of Austria	0.000%	10/20/40	EUR	34,412	21,780
³	Republic of Austria	3.150%	6/20/44	EUR	25,743	27,060
³	Republic of Austria	1.500%	2/20/47	EUR	40,129	30,929
³	Republic of Austria	1.850%	5/23/49	EUR	15,348	12,526
³	Republic of Austria	0.750%	3/20/51	EUR	38,058	22,899
³	Republic of Austria	3.150%	10/20/53	EUR	24,000	25,074
³	Republic of Austria	3.800%	1/26/62	EUR	5,687	6,759
³	Republic of Austria	0.700%	4/20/71	EUR	16,792	7,734
³	Republic of Austria	1.500%	11/2/86	EUR	12,517	7,676
³	Republic of Austria	2.100%	9/20/17	EUR	26,008	20,065
³	Republic of Austria	0.850%	6/30/20	EUR	8,241	3,730

918,397

Belgium (1.8%)

	Communaute Francaise de Belgique	0.625%	6/11/35	EUR	14,000	10,922
³	Kingdom of Belgium	0.800%	6/22/25	EUR	111,796	115,837
³	Kingdom of Belgium	4.500%	3/28/26	EUR	41,524	45,398
³	Kingdom of Belgium	1.000%	6/22/26	EUR	95,319	97,335
³	Kingdom of Belgium	0.800%	6/22/27	EUR	61,920	61,827
³	Kingdom of Belgium	0.000%	10/22/27	EUR	34,416	33,211
³	Kingdom of Belgium	5.500%	3/28/28	EUR	38,054	44,419
³	Kingdom of Belgium	0.800%	6/22/28	EUR	54,256	53,216
³	Kingdom of Belgium	0.900%	6/22/29	EUR	73,411	71,018
³	Kingdom of Belgium	2.700%	10/22/29	EUR	92,376	97,506
³	Kingdom of Belgium	0.100%	6/22/30	EUR	39,861	35,910
³	Kingdom of Belgium	1.000%	6/22/31	EUR	24,823	23,204
³	Kingdom of Belgium	0.000%	10/22/31	EUR	51,874	44,499
³	Kingdom of Belgium	4.000%	3/28/32	EUR	32,057	36,613
³	Kingdom of Belgium	0.350%	6/22/32	EUR	89,693	77,564
³	Kingdom of Belgium	1.250%	4/22/33	EUR	37,266	34,358
³	Kingdom of Belgium	3.000%	6/22/33	EUR	76,860	81,683
³	Kingdom of Belgium	3.000%	6/22/34	EUR	19,546	20,677
³	Kingdom of Belgium	2.850%	10/22/34	EUR	24,796	25,821
³	Kingdom of Belgium	5.000%	3/28/35	EUR	27,269	34,007
³	Kingdom of Belgium	1.900%	6/22/38	EUR	27,063	24,337
³	Kingdom of Belgium	2.750%	4/22/39	EUR	21,048	20,954
³	Kingdom of Belgium	0.400%	6/22/40	EUR	31,043	20,953
³	Kingdom of Belgium	4.250%	3/28/41	EUR	31,716	37,550
³	Kingdom of Belgium	3.450%	6/22/43	EUR	63,243	67,388
³	Kingdom of Belgium	3.750%	6/22/45	EUR	42,923	47,879
³	Kingdom of Belgium	1.600%	6/22/47	EUR	40,386	30,462
^{3,6}	Kingdom of Belgium	1.700%	6/22/50	EUR	49,220	36,647
^{3,6}	Kingdom of Belgium	1.400%	6/22/53	EUR	20,272	13,408
³	Kingdom of Belgium	3.300%	6/22/54	EUR	74,285	75,913
³	Kingdom of Belgium	2.250%	6/22/57	EUR	7,993	6,475
³	Kingdom of Belgium	2.150%	6/22/66	EUR	44,276	34,711
³	Kingdom of Belgium	0.650%	6/22/71	EUR	18,467	8,080
	Ministeries Van de Vlaamse Gemeenschap	0.375%	10/13/26	EUR	2,500	2,475
	Ministeries Van de Vlaamse Gemeenschap	0.010%	6/23/27	EUR	4,700	4,527
	Ministeries Van de Vlaamse Gemeenschap	0.300%	10/20/31	EUR	13,400	11,527
	Ministeries Van de Vlaamse Gemeenschap	3.250%	4/5/33	EUR	7,300	7,727
	Ministeries Van de Vlaamse Gemeenschap	1.000%	10/13/36	EUR	5,200	4,182
	Ministeries Van de Vlaamse Gemeenschap	1.500%	7/12/38	EUR	1,500	1,240
	Ministeries Van de Vlaamse Gemeenschap	1.875%	6/2/42	EUR	1,800	1,488
	Ministeries Van de Vlaamse Gemeenschap	4.000%	9/26/42	EUR	17,200	19,153
	Ministeries Van de Vlaamse Gemeenschap	3.250%	1/12/43	EUR	12,000	12,098
	Ministeries Van de Vlaamse Gemeenschap	1.500%	4/11/44	EUR	1,600	1,194
	Ministeries Van de Vlaamse Gemeenschap	3.500%	6/22/45	EUR	4,000	4,192
	Ministeries Van de Vlaamse Gemeenschap	1.000%	1/23/51	EUR	8,400	4,894
	Region Wallonne Belgium	0.050%	6/22/25	EUR	7,200	7,363
	Region Wallonne Belgium	0.250%	5/3/26	EUR	26,200	26,187
	Region Wallonne Belgium	0.500%	4/8/30	EUR	6,100	5,527
	Region Wallonne Belgium	0.375%	10/22/31	EUR	2,400	2,063

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Region Wallonne Belgium	1.375%	4/6/32	EUR	5,000	4,591
Region Wallonne Belgium	1.250%	5/3/34	EUR	12,400	10,740
Region Wallonne Belgium	2.875%	1/14/38	EUR	5,000	4,877
Region Wallonne Belgium	3.500%	3/15/43	EUR	2,000	2,047
Region Wallonne Belgium	0.650%	1/16/51	EUR	1,900	961
Region Wallonne Belgium	1.250%	6/22/71	EUR	2,200	1,156
					1,609,991
Bulgaria (0.1%)					
Republic of Bulgaria	2.625%	3/26/27	EUR	1,545	1,614
Republic of Bulgaria	3.000%	3/21/28	EUR	12,816	13,475
Republic of Bulgaria	4.125%	9/23/29	EUR	3,800	4,161
Republic of Bulgaria	4.375%	5/13/31	EUR	19,747	21,942
³ Republic of Bulgaria	4.500%	1/27/33	EUR	2,835	3,155
Republic of Bulgaria	4.500%	1/27/33	EUR	2,000	2,226
Republic of Bulgaria	4.625%	9/23/34	EUR	3,000	3,359
Republic of Bulgaria	4.875%	5/13/36	EUR	7,019	7,921
					57,853
Canada (4.9%)					
British Columbia Investment Management Corp.	4.900%	6/2/33	CAD	8,000	5,942
British Columbia Municipal Finance Authority	1.100%	6/1/25	CAD	3,061	2,138
British Columbia Municipal Finance Authority	2.650%	10/2/25	CAD	7,037	4,964
British Columbia Municipal Finance Authority	2.500%	4/19/26	CAD	195	136
British Columbia Municipal Finance Authority	1.350%	6/30/26	CAD	747	507
British Columbia Municipal Finance Authority	3.050%	10/23/28	CAD	3,888	2,685
British Columbia Municipal Finance Authority	2.550%	10/9/29	CAD	609	405
British Columbia Municipal Finance Authority	2.300%	4/15/31	CAD	1,871	1,191
Canada	3.750%	5/1/25	CAD	115,255	82,892
Canada	2.250%	6/1/25	CAD	6,900	4,887
Canada	9.000%	6/1/25	CAD	6,123	4,649
Canada	3.500%	8/1/25	CAD	117,260	83,967
Canada	0.500%	9/1/25	CAD	55,415	38,144
Canada	3.000%	10/1/25	CAD	32,000	22,738
Canada	4.500%	11/1/25	CAD	28,720	20,839
Canada	4.500%	2/1/26	CAD	103,330	75,111
Canada	0.250%	3/1/26	CAD	59,572	40,183
Canada	4.000%	5/1/26	CAD	34,880	25,167
Canada	1.500%	6/1/26	CAD	22,880	15,704
Canada	1.000%	9/1/26	CAD	74,146	50,035
Canada	1.250%	3/1/27	CAD	62,827	42,173
Canada	8.000%	6/1/27	CAD	2,603	2,108
Canada	2.750%	9/1/27	CAD	39,455	27,539
Canada	3.500%	3/1/28	CAD	58,410	41,763
Canada	2.000%	6/1/28	CAD	36,049	24,374
Canada	3.250%	9/1/28	CAD	50,058	35,438
Canada	4.000%	3/1/29	CAD	107,230	78,343
Canada	2.250%	6/1/29	CAD	39,495	26,712
Canada	5.750%	6/1/29	CAD	20,608	16,324
Canada	2.250%	12/1/29	CAD	6,800	4,558
Canada	1.250%	6/1/30	CAD	94,950	59,501
Canada	0.500%	12/1/30	CAD	76,603	45,055
Canada	1.500%	6/1/31	CAD	100,030	62,307
Canada	1.500%	12/1/31	CAD	113,857	70,159
Canada	2.000%	6/1/32	CAD	79,836	50,703
Canada	2.500%	12/1/32	CAD	72,690	47,733
Canada	2.750%	6/1/33	CAD	65,227	43,509
Canada	5.750%	6/1/33	CAD	24,063	19,991
Canada	2.750%	12/1/33	CAD	67,596	46,872
Canada	3.500%	3/1/34	CAD	22,500	15,916
Canada	3.000%	6/1/34	CAD	85,259	57,726
Canada	5.000%	6/1/37	CAD	38,403	31,319
Canada	4.000%	6/1/41	CAD	23,589	17,640
Canada	3.500%	12/1/45	CAD	25,860	18,123
Canada	2.750%	12/1/48	CAD	30,000	18,451
⁶ Canada	2.000%	12/1/51	CAD	125,585	64,523
⁶ Canada	1.750%	12/1/53	CAD	106,236	50,461
Canada	2.750%	12/1/55	CAD	71,075	42,893

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Canada	2.750%	12/1/64	CAD	37,064	22,031
³ Canada Housing Trust No. 1	0.950%	6/15/25	CAD	42,770	29,799
³ Canada Housing Trust No. 1	1.950%	12/15/25	CAD	50,465	35,157
³ Canada Housing Trust No. 1	2.250%	12/15/25	CAD	11,080	7,735
³ Canada Housing Trust No. 1	1.250%	6/15/26	CAD	38,040	25,866
³ Canada Housing Trust No. 1	1.900%	9/15/26	CAD	23,060	15,814
³ Canada Housing Trust No. 1	1.100%	12/15/26	CAD	14,965	9,998
³ Canada Housing Trust No. 1	1.550%	12/15/26	CAD	12,345	8,349
³ Canada Housing Trust No. 1	2.350%	6/15/27	CAD	37,915	26,005
³ Canada Housing Trust No. 1	3.800%	6/15/27	CAD	13,950	9,993
³ Canada Housing Trust No. 1	3.600%	12/15/27	CAD	22,900	16,304
³ Canada Housing Trust No. 1	2.350%	3/15/28	CAD	10,675	7,210
³ Canada Housing Trust No. 1	2.650%	3/15/28	CAD	29,555	20,308
³ Canada Housing Trust No. 1	3.100%	6/15/28	CAD	43,800	30,582
³ Canada Housing Trust No. 1	3.950%	6/15/28	CAD	15,050	10,852
³ Canada Housing Trust No. 1	2.650%	12/15/28	CAD	12,820	8,744
³ Canada Housing Trust No. 1	4.250%	12/15/28	CAD	25,250	18,415
³ Canada Housing Trust No. 1	3.700%	6/15/29	CAD	6,995	4,998
³ Canada Housing Trust No. 1	2.100%	9/15/29	CAD	19,310	12,673
³ Canada Housing Trust No. 1	1.750%	6/15/30	CAD	39,240	24,967
³ Canada Housing Trust No. 1	1.100%	3/15/31	CAD	9,810	5,843
³ Canada Housing Trust No. 1	1.400%	3/15/31	CAD	14,510	8,830
³ Canada Housing Trust No. 1	1.900%	3/15/31	CAD	10,545	6,644
³ Canada Housing Trust No. 1	1.600%	12/15/31	CAD	30,680	18,613
³ Canada Housing Trust No. 1	2.150%	12/15/31	CAD	11,260	7,118
³ Canada Housing Trust No. 1	2.450%	12/15/31	CAD	12,645	8,177
³ Canada Housing Trust No. 1	3.550%	9/15/32	CAD	40,300	27,981
³ Canada Housing Trust No. 1	3.650%	6/15/33	CAD	26,100	18,141
³ Canada Housing Trust No. 1	4.150%	6/15/33	CAD	20,000	14,444
³ Canada Housing Trust No. 1	4.250%	3/15/34	CAD	48,280	35,089
Canada Post Corp.	4.080%	7/16/25	CAD	4,544	3,274
Canada Post Corp.	4.360%	7/16/40	CAD	1,861	1,320
CDP Financial Inc.	1.125%	4/6/27	EUR	10,000	10,019
³ CDP Financial Inc.	3.000%	4/11/29	EUR	9,318	9,842
City of Montreal	3.000%	9/1/25	CAD	3,572	2,531
City of Montreal	2.750%	9/1/26	CAD	3,400	2,371
City of Montreal	3.000%	9/1/27	CAD	2,550	1,770
City of Montreal	3.150%	9/1/28	CAD	1,555	1,076
City of Montreal	2.300%	9/1/29	CAD	1,169	762
City of Montreal	1.750%	9/1/30	CAD	3,051	1,885
City of Montreal	2.000%	9/1/31	CAD	3,442	2,104
City of Montreal	4.250%	12/1/32	CAD	2,046	1,446
City of Montreal	4.250%	9/1/33	CAD	1,100	765
City of Montreal	4.100%	12/1/34	CAD	1,629	1,116
City of Montreal	3.150%	12/1/36	CAD	3,054	1,864
City of Montreal	3.500%	12/1/38	CAD	3,061	1,892
City of Montreal	2.400%	12/1/41	CAD	2,776	1,408
City of Montreal	4.700%	12/1/41	CAD	2,046	1,428
City of Montreal	6.000%	6/1/43	CAD	2,070	1,678
City of Montreal	4.400%	12/1/43	CAD	900	603
CPPIB Capital Inc.	4.400%	1/16/26	AUD	10,000	6,445
CPPIB Capital Inc.	0.250%	4/6/27	EUR	2,700	2,637
CPPIB Capital Inc.	4.450%	9/1/27	AUD	10,500	6,742
CPPIB Capital Inc.	1.250%	12/7/27	GBP	4,750	5,257
CPPIB Capital Inc.	3.250%	3/8/28	CAD	16,400	11,473
CPPIB Capital Inc.	3.000%	6/15/28	CAD	3,873	2,689
CPPIB Capital Inc.	4.400%	1/15/29	AUD	4,000	2,542
CPPIB Capital Inc.	0.875%	2/6/29	EUR	9,767	9,356
CPPIB Capital Inc.	1.950%	9/30/29	CAD	6,308	4,095
CPPIB Capital Inc.	0.050%	2/24/31	EUR	4,750	4,096
CPPIB Capital Inc.	3.950%	6/2/32	CAD	11,200	7,868
CPPIB Capital Inc.	4.750%	6/2/33	CAD	1,500	1,106
CPPIB Capital Inc.	5.200%	3/4/34	AUD	6,000	3,873
CPPIB Capital Inc.	0.250%	1/18/41	EUR	19,712	12,506
CPPIB Capital Inc.	0.750%	7/15/49	EUR	2,273	1,369
CPPIB Capital Inc.	1.625%	10/22/71	GBP	3,050	1,505
Export Development Canada	2.875%	1/19/28	EUR	25,000	26,393

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Export Development Canada	4.500%	9/6/28	AUD	10,000	6,429
Financement-Quebec	5.250%	6/1/34	CAD	5,327	4,049
First Nations Finance Authority	3.050%	6/1/28	CAD	528	365
First Nations Finance Authority	1.710%	6/16/30	CAD	1,706	1,060
First Nations Finance Authority	2.850%	6/1/32	CAD	3,255	2,089
Greater Sudbury Canada	2.416%	3/12/50	CAD	723	326
Hydro-Quebec	2.000%	9/1/28	CAD	6,873	4,557
Hydro-Quebec	3.400%	9/1/29	CAD	8,700	6,093
Hydro-Quebec	6.000%	8/15/31	CAD	4,740	3,784
Hydro-Quebec	6.500%	1/16/35	CAD	3,620	3,053
Hydro-Quebec	6.500%	2/15/35	CAD	13,992	11,781
Hydro-Quebec	6.000%	2/15/40	CAD	11,583	9,598
Hydro-Quebec	5.000%	2/15/45	CAD	18,675	13,943
Hydro-Quebec	5.000%	2/15/50	CAD	26,649	20,225
Hydro-Quebec	4.000%	2/15/55	CAD	23,955	15,517
Hydro-Quebec	2.100%	2/15/60	CAD	25,463	10,398
Hydro-Quebec	4.000%	2/15/63	CAD	18,557	11,968
³ Labrador-Island Link Funding Trust	3.760%	6/1/33	CAD	4,035	2,769
³ Labrador-Island Link Funding Trust	3.860%	12/1/45	CAD	2,179	1,412
³ Labrador-Island Link Funding Trust	3.850%	12/1/53	CAD	3,502	2,236
Maritime Link Financing Trust	3.500%	12/1/52	CAD	3,455	2,245
Municipal Finance Authority of British Columbia	3.300%	4/8/32	CAD	1,874	1,254
Municipal Finance Authority of British Columbia	4.050%	12/3/33	CAD	1,600	1,114
Municipal Finance Authority of British Columbia	2.500%	9/27/41	CAD	1,547	808
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.630%	6/1/29	CAD	2,608	1,843
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.830%	6/1/37	CAD	3,545	2,395
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.860%	12/1/48	CAD	3,689	2,357
Muskrat Falls / Labrador Transmission Assets Funding Trust	3.382%	6/1/57	CAD	1,860	1,083
New Brunswick F-M Project Co. Inc.	6.470%	11/30/27	CAD	394	295
Newfoundland & Labrador Hydro	6.650%	8/27/31	CAD	1,019	836
Newfoundland & Labrador Hydro	3.600%	12/1/45	CAD	1,529	897
OMERS Finance Trust	0.450%	5/13/25	EUR	6,908	7,123
³ OMERS Finance Trust	1.550%	4/21/27	CAD	3,097	2,066
³ OMERS Finance Trust	3.125%	1/25/29	EUR	10,500	11,052
OMERS Finance Trust	2.600%	5/14/29	CAD	4,195	2,812
Ontario Electricity Financial Corp.	8.250%	6/22/26	CAD	7,161	5,575
Ontario Infrastructure & Lands Corp.	4.700%	6/1/37	CAD	915	653
Ontario Teachers Finance Trust	0.500%	5/6/25	EUR	20,138	20,793
Ontario Teachers Finance Trust	0.100%	5/19/28	EUR	6,900	6,464
Ontario Teachers Finance Trust	4.150%	11/1/29	CAD	3,500	2,528
³ Ontario Teachers Finance Trust	1.850%	5/3/32	EUR	3,700	3,503
Ontario Teachers Finance Trust	1.850%	5/3/32	EUR	10,250	9,706
Ontario Teachers Finance Trust	0.900%	5/20/41	EUR	7,770	5,481
Ottawa Ontario	4.600%	7/14/42	CAD	969	671
Ottawa Ontario	3.250%	11/10/47	CAD	907	500
Ottawa Ontario	3.100%	7/27/48	CAD	2,205	1,174
Ottawa Ontario	2.500%	5/11/51	CAD	2,000	924
Ottawa Ontario	4.100%	12/6/52	CAD	1,116	709
Ottawa Ontario	4.200%	7/30/53	CAD	1,292	832
Province of Alberta	2.350%	6/1/25	CAD	13,217	9,357
Province of Alberta	0.625%	1/16/26	EUR	2,599	2,646
Province of Alberta	2.200%	6/1/26	CAD	13,206	9,153
Province of Alberta	3.100%	12/14/26	AUD	952	590
Province of Alberta	2.550%	6/1/27	CAD	19,196	13,229
Province of Alberta	3.600%	4/11/28	AUD	325	199
Province of Alberta	2.900%	12/1/28	CAD	12,586	8,660
Province of Alberta	1.403%	2/20/29	SEK	64,000	5,282
Province of Alberta	2.900%	9/20/29	CAD	11,228	7,625
Province of Alberta	2.050%	6/1/30	CAD	28,559	18,301
Province of Alberta	1.650%	6/1/31	CAD	12,609	7,666
Province of Alberta	3.500%	6/1/31	CAD	2,346	1,616
Province of Alberta	4.150%	6/1/33	CAD	6,890	4,871
Province of Alberta	3.900%	12/1/33	CAD	7,873	5,440
Province of Alberta	3.125%	10/16/34	EUR	15,117	15,929
Province of Alberta	4.500%	12/1/40	CAD	2,550	1,805
Province of Alberta	3.450%	12/1/43	CAD	9,733	5,917
Province of Alberta	3.300%	12/1/46	CAD	19,049	11,091

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Alberta	3.050%	12/1/48	CAD	24,456	13,440
Province of Alberta	3.100%	6/1/50	CAD	31,909	17,718
Province of Alberta	2.950%	6/1/52	CAD	13,929	7,471
Province of Alberta	4.450%	12/1/54	CAD	2,800	1,977
Province of British Columbia	2.850%	6/18/25	CAD	13,009	9,252
Province of British Columbia	2.300%	6/18/26	CAD	9,514	6,605
Province of British Columbia	2.550%	6/18/27	CAD	11,826	8,148
Province of British Columbia	2.950%	12/18/28	CAD	8,858	6,105
Province of British Columbia	5.700%	6/18/29	CAD	14,276	11,053
Province of British Columbia	5.861%	6/18/29	CAD	2,450	1,910
Province of British Columbia	2.200%	6/18/30	CAD	18,390	11,872
Province of British Columbia	1.550%	6/18/31	CAD	16,315	9,845
Province of British Columbia	6.350%	6/18/31	CAD	7,654	6,228
Province of British Columbia	3.200%	6/18/32	CAD	10,905	7,257
Province of British Columbia	3.550%	6/18/33	CAD	12,900	8,701
Province of British Columbia	4.150%	6/18/34	CAD	11,250	7,890
Province of British Columbia	5.400%	6/18/35	CAD	3,750	2,909
Province of British Columbia	4.700%	6/18/37	CAD	4,251	3,091
Province of British Columbia	4.950%	6/18/40	CAD	7,127	5,303
Province of British Columbia	4.300%	6/18/42	CAD	14,237	9,785
Province of British Columbia	3.200%	6/18/44	CAD	14,120	8,194
Province of British Columbia	2.800%	6/18/48	CAD	19,003	9,980
Province of British Columbia	4.900%	6/18/48	CAD	1,529	1,134
Province of British Columbia	2.950%	6/18/50	CAD	24,853	13,296
Province of British Columbia	2.750%	6/18/52	CAD	8,981	4,587
Province of British Columbia	4.250%	12/18/53	CAD	15,292	10,375
Province of Manitoba	2.450%	6/2/25	CAD	9,100	6,448
Province of Manitoba	4.400%	9/5/25	CAD	2,429	1,758
Province of Manitoba	2.550%	6/2/26	CAD	9,696	6,769
Province of Manitoba	2.600%	6/2/27	CAD	9,616	6,635
Province of Manitoba	3.000%	6/2/28	CAD	3,027	2,101
Province of Manitoba	2.750%	6/2/29	CAD	11,371	7,745
Province of Manitoba	3.250%	9/5/29	CAD	1,157	799
Province of Manitoba	2.050%	6/2/30	CAD	6,138	3,925
Province of Manitoba	6.300%	3/5/31	CAD	486	392
Province of Manitoba	2.050%	6/2/31	CAD	9,019	5,635
Province of Manitoba	3.900%	12/2/32	CAD	12,500	8,694
Province of Manitoba	3.800%	6/2/33	CAD	4,600	3,158
Province of Manitoba	4.250%	6/2/34	CAD	6,900	4,868
Province of Manitoba	5.700%	3/5/37	CAD	1,529	1,212
Province of Manitoba	4.600%	3/5/38	CAD	2,895	2,065
Province of Manitoba	4.650%	3/5/40	CAD	2,040	1,451
Province of Manitoba	4.100%	3/5/41	CAD	2,550	1,692
Province of Manitoba	4.400%	3/5/42	CAD	3,316	2,276
Province of Manitoba	3.350%	3/5/43	CAD	1,919	1,133
Province of Manitoba	4.050%	9/5/45	CAD	6,669	4,315
Province of Manitoba	2.850%	9/5/46	CAD	7,365	3,880
Province of Manitoba	3.400%	9/5/48	CAD	7,679	4,417
Province of Manitoba	3.200%	3/5/50	CAD	9,340	5,154
Province of Manitoba	2.050%	9/5/52	CAD	6,991	2,942
Province of Manitoba	3.150%	9/5/52	CAD	3,114	1,688
Province of Manitoba	3.800%	9/5/53	CAD	4,811	2,958
Province of Manitoba	4.400%	9/5/55	CAD	4,400	3,011
Province of New Brunswick	1.800%	8/14/25	CAD	2,300	1,609
Province of New Brunswick	2.600%	8/14/26	CAD	5,102	3,553
Province of New Brunswick	2.350%	8/14/27	CAD	4,030	2,749
Province of New Brunswick	3.100%	8/14/28	CAD	4,211	2,928
Province of New Brunswick	4.250%	8/14/29	CAD	1,990	1,443
Province of New Brunswick	2.550%	8/14/31	CAD	4,650	2,991
Province of New Brunswick	3.950%	8/14/32	CAD	2,300	1,608
Province of New Brunswick	4.450%	8/14/33	CAD	3,800	2,740
Province of New Brunswick	5.500%	1/27/34	CAD	2,040	1,587
Province of New Brunswick	4.550%	3/26/37	CAD	3,572	2,546
Province of New Brunswick	4.800%	9/26/39	CAD	3,234	2,322
Province of New Brunswick	4.800%	6/3/41	CAD	1,525	1,105
Province of New Brunswick	3.550%	6/3/43	CAD	4,059	2,472
Province of New Brunswick	3.800%	8/14/45	CAD	4,542	2,835

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of New Brunswick	3.100%	8/14/48	CAD	8,409	4,591
Province of New Brunswick	3.050%	8/14/50	CAD	5,727	3,076
Province of New Brunswick	2.900%	8/14/52	CAD	3,581	1,860
Province of New Brunswick	5.000%	8/14/54	CAD	3,000	2,266
Province of Newfoundland and Labrador	2.300%	6/2/25	CAD	2,550	1,802
Province of Newfoundland and Labrador	3.000%	6/2/26	CAD	5,102	3,590
Province of Newfoundland and Labrador	1.250%	6/2/27	CAD	1,600	1,057
Province of Newfoundland and Labrador	6.150%	4/17/28	CAD	509	392
Province of Newfoundland and Labrador	2.850%	6/2/28	CAD	7,654	5,266
Province of Newfoundland and Labrador	2.850%	6/2/29	CAD	5,593	3,807
Province of Newfoundland and Labrador	1.750%	6/2/30	CAD	5,585	3,481
Province of Newfoundland and Labrador	2.050%	6/2/31	CAD	6,169	3,815
Province of Newfoundland and Labrador	4.150%	6/2/33	CAD	2,100	1,465
Province of Newfoundland and Labrador	5.700%	10/17/35	CAD	509	396
Province of Newfoundland and Labrador	4.650%	10/17/40	CAD	2,720	1,894
Province of Newfoundland and Labrador	3.300%	10/17/46	CAD	7,758	4,293
Province of Newfoundland and Labrador	3.700%	10/17/48	CAD	5,564	3,266
Province of Newfoundland and Labrador	2.650%	10/17/50	CAD	7,520	3,569
Province of Newfoundland and Labrador	3.150%	12/2/52	CAD	2,971	1,556
Province of Newfoundland and Labrador	4.100%	10/17/54	CAD	2,250	1,402
Province of Nova Scotia	2.100%	6/1/27	CAD	7,347	4,994
Province of Nova Scotia	1.100%	6/1/28	CAD	3,813	2,454
Province of Nova Scotia	2.000%	9/1/30	CAD	6,787	4,296
Province of Nova Scotia	2.400%	12/1/31	CAD	800	506
Province of Nova Scotia	4.050%	6/1/33	CAD	1,100	767
Province of Nova Scotia	5.800%	6/1/33	CAD	1,019	805
Province of Nova Scotia	4.900%	6/1/35	CAD	2,600	1,924
Province of Nova Scotia	4.500%	6/1/37	CAD	2,550	1,804
Province of Nova Scotia	4.700%	6/1/41	CAD	3,750	2,680
Province of Nova Scotia	4.400%	6/1/42	CAD	5,034	3,461
Province of Nova Scotia	3.450%	6/1/45	CAD	2,924	1,731
Province of Nova Scotia	3.150%	12/1/51	CAD	7,675	4,185
Province of Nova Scotia	4.750%	12/1/54	CAD	1,000	723
Province of Nova Scotia	3.500%	6/2/62	CAD	4,296	2,428
Province of Ontario	2.600%	6/2/25	CAD	53,576	38,029
Province of Ontario	3.100%	8/26/25	AUD	1,015	643
Province of Ontario	1.750%	9/8/25	CAD	36,002	25,136
Province of Ontario	2.250%	5/26/26	GBP	6,500	7,688
Province of Ontario	2.400%	6/2/26	CAD	38,393	26,731
Province of Ontario	1.350%	9/8/26	CAD	6,436	4,357
Province of Ontario	3.500%	1/27/27	AUD	505	315
Province of Ontario	1.850%	2/1/27	CAD	11,477	7,800
Province of Ontario	2.600%	6/2/27	CAD	38,019	26,249
Province of Ontario	7.600%	6/2/27	CAD	7,654	6,079
Province of Ontario	1.050%	9/8/27	CAD	11,545	7,553
Province of Ontario	3.600%	3/8/28	CAD	14,200	10,075
Province of Ontario	2.900%	6/2/28	CAD	34,157	23,638
Province of Ontario	4.000%	3/8/29	CAD	5,290	3,802
Province of Ontario	6.500%	3/8/29	CAD	16,100	12,842
Province of Ontario	2.700%	6/2/29	CAD	35,816	24,338
Province of Ontario	0.250%	6/28/29	CHF	4,485	4,621
Province of Ontario	1.550%	11/1/29	CAD	19,304	12,157
Province of Ontario	2.050%	6/2/30	CAD	41,746	26,730
Province of Ontario	0.010%	11/25/30	EUR	8,886	7,689
Province of Ontario	1.350%	12/2/30	CAD	24,486	14,790
Province of Ontario	2.150%	6/2/31	CAD	27,588	17,375
Province of Ontario	6.200%	6/2/31	CAD	6,633	5,352
Province of Ontario	0.250%	6/9/31	EUR	1,900	1,643
Province of Ontario	2.250%	12/2/31	CAD	22,745	14,269
Province of Ontario	4.050%	2/2/32	CAD	12,000	8,521
Province of Ontario	3.750%	6/2/32	CAD	33,700	23,360
Province of Ontario	4.100%	3/4/33	CAD	5,500	3,879
Province of Ontario	5.850%	3/8/33	CAD	13,752	10,927
Province of Ontario	3.650%	6/2/33	CAD	48,100	32,732
Province of Ontario	3.100%	1/31/34	EUR	10,000	10,511
Province of Ontario	4.150%	6/2/34	CAD	25,150	17,640
Province of Ontario	5.600%	6/2/35	CAD	22,402	17,676

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Ontario	4.700%	6/2/37	CAD	30,964	22,583
Province of Ontario	4.600%	6/2/39	CAD	38,304	27,501
Province of Ontario	4.650%	6/2/41	CAD	43,832	31,579
Province of Ontario	3.500%	6/2/43	CAD	39,355	24,172
Province of Ontario	3.450%	6/2/45	CAD	59,510	35,838
Province of Ontario	2.900%	12/2/46	CAD	51,729	28,047
Province of Ontario	2.800%	6/2/48	CAD	47,267	24,910
Province of Ontario	2.900%	6/2/49	CAD	46,578	24,867
Province of Ontario	2.650%	12/2/50	CAD	50,486	25,448
Province of Ontario	1.900%	12/2/51	CAD	48,094	20,167
Province of Ontario	2.550%	12/2/52	CAD	29,070	14,206
Province of Ontario	3.750%	12/2/53	CAD	43,141	26,933
Province of Ontario	4.150%	12/2/54	CAD	42,590	28,592
Province of Ontario	4.600%	12/2/55	CAD	4,300	3,132
Province of Prince Edward Island	1.850%	7/27/31	CAD	1,900	1,161
Province of Prince Edward Island	3.650%	6/27/42	CAD	816	504
Province of Prince Edward Island	2.650%	12/1/51	CAD	999	487
Province of Prince Edward Island	3.600%	1/17/53	CAD	1,527	897
Province of Quebec	5.350%	6/1/25	CAD	2,550	1,861
Province of Quebec	2.600%	7/6/25	CAD	4,936	3,499
Province of Quebec	2.750%	9/1/25	CAD	27,353	19,361
Province of Quebec	8.500%	4/1/26	CAD	5,102	3,965
Province of Quebec	3.700%	5/20/26	AUD	421	267
Province of Quebec	2.500%	9/1/26	CAD	19,136	13,306
Province of Quebec	1.850%	2/13/27	CAD	3,613	2,456
Province of Quebec	0.875%	5/4/27	EUR	17,851	17,724
Province of Quebec	2.750%	9/1/27	CAD	21,524	14,909
Province of Quebec	0.875%	7/5/28	EUR	21,256	20,603
Province of Quebec	2.750%	9/1/28	CAD	23,290	15,903
Province of Quebec	2.300%	9/1/29	CAD	27,817	18,414
Province of Quebec	6.000%	10/1/29	CAD	7,654	6,039
Province of Quebec	1.900%	9/1/30	CAD	36,000	22,709
Province of Quebec	0.000%	10/29/30	EUR	16,907	14,668
Province of Quebec	0.250%	5/5/31	EUR	10,600	9,220
Province of Quebec	1.500%	9/1/31	CAD	35,996	21,513
Province of Quebec	3.650%	5/20/32	CAD	3,400	2,346
Province of Quebec	6.250%	6/1/32	CAD	11,006	8,940
Province of Quebec	3.250%	9/1/32	CAD	29,365	19,570
Province of Quebec	3.900%	11/22/32	CAD	10,600	7,412
Province of Quebec	3.600%	9/1/33	CAD	43,800	29,590
Province of Quebec	3.125%	3/27/34	EUR	29,854	31,353
Province of Quebec	4.450%	9/1/34	CAD	7,390	5,320
Province of Quebec	5.750%	12/1/36	CAD	13,581	10,897
Province of Quebec	5.000%	12/1/38	CAD	17,643	13,205
Province of Quebec	5.000%	12/1/41	CAD	30,086	22,519
Province of Quebec	4.250%	12/1/43	CAD	28,083	19,078
Province of Quebec	3.500%	12/1/45	CAD	37,111	22,405
Province of Quebec	3.500%	12/1/48	CAD	42,780	25,498
Province of Quebec	3.100%	12/1/51	CAD	48,276	26,565
Province of Quebec	2.850%	12/1/53	CAD	41,967	21,702
Province of Quebec	4.400%	12/1/55	CAD	40,700	28,385
Province of Saskatchewan	0.800%	9/2/25	CAD	3,826	2,637
Province of Saskatchewan	2.550%	6/2/26	CAD	5,678	3,963
Province of Saskatchewan	2.650%	6/2/27	CAD	5,102	3,527
Province of Saskatchewan	3.050%	12/2/28	CAD	3,807	2,634
Province of Saskatchewan	5.750%	3/5/29	CAD	5,661	4,381
Province of Saskatchewan	2.200%	6/2/30	CAD	4,520	2,919
Province of Saskatchewan	2.150%	6/2/31	CAD	2,615	1,646
Province of Saskatchewan	6.400%	9/5/31	CAD	3,441	2,810
Province of Saskatchewan	3.900%	6/2/33	CAD	2,700	1,870
Province of Saskatchewan	5.800%	9/5/33	CAD	1,860	1,477
Province of Saskatchewan	3.300%	5/8/34	EUR	9,266	9,857
Province of Saskatchewan	5.000%	3/5/37	CAD	179	134
Province of Saskatchewan	4.750%	6/1/40	CAD	3,776	2,745
Province of Saskatchewan	3.400%	2/3/42	CAD	7,550	4,593
Province of Saskatchewan	3.900%	6/2/45	CAD	4,984	3,205
Province of Saskatchewan	2.750%	12/2/46	CAD	7,448	3,916

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Saskatchewan	3.300%	6/2/48	CAD	8,635	4,976
Province of Saskatchewan	3.100%	6/2/50	CAD	8,853	4,881
Province of Saskatchewan	2.800%	12/2/52	CAD	7,845	4,039
Province of Saskatchewan	3.750%	3/5/54	CAD	2,686	1,660
Province of Saskatchewan	4.200%	12/2/54	CAD	2,500	1,686
Province of Saskatchewan	2.950%	6/2/58	CAD	1,428	726
PSP Capital Inc.	3.000%	11/5/25	CAD	5,487	3,884
PSP Capital Inc.	0.900%	6/15/26	CAD	4,550	3,063
PSP Capital Inc.	1.500%	3/15/28	CAD	3,700	2,421
PSP Capital Inc.	3.750%	6/15/29	CAD	3,000	2,138
PSP Capital Inc.	2.050%	1/15/30	CAD	6,972	4,486
PSP Capital Inc.	2.600%	3/1/32	CAD	3,000	1,914
PSP Capital Inc.	4.150%	6/1/33	CAD	6,400	4,508
Regional Municipality of Peel Ontario	4.250%	12/2/33	CAD	1,000	708
Regional Municipality of Peel Ontario	5.100%	6/29/40	CAD	3,561	2,623
Regional Municipality of Peel Ontario	2.500%	6/16/51	CAD	747	342
Regional Municipality of York	2.600%	12/15/25	CAD	2,550	1,791
Regional Municipality of York	2.500%	6/2/26	CAD	1,529	1,065
Regional Municipality of York	1.700%	5/27/30	CAD	1,512	942
Regional Municipality of York	2.150%	6/22/31	CAD	1,346	842
Regional Municipality of York	4.000%	5/31/32	CAD	2,365	1,662
Regional Municipality of York	3.650%	5/13/33	CAD	1,581	1,066
Regional Municipality of York	4.050%	5/1/34	CAD	5,573	3,837
Royal Office Finance LP	5.209%	11/12/37	CAD	3,509	2,582
South Coast British Columbia Transportation Authority	3.050%	6/4/25	CAD	3,143	2,240
South Coast British Columbia Transportation Authority	3.150%	11/16/48	CAD	4,793	2,578
South Coast British Columbia Transportation Authority	4.150%	12/12/53	CAD	700	448
TCHC Issuer Trust	5.395%	2/22/40	CAD	1,060	789
Toronto Canada	2.400%	6/7/27	CAD	2,587	1,772
Toronto Canada	2.650%	11/9/29	CAD	2,170	1,449
Toronto Canada	3.250%	4/20/32	CAD	2,400	1,600
Toronto Canada	2.950%	4/28/35	CAD	1,388	854
Toronto Canada	3.500%	6/2/36	CAD	2,800	1,791
Toronto Canada	2.600%	9/24/39	CAD	1,023	560
Toronto Canada	5.200%	6/1/40	CAD	2,121	1,580
Toronto Canada	2.150%	8/25/40	CAD	2,582	1,295
Toronto Canada	4.700%	6/10/41	CAD	1,019	716
Toronto Canada	3.800%	12/13/42	CAD	1,160	722
Toronto Canada	4.150%	3/10/44	CAD	2,515	1,634
Toronto Canada	3.250%	6/24/46	CAD	2,040	1,140
Toronto Canada	3.200%	8/1/48	CAD	927	504
Toronto Canada	2.800%	11/22/49	CAD	2,802	1,398
Toronto Canada	2.900%	4/29/51	CAD	2,796	1,422
Toronto Canada	4.300%	6/1/52	CAD	1,616	1,063
Winnipeg Canada	4.100%	6/1/45	CAD	1,160	735
Winnipeg Canada	4.300%	11/15/51	CAD	2,121	1,378
					4,413,540
Chile (0.1%)					
Bonos de la Tesorería de la Republica en pesos	4.500%	3/1/26	CLP	11,580,000	11,914
³ Bonos de la Tesorería de la Republica en pesos	5.000%	10/1/28	CLP	10,500,000	10,538
³ Bonos de la Tesorería de la Republica en pesos	4.700%	9/1/30	CLP	14,250,000	13,882
³ Bonos de la Tesorería de la Republica en pesos	6.000%	4/1/33	CLP	9,445,000	9,851
³ Bonos de la Tesorería de la Republica en pesos	7.000%	5/1/34	CLP	3,500,000	3,925
³ Bonos de la Tesorería de la Republica en pesos	5.800%	10/1/34	CLP	6,300,000	6,491
³ Bonos de la Tesorería de la Republica en pesos	5.000%	3/1/35	CLP	15,040,000	14,364
³ Bonos de la Tesorería de la Republica en pesos	5.300%	11/1/37	CLP	6,205,000	6,066
Bonos de la Tesorería de la Republica en pesos	6.000%	1/1/43	CLP	15,000,000	15,937
Bonos de la Tesorería de la Republica en pesos	5.100%	7/15/50	CLP	5,650,000	5,703
Republic of Chile	1.750%	1/20/26	EUR	100	103
Republic of Chile	0.100%	1/26/27	EUR	7,438	7,171
Republic of Chile	0.555%	1/21/29	EUR	5,400	4,990
Republic of Chile	4.125%	7/5/34	EUR	4,993	5,377
Republic of Chile	1.300%	7/26/36	EUR	4,046	3,230
Republic of Chile	1.250%	1/29/40	EUR	4,868	3,531
Republic of Chile	1.250%	1/22/51	EUR	5,937	3,459
					126,532

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
China (1.2%)					
Agricultural Development Bank of China	4.000%	11/12/25	CNY	39,900	5,675
Agricultural Development Bank of China	3.630%	7/19/26	CNY	50,000	7,135
Agricultural Development Bank of China	2.900%	3/8/28	CNY	150,000	21,279
Agricultural Development Bank of China	3.750%	1/25/29	CNY	375,200	55,370
Agricultural Development Bank of China	3.520%	5/24/31	CNY	20,000	2,970
Agricultural Development Bank of China	3.300%	11/5/31	CNY	100,000	14,676
Agricultural Development Bank of China	3.060%	6/6/32	CNY	170,000	24,592
China Development Bank	3.340%	7/14/25	CNY	30,000	4,212
China Development Bank	3.680%	2/26/26	CNY	391,800	55,701
China Development Bank	3.300%	3/3/26	CNY	10,000	1,413
China Development Bank	3.500%	8/13/26	CNY	235,300	33,549
China Development Bank	3.430%	1/14/27	CNY	50,000	7,149
China Development Bank	3.390%	7/10/27	CNY	100,000	14,325
China Development Bank	3.400%	1/8/28	CNY	100,000	14,439
China Development Bank	2.990%	3/1/29	CNY	100,000	14,280
China Development Bank	3.450%	9/20/29	CNY	50,000	7,306
China Development Bank	3.070%	3/10/30	CNY	25,000	3,592
China Development Bank	2.710%	7/10/30	CNY	100,000	14,107
China Development Bank	3.700%	10/20/30	CNY	50,000	7,457
China Development Bank	2.640%	1/8/31	CNY	102,940	14,113
China Development Bank	3.660%	3/1/31	CNY	60,000	8,954
China Development Bank	3.410%	6/7/31	CNY	150,000	22,094
China Development Bank	3.120%	9/13/31	CNY	120,000	17,377
China Development Bank	2.820%	5/22/33	CNY	78,050	11,125
China Development Bank	4.010%	1/9/37	CNY	74,900	11,975
China Development Bank	3.490%	11/8/41	CNY	60,000	9,225
China Government Bond	2.240%	5/25/25	CNY	120,000	16,663
China Government Bond	3.020%	10/22/25	CNY	85,000	11,943
China Government Bond	3.220%	12/6/25	CNY	243,600	34,367
China Government Bond	2.460%	2/15/26	CNY	50,000	6,976
China Government Bond	2.300%	5/15/26	CNY	250,000	34,788
China Government Bond	3.250%	6/6/26	CNY	52,800	7,489
China Government Bond	2.740%	8/4/26	CNY	85,000	11,939
China Government Bond	2.180%	8/15/26	CNY	193,900	26,925
China Government Bond	0.125%	11/12/26	EUR	2,300	2,256
China Government Bond	3.120%	12/5/26	CNY	100,000	14,210
China Government Bond	2.850%	6/4/27	CNY	130,000	18,388
China Government Bond	2.440%	10/15/27	CNY	155,000	21,698
China Government Bond	2.640%	1/15/28	CNY	150,000	21,148
China Government Bond	3.010%	5/13/28	CNY	160,000	22,888
China Government Bond	2.910%	10/14/28	CNY	100,000	14,275
China Government Bond	2.800%	3/24/29	CNY	40,000	5,691
China Government Bond	2.750%	6/15/29	CNY	40,000	5,680
China Government Bond	2.620%	9/25/29	CNY	70,000	9,879
China Government Bond	2.790%	12/15/29	CNY	100,000	14,233
China Government Bond	2.680%	5/21/30	CNY	60,000	8,497
China Government Bond	3.270%	11/19/30	CNY	40,000	5,899
China Government Bond	3.020%	5/27/31	CNY	115,000	16,642
China Government Bond	2.890%	11/18/31	CNY	30,000	4,315
China Government Bond	2.750%	2/17/32	CNY	75,000	10,694
China Government Bond	2.760%	5/15/32	CNY	80,000	11,423
China Government Bond	2.690%	8/15/32	CNY	120,000	17,062
China Government Bond	2.600%	9/1/32	CNY	105,000	14,833
China Government Bond	2.800%	11/15/32	CNY	205,000	29,408
China Government Bond	2.670%	5/25/33	CNY	78,740	11,202
China Government Bond	2.670%	11/25/33	CNY	74,640	10,614
China Government Bond	3.970%	7/23/48	CNY	129,350	22,113
China Government Bond	4.080%	10/22/48	CNY	40,000	7,003
China Government Bond	3.860%	7/22/49	CNY	170,200	28,670
China Government Bond	3.390%	3/16/50	CNY	158,000	24,717
China Government Bond	3.320%	4/15/52	CNY	30,000	4,742
China Government Bond	3.120%	10/25/52	CNY	92,000	14,043
China Government Bond	3.190%	4/15/53	CNY	29,570	4,614
China Government Bond	4.240%	11/24/64	CNY	20,000	3,863
China Government Bond	3.730%	5/25/70	CNY	30,000	5,354
China Government Bond	3.760%	3/22/71	CNY	20,000	3,625

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
China Government Bond	3.400%	7/15/72	CNY	20,000	3,349
Export-Import Bank of China	3.260%	2/24/27	CNY	140,000	19,926
Export-Import Bank of China	3.860%	5/20/29	CNY	50,000	7,425
Export-Import Bank of China	3.230%	3/23/30	CNY	55,000	8,002
Export-Import Bank of China	3.380%	7/16/31	CNY	70,000	10,314
Export-Import Bank of China	3.180%	3/11/32	CNY	130,000	18,977
Export-Import Bank of China	2.850%	7/7/33	CNY	100,000	14,299
					1,047,151
Colombia (0.3%)					
Colombian TES	6.250%	11/26/25	COP	62,070,000	15,196
Colombian TES	7.500%	8/26/26	COP	106,975,000	25,972
Colombian TES	5.750%	11/3/27	COP	74,285,000	16,607
Colombian TES	6.000%	4/28/28	COP	117,605,000	26,132
Colombian TES	7.750%	9/18/30	COP	79,310,000	17,898
Colombian TES	7.000%	3/26/31	COP	110,000,000	23,595
Colombian TES	7.000%	3/26/31	COP	6,000,000	1,287
Colombian TES	7.000%	6/30/32	COP	103,300,000	21,465
Colombian TES	13.250%	2/9/33	COP	97,800,000	28,524
Colombian TES	7.250%	10/18/34	COP	115,945,000	23,459
Colombian TES	6.250%	7/9/36	COP	29,100,000	5,155
Colombian TES	9.250%	5/28/42	COP	132,700,000	28,908
Colombian TES	7.250%	10/26/50	COP	104,650,000	17,998
					252,196
Croatia (0.1%)					
Republic of Croatia	3.000%	3/20/27	EUR	3,541	3,744
Republic of Croatia	1.125%	6/19/29	EUR	3,541	3,392
Republic of Croatia	1.500%	6/17/31	EUR	26,228	24,647
Republic of Croatia	2.875%	4/22/32	EUR	4,600	4,737
Republic of Croatia	4.000%	6/14/35	EUR	7,174	7,864
Republic of Croatia	1.750%	3/4/41	EUR	5,053	3,961
					48,345
Cyprus (0.0%)					
Republic of Cyprus	2.375%	9/25/28	EUR	11,076	11,436
Czech Republic (0.5%)					
Czech Republic	2.400%	9/17/25	CZK	531,660	21,985
Czech Republic	6.000%	2/26/26	CZK	2,379,110	104,083
Czech Republic	1.000%	6/26/26	CZK	946,570	37,504
Czech Republic	0.250%	2/10/27	CZK	251,570	9,577
Czech Republic	2.500%	8/25/28	CZK	188,810	7,468
Czech Republic	5.500%	12/12/28	CZK	186,750	8,335
Czech Republic	2.750%	7/23/29	CZK	1,832,470	72,351
Czech Republic	0.950%	5/15/30	CZK	811,930	28,486
Czech Republic	5.000%	9/30/30	CZK	639,980	28,277
Czech Republic	1.200%	3/13/31	CZK	548,580	19,108
Czech Republic	1.750%	6/23/32	CZK	340,000	11,938
Czech Republic	4.500%	11/11/32	CZK	431,740	18,523
Czech Republic	2.000%	10/13/33	CZK	190,090	6,636
Czech Republic	4.900%	4/14/34	CZK	65,690	2,911
Czech Republic	3.500%	5/30/35	CZK	504,710	19,808
Czech Republic	4.200%	12/4/36	CZK	49,580	2,071
Czech Republic	1.950%	7/30/37	CZK	103,320	3,323
Czech Republic	1.500%	4/24/40	CZK	99,250	2,825
Czech Republic	4.850%	11/26/57	CZK	46,430	2,075
					407,284
Denmark (0.3%)					
Kingdom of Denmark	1.750%	11/15/25	DKK	345,649	48,503
Kingdom of Denmark	0.500%	11/15/29	DKK	338,247	43,332
Kingdom of Denmark	0.000%	11/15/31	DKK	441,612	52,322
Kingdom of Denmark	2.250%	11/15/33	DKK	188,370	26,247
Kingdom of Denmark	4.500%	11/15/39	DKK	381,645	66,482
Kingdom of Denmark	0.250%	11/15/52	DKK	90,182	6,712
Kommunekredit	0.625%	5/11/26	EUR	2,214	2,238
Kommunekredit	2.900%	11/27/26	AUD	2,131	1,313
Kommunekredit	0.750%	5/18/27	EUR	13,135	13,036
Kommunekredit	0.000%	11/17/29	EUR	30,000	27,085

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Kommunekredit	0.010%	5/4/34	EUR	14,000	10,974
					298,244
Estonia (0.0%)					
Republic of Estonia	4.000%	10/12/32	EUR	6,532	7,231
Finland (0.6%)					
Finnvera OYJ	0.500%	4/13/26	EUR	3,266	3,298
Finnvera OYJ	2.125%	3/8/28	EUR	15,300	15,749
Finnvera OYJ	0.375%	4/9/29	EUR	5,831	5,468
Finnvera OYJ	1.125%	5/17/32	EUR	1,900	1,756
Kuntarahoitus OYJ	0.625%	11/26/26	EUR	2,543	2,542
Kuntarahoitus OYJ	0.000%	4/21/28	EUR	4,600	4,342
Kuntarahoitus OYJ	4.375%	10/2/28	GBP	10,000	12,328
Kuntarahoitus OYJ	0.250%	2/25/32	EUR	17,200	14,758
Kuntarahoitus OYJ	1.250%	2/23/33	EUR	5,087	4,652
Kuntarahoitus OYJ	0.050%	9/10/35	EUR	6,823	5,128
³ Republic of Finland	4.000%	7/4/25	EUR	22,373	24,046
³ Republic of Finland	0.875%	9/15/25	EUR	5,380	5,562
³ Republic of Finland	0.500%	9/15/27	EUR	26,133	25,713
³ Republic of Finland	2.750%	7/4/28	EUR	5,818	6,169
³ Republic of Finland	2.875%	4/15/29	EUR	52,455	55,926
³ Republic of Finland	0.500%	9/15/29	EUR	58,950	55,456
³ Republic of Finland	0.000%	9/15/30	EUR	29,510	26,194
³ Republic of Finland	0.750%	4/15/31	EUR	33,047	30,464
³ Republic of Finland	0.125%	9/15/31	EUR	14,549	12,658
³ Republic of Finland	1.500%	9/15/32	EUR	53,031	50,393
³ Republic of Finland	1.125%	4/15/34	EUR	16,396	14,621
³ Republic of Finland	3.000%	9/15/34	EUR	50,000	53,028
³ Republic of Finland	2.750%	4/15/38	EUR	19,441	19,644
³ Republic of Finland	0.250%	9/15/40	EUR	38,836	25,913
³ Republic of Finland	2.625%	7/4/42	EUR	17,532	17,197
³ Republic of Finland	0.500%	4/15/43	EUR	14,007	9,241
³ Republic of Finland	0.125%	4/15/52	EUR	16,853	8,122
³ Republic of Finland	2.950%	4/15/55	EUR	21,694	22,047
					532,415
France (8.6%)					
Action Logement Services	1.375%	4/13/32	EUR	7,500	6,915
Action Logement Services	4.125%	10/3/38	EUR	12,800	14,229
Action Logement Services	0.750%	7/19/41	EUR	13,600	9,042
Agence Francaise de Developpement EPIC	2.250%	5/27/25	EUR	5,000	5,246
Agence Francaise de Developpement EPIC	0.500%	10/31/25	EUR	5,000	5,091
Agence Francaise de Developpement EPIC	0.250%	7/21/26	EUR	6,000	5,965
Agence Francaise de Developpement EPIC	3.750%	2/15/27	EUR	1,800	1,937
Agence Francaise de Developpement EPIC	1.000%	1/31/28	EUR	2,500	2,455
Agence Francaise de Developpement EPIC	0.010%	11/25/28	EUR	11,200	10,319
Agence Francaise de Developpement EPIC	0.250%	6/29/29	EUR	19,600	17,938
Agence Francaise de Developpement EPIC	2.875%	1/21/30	EUR	7,500	7,841
Agence Francaise de Developpement EPIC	0.500%	5/25/30	EUR	5,300	4,803
Agence Francaise de Developpement EPIC	1.375%	7/5/32	EUR	20,600	18,931
Agence Francaise de Developpement EPIC	3.375%	5/25/33	EUR	11,100	11,875
Agence Francaise de Developpement EPIC	1.500%	10/31/34	EUR	10,000	8,939
Agence Francaise de Developpement EPIC	0.500%	5/31/35	EUR	5,000	3,922
Agence Francaise de Developpement EPIC	1.125%	3/2/37	EUR	18,200	14,628
Agence France Locale	0.125%	6/20/26	EUR	8,600	8,537
Agence France Locale	1.125%	6/20/28	EUR	4,500	4,389
Agence France Locale	0.000%	3/20/31	EUR	6,400	5,445
Agence France Locale	3.625%	6/20/38	EUR	5,000	5,295
Bpifrance SACA	0.500%	5/25/25	EUR	4,900	5,055
Bpifrance SACA	2.750%	10/25/25	EUR	12,000	12,642
Bpifrance SACA	2.125%	11/29/27	EUR	12,500	12,836
Bpifrance SACA	0.125%	11/25/28	EUR	8,300	7,716
Bpifrance SACA	0.050%	9/26/29	EUR	5,000	4,514
Bpifrance SACA	1.875%	5/25/30	EUR	5,000	4,946
Bpifrance SACA	2.000%	9/2/30	EUR	12,000	11,940
Bpifrance SACA	0.250%	6/4/31	EUR	19,300	16,771
Bpifrance SACA	2.875%	1/31/32	EUR	11,700	12,228

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Caisse d'Amortissement de la Dette Sociale	4.000%	12/15/25	EUR	5,124	5,503
Caisse d'Amortissement de la Dette Sociale	2.875%	5/25/27	EUR	42,000	44,416
Caisse d'Amortissement de la Dette Sociale	0.000%	2/25/28	EUR	9,300	8,821
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/29	EUR	31,300	28,630
Caisse d'Amortissement de la Dette Sociale	0.600%	11/25/29	EUR	55,800	52,102
Caisse d'Amortissement de la Dette Sociale	3.125%	3/1/30	EUR	10,000	10,701
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/31	EUR	35,700	30,765
Caisse d'Amortissement de la Dette Sociale	0.125%	9/15/31	EUR	30,800	26,561
Caisse d'Amortissement de la Dette Sociale	3.000%	11/25/31	EUR	10,000	10,606
Caisse d'Amortissement de la Dette Sociale	0.450%	1/19/32	EUR	23,100	20,279
Caisse d'Amortissement de la Dette Sociale	1.500%	5/25/32	EUR	22,400	21,212
Caisse d'Amortissement de la Dette Sociale	2.750%	11/25/32	EUR	9,500	9,863
Caisse des Depots et Consignations	3.000%	5/25/28	EUR	5,000	5,300
Caisse Francaise de Financement Local	0.375%	6/23/25	EUR	11,800	12,144
Caisse Francaise de Financement Local	0.625%	4/13/26	EUR	3,000	3,032
Caisse Francaise de Financement Local	0.750%	1/11/27	EUR	2,000	1,989
Caisse Francaise de Financement Local	0.750%	9/27/27	EUR	5,000	4,897
Caisse Francaise de Financement Local	2.875%	1/30/30	EUR	9,500	9,932
Caisse Francaise de Financement Local	0.010%	6/24/30	EUR	25,600	22,435
Caisse Francaise de Financement Local	1.500%	1/13/31	EUR	5,000	4,783
Caisse Francaise de Financement Local	1.125%	12/1/31	EUR	30,000	27,462
Caisse Francaise de Financement Local	1.250%	5/11/32	EUR	9,600	8,787
Caisse Francaise de Financement Local	1.500%	6/28/38	EUR	3,400	2,881
³ France	0.500%	5/25/25	EUR	148,245	153,337
³ France	6.000%	10/25/25	EUR	110,000	121,735
³ France	1.000%	11/25/25	EUR	234,791	241,886
³ France	0.000%	2/25/26	EUR	162,410	163,633
³ France	3.500%	4/25/26	EUR	152,257	163,478
³ France	0.500%	5/25/26	EUR	178,321	180,307
³ France	2.500%	9/24/26	EUR	195,000	205,095
³ France	0.250%	11/25/26	EUR	83,694	83,157
³ France	0.000%	2/25/27	EUR	148,188	145,323
³ France	1.000%	5/25/27	EUR	164,689	165,477
³ France	2.500%	9/24/27	EUR	70,000	73,480
³ France	2.750%	10/25/27	EUR	179,885	190,388
³ France	0.750%	2/25/28	EUR	173,278	170,322
³ France	0.750%	5/25/28	EUR	226,349	221,503
³ France	0.750%	11/25/28	EUR	191,509	185,596
³ France	2.750%	2/25/29	EUR	220,552	233,293
³ France	5.500%	4/25/29	EUR	136,812	162,875
³ France	0.500%	5/25/29	EUR	176,702	167,301
³ France	0.000%	11/25/29	EUR	190,770	173,515
³ France	2.750%	2/25/30	EUR	50,000	52,933
³ France	2.500%	5/25/30	EUR	199,502	207,935
³ France	0.000%	11/25/30	EUR	276,798	244,275
³ France	1.500%	5/25/31	EUR	112,885	109,531
³ France	0.000%	11/25/31	EUR	217,173	185,772
³ France	0.000%	5/25/32	EUR	192,980	162,430
³ France	5.750%	10/25/32	EUR	82,358	105,438
³ France	2.000%	11/25/32	EUR	149,763	147,672
³ France	3.000%	5/25/33	EUR	158,000	167,964
³ France	3.500%	11/25/33	EUR	139,171	153,560
³ France	1.250%	5/25/34	EUR	149,386	134,171
³ France	4.750%	4/25/35	EUR	106,535	130,391
³ France	1.250%	5/25/36	EUR	142,099	122,335
³ France	1.250%	5/25/38	EUR	308,220	253,842
³ France	4.000%	10/25/38	EUR	67,869	78,363
³ France	1.750%	6/25/39	EUR	12,004	10,489
^{3,78} France	0.500%	5/25/40	EUR	88,590	61,493
³ France	4.500%	4/25/41	EUR	135,883	166,568
³ France	2.500%	5/25/43	EUR	49,278	45,880
³ France	0.500%	6/25/44	EUR	63,736	39,752
³ France	3.250%	5/25/45	EUR	93,842	97,801
³ France	2.000%	5/25/48	EUR	109,121	89,494
³ France	3.000%	6/25/49	EUR	34,438	34,173
³ France	1.500%	5/25/50	EUR	130,205	93,186
³ France	0.750%	5/25/52	EUR	105,268	58,639

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
3 France	0.750%	5/25/53	EUR	48,989	26,749
3 France	3.000%	5/25/54	EUR	121,133	117,537
3 France	4.000%	4/25/55	EUR	71,409	83,482
3 France	3.250%	5/25/55	EUR	71,463	72,223
3 France	4.000%	4/25/60	EUR	63,756	75,257
3 France	1.750%	5/25/66	EUR	66,794	46,300
3 France	0.500%	5/25/72	EUR	44,906	17,800
Gestion Securite de Stocks Securite SA	3.375%	6/29/30	EUR	5,000	5,333
Ile-de-France Mobilites	0.950%	5/28/41	EUR	1,900	1,331
Ile-de-France Mobilites	1.275%	2/14/42	EUR	10,700	7,848
Ile-de-France Mobilites	3.450%	6/25/49	EUR	8,500	8,717
Regie Autonome des Transports Parisiens EPIC	0.875%	5/25/27	EUR	1,500	1,487
Regie Autonome des Transports Parisiens EPIC	1.875%	5/25/32	EUR	5,300	5,068
Region of Ile de France	0.500%	6/14/25	EUR	15,100	15,535
Region of Ile de France	0.625%	4/23/27	EUR	2,500	2,461
Region of Ile de France	0.000%	4/20/28	EUR	2,500	2,340
Region of Ile de France	0.100%	7/2/30	EUR	5,100	4,468
Region of Ile de France	2.900%	4/30/31	EUR	6,000	6,219
Region of Ile de France	1.375%	6/20/33	EUR	3,000	2,701
SFIL SA	0.050%	6/4/29	EUR	23,300	21,155
SFIL SA	3.250%	11/25/30	EUR	5,000	5,330
SNCF Reseau	2.625%	12/29/25	EUR	2,300	2,414
SNCF Reseau	3.125%	10/25/28	EUR	3,400	3,603
SNCF Reseau	5.250%	12/7/28	GBP	8,708	11,078
SNCF Reseau	0.875%	1/22/29	EUR	3,000	2,869
SNCF Reseau	1.125%	5/25/30	EUR	14,300	13,445
SNCF Reseau	1.000%	11/9/31	EUR	7,600	6,861
SNCF Reseau	5.000%	10/10/33	EUR	7,891	9,428
SNCF Reseau	5.250%	1/31/35	GBP	2,716	3,469
SNCF Reseau	0.750%	5/25/36	EUR	10,900	8,458
SNCF Reseau	1.500%	5/29/37	EUR	9,100	7,609
SNCF Reseau	2.250%	12/20/47	EUR	6,300	5,050
SNCF Reseau	2.000%	2/5/48	EUR	2,500	1,873
SNCF Reseau	5.000%	3/11/52	GBP	2,574	3,039
Societe Du Grand Paris EPIC	1.125%	10/22/28	EUR	5,200	5,075
Societe Du Grand Paris EPIC	0.000%	11/25/30	EUR	14,500	12,573
Societe Du Grand Paris EPIC	1.125%	5/25/34	EUR	23,200	20,014
Societe Du Grand Paris EPIC	3.500%	5/25/43	EUR	5,600	5,800
Societe Du Grand Paris EPIC	0.875%	5/10/46	EUR	7,000	4,326
Societe Du Grand Paris EPIC	1.700%	5/25/50	EUR	8,500	6,047
Societe Du Grand Paris EPIC	1.000%	11/26/51	EUR	16,800	9,650
Societe Du Grand Paris EPIC	3.700%	5/25/53	EUR	3,300	3,489
Societe Du Grand Paris EPIC	0.700%	10/15/60	EUR	5,100	2,147
Societe Du Grand Paris EPIC	1.000%	2/18/70	EUR	9,300	4,058
Societe Nationale SNCF SACA	0.875%	12/28/26	GBP	6,400	7,162
Societe Nationale SNCF SACA	5.375%	3/18/27	GBP	4,134	5,162
Societe Nationale SNCF SACA	1.500%	2/2/29	EUR	11,600	11,381
Societe Nationale SNCF SACA	0.625%	4/17/30	EUR	6,800	6,217
Societe Nationale SNCF SACA	0.227%	6/18/30	CHF	4,000	4,054
Societe Nationale SNCF SACA	1.000%	5/25/40	EUR	14,900	10,730
Societe Nationale SNCF SACA	0.875%	2/28/51	EUR	5,200	2,687
UNEDIC ASSEO	0.625%	3/3/26	EUR	7,300	7,401
UNEDIC ASSEO	0.100%	11/25/26	EUR	43,800	43,123
UNEDIC ASSEO	1.250%	10/21/27	EUR	11,000	10,995
UNEDIC ASSEO	0.500%	3/20/29	EUR	12,200	11,509
UNEDIC ASSEO	0.250%	11/25/29	EUR	15,300	14,007
UNEDIC ASSEO	0.000%	11/19/30	EUR	31,000	27,146
UNEDIC ASSEO	0.010%	5/25/31	EUR	15,000	12,944
UNEDIC ASSEO	1.750%	11/25/32	EUR	7,000	6,734
UNEDIC ASSEO	0.100%	5/25/34	EUR	25,400	20,030
UNEDIC ASSEO	0.250%	7/16/35	EUR	12,400	9,604
Ville de Paris	1.250%	1/12/32	EUR	10,000	9,131
					7,693,012
Germany (8.1%)					
Bundesobligation	0.000%	10/9/26	EUR	81,401	81,029
Bundesobligation	0.000%	4/16/27	EUR	84,891	83,472
Bundesobligation	1.300%	10/15/27	EUR	75,000	76,308

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bundesobligation	2.200%	4/13/28	EUR	222,000	232,498
Bundesobligation	2.400%	10/19/28	EUR	120,000	126,582
Bundesobligation	2.100%	4/12/29	EUR	140,000	145,639
Bundesrepublik Deutschland Bundesanleihe	2.200%	2/15/34	EUR	10,000	10,296
Bundesschatzanweisungen	2.800%	6/12/25	EUR	32,850	34,832
Bundesschatzanweisungen	3.100%	9/18/25	EUR	310,880	330,909
Bundesschatzanweisungen	3.100%	12/12/25	EUR	180,000	191,746
Federal Republic of Germany	0.500%	2/15/26	EUR	134,252	136,946
Federal Republic of Germany	0.000%	8/15/26	EUR	113,840	113,681
Federal Republic of Germany	0.250%	2/15/27	EUR	115,138	114,504
Federal Republic of Germany	0.500%	8/15/27	EUR	13,872	13,775
Federal Republic of Germany	0.000%	11/15/27	EUR	109,252	106,030
Federal Republic of Germany	5.625%	1/4/28	EUR	59,562	69,907
Federal Republic of Germany	0.500%	2/15/28	EUR	123,946	122,051
Federal Republic of Germany	4.750%	7/4/28	EUR	48,175	55,541
Federal Republic of Germany	0.250%	8/15/28	EUR	79,586	76,853
Federal Republic of Germany	0.000%	11/15/28	EUR	125,465	119,069
Federal Republic of Germany	0.250%	2/15/29	EUR	49,782	47,565
Federal Republic of Germany	0.000%	8/15/29	EUR	66,233	61,761
Federal Republic of Germany	2.100%	11/15/29	EUR	100,000	103,887
Federal Republic of Germany	6.250%	1/4/30	EUR	40,000	50,741
Federal Republic of Germany	0.000%	2/15/30	EUR	60,000	55,331
Federal Republic of Germany	2.400%	11/15/30	EUR	100,000	105,454
Federal Republic of Germany	5.500%	1/4/31	EUR	27,000	33,860
Federal Republic of Germany	0.000%	2/15/31	EUR	5,458	4,913
Federal Republic of Germany	0.000%	8/15/31	EUR	119,486	106,203
Federal Republic of Germany	0.000%	2/15/32	EUR	221,295	194,017
Federal Republic of Germany	1.700%	8/15/32	EUR	155,812	155,741
Federal Republic of Germany	2.300%	2/15/33	EUR	115,429	120,535
Federal Republic of Germany	2.300%	2/15/33	EUR	20,000	20,891
Federal Republic of Germany	2.600%	8/15/33	EUR	65,933	70,388
Federal Republic of Germany	4.750%	7/4/34	EUR	39,707	50,320
Federal Republic of Germany	0.000%	5/15/35	EUR	148,581	118,884
Federal Republic of Germany	0.000%	5/15/36	EUR	120,943	93,928
Federal Republic of Germany	4.000%	1/4/37	EUR	90,040	109,306
Federal Republic of Germany	1.000%	5/15/38	EUR	92,398	78,894
Federal Republic of Germany	4.250%	7/4/39	EUR	45,000	56,887
Federal Republic of Germany	4.750%	7/4/40	EUR	53,000	71,172
Federal Republic of Germany	2.600%	5/15/41	EUR	15,000	15,657
Federal Republic of Germany	3.250%	7/4/42	EUR	109,147	124,456
Federal Republic of Germany	2.500%	7/4/44	EUR	106,968	109,545
Federal Republic of Germany	2.500%	8/15/46	EUR	180,709	185,056
Federal Republic of Germany	1.250%	8/15/48	EUR	114,421	90,650
Federal Republic of Germany	0.000%	8/15/50	EUR	139,190	73,907
Federal Republic of Germany	0.000%	8/15/50	EUR	35,000	18,711
Federal Republic of Germany	0.000%	8/15/52	EUR	55,000	27,775
Federal Republic of Germany	1.800%	8/15/53	EUR	234,355	204,778
⁹ FMS Wertmanagement	0.375%	4/29/30	EUR	5,600	5,121
Free and Hanseatic City of Hamburg	0.010%	6/15/28	EUR	7,500	7,051
Free and Hanseatic City of Hamburg	1.450%	11/5/38	EUR	7,686	6,573
Free and Hanseatic City of Hamburg	0.250%	2/18/41	EUR	14,000	9,139
Free State of Bavaria	0.030%	4/3/28	EUR	22,546	21,361
Free State of Bavaria	0.150%	4/3/30	EUR	5,036	4,544
Free State of Bavaria	0.010%	1/18/35	EUR	17,718	13,763
Free State of Saxony	0.010%	10/15/27	EUR	2,500	2,396
Free State of Saxony	0.010%	11/5/29	EUR	11,459	10,385
Free State of Saxony	0.010%	12/17/35	EUR	15,751	11,785
Gemeinsame Deutsche Bundeslaender	0.625%	2/13/29	EUR	2,049	1,953
Gemeinsame Deutsche Bundeslaender	0.010%	8/26/30	EUR	18,449	16,333
Investitionsbank Berlin	0.250%	2/3/32	EUR	10,000	8,635
⁹ KFW	5.500%	6/18/25	GBP	10,248	12,850
⁹ KFW	0.125%	6/30/25	EUR	116,690	119,867
⁹ KFW	2.500%	8/25/25	CHF	5,390	5,960
⁹ KFW	0.250%	9/15/25	EUR	39,114	40,020
⁹ KFW	4.125%	2/18/26	GBP	20,000	24,661
⁹ KFW	0.750%	2/19/26	CAD	3,295	2,229
⁹ KFW	0.375%	3/9/26	EUR	22,802	23,082

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
9	KFW	0.000%	6/15/26	EUR	38,607	38,504
9	KFW	1.250%	7/31/26	GBP	39,838	46,029
9	KFW	3.200%	9/11/26	AUD	4,317	2,706
9	KFW	0.000%	9/30/26	EUR	22,766	22,523
9	KFW	2.000%	2/15/27	AUD	9,300	5,616
9	KFW	0.625%	2/22/27	EUR	19,471	19,396
9	KFW	0.000%	3/31/27	EUR	26,264	25,629
9	KFW	1.250%	6/30/27	EUR	31,942	32,227
9	KFW	3.750%	7/30/27	GBP	6,000	7,290
9	KFW	2.375%	8/5/27	EUR	51,366	53,623
9	KFW	0.500%	9/15/27	EUR	17,400	17,047
9	KFW	0.000%	12/15/27	EUR	13,876	13,272
9	KFW	0.625%	1/7/28	EUR	20,497	20,028
9	KFW	1.375%	2/2/28	SEK	56,730	4,849
9	KFW	2.750%	3/15/28	EUR	23,204	24,503
9	KFW	3.200%	3/15/28	AUD	14,325	8,808
9	KFW	0.750%	6/28/28	EUR	15,810	15,390
9	KFW	3.125%	10/10/28	EUR	68,285	73,181
9	KFW	3.750%	1/9/29	GBP	26,856	32,435
9	KFW	0.750%	1/15/29	EUR	14,123	13,589
9	KFW	4.200%	2/8/29	AUD	5,000	3,169
9	KFW	3.125%	6/7/30	EUR	19,562	21,050
9	KFW	0.000%	9/17/30	EUR	38,887	34,404
9	KFW	0.000%	1/10/31	EUR	22,546	19,728
9	KFW	2.750%	2/20/31	EUR	45,498	47,942
9	KFW	4.650%	2/28/31	AUD	10,000	6,399
9	KFW	0.125%	1/9/32	EUR	28,014	24,153
9	KFW	5.750%	6/7/32	GBP	5,380	7,287
9	KFW	2.750%	2/14/33	EUR	15,000	15,706
9	KFW	1.125%	5/9/33	EUR	4,148	3,775
9	KFW	2.875%	6/7/33	EUR	21,163	22,363
9	KFW	2.625%	1/10/34	EUR	45,998	47,496
9	KFW	0.050%	9/29/34	EUR	13,002	10,192
9	KFW	1.375%	7/31/35	EUR	7,173	6,419
9	KFW	5.000%	6/9/36	GBP	3,735	4,828
9	KFW	1.250%	7/4/36	EUR	11,784	10,208
9	KFW	1.125%	3/31/37	EUR	21,007	17,733
9	KFW	4.700%	6/2/37	CAD	1,198	863
9	KFW	1.125%	6/15/37	EUR	5,124	4,294
9	KFW	2.600%	6/20/37	JPY	18,000	137
9	KFW	0.875%	7/4/39	EUR	28,937	22,439
	Land Baden-Wuerttemberg	0.625%	2/9/27	EUR	5,124	5,100
	Land Baden-Wuerttemberg	0.800%	4/5/28	EUR	5,124	5,007
	Land Baden-Wuerttemberg	0.010%	7/9/32	EUR	16,396	13,748
	Land Berlin	0.625%	3/20/26	EUR	5,096	5,171
	Land Berlin	0.625%	2/8/27	EUR	2,869	2,852
	Land Berlin	0.010%	5/18/27	EUR	18,140	17,587
	Land Berlin	1.250%	6/1/28	EUR	9,000	8,927
	Land Berlin	0.010%	10/26/28	EUR	13,835	12,888
	Land Berlin	0.010%	7/2/30	EUR	32,085	28,484
	Land Berlin	2.625%	1/24/31	EUR	15,000	15,617
	Land Berlin	0.750%	4/3/34	EUR	2,548	2,187
	Land Berlin	0.125%	6/4/35	EUR	5,124	3,955
	Land Berlin	1.375%	6/5/37	EUR	2,561	2,204
	Land Berlin	1.375%	8/27/38	EUR	2,561	2,166
	Land Berlin	0.050%	8/6/40	EUR	7,686	4,895
	Land Berlin	0.100%	1/18/41	EUR	23,561	14,991
	Land Berlin	3.000%	3/13/54	EUR	10,000	10,144
	Land Schleswig-Holstein Germany	0.010%	10/22/26	EUR	12,300	12,125
	Land Thueringen	0.500%	5/12/25	EUR	2,306	2,386
	Land Thueringen	0.200%	10/26/26	EUR	7,686	7,608
	Land Thueringen	0.500%	3/2/29	EUR	15,000	14,187
	Land Thueringen	0.250%	3/5/40	EUR	4,201	2,814
	Land Thueringen	0.125%	1/13/51	EUR	4,669	2,204
	Landeskreditbank Baden-Wuerttemberg Foerderbank	4.250%	8/7/25	AUD	6,020	3,869
	Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	4/13/26	EUR	7,686	7,742
	Landeskreditbank Baden-Wuerttemberg Foerderbank	1.000%	12/15/26	GBP	20,000	22,596

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	2/25/27	EUR	7,500	7,397
Landeskreditbank Baden-Wuerttemberg Foerderbank	0.750%	3/16/32	EUR	12,000	10,799
⁹ Landwirtschaftliche Rentenbank	0.000%	9/28/26	EUR	20,000	19,769
⁹ Landwirtschaftliche Rentenbank	0.875%	12/15/26	GBP	10,000	11,302
⁹ Landwirtschaftliche Rentenbank	0.100%	3/8/27	EUR	5,500	5,391
⁹ Landwirtschaftliche Rentenbank	2.600%	3/23/27	AUD	2,390	1,465
⁹ Landwirtschaftliche Rentenbank	0.625%	5/18/27	EUR	16,551	16,367
⁹ Landwirtschaftliche Rentenbank	0.000%	9/22/27	EUR	5,600	5,383
⁹ Landwirtschaftliche Rentenbank	0.375%	2/14/28	EUR	5,124	4,944
⁹ Landwirtschaftliche Rentenbank	3.250%	4/12/28	AUD	7,110	4,372
⁹ Landwirtschaftliche Rentenbank	0.000%	7/19/28	EUR	5,110	4,802
⁹ Landwirtschaftliche Rentenbank	3.875%	2/9/29	GBP	10,000	12,152
⁹ Landwirtschaftliche Rentenbank	4.300%	2/14/29	AUD	9,100	5,781
⁹ Landwirtschaftliche Rentenbank	0.500%	2/28/29	EUR	28,916	27,380
⁹ Landwirtschaftliche Rentenbank	0.000%	11/27/29	EUR	16,701	15,108
⁹ Landwirtschaftliche Rentenbank	0.050%	12/18/29	EUR	6,000	5,435
⁹ Landwirtschaftliche Rentenbank	0.625%	2/20/30	EUR	1,944	1,815
⁹ Landwirtschaftliche Rentenbank	0.050%	1/31/31	EUR	14,941	13,076
⁹ Landwirtschaftliche Rentenbank	2.750%	2/16/32	EUR	18,500	19,347
Niedersachsen Invest GmbH	0.250%	7/16/35	EUR	10,000	7,835
NRW Bank	0.625%	2/11/26	EUR	7,686	7,805
NRW Bank	0.500%	5/11/26	EUR	6,145	6,191
NRW Bank	0.250%	9/28/26	EUR	3,049	3,024
NRW Bank	0.625%	2/23/27	EUR	7,686	7,626
NRW Bank	0.250%	3/16/27	EUR	2,895	2,838
NRW Bank	0.125%	4/12/27	EUR	8,352	8,141
NRW Bank	0.500%	9/13/27	EUR	7,686	7,505
NRW Bank	0.625%	1/4/28	EUR	3,587	3,488
NRW Bank	0.375%	5/16/29	EUR	3,715	3,468
NRW Bank	0.125%	2/4/30	EUR	25,000	22,579
NRW Bank	0.875%	4/12/34	EUR	4,669	4,030
NRW Bank	0.100%	7/9/35	EUR	8,697	6,609
NRW Bank	0.500%	6/17/41	EUR	3,000	2,017
NRW Bank	1.250%	5/13/49	EUR	5,124	3,509
State of Brandenburg	0.010%	6/26/28	EUR	2,104	1,978
State of Brandenburg	0.050%	7/1/31	EUR	12,363	10,711
State of Brandenburg	1.125%	7/4/33	EUR	3,000	2,721
State of Brandenburg	3.000%	7/20/33	EUR	7,000	7,444
State of Brandenburg	0.750%	8/8/36	EUR	5,124	4,140
State of Brandenburg	1.450%	11/26/38	EUR	7,225	6,118
State of Bremen	3.000%	3/2/33	EUR	9,000	9,564
State of Bremen	1.500%	11/12/38	EUR	2,526	2,141
State of Bremen	1.000%	5/27/39	EUR	6,403	5,004
State of Bremen	0.500%	5/6/41	EUR	5,260	3,578
State of Bremen	0.550%	2/4/50	EUR	6,365	3,518
State of Hesse	0.250%	6/10/25	EUR	12,810	13,194
State of Hesse	0.375%	7/6/26	EUR	30,693	30,768
State of Hesse	0.625%	8/2/28	EUR	5,124	4,937
State of Hesse	0.010%	3/11/30	EUR	8,821	7,919
State of Hesse	0.000%	11/8/30	EUR	12,810	11,264
State of Hesse	0.125%	10/10/31	EUR	7,400	6,389
State of Hesse	1.300%	10/10/33	EUR	4,099	3,755
State of Hesse	2.750%	1/10/34	EUR	18,000	18,729
State of Lower Saxony	0.500%	6/13/25	EUR	31,317	32,346
State of Lower Saxony	0.375%	1/9/26	EUR	10,600	10,757
State of Lower Saxony	0.010%	9/8/26	EUR	12,731	12,584
State of Lower Saxony	0.000%	2/11/27	EUR	6,000	5,857
State of Lower Saxony	0.010%	11/25/27	EUR	33,879	32,365
State of Lower Saxony	0.750%	2/15/28	EUR	7,686	7,513
State of Lower Saxony	0.010%	2/19/29	EUR	10,002	9,223
State of Lower Saxony	0.375%	5/14/29	EUR	3,074	2,873
State of Lower Saxony	0.125%	1/10/30	EUR	5,124	4,647
State of Lower Saxony	0.010%	8/13/30	EUR	13,307	11,759
State of Lower Saxony	0.010%	1/10/31	EUR	4,669	4,082
State of Lower Saxony	2.625%	1/9/34	EUR	10,000	10,286
State of Lower Saxony	0.050%	3/9/35	EUR	13,026	10,018
State of North Rhine-Westphalia Germany	2.000%	10/15/25	EUR	1,536	1,606

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
State of North Rhine-Westphalia Germany	0.750%	1/16/26	EUR	7,686	7,843
State of North Rhine-Westphalia Germany	0.250%	3/13/26	EUR	34,890	35,147
State of North Rhine-Westphalia Germany	0.500%	4/16/26	EUR	5,124	5,174
State of North Rhine-Westphalia Germany	0.500%	2/16/27	EUR	10,453	10,346
State of North Rhine-Westphalia Germany	0.200%	3/31/27	EUR	17,695	17,314
State of North Rhine-Westphalia Germany	0.950%	3/13/28	EUR	14,348	14,114
State of North Rhine-Westphalia Germany	0.000%	1/15/29	EUR	3,119	2,883
State of North Rhine-Westphalia Germany	2.750%	1/15/32	EUR	20,000	20,936
State of North Rhine-Westphalia Germany	2.375%	5/13/33	EUR	14,652	14,825
State of North Rhine-Westphalia Germany	2.900%	6/7/33	EUR	74,000	78,067
State of North Rhine-Westphalia Germany	0.000%	10/12/35	EUR	20,755	15,536
State of North Rhine-Westphalia Germany	1.250%	5/12/36	EUR	7,173	6,218
State of North Rhine-Westphalia Germany	1.650%	2/22/38	EUR	3,000	2,645
State of North Rhine-Westphalia Germany	0.500%	11/25/39	EUR	12,776	9,058
State of North Rhine-Westphalia Germany	1.500%	6/12/40	EUR	1,742	1,450
State of North Rhine-Westphalia Germany	0.600%	6/4/41	EUR	8,427	5,835
State of North Rhine-Westphalia Germany	1.450%	2/16/43	EUR	2,561	2,011
State of North Rhine-Westphalia Germany	1.000%	10/16/46	EUR	10,735	7,310
State of North Rhine-Westphalia Germany	1.650%	5/16/47	EUR	12,800	10,060
State of North Rhine-Westphalia Germany	1.550%	6/16/48	EUR	5,124	3,896
State of North Rhine-Westphalia Germany	0.800%	7/30/49	EUR	1,683	1,030
State of North Rhine-Westphalia Germany	0.375%	9/2/50	EUR	15,000	7,797
State of North Rhine-Westphalia Germany	0.200%	1/27/51	EUR	16,266	7,849
State of North Rhine-Westphalia Germany	0.500%	1/15/52	EUR	8,970	4,751
State of North Rhine-Westphalia Germany	2.900%	1/15/53	EUR	9,000	8,860
State of North Rhine-Westphalia Germany	1.750%	10/26/57	EUR	14,734	10,838
State of North Rhine-Westphalia Germany	1.750%	7/11/68	EUR	10,732	7,570
State of North Rhine-Westphalia Germany	3.400%	3/7/73	EUR	7,000	7,758
State of North Rhine-Westphalia Germany	1.950%	9/26/78	EUR	10,515	7,710
State of North Rhine-Westphalia Germany	2.150%	3/21/19	EUR	9,512	7,147
State of North Rhine-Westphalia Germany	1.375%	1/15/20	EUR	10,651	5,645
State of North Rhine-Westphalia Germany	0.950%	1/10/21	EUR	15,344	6,835
State of North Rhine-Westphalia Germany	1.450%	1/19/22	EUR	4,202	2,279
State of Rhineland-Palatinate	0.100%	8/18/26	EUR	5,124	5,084
State of Rhineland-Palatinate	0.375%	1/26/27	EUR	5,124	5,061
State of Rhineland-Palatinate	0.700%	1/26/28	EUR	5,124	5,002
State of Rhineland-Palatinate	0.750%	2/23/32	EUR	32,683	29,429
State of Rhineland-Palatinate	0.375%	3/10/51	EUR	6,012	3,104
State of Saxony-Anhalt	0.750%	1/29/29	EUR	6,000	5,752
State of Saxony-Anhalt	0.000%	3/10/31	EUR	20,000	17,398
State of Saxony-Anhalt	2.950%	6/20/33	EUR	8,800	9,331
State of Saxony-Anhalt	3.150%	2/6/54	EUR	6,000	6,276
State of Schleswig-Holstein Germany	0.500%	5/19/26	EUR	13,442	13,543
State of Schleswig-Holstein Germany	1.375%	7/14/27	EUR	15,000	15,137
State of Schleswig-Holstein Germany	0.625%	8/31/28	EUR	3,509	3,373
State of Schleswig-Holstein Germany	0.010%	11/26/29	EUR	13,669	12,350
State of Schleswig-Holstein Germany	0.010%	5/22/30	EUR	1,502	1,337
State of Schleswig-Holstein Germany	0.050%	7/8/31	EUR	2,574	2,223
State of Schleswig-Holstein Germany	3.000%	8/16/33	EUR	10,000	10,654
					7,289,602
Greece (0.3%)					
³ Hellenic Republic	3.875%	6/15/28	EUR	58,342	64,071
³ Hellenic Republic	1.500%	6/18/30	EUR	9,716	9,378
Hellenic Republic	3.900%	1/30/33	EUR	30,000	33,105
³ Hellenic Republic	3.375%	6/15/34	EUR	559	587
Hellenic Republic	4.000%	1/30/37	EUR	9,504	10,344
³ Hellenic Republic	4.375%	7/18/38	EUR	18,232	20,513
Hellenic Republic	4.200%	1/30/42	EUR	20,375	22,418
³ Hellenic Republic	1.875%	1/24/52	EUR	41,034	29,025
³ Hellenic Republic	4.125%	6/15/54	EUR	47,324	50,398
					239,839
Hong Kong (0.0%)					
Hong Kong Government Bond Programme	1.680%	1/21/26	HKD	5,050	621
Hong Kong Government Bond Programme	3.375%	6/7/27	EUR	5,000	5,305
Hong Kong Government Bond Programme	1.250%	6/29/27	HKD	3,000	355
Hong Kong Government Bond Programme	1.970%	1/17/29	HKD	61,150	7,232

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Hong Kong Government Bond Programme	2.130%	7/16/30	HKD	40,250	4,698
Hong Kong Government Bond Programme	1.890%	3/2/32	HKD	3,250	364
Hong Kong Government Bond Programme	3.750%	6/7/32	EUR	5,000	5,407
Hong Kong Government Bond Programme	2.020%	3/7/34	HKD	94,000	10,147
					34,129
Hungary (0.3%)					
Republic of Hungary	2.500%	10/24/24	HUF	4,363,750	11,634
Republic of Hungary	5.500%	6/24/25	HUF	3,081,090	8,238
Republic of Hungary	1.250%	10/22/25	EUR	6,918	7,078
Republic of Hungary	1.000%	11/26/25	HUF	1,919,870	4,761
Republic of Hungary	1.500%	4/22/26	HUF	5,563,460	13,612
Republic of Hungary	2.750%	12/22/26	HUF	3,546,820	8,644
Republic of Hungary	5.000%	2/22/27	EUR	3,245	3,558
Republic of Hungary	1.750%	10/10/27	EUR	2,254	2,243
Republic of Hungary	3.000%	10/27/27	HUF	10,167,150	24,171
Republic of Hungary	4.500%	3/23/28	HUF	15,525,090	38,508
Republic of Hungary	0.125%	9/21/28	EUR	3,522	3,173
Republic of Hungary	6.750%	10/22/28	HUF	2,390,670	6,392
Republic of Hungary	2.000%	5/23/29	HUF	2,058,080	4,405
Republic of Hungary	4.000%	7/25/29	EUR	36,480	38,500
Republic of Hungary	3.000%	8/21/30	HUF	11,004,490	23,746
Republic of Hungary	3.250%	10/22/31	HUF	484,810	1,027
Republic of Hungary	1.625%	4/28/32	EUR	16,162	13,948
Republic of Hungary	4.750%	11/24/32	HUF	5,500,000	12,699
Republic of Hungary	2.250%	4/20/33	HUF	4,559,780	8,462
Republic of Hungary	5.375%	9/12/33	EUR	8,488	9,373
Republic of Hungary	1.750%	6/5/35	EUR	1,131	907
Republic of Hungary	3.000%	10/27/38	HUF	1,531,000	2,651
Republic of Hungary	3.000%	4/25/41	HUF	3,970,350	6,507
Republic of Hungary	1.500%	11/17/50	EUR	3,819	2,239
					256,476
Iceland (0.0%)					
Republic of Iceland	0.625%	6/3/26	EUR	2,310	2,314
Indonesia (1.1%)					
Indonesia Treasury Bond	6.500%	6/15/25	IDR	816,589,000	49,807
Indonesia Treasury Bond	7.250%	2/15/26	IDR	143,913,000	8,890
Indonesia Treasury Bond	5.500%	4/15/26	IDR	664,399,000	39,838
Indonesia Treasury Bond	8.375%	9/15/26	IDR	344,475,000	21,843
Indonesia Treasury Bond	5.125%	4/15/27	IDR	348,269,000	20,381
Indonesia Treasury Bond	7.000%	5/15/27	IDR	761,037,000	46,799
Indonesia Treasury Bond	6.125%	5/15/28	IDR	736,413,000	43,853
Indonesia Treasury Bond	6.375%	8/15/28	IDR	670,000,000	39,971
Indonesia Treasury Bond	9.000%	3/15/29	IDR	25,516,000	1,694
Indonesia Treasury Bond	6.875%	4/15/29	IDR	150,000,000	9,151
Indonesia Treasury Bond	8.250%	5/15/29	IDR	629,199,000	40,610
Indonesia Treasury Bond	7.000%	9/15/30	IDR	750,587,000	45,828
Indonesia Treasury Bond	6.500%	2/15/31	IDR	646,998,000	38,526
Indonesia Treasury Bond	8.750%	5/15/31	IDR	143,138,000	9,614
Indonesia Treasury Bond	6.375%	4/15/32	IDR	726,872,000	42,621
Indonesia Treasury Bond	7.500%	8/15/32	IDR	286,121,000	17,968
Indonesia Treasury Bond	7.000%	2/15/33	IDR	1,167,143,000	70,943
Indonesia Treasury Bond	6.625%	5/15/33	IDR	928,627,000	56,855
Indonesia Treasury Bond	8.375%	3/15/34	IDR	472,741,000	31,510
Indonesia Treasury Bond	7.500%	6/15/35	IDR	549,847,000	34,693
Indonesia Treasury Bond	8.250%	5/15/36	IDR	398,139,000	26,592
Indonesia Treasury Bond	9.750%	5/15/37	IDR	66,511,000	4,987
Indonesia Treasury Bond	7.500%	5/15/38	IDR	435,166,000	27,552
Indonesia Treasury Bond	7.125%	6/15/38	IDR	380,000,000	23,140
Indonesia Treasury Bond	8.375%	4/15/39	IDR	316,832,000	21,573
Indonesia Treasury Bond	7.500%	4/15/40	IDR	598,682,000	38,092
Indonesia Treasury Bond	9.500%	5/15/41	IDR	81,900,000	6,184
Indonesia Treasury Bond	7.125%	6/15/42	IDR	530,449,000	32,454
Indonesia Treasury Bond	7.125%	6/15/43	IDR	470,000,000	28,877
Indonesia Treasury Bond	7.375%	5/15/48	IDR	388,193,000	24,549
Indonesia Treasury Bond	6.875%	8/15/51	IDR	332,981,000	19,859

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Indonesia Treasury Bond	6.875%	7/15/54	IDR	100,000,000	5,958
Republic of Indonesia	0.740%	5/26/26	JPY	300,000	1,889
Republic of Indonesia	1.450%	9/18/26	EUR	2,224	2,235
Republic of Indonesia	0.900%	2/14/27	EUR	7,195	7,055
Republic of Indonesia	3.750%	6/14/28	EUR	9,561	10,141
Republic of Indonesia	1.000%	7/28/29	EUR	4,429	4,073
Republic of Indonesia	1.100%	3/12/33	EUR	4,791	4,012
					960,617
Ireland (0.5%)					
Republic of Ireland	1.000%	5/15/26	EUR	47,116	48,248
Republic of Ireland	0.200%	5/15/27	EUR	61,450	60,456
Republic of Ireland	0.900%	5/15/28	EUR	32,172	31,843
Republic of Ireland	1.100%	5/15/29	EUR	25,620	25,136
Republic of Ireland	0.200%	10/18/30	EUR	45,492	41,118
Republic of Ireland	1.350%	3/18/31	EUR	20,497	19,829
Republic of Ireland	0.000%	10/18/31	EUR	54,640	47,288
Republic of Ireland	0.350%	10/18/32	EUR	32,683	28,363
Republic of Ireland	1.300%	5/15/33	EUR	10,453	9,756
Republic of Ireland	2.600%	10/18/34	EUR	37,243	38,404
Republic of Ireland	0.400%	5/15/35	EUR	11,459	9,270
Republic of Ireland	0.550%	4/22/41	EUR	31,283	22,015
Republic of Ireland	3.000%	10/18/43	EUR	20,000	20,830
Republic of Ireland	2.000%	2/18/45	EUR	13,159	11,582
Republic of Ireland	1.500%	5/15/50	EUR	36,374	27,435
					441,573
Isle of Man (0.0%)					
Isle of Man	1.625%	9/14/51	GBP	4,968	2,963
Israel (0.3%)					
State of Israel	0.500%	4/30/25	ILS	122,478	31,565
State of Israel	1.750%	8/31/25	ILS	182,117	47,077
State of Israel	6.250%	10/30/26	ILS	28,757	8,018
State of Israel	1.500%	1/18/27	EUR	13,151	12,913
State of Israel	2.000%	3/31/27	ILS	82,667	20,695
State of Israel	2.250%	9/28/28	ILS	116,708	28,478
State of Israel	1.500%	1/16/29	EUR	5,561	5,219
State of Israel	3.750%	2/28/29	ILS	34,000	8,804
State of Israel	1.000%	3/31/30	ILS	120,127	26,318
State of Israel	0.625%	1/18/32	EUR	16,532	13,401
State of Israel	1.300%	4/30/32	ILS	133,000	27,724
State of Israel	4.000%	3/30/35	ILS	63,662	15,910
State of Israel	1.500%	5/31/37	ILS	93,550	16,824
State of Israel	5.500%	1/31/42	ILS	33,676	9,466
State of Israel	3.750%	3/31/47	ILS	92,481	20,105
State of Israel	2.500%	1/16/49	EUR	1,281	1,014
State of Israel	2.800%	11/29/52	ILS	87,870	15,149
					308,680
Italy (6.7%)					
Acquirente Unico SpA	2.800%	2/20/26	EUR	4,000	4,157
Cassa Depositi e Prestiti SpA	1.875%	2/7/26	EUR	2,500	2,580
Cassa Depositi e Prestiti SpA	2.000%	4/20/27	EUR	7,600	7,715
Cassa Depositi e Prestiti SpA	1.000%	2/11/30	EUR	8,600	7,828
Italy Buoni Poliennali Del Tesoro	1.500%	6/1/25	EUR	74,943	78,248
Italy Buoni Poliennali Del Tesoro	1.850%	7/1/25	EUR	86,732	90,793
Italy Buoni Poliennali Del Tesoro	1.200%	8/15/25	EUR	32,990	34,173
Italy Buoni Poliennali Del Tesoro	3.600%	9/29/25	EUR	192,026	204,998
Italy Buoni Poliennali Del Tesoro	3.500%	1/15/26	EUR	99,650	106,350
Italy Buoni Poliennali Del Tesoro	3.200%	1/28/26	EUR	99,979	106,107
Italy Buoni Poliennali Del Tesoro	0.000%	4/1/26	EUR	50,000	49,981
Italy Buoni Poliennali Del Tesoro	3.800%	4/15/26	EUR	171,912	184,603
Italy Buoni Poliennali Del Tesoro	2.100%	7/15/26	EUR	149,632	155,309
Italy Buoni Poliennali Del Tesoro	0.000%	8/1/26	EUR	47,626	47,119
Italy Buoni Poliennali Del Tesoro	3.850%	9/15/26	EUR	60,000	64,625
Italy Buoni Poliennali Del Tesoro	7.250%	11/1/26	EUR	43,515	50,671
Italy Buoni Poliennali Del Tesoro	0.850%	1/15/27	EUR	69,546	69,363
Italy Buoni Poliennali Del Tesoro	2.950%	2/15/27	EUR	90,000	94,883

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Italy Buoni Poliennali Del Tesoro	1.100%	4/1/27	EUR	101,436	101,430
Italy Buoni Poliennali Del Tesoro	2.200%	6/1/27	EUR	32,000	32,978
Italy Buoni Poliennali Del Tesoro	2.050%	8/1/27	EUR	65,766	67,346
Italy Buoni Poliennali Del Tesoro	0.950%	9/15/27	EUR	53,475	52,690
Italy Buoni Poliennali Del Tesoro	6.500%	11/1/27	EUR	45,150	53,090
Italy Buoni Poliennali Del Tesoro	2.650%	12/1/27	EUR	126,036	131,253
Italy Buoni Poliennali Del Tesoro	0.250%	3/15/28	EUR	125,426	118,819
Italy Buoni Poliennali Del Tesoro	3.400%	4/1/28	EUR	175,391	187,200
Italy Buoni Poliennali Del Tesoro	0.500%	7/15/28	EUR	53,889	51,081
Italy Buoni Poliennali Del Tesoro	3.800%	8/1/28	EUR	188,875	204,540
Italy Buoni Poliennali Del Tesoro	4.100%	2/1/29	EUR	180,000	197,553
Italy Buoni Poliennali Del Tesoro	2.800%	6/15/29	EUR	221,952	229,665
Italy Buoni Poliennali Del Tesoro	3.350%	7/1/29	EUR	50,000	53,024
Italy Buoni Poliennali Del Tesoro	3.850%	12/15/29	EUR	49,237	53,425
3 Italy Buoni Poliennali Del Tesoro	3.500%	3/1/30	EUR	52,219	55,737
Italy Buoni Poliennali Del Tesoro	1.350%	4/1/30	EUR	69,175	65,349
Italy Buoni Poliennali Del Tesoro	3.700%	6/15/30	EUR	68,242	73,347
Italy Buoni Poliennali Del Tesoro	0.950%	8/1/30	EUR	65,523	59,784
3 Italy Buoni Poliennali Del Tesoro	1.650%	12/1/30	EUR	83,599	79,136
3 Italy Buoni Poliennali Del Tesoro	3.500%	2/15/31	EUR	217,729	230,909
Italy Buoni Poliennali Del Tesoro	0.900%	4/1/31	EUR	83,764	74,788
Italy Buoni Poliennali Del Tesoro	6.000%	5/1/31	EUR	72,304	88,721
3 Italy Buoni Poliennali Del Tesoro	0.600%	8/1/31	EUR	57,295	49,506
3 Italy Buoni Poliennali Del Tesoro	4.000%	10/30/31	EUR	59,168	64,740
3 Italy Buoni Poliennali Del Tesoro	0.950%	12/1/31	EUR	70,000	61,589
3 Italy Buoni Poliennali Del Tesoro	1.650%	3/1/32	EUR	66,412	61,268
Italy Buoni Poliennali Del Tesoro	0.950%	6/1/32	EUR	84,388	73,070
Italy Buoni Poliennali Del Tesoro	2.500%	12/1/32	EUR	60,997	59,379
Italy Buoni Poliennali Del Tesoro	5.750%	2/1/33	EUR	100,845	123,351
Italy Buoni Poliennali Del Tesoro	4.400%	5/1/33	EUR	38,449	42,991
3 Italy Buoni Poliennali Del Tesoro	2.450%	9/1/33	EUR	35,354	33,830
Italy Buoni Poliennali Del Tesoro	4.350%	11/1/33	EUR	104,045	115,571
Italy Buoni Poliennali Del Tesoro	4.200%	3/1/34	EUR	107,000	117,298
Italy Buoni Poliennali Del Tesoro	3.850%	7/1/34	EUR	140,000	148,820
3 Italy Buoni Poliennali Del Tesoro	5.000%	8/1/34	EUR	69,080	80,663
3 Italy Buoni Poliennali Del Tesoro	3.350%	3/1/35	EUR	60,798	61,576
3 Italy Buoni Poliennali Del Tesoro	4.000%	4/30/35	EUR	73,800	79,447
3 Italy Buoni Poliennali Del Tesoro	2.250%	9/1/36	EUR	20,000	17,751
3 Italy Buoni Poliennali Del Tesoro	4.000%	2/1/37	EUR	39,608	42,355
3 Italy Buoni Poliennali Del Tesoro	0.950%	3/1/37	EUR	59,952	44,470
3 Italy Buoni Poliennali Del Tesoro	3.250%	3/1/38	EUR	124,813	121,227
3 Italy Buoni Poliennali Del Tesoro	2.950%	9/1/38	EUR	55,169	51,572
3 Italy Buoni Poliennali Del Tesoro	5.000%	8/1/39	EUR	86,507	100,819
3 Italy Buoni Poliennali Del Tesoro	3.100%	3/1/40	EUR	57,451	53,758
3 Italy Buoni Poliennali Del Tesoro	5.000%	9/1/40	EUR	58,949	68,665
3 Italy Buoni Poliennali Del Tesoro	1.800%	3/1/41	EUR	58,187	44,305
3 Italy Buoni Poliennali Del Tesoro	4.450%	9/1/43	EUR	140,943	153,729
3 Italy Buoni Poliennali Del Tesoro	4.750%	9/1/44	EUR	33,601	38,130
3 Italy Buoni Poliennali Del Tesoro	1.500%	4/30/45	EUR	47,279	31,737
3 Italy Buoni Poliennali Del Tesoro	3.250%	9/1/46	EUR	60,807	55,600
3 Italy Buoni Poliennali Del Tesoro	2.700%	3/1/47	EUR	54,235	45,007
3 Italy Buoni Poliennali Del Tesoro	3.450%	3/1/48	EUR	66,690	62,636
3 Italy Buoni Poliennali Del Tesoro	3.850%	9/1/49	EUR	102,843	102,287
3 Italy Buoni Poliennali Del Tesoro	2.450%	9/1/50	EUR	79,209	60,523
3 Italy Buoni Poliennali Del Tesoro	2.150%	9/1/52	EUR	11,690	8,210
3 Italy Buoni Poliennali Del Tesoro	4.500%	10/1/53	EUR	89,475	97,615
3 Italy Buoni Poliennali Del Tesoro	2.800%	3/1/67	EUR	43,717	33,933
Republic of Italy	6.000%	8/4/28	GBP	6,098	7,728
					6,036,524
Japan (11.9%)					
Aichi Prefecture	0.001%	10/15/26	JPY	100,000	628
Aichi Prefecture	0.050%	9/20/29	JPY	100,000	616
Aichi Prefecture	0.150%	9/20/30	JPY	100,000	614
Aichi Prefecture	0.772%	9/20/33	JPY	300,000	1,877
Development Bank of Japan Inc.	0.425%	9/11/25	JPY	387,900	2,466
Development Bank of Japan Inc.	0.875%	10/10/25	EUR	26,269	26,958
Development Bank of Japan Inc.	0.020%	3/16/26	JPY	166,300	1,048

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Fukuoka Prefecture	0.432%	6/18/49	JPY	350,000	1,567
Hyogo Prefecture	1.020%	7/13/29	JPY	850,000	5,515
Hyogo Prefecture	1.400%	9/8/34	JPY	200,000	1,316
Japan	0.005%	5/1/25	JPY	6,000,000	38,008
Japan	0.005%	6/1/25	JPY	8,000,000	50,671
Japan	0.100%	6/20/25	JPY	5,152,600	32,669
Japan	0.400%	6/20/25	JPY	4,253,000	27,056
Japan	1.900%	6/20/25	JPY	589,200	3,812
Japan	2.100%	6/20/25	JPY	1,537,250	9,967
Japan	0.005%	7/1/25	JPY	10,000,000	63,332
Japan	0.005%	8/1/25	JPY	11,135,000	70,494
Japan	0.005%	9/1/25	JPY	5,000,000	31,640
Japan	0.100%	9/20/25	JPY	11,445,900	72,519
Japan	0.400%	9/20/25	JPY	1,637,150	10,416
Japan	2.100%	9/20/25	JPY	102,500	667
Japan	0.005%	10/1/25	JPY	5,000,000	31,625
Japan	0.100%	11/1/25	JPY	6,000,000	37,988
Japan	0.005%	12/1/25	JPY	5,000,000	31,594
Japan	0.100%	12/20/25	JPY	6,691,100	42,345
Japan	0.300%	12/20/25	JPY	7,931,800	50,360
Japan	2.000%	12/20/25	JPY	1,711,450	11,167
Japan	0.100%	1/1/26	JPY	12,500,000	79,074
Japan	0.100%	2/1/26	JPY	9,000,000	56,914
Japan	0.200%	3/1/26	JPY	7,000,000	44,334
Japan	0.005%	3/20/26	JPY	10,355,750	65,349
Japan	0.100%	3/20/26	JPY	2,613,300	16,520
Japan	2.100%	3/20/26	JPY	440,650	2,890
Japan	2.200%	3/20/26	JPY	409,950	2,694
Japan	0.200%	4/1/26	JPY	11,000,000	69,651
Japan	0.300%	5/1/26	JPY	10,000,000	63,430
Japan	0.005%	6/20/26	JPY	10,821,400	68,203
Japan	0.100%	6/20/26	JPY	2,784,100	17,581
Japan	0.005%	9/20/26	JPY	3,865,650	24,343
Japan	0.100%	9/20/26	JPY	3,558,700	22,461
Japan	2.200%	9/20/26	JPY	1,530,700	10,145
Japan	2.300%	9/20/26	JPY	17,900	119
Japan	0.005%	12/20/26	JPY	9,699,800	61,018
Japan	0.100%	12/20/26	JPY	8,358,350	52,710
Japan	2.100%	12/20/26	JPY	2,562,050	17,009
Japan	0.005%	3/20/27	JPY	11,990,650	75,353
Japan	0.100%	3/20/27	JPY	8,316,950	52,410
Japan	0.100%	3/20/27	JPY	5,331,150	33,593
Japan	2.000%	3/20/27	JPY	512,400	3,406
Japan	2.100%	3/20/27	JPY	179,300	1,195
Japan	0.005%	6/20/27	JPY	16,482,000	103,456
Japan	0.100%	6/20/27	JPY	7,347,850	46,257
Japan	2.100%	6/20/27	JPY	1,000,000	6,691
Japan	2.300%	6/20/27	JPY	1,010,200	6,799
Japan	0.100%	9/20/27	JPY	7,584,000	47,693
Japan	0.100%	9/20/27	JPY	6,850,000	43,075
Japan	2.200%	9/20/27	JPY	1,007,650	6,788
Japan	0.100%	12/20/27	JPY	8,264,400	51,914
Japan	0.200%	12/20/27	JPY	8,000,000	50,429
Japan	2.100%	12/20/27	JPY	2,988,300	20,135
Japan	0.100%	3/20/28	JPY	8,412,050	52,764
Japan	0.100%	3/20/28	JPY	7,418,550	46,530
Japan	0.200%	3/20/28	JPY	5,600,000	35,257
Japan	2.200%	3/20/28	JPY	3,824,050	25,944
Japan	2.400%	3/20/28	JPY	2,997,600	20,482
Japan	0.100%	6/20/28	JPY	8,595,250	53,830
Japan	0.100%	6/20/28	JPY	7,226,400	45,254
Japan	0.200%	6/20/28	JPY	4,117,200	25,892
Japan	0.300%	6/20/28	JPY	9,200,000	58,091
Japan	2.300%	6/20/28	JPY	760,000	5,194
Japan	2.400%	6/20/28	JPY	1,282,800	8,800
Japan	0.100%	9/20/28	JPY	6,030,450	37,692
Japan	0.300%	9/20/28	JPY	6,000,000	37,826

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.400%	9/20/28	JPY	4,500,000	28,494
Japan	2.100%	9/20/28	JPY	3,139,100	21,345
Japan	2.200%	9/20/28	JPY	614,850	4,198
Japan	0.100%	12/20/28	JPY	4,828,750	30,124
Japan	0.200%	12/20/28	JPY	10,500,000	65,783
Japan	0.300%	12/20/28	JPY	3,000,000	18,885
Japan	0.300%	12/20/28	JPY	3,000,000	18,883
Japan	0.400%	12/20/28	JPY	4,500,000	28,463
Japan	1.900%	12/20/28	JPY	3,709,800	25,075
Japan	2.100%	12/20/28	JPY	307,400	2,095
Japan	0.100%	3/20/29	JPY	8,564,400	53,319
Japan	0.400%	3/20/29	JPY	5,000,000	31,588
Japan	1.900%	3/20/29	JPY	2,126,500	14,405
Japan	2.100%	3/20/29	JPY	2,312,500	15,805
Japan	0.100%	6/20/29	JPY	5,856,400	36,418
Japan	2.100%	6/20/29	JPY	2,833,600	19,441
Japan	0.100%	9/20/29	JPY	5,603,400	34,792
Japan	2.100%	9/20/29	JPY	3,705,350	25,507
Japan	2.800%	9/20/29	JPY	1,383,450	9,847
Japan	0.100%	12/20/29	JPY	5,851,550	36,272
Japan	2.100%	12/20/29	JPY	3,843,100	26,527
Japan	2.200%	12/20/29	JPY	2,941,200	20,404
Japan	2.100%	3/20/30	JPY	6,340,950	43,872
Japan	2.200%	3/20/30	JPY	3,228,150	22,453
Japan	2.300%	5/20/30	JPY	87,100	610
Japan	0.100%	6/20/30	JPY	8,053,050	49,706
Japan	1.600%	6/20/30	JPY	292,050	1,970
Japan	1.800%	6/20/30	JPY	20,450	139
Japan	2.000%	6/20/30	JPY	2,562,050	17,671
Japan	0.100%	9/20/30	JPY	4,406,850	27,131
Japan	1.800%	9/20/30	JPY	717,350	4,902
Japan	1.900%	9/20/30	JPY	2,239,250	15,387
Japan	0.100%	12/20/30	JPY	2,808,400	17,250
Japan	2.000%	12/20/30	JPY	2,837,200	19,648
Japan	2.100%	12/20/30	JPY	5,436,400	37,870
Japan	0.100%	3/20/31	JPY	4,480,300	27,444
Japan	1.900%	3/20/31	JPY	3,074,450	21,190
Japan	2.000%	3/20/31	JPY	6,241,250	43,281
Japan	2.200%	3/20/31	JPY	4,556,200	31,989
Japan	1.800%	6/20/31	JPY	3,185,250	21,839
Japan	1.900%	6/20/31	JPY	6,348,850	43,807
Japan	0.100%	9/20/31	JPY	4,677,250	28,465
Japan	1.700%	9/20/31	JPY	8,040,350	54,790
Japan	1.800%	9/20/31	JPY	6,581,550	45,144
Japan	0.100%	12/20/31	JPY	4,544,700	27,572
Japan	1.700%	12/20/31	JPY	4,833,200	32,953
Japan	1.800%	12/20/31	JPY	9,444,650	64,830
Japan	0.200%	3/20/32	JPY	1,000,000	6,097
Japan	1.600%	3/20/32	JPY	4,586,150	31,069
Japan	1.700%	3/20/32	JPY	2,639,700	18,012
Japan	1.800%	3/20/32	JPY	5,379,000	36,963
Japan	0.200%	6/20/32	JPY	4,319,550	26,250
Japan	1.500%	6/20/32	JPY	3,228,150	21,711
Japan	1.600%	6/20/32	JPY	3,792,600	25,694
Japan	1.700%	6/20/32	JPY	3,000,000	20,478
Japan	0.200%	9/20/32	JPY	2,000,000	12,118
Japan	1.700%	9/20/32	JPY	9,517,100	64,993
Japan	1.800%	11/22/32	JPY	800,000	5,509
Japan	0.500%	12/20/32	JPY	3,500,000	21,702
Japan	1.700%	12/20/32	JPY	6,254,400	42,741
Japan	1.800%	12/20/32	JPY	4,574,450	31,501
Japan	0.500%	3/20/33	JPY	8,007,450	49,541
Japan	1.100%	3/20/33	JPY	800,000	5,209
Japan	1.500%	3/20/33	JPY	6,311,250	42,465
Japan	1.600%	3/20/33	JPY	5,101,150	34,607
Japan	0.400%	6/20/33	JPY	14,355,600	87,748
Japan	1.700%	6/20/33	JPY	1,294,250	8,847

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	1.700%	6/20/33	JPY	6,138,450	41,959
Japan	0.800%	9/20/33	JPY	15,960,050	100,901
Japan	1.700%	9/20/33	JPY	7,838,600	53,577
Japan	0.600%	12/20/33	JPY	25,250,000	156,316
Japan	0.700%	12/20/33	JPY	1,000,000	6,243
Japan	1.600%	12/20/33	JPY	7,503,300	50,820
Japan	2.000%	12/20/33	JPY	256,200	1,796
Japan	0.800%	3/20/34	JPY	10,000,000	62,973
Japan	1.500%	3/20/34	JPY	5,500,000	36,902
Japan	2.400%	3/20/34	JPY	1,895,900	13,744
Japan	1.500%	6/20/34	JPY	8,276,150	55,479
Japan	2.500%	6/20/34	JPY	1,031,450	7,546
Japan	1.400%	9/20/34	JPY	11,128,950	73,813
Japan	2.500%	9/20/34	JPY	1,004,950	7,358
Japan	1.200%	12/20/34	JPY	9,566,650	62,147
Japan	2.400%	12/20/34	JPY	1,178,550	8,560
Japan	1.200%	3/20/35	JPY	10,380,300	67,307
Japan	2.300%	3/20/35	JPY	1,281,000	9,225
Japan	1.300%	6/20/35	JPY	7,640,850	49,978
Japan	2.300%	6/20/35	JPY	1,834,450	13,217
Japan	1.200%	9/20/35	JPY	9,898,000	63,981
Japan	2.500%	9/20/35	JPY	512,400	3,765
Japan	1.000%	12/20/35	JPY	9,160,050	57,845
Japan	2.300%	12/20/35	JPY	1,286,150	9,279
Japan	0.400%	3/20/36	JPY	7,084,800	41,609
Japan	2.500%	3/20/36	JPY	1,131,400	8,325
Japan	0.200%	6/20/36	JPY	6,397,900	36,503
Japan	2.500%	6/20/36	JPY	2,242,950	16,507
Japan	0.500%	9/20/36	JPY	13,247,850	78,107
Japan	2.500%	9/20/36	JPY	307,400	2,263
Japan	0.600%	12/20/36	JPY	9,445,400	56,181
Japan	2.300%	12/20/36	JPY	414,050	2,988
Japan	0.700%	3/20/37	JPY	8,555,500	51,348
Japan	2.400%	3/20/37	JPY	1,851,850	13,502
Japan	0.600%	6/20/37	JPY	9,009,250	53,163
Japan	0.600%	9/20/37	JPY	9,083,150	53,390
Japan	2.500%	9/20/37	JPY	1,688,650	12,434
Japan	0.600%	12/20/37	JPY	9,556,950	55,924
Japan	0.500%	3/20/38	JPY	9,975,050	57,309
Japan	2.500%	3/20/38	JPY	3,134,700	23,073
Japan	0.500%	6/20/38	JPY	12,818,600	73,316
Japan	0.700%	9/20/38	JPY	8,771,800	51,369
Japan	2.400%	9/20/38	JPY	2,572,400	18,701
Japan	0.500%	12/20/38	JPY	9,840,450	55,744
Japan	0.400%	3/20/39	JPY	11,564,900	64,187
Japan	2.300%	3/20/39	JPY	4,549,950	32,629
Japan	0.300%	6/20/39	JPY	12,202,400	66,298
Japan	0.300%	9/20/39	JPY	11,042,900	59,684
Japan	2.200%	9/20/39	JPY	5,874,850	41,525
Japan	0.300%	12/20/39	JPY	12,164,800	65,356
Japan	0.400%	3/20/40	JPY	12,734,200	69,210
Japan	2.300%	3/20/40	JPY	6,626,850	47,337
Japan	0.400%	6/20/40	JPY	13,434,450	72,622
Japan	0.400%	9/20/40	JPY	16,126,800	86,705
Japan	2.000%	9/20/40	JPY	9,206,700	63,096
Japan	0.500%	12/20/40	JPY	12,647,250	68,811
Japan	0.500%	3/20/41	JPY	12,665,650	68,625
Japan	2.200%	3/20/41	JPY	8,298,700	58,262
Japan	0.400%	6/20/41	JPY	15,576,750	82,493
Japan	0.500%	9/20/41	JPY	14,202,750	76,220
Japan	2.000%	9/20/41	JPY	9,308,600	63,436
Japan	0.500%	12/20/41	JPY	14,586,400	77,891
Japan	0.800%	3/20/42	JPY	14,733,450	82,687
Japan	2.000%	3/20/42	JPY	9,454,450	64,247
Japan	0.900%	6/20/42	JPY	13,214,000	75,201
Japan	1.100%	9/20/42	JPY	11,040,000	64,839
Japan	1.900%	9/20/42	JPY	12,001,050	80,174

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
	Japan	1.400%	12/20/42	JPY	10,360,000	63,827
	Japan	1.100%	3/20/43	JPY	9,770,000	56,983
	Japan	1.800%	3/20/43	JPY	8,454,750	55,427
	Japan	1.100%	6/20/43	JPY	11,218,150	65,190
	Japan	1.900%	6/20/43	JPY	6,397,750	42,493
	Japan	1.500%	9/20/43	JPY	12,446,350	77,244
	Japan	1.800%	9/20/43	JPY	5,721,800	37,313
	Japan	1.300%	12/20/43	JPY	10,500,000	62,796
	Japan	1.700%	12/20/43	JPY	5,589,800	35,775
	Japan	1.600%	3/20/44	JPY	3,500,000	22,017
	Japan	1.700%	3/20/44	JPY	5,446,700	34,814
	Japan	1.700%	6/20/44	JPY	4,962,200	31,643
	Japan	1.700%	9/20/44	JPY	5,165,800	32,895
	Japan	1.500%	12/20/44	JPY	2,986,800	18,332
	Japan	1.500%	3/20/45	JPY	5,954,900	36,468
	Japan	1.600%	6/20/45	JPY	3,205,100	19,954
	Japan	1.400%	9/20/45	JPY	2,165,500	12,967
	Japan	1.400%	12/20/45	JPY	5,272,150	31,509
	Japan	0.800%	3/20/46	JPY	7,112,650	37,501
	Japan	0.300%	6/20/46	JPY	4,482,000	20,944
	Japan	0.500%	9/20/46	JPY	6,327,950	30,917
	Japan	0.600%	12/20/46	JPY	4,607,150	22,951
	Japan	0.800%	3/20/47	JPY	5,138,400	26,728
	Japan	0.800%	6/20/47	JPY	5,115,400	26,515
	Japan	0.800%	9/20/47	JPY	5,227,600	27,005
	Japan	0.800%	12/20/47	JPY	6,082,550	31,335
	Japan	0.800%	3/20/48	JPY	5,883,300	30,180
	Japan	2.400%	3/20/48	JPY	1,209,950	8,583
	Japan	0.700%	6/20/48	JPY	8,692,400	43,324
	Japan	0.900%	9/20/48	JPY	4,863,500	25,343
	Japan	0.700%	12/20/48	JPY	6,466,600	31,983
	Japan	0.500%	3/20/49	JPY	6,526,050	30,499
6	Japan	2.200%	3/20/49	JPY	1,632,650	11,141
6	Japan	0.400%	6/20/49	JPY	7,198,550	32,568
6	Japan	0.400%	9/20/49	JPY	7,946,200	35,777
6	Japan	0.400%	12/20/49	JPY	8,540,250	38,251
6	Japan	0.400%	3/20/50	JPY	7,362,550	32,799
6	Japan	2.200%	3/20/50	JPY	1,597,800	10,856
6	Japan	0.600%	6/20/50	JPY	9,658,350	45,327
6	Japan	0.600%	9/20/50	JPY	10,050,000	46,986
6	Japan	0.700%	12/20/50	JPY	10,875,450	52,049
6	Japan	0.700%	3/20/51	JPY	10,403,400	49,638
6	Japan	2.200%	3/20/51	JPY	2,574,950	17,425
6	Japan	0.700%	6/20/51	JPY	9,096,800	43,213
6	Japan	0.700%	9/20/51	JPY	10,410,300	49,289
6	Japan	0.700%	12/20/51	JPY	11,380,100	53,682
6	Japan	1.000%	3/20/52	JPY	9,784,000	50,019
6	Japan	2.000%	3/20/52	JPY	6,967,350	45,168
6	Japan	1.300%	6/20/52	JPY	9,711,000	53,532
6	Japan	1.400%	9/20/52	JPY	8,755,000	49,427
6	Japan	1.600%	12/20/52	JPY	7,884,550	46,623
6	Japan	1.400%	3/20/53	JPY	9,692,950	54,576
6	Japan	1.900%	3/20/53	JPY	3,782,450	23,946
6	Japan	1.200%	6/20/53	JPY	10,837,000	57,942
6	Japan	1.800%	9/20/53	JPY	9,501,000	58,677
6	Japan	1.600%	12/20/53	JPY	9,600,000	56,526
6	Japan	1.700%	3/20/54	JPY	3,676,550	22,138
6	Japan	1.800%	3/20/54	JPY	4,000,000	24,695
6	Japan	1.400%	3/20/55	JPY	4,276,950	23,774
6	Japan	0.400%	3/20/56	JPY	8,666,050	34,893
6	Japan	0.900%	3/20/57	JPY	8,575,400	40,536
6	Japan	0.800%	3/20/58	JPY	8,618,300	38,986
6	Japan	0.500%	3/20/59	JPY	9,807,450	39,121
6	Japan	0.500%	3/20/60	JPY	14,134,450	55,484
6	Japan	0.700%	3/20/61	JPY	13,787,800	57,759
6	Japan	1.000%	3/20/62	JPY	13,232,700	61,139
6	Japan	1.300%	3/20/63	JPY	14,379,000	72,748

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
Japan Bank for International Cooperation	3.125%	2/15/28	EUR	3,500	3,704
Japan Expressway Holding and Debt Repayment Agency	0.509%	5/30/25	JPY	297,100	1,890
Japan Expressway Holding and Debt Repayment Agency	0.557%	7/31/25	JPY	7,100	45
Japan Expressway Holding and Debt Repayment Agency	0.440%	8/29/25	JPY	32,700	208
Japan Expressway Holding and Debt Repayment Agency	0.425%	9/30/25	JPY	204,000	1,297
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/30/26	JPY	384,700	2,440
Japan Expressway Holding and Debt Repayment Agency	0.145%	2/27/26	JPY	21,000	133
Japan Expressway Holding and Debt Repayment Agency	2.450%	3/19/26	JPY	190,000	1,251
Japan Expressway Holding and Debt Repayment Agency	0.020%	3/31/26	JPY	170,000	1,071
Japan Expressway Holding and Debt Repayment Agency	2.280%	4/20/27	JPY	30,000	200
Japan Expressway Holding and Debt Repayment Agency	0.140%	4/30/27	JPY	1,216,600	7,658
Japan Expressway Holding and Debt Repayment Agency	0.110%	5/31/27	JPY	5,600	35
Japan Expressway Holding and Debt Repayment Agency	0.130%	6/30/27	JPY	650,400	4,093
Japan Expressway Holding and Debt Repayment Agency	0.160%	7/30/27	JPY	500,000	3,147
Japan Expressway Holding and Debt Repayment Agency	0.155%	8/31/27	JPY	429,700	2,703
Japan Expressway Holding and Debt Repayment Agency	0.090%	9/30/27	JPY	1,521,300	9,544
Japan Expressway Holding and Debt Repayment Agency	2.340%	10/20/27	JPY	640,000	4,322
Japan Expressway Holding and Debt Repayment Agency	0.170%	10/29/27	JPY	614,800	3,866
Japan Expressway Holding and Debt Repayment Agency	0.160%	11/30/27	JPY	307,500	1,932
Japan Expressway Holding and Debt Repayment Agency	2.250%	12/20/27	JPY	40,000	269
Japan Expressway Holding and Debt Repayment Agency	0.185%	1/31/28	JPY	379,400	2,384
Japan Expressway Holding and Debt Repayment Agency	0.155%	5/31/28	JPY	100,000	626
Japan Expressway Holding and Debt Repayment Agency	2.420%	6/20/28	JPY	750,000	5,118
Japan Expressway Holding and Debt Repayment Agency	0.150%	6/30/28	JPY	500,000	3,129
Japan Expressway Holding and Debt Repayment Agency	0.135%	7/31/28	JPY	1,000,000	6,251
Japan Expressway Holding and Debt Repayment Agency	2.370%	9/20/28	JPY	330,000	2,255
Japan Expressway Holding and Debt Repayment Agency	2.410%	4/20/29	JPY	620,000	4,273
Japan Expressway Holding and Debt Repayment Agency	2.100%	12/28/29	JPY	100,000	689
Japan Expressway Holding and Debt Repayment Agency	1.427%	7/31/34	JPY	200,000	1,325
Japan Expressway Holding and Debt Repayment Agency	1.338%	10/31/34	JPY	100,000	656
Japan Expressway Holding and Debt Repayment Agency	0.970%	1/31/35	JPY	1,000,000	6,309
Japan Expressway Holding and Debt Repayment Agency	1.240%	7/31/35	JPY	200,000	1,292
Japan Expressway Holding and Debt Repayment Agency	1.119%	10/31/35	JPY	300,000	1,911
Japan Expressway Holding and Debt Repayment Agency	0.934%	1/31/36	JPY	1,800,000	11,205
Japan Expressway Holding and Debt Repayment Agency	0.306%	4/30/36	JPY	100,000	576
Japan Expressway Holding and Debt Repayment Agency	0.149%	7/31/36	JPY	1,000,000	5,623
Japan Expressway Holding and Debt Repayment Agency	0.397%	10/31/36	JPY	100,000	577
Japan Expressway Holding and Debt Repayment Agency	0.591%	1/29/38	JPY	1,000,000	5,799
Japan Expressway Holding and Debt Repayment Agency	0.538%	5/31/38	JPY	400,000	2,288
Japan Expressway Holding and Debt Repayment Agency	0.543%	6/30/38	JPY	100,000	572
Japan Expressway Holding and Debt Repayment Agency	0.625%	8/31/38	JPY	300,000	1,729
Japan Expressway Holding and Debt Repayment Agency	0.500%	9/17/38	JPY	100,000	558
Japan Expressway Holding and Debt Repayment Agency	0.625%	9/30/38	JPY	800,000	4,604
Japan Expressway Holding and Debt Repayment Agency	0.500%	3/18/39	JPY	200,000	1,089
Japan Expressway Holding and Debt Repayment Agency	2.300%	2/29/40	JPY	100,000	710
Japan Expressway Holding and Debt Repayment Agency	2.960%	3/19/46	JPY	270,000	2,046
Japan Expressway Holding and Debt Repayment Agency	2.870%	12/20/46	JPY	70,000	523
Japan Expressway Holding and Debt Repayment Agency	2.700%	3/20/48	JPY	1,050,000	7,598
Japan Expressway Holding and Debt Repayment Agency	0.730%	4/30/48	JPY	100,000	497
Japan Expressway Holding and Debt Repayment Agency	0.686%	7/31/48	JPY	100,000	490
Japan Expressway Holding and Debt Repayment Agency	0.542%	5/31/49	JPY	300,000	1,394
Japan Expressway Holding and Debt Repayment Agency	0.297%	9/30/49	JPY	200,000	862
Japan Expressway Holding and Debt Repayment Agency	0.422%	12/28/49	JPY	500,000	2,223
Japan Expressway Holding and Debt Repayment Agency	0.306%	3/31/50	JPY	100,000	427
Japan Expressway Holding and Debt Repayment Agency	1.861%	3/19/55	JPY	1,220,000	7,335
Japan Expressway Holding and Debt Repayment Agency	1.866%	3/19/55	JPY	140,000	843
Japan Expressway Holding and Debt Repayment Agency	1.291%	3/19/57	JPY	50,000	254
Japan Finance Corp.	0.001%	10/17/25	JPY	380,000	2,400
Japan Finance Organization for Municipalities	0.484%	6/13/25	JPY	103,400	658
Japan Finance Organization for Municipalities	0.379%	12/12/25	JPY	300,000	1,905
Japan Finance Organization for Municipalities	0.320%	1/19/26	JPY	512,400	3,249
Japan Finance Organization for Municipalities	0.145%	2/16/26	JPY	46,000	291
Japan Finance Organization for Municipalities	0.020%	3/13/26	JPY	76,600	483
Japan Finance Organization for Municipalities	0.140%	4/16/27	JPY	128,000	806
Japan Finance Organization for Municipalities	0.110%	5/21/27	JPY	768,600	4,832
Japan Finance Organization for Municipalities	0.130%	6/14/27	JPY	600,000	3,773
Japan Finance Organization for Municipalities	2.320%	6/18/27	JPY	300,000	2,010

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan Finance Organization for Municipalities	0.160%	7/16/27	JPY	542,400	3,417
Japan Finance Organization for Municipalities	0.090%	9/17/27	JPY	100,000	627
Japan Finance Organization for Municipalities	0.170%	10/15/27	JPY	512,400	3,222
Japan Finance Organization for Municipalities	0.160%	11/15/27	JPY	1,024,800	6,440
Japan Finance Organization for Municipalities	0.155%	12/17/27	JPY	400,000	2,512
Japan Finance Organization for Municipalities	0.185%	1/21/28	JPY	1,024,800	6,440
Japan Finance Organization for Municipalities	0.195%	2/15/28	JPY	22,500	141
Japan Finance Organization for Municipalities	2.290%	4/25/28	JPY	290,000	1,965
Japan Finance Organization for Municipalities	2.290%	4/27/29	JPY	30,000	206
Japan Finance Organization for Municipalities	2.266%	8/28/29	JPY	100,000	688
Japan Finance Organization for Municipalities	2.220%	1/28/30	JPY	1,150,000	7,926
Japan Finance Organization for Municipalities	0.224%	3/28/31	JPY	900,000	5,336
Japan Finance Organization for Municipalities	0.160%	5/28/31	JPY	700,000	4,235
Japan Finance Organization for Municipalities	2.030%	6/27/31	JPY	90,000	619
Japan Finance Organization for Municipalities	0.681%	6/28/33	JPY	100,000	617
Japan Finance Organization for Municipalities	0.788%	8/26/33	JPY	200,000	1,244
Japan Finance Organization for Municipalities	2.950%	3/24/34	JPY	150,000	1,119
Japan Highway Public Corp.	2.660%	12/20/34	JPY	200,000	1,462
Japan Housing Finance Agency	0.040%	6/20/25	JPY	10,000	63
Japan Housing Finance Agency	0.060%	7/17/26	JPY	1,000,000	6,286
Japan Housing Finance Agency	0.075%	10/20/26	JPY	2,130,000	13,377
Japan Housing Finance Agency	0.547%	3/18/50	JPY	370,000	1,662
Kanagawa Prefecture	0.400%	6/20/41	JPY	100,000	523
Major Joint Local Government Bond	0.553%	5/23/25	JPY	2,613,200	16,633
Major Joint Local Government Bond	0.548%	6/25/25	JPY	1,332,200	8,481
Major Joint Local Government Bond	0.553%	7/25/25	JPY	637,200	4,059
Major Joint Local Government Bond	0.500%	8/25/25	JPY	819,900	5,217
Major Joint Local Government Bond	0.510%	9/25/25	JPY	1,112,200	7,060
Major Joint Local Government Bond	0.496%	11/25/25	JPY	512,400	3,260
Major Joint Local Government Bond	0.469%	12/25/25	JPY	2,613,200	16,604
Major Joint Local Government Bond	0.060%	8/25/26	JPY	22,500	142
Major Joint Local Government Bond	0.060%	10/23/26	JPY	14,900	94
Major Joint Local Government Bond	0.145%	12/25/26	JPY	1,690,900	10,654
Major Joint Local Government Bond	0.180%	1/25/27	JPY	1,583,300	9,983
Major Joint Local Government Bond	0.245%	2/25/27	JPY	871,000	5,495
Major Joint Local Government Bond	0.210%	3/25/27	JPY	998,100	6,296
Major Joint Local Government Bond	0.215%	10/25/27	JPY	406,100	2,553
Major Joint Local Government Bond	0.240%	2/25/28	JPY	245,400	1,543
Major Joint Local Government Bond	0.180%	4/25/28	JPY	2,920,700	18,310
Major Joint Local Government Bond	0.200%	5/25/28	JPY	456,000	2,859
Major Joint Local Government Bond	0.205%	6/23/28	JPY	536,000	3,360
Major Joint Local Government Bond	0.175%	7/25/28	JPY	22,800	143
Major Joint Local Government Bond	0.245%	8/25/28	JPY	267,500	1,678
Major Joint Local Government Bond	0.250%	9/25/28	JPY	698,100	4,377
Major Joint Local Government Bond	0.269%	10/25/28	JPY	93,400	586
Major Joint Local Government Bond	0.264%	11/24/28	JPY	100,000	627
Major Joint Local Government Bond	0.160%	1/25/29	JPY	825,000	5,139
Major Joint Local Government Bond	0.140%	2/22/29	JPY	820,000	5,100
Major Joint Local Government Bond	0.100%	4/25/29	JPY	1,878,900	11,646
Major Joint Local Government Bond	0.050%	9/25/29	JPY	25,600	158
Major Joint Local Government Bond	0.050%	10/25/29	JPY	1,000,000	6,157
Major Joint Local Government Bond	0.070%	11/22/29	JPY	1,872,100	11,531
Major Joint Local Government Bond	0.095%	2/25/30	JPY	15,300	94
Major Joint Local Government Bond	0.150%	6/25/30	JPY	512,400	3,155
Major Joint Local Government Bond	0.125%	8/23/30	JPY	225,500	1,384
Major Joint Local Government Bond	0.150%	9/25/30	JPY	75,100	461
Major Joint Local Government Bond	0.125%	10/25/30	JPY	1,749,400	10,716
Major Joint Local Government Bond	0.120%	11/25/30	JPY	33,200	203
Major Joint Local Government Bond	0.130%	1/24/31	JPY	500,000	3,055
Major Joint Local Government Bond	0.145%	2/25/31	JPY	1,368,800	8,364
Major Joint Local Government Bond	0.199%	4/25/31	JPY	90,100	552
Major Joint Local Government Bond	0.145%	6/25/31	JPY	375,800	2,287
Major Joint Local Government Bond	0.110%	12/25/31	JPY	1,000,000	6,032
Major Joint Local Government Bond	0.299%	4/23/32	JPY	3,763,200	22,948
Major Joint Local Government Bond	0.364%	7/23/32	JPY	250,000	1,528
Major Joint Local Government Bond	0.315%	8/25/32	JPY	250,000	1,521
Major Joint Local Government Bond	0.444%	10/25/32	JPY	1,000,000	6,139

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Major Joint Local Government Bond	0.765%	4/25/33	JPY	600,000	3,770
Major Joint Local Government Bond	0.590%	7/25/33	JPY	300,000	1,851
Major Joint Local Government Bond	0.778%	8/25/33	JPY	100,000	627
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	0.001%	5/29/26	JPY	400,000	2,518
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	0.225%	11/30/26	JPY	600,000	3,788
Osaka Prefecture	1.453%	9/26/34	JPY	140,000	927
Osaka Prefecture	0.366%	9/28/35	JPY	840,000	4,908
Osaka Prefecture	1.203%	9/28/35	JPY	900,000	5,766
Saitama Prefecture	2.290%	6/22/29	JPY	500,000	3,447
Tokyo Metropolitan Government	0.499%	6/20/25	JPY	384,300	2,445
Tokyo Metropolitan Government	0.533%	6/20/25	JPY	256,100	1,626
Tokyo Metropolitan Government	0.456%	9/19/25	JPY	256,100	1,628
Tokyo Metropolitan Government	0.475%	9/19/25	JPY	563,500	3,575
Tokyo Metropolitan Government	0.444%	12/19/25	JPY	343,300	2,182
Tokyo Metropolitan Government	0.075%	9/18/26	JPY	90,900	572
Tokyo Metropolitan Government	0.210%	3/19/27	JPY	1,024,800	6,464
Tokyo Metropolitan Government	0.040%	6/20/29	JPY	819,900	5,060
Tokyo Metropolitan Government	2.130%	6/20/29	JPY	100,000	684
Tokyo Metropolitan Government	0.095%	9/20/30	JPY	1,219,200	7,465
Tokyo Metropolitan Government	0.150%	12/20/30	JPY	811,700	4,975
Tokyo Metropolitan Government	0.080%	3/20/31	JPY	45,000	274
Tokyo Metropolitan Government	1.980%	6/20/31	JPY	180,000	1,241
Tokyo Metropolitan Government	1.293%	6/20/35	JPY	340,000	2,203
					10,667,717
Kazakhstan (0.0%)					
Republic of Kazakhstan	0.600%	9/30/26	EUR	812	805
³ Republic of Kazakhstan	0.600%	9/30/26	EUR	3,156	3,127
Republic of Kazakhstan	2.375%	11/9/28	EUR	2,387	2,448
³ Republic of Kazakhstan	1.500%	9/30/34	EUR	2,434	2,118
					8,498
Latvia (0.1%)					
Republic of Latvia	3.875%	3/25/27	EUR	7,659	8,268
Republic of Latvia	3.500%	1/17/28	EUR	23,407	25,104
Republic of Latvia	0.000%	1/24/29	EUR	17,000	15,644
Republic of Latvia	0.000%	3/17/31	EUR	10,983	9,229
					58,245
Lithuania (0.0%)					
Republic of Lithuania	2.125%	10/29/26	EUR	7,072	7,344
Republic of Lithuania	2.125%	6/1/32	EUR	26,805	25,712
Republic of Lithuania	3.875%	6/14/33	EUR	11,000	11,919
					44,975
Luxembourg (0.0%)					
Grand Duchy of Luxembourg	0.000%	3/24/31	EUR	14,000	12,191
Grand Duchy of Luxembourg	0.000%	9/14/32	EUR	25,000	20,828
Grand Duchy of Luxembourg	1.750%	5/25/42	EUR	7,500	6,399
					39,418
Malaysia (0.9%)					
Federation of Malaysia	3.955%	9/15/25	MYR	238,326	50,257
Federation of Malaysia	3.726%	3/31/26	MYR	112,915	23,741
Federation of Malaysia	4.392%	4/15/26	MYR	35,723	7,606
Federation of Malaysia	3.906%	7/15/26	MYR	118,643	25,033
Federation of Malaysia	3.900%	11/30/26	MYR	67,108	14,168
Federation of Malaysia	3.892%	3/15/27	MYR	373	79
Federation of Malaysia	3.422%	9/30/27	MYR	134,278	27,878
Federation of Malaysia	3.899%	11/16/27	MYR	49,502	10,447
Federation of Malaysia	3.519%	4/20/28	MYR	319,370	66,326
Federation of Malaysia	3.733%	6/15/28	MYR	130,850	27,370
Federation of Malaysia	3.871%	8/8/28	MYR	2,500	526
Federation of Malaysia	4.369%	10/31/28	MYR	144,150	30,953
Federation of Malaysia	4.504%	4/30/29	MYR	166,000	35,888
Federation of Malaysia	4.130%	7/9/29	MYR	94,390	20,044
Federation of Malaysia	3.885%	8/15/29	MYR	77,460	16,274
Federation of Malaysia	4.498%	4/15/30	MYR	71,702	15,508
Federation of Malaysia	3.465%	10/15/30	MYR	139,340	28,510
Federation of Malaysia	2.632%	4/15/31	MYR	32,034	6,195

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Federation of Malaysia	4.232%	6/30/31	MYR	10,562	2,252
Federation of Malaysia	4.127%	4/15/32	MYR	12,757	2,700
Federation of Malaysia	3.582%	7/15/32	MYR	170,000	34,631
Federation of Malaysia	4.193%	10/7/32	MYR	68,600	14,597
Federation of Malaysia	3.844%	4/15/33	MYR	103,536	21,453
Federation of Malaysia	4.724%	6/15/33	MYR	37,424	8,274
Federation of Malaysia	4.582%	8/30/33	MYR	13,950	3,054
Federation of Malaysia	4.642%	11/7/33	MYR	58,024	12,781
Federation of Malaysia	3.828%	7/5/34	MYR	108,288	22,340
Federation of Malaysia	4.119%	11/30/34	MYR	80,504	17,007
Federation of Malaysia	4.254%	5/31/35	MYR	54,605	11,666
Federation of Malaysia	3.447%	7/15/36	MYR	110,232	21,814
Federation of Malaysia	4.762%	4/7/37	MYR	23,781	5,324
Federation of Malaysia	4.893%	6/8/38	MYR	100,791	22,789
Federation of Malaysia	4.467%	9/15/39	MYR	75,715	16,517
Federation of Malaysia	3.757%	5/22/40	MYR	71,446	14,289
Federation of Malaysia	4.417%	9/30/41	MYR	104,838	22,694
Federation of Malaysia	4.696%	10/15/42	MYR	238,555	52,876
Federation of Malaysia	4.935%	9/30/43	MYR	9,096	2,083
Federation of Malaysia	4.736%	3/15/46	MYR	46,330	10,355
Federation of Malaysia	4.921%	7/6/48	MYR	58,178	13,341
Federation of Malaysia	4.638%	11/15/49	MYR	119,341	26,303
Federation of Malaysia	4.065%	6/15/50	MYR	93,261	18,817
Federation of Malaysia	5.357%	5/15/52	MYR	29,650	7,255
Federation of Malaysia	4.457%	3/31/53	MYR	105,000	22,492
					814,507
Mexico (0.9%)					
Mexican Bonos	5.750%	3/5/26	MXN	1,662,140	89,065
Mexican Bonos	7.000%	9/3/26	MXN	812,500	43,898
Mexican Bonos	5.500%	3/4/27	MXN	1,276,200	65,815
Mexican Bonos	7.500%	6/3/27	MXN	1,264,730	68,342
Mexican Bonos	8.500%	3/1/29	MXN	415,500	22,826
Mexican Bonos	8.500%	5/31/29	MXN	1,038,690	56,882
Mexican Bonos	7.750%	5/29/31	MXN	1,547,460	80,029
Mexican Bonos	7.500%	5/26/33	MXN	1,032,500	51,375
Mexican Bonos	7.750%	11/23/34	MXN	423,830	21,173
Mexican Bonos	8.000%	5/24/35	MXN	82,500	4,178
Mexican Bonos	10.000%	11/20/36	MXN	253,420	14,857
Mexican Bonos	8.500%	11/18/38	MXN	904,560	46,790
Mexican Bonos	7.750%	11/13/42	MXN	1,243,640	58,601
Mexican Bonos	8.000%	11/7/47	MXN	917,010	43,830
Mexican Bonos	8.000%	7/31/53	MXN	888,000	41,859
United Mexican States	1.625%	4/8/26	EUR	2,052	2,096
United Mexican States	1.350%	9/18/27	EUR	3,030	2,993
United Mexican States	1.750%	4/17/28	EUR	9,453	9,322
United Mexican States	3.625%	4/9/29	EUR	4,648	4,879
United Mexican States	1.125%	1/17/30	EUR	3,886	3,518
United Mexican States	2.375%	2/11/30	EUR	4,600	4,451
United Mexican States	3.375%	2/23/31	EUR	4,377	4,436
United Mexican States	4.490%	5/25/32	EUR	12,100	12,854
United Mexican States	2.250%	8/12/36	EUR	3,724	3,068
United Mexican States	2.875%	4/8/39	EUR	6,024	5,039
United Mexican States	3.000%	3/6/45	EUR	2,872	2,286
United Mexican States	2.125%	10/25/51	EUR	6,382	3,918
United Mexican States	5.625%	3/19/14	GBP	3,095	2,918
United Mexican States	4.000%	3/15/15	EUR	1,765	1,439
					772,737
Netherlands (1.6%)					
BNG Bank NV	0.250%	5/7/25	EUR	14,629	15,104
BNG Bank NV	3.250%	7/15/25	AUD	5,179	3,297
BNG Bank NV	1.000%	1/12/26	EUR	7,686	7,881
BNG Bank NV	0.125%	4/11/26	EUR	3,705	3,718
BNG Bank NV	3.250%	8/24/26	AUD	373	234
BNG Bank NV	0.625%	6/19/27	EUR	7,521	7,431
BNG Bank NV	3.500%	7/19/27	AUD	3,980	2,482
BNG Bank NV	0.750%	1/11/28	EUR	11,876	11,619

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (\$000)	Market Value* (\$000)
BNG Bank NV	3.300%	7/17/28	AUD	30,104	18,393
BNG Bank NV	5.200%	12/7/28	GBP	1,550	1,975
BNG Bank NV	0.100%	1/15/30	EUR	7,631	6,875
BNG Bank NV	1.375%	10/21/30	EUR	3,074	2,941
BNG Bank NV	0.000%	1/20/31	EUR	12,500	10,817
BNG Bank NV	0.250%	1/12/32	EUR	5,900	5,061
BNG Bank NV	1.875%	7/13/32	EUR	6,000	5,825
BNG Bank NV	3.000%	1/11/33	EUR	15,000	15,817
BNG Bank NV	0.125%	4/19/33	EUR	7,636	6,241
BNG Bank NV	2.750%	1/11/34	EUR	10,000	10,302
BNG Bank NV	0.125%	7/9/35	EUR	34,808	26,575
BNG Bank NV	0.875%	10/17/35	EUR	2,543	2,117
BNG Bank NV	0.875%	10/24/36	EUR	9,300	7,499
BNG Bank NV	0.250%	11/22/36	EUR	9,300	6,849
BNG Bank NV	1.250%	3/30/37	EUR	9,300	7,765
BNG Bank NV	1.500%	3/29/38	EUR	1,545	1,308
BNG Bank NV	1.500%	7/15/39	EUR	2,094	1,732
BNG Bank NV	0.805%	6/28/49	EUR	3,700	2,202
³ Kingdom of Netherlands	0.250%	7/15/25	EUR	54,952	56,531
³ Kingdom of Netherlands	0.000%	1/15/26	EUR	25,000	25,325
³ Kingdom of Netherlands	0.500%	7/15/26	EUR	31,742	32,068
³ Kingdom of Netherlands	0.000%	1/15/27	EUR	101,614	100,312
³ Kingdom of Netherlands	0.750%	7/15/27	EUR	91,458	91,370
³ Kingdom of Netherlands	0.750%	7/15/28	EUR	51,539	50,562
³ Kingdom of Netherlands	0.250%	7/15/29	EUR	41,217	38,654
³ Kingdom of Netherlands	2.500%	1/15/30	EUR	50,000	52,506
³ Kingdom of Netherlands	0.000%	7/15/30	EUR	65,169	58,696
³ Kingdom of Netherlands	0.000%	7/15/31	EUR	57,762	50,595
³ Kingdom of Netherlands	0.500%	7/15/32	EUR	46,987	41,711
³ Kingdom of Netherlands	2.500%	1/15/33	EUR	53,546	55,719
³ Kingdom of Netherlands	2.500%	7/15/33	EUR	35,000	36,287
³ Kingdom of Netherlands	2.500%	7/15/34	EUR	75,000	77,274
³ Kingdom of Netherlands	4.000%	1/15/37	EUR	63,551	75,228
³ Kingdom of Netherlands	0.000%	1/15/38	EUR	76,498	54,541
³ Kingdom of Netherlands	0.500%	1/15/40	EUR	34,720	25,741
³ Kingdom of Netherlands	3.750%	1/15/42	EUR	55,786	65,849
³ Kingdom of Netherlands	3.250%	1/15/44	EUR	18,000	20,007
³ Kingdom of Netherlands	2.750%	1/15/47	EUR	71,146	73,881
^{3,6} Kingdom of Netherlands	0.000%	1/15/52	EUR	95,318	47,130
^{3,6} Kingdom of Netherlands	2.000%	1/15/54	EUR	30,000	26,379
Nederlandse Waterschapsbank NV	3.400%	7/22/25	AUD	1,770	1,128
Nederlandse Waterschapsbank NV	0.250%	12/15/25	GBP	8,398	9,730
Nederlandse Waterschapsbank NV	3.150%	9/2/26	AUD	4,560	2,851
Nederlandse Waterschapsbank NV	0.000%	11/16/26	EUR	12,782	12,584
Nederlandse Waterschapsbank NV	3.250%	3/9/27	EUR	5,087	5,424
Nederlandse Waterschapsbank NV	1.000%	3/1/28	EUR	3,092	3,039
Nederlandse Waterschapsbank NV	3.450%	7/17/28	AUD	2,030	1,248
Nederlandse Waterschapsbank NV	3.300%	5/2/29	AUD	22,290	13,414
Nederlandse Waterschapsbank NV	0.500%	4/29/30	EUR	2,700	2,473
Nederlandse Waterschapsbank NV	0.000%	9/8/31	EUR	11,700	9,992
Nederlandse Waterschapsbank NV	3.000%	9/11/31	EUR	3,000	3,184
Nederlandse Waterschapsbank NV	0.250%	1/19/32	EUR	21,800	18,736
Nederlandse Waterschapsbank NV	5.375%	6/7/32	GBP	5,124	6,699
Nederlandse Waterschapsbank NV	1.250%	5/27/36	EUR	9,287	7,926
Nederlandse Waterschapsbank NV	0.000%	2/16/37	EUR	28,800	20,305
Nederlandse Waterschapsbank NV	1.500%	6/15/39	EUR	2,543	2,119
Nederlandse Waterschapsbank NV	0.750%	10/4/41	EUR	10,000	6,927
					1,476,205
New Zealand (0.4%)					
Auckland Council	3.500%	3/9/26	AUD	300	189
Auckland Council	0.125%	9/26/29	EUR	1,501	1,354
Housing New Zealand Ltd.	3.360%	6/12/25	NZD	5,390	3,102
Housing New Zealand Ltd.	2.247%	10/5/26	NZD	13,510	7,428
Housing New Zealand Ltd.	2.183%	4/24/30	NZD	3,720	1,850
Housing New Zealand Ltd.	1.534%	9/10/35	NZD	3,720	1,442
New Zealand	0.500%	5/15/26	NZD	58,240	31,393
New Zealand	4.500%	4/15/27	NZD	76,170	44,494

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
New Zealand	0.250%	5/15/28	NZD	68,981	33,970
New Zealand	3.000%	4/20/29	NZD	43,255	23,525
New Zealand	4.500%	5/15/30	NZD	29,278	16,995
New Zealand	1.500%	5/15/31	NZD	51,269	24,311
New Zealand	2.000%	5/15/32	NZD	48,164	23,037
New Zealand	3.500%	4/14/33	NZD	65,482	34,776
New Zealand	4.250%	5/15/34	NZD	32,000	17,860
New Zealand	2.750%	4/15/37	NZD	39,636	18,258
New Zealand	1.750%	5/15/41	NZD	29,092	10,540
New Zealand	2.750%	5/15/51	NZD	15,397	5,891
New Zealand	5.000%	5/15/54	NZD	15,000	8,595
New Zealand Local Government Funding Agency Bond	1.500%	4/15/26	NZD	5,097	2,790
New Zealand Local Government Funding Agency Bond	4.500%	4/15/27	NZD	1,016	586
New Zealand Local Government Funding Agency Bond	2.250%	5/15/28	NZD	20,000	10,533
New Zealand Local Government Funding Agency Bond	1.500%	4/20/29	NZD	14,855	7,341
New Zealand Local Government Funding Agency Bond	3.500%	4/14/33	NZD	7,381	3,733
					333,993
Norway (0.2%)					
³ Kingdom of Norway	1.500%	2/19/26	NOK	66,343	5,714
³ Kingdom of Norway	1.750%	2/17/27	NOK	78,080	6,632
³ Kingdom of Norway	2.000%	4/26/28	NOK	102,066	8,570
³ Kingdom of Norway	1.750%	9/6/29	NOK	182,140	14,778
³ Kingdom of Norway	1.375%	8/19/30	NOK	554,802	43,235
³ Kingdom of Norway	1.250%	9/17/31	NOK	221,910	16,714
³ Kingdom of Norway	3.000%	8/15/33	NOK	203,269	17,105
³ Kingdom of Norway	3.625%	4/13/34	NOK	167,872	14,848
³ Kingdom of Norway	3.500%	10/6/42	NOK	110,000	9,747
Kommunalbanken A/S	4.250%	7/16/25	AUD	632	407
Kommunalbanken A/S	0.625%	4/20/26	EUR	4,090	4,133
Kommunalbanken A/S	0.600%	6/1/26	AUD	9,300	5,529
Kommunalbanken A/S	3.000%	12/9/26	AUD	4,592	2,847
Kommunalbanken A/S	0.875%	5/24/27	EUR	14,748	14,648
Kommunalbanken A/S	3.400%	7/24/28	AUD	4,080	2,496
Kommunalbanken A/S	0.050%	10/24/29	EUR	4,758	4,304
Kommunalbanken A/S	5.250%	4/18/34	AUD	4,500	2,932
					174,639
Peru (0.2%)					
Republic of Peru	2.750%	1/30/26	EUR	7,182	7,471
Republic of Peru	8.200%	8/12/26	PEN	24,640	6,924
Republic of Peru	6.350%	8/12/28	PEN	40,280	10,879
Republic of Peru	5.940%	2/12/29	PEN	61,875	16,327
Republic of Peru	3.750%	3/1/30	EUR	996	1,039
Republic of Peru	6.950%	8/12/31	PEN	64,725	17,192
Republic of Peru	6.150%	8/12/32	PEN	61,596	15,303
Republic of Peru	1.250%	3/11/33	EUR	4,699	3,892
³ Republic of Peru	7.300%	8/12/33	PEN	57,680	15,164
Republic of Peru	5.400%	8/12/34	PEN	49,943	11,379
Republic of Peru	1.950%	11/17/36	EUR	4,339	3,461
Republic of Peru	6.900%	8/12/37	PEN	66,230	16,699
Republic of Peru	5.350%	8/12/40	PEN	33,749	7,133
Republic of Peru	6.850%	2/12/42	PEN	14,330	3,548
Republic of Peru	6.714%	2/12/55	PEN	8,125	1,950
					138,361
Philippines (0.0%)					
Republic of Philippines	0.875%	5/17/27	EUR	4,013	3,904
Republic of Philippines	0.700%	2/3/29	EUR	2,599	2,397
Republic of Philippines	1.200%	4/28/33	EUR	4,613	3,917
Republic of Philippines	1.750%	4/28/41	EUR	4,659	3,477
					13,695
Poland (0.6%)					
Bank Gospodarstwa Krajowego	1.375%	6/1/25	EUR	5,145	5,324
Bank Gospodarstwa Krajowego	1.750%	5/6/26	EUR	2,094	2,137
Bank Gospodarstwa Krajowego	1.625%	4/30/28	EUR	2,615	2,553
Bank Gospodarstwa Krajowego	0.375%	10/13/28	EUR	4,300	3,919
Bank Gospodarstwa Krajowego	3.000%	5/30/29	EUR	2,500	2,563
Bank Gospodarstwa Krajowego	2.000%	6/1/30	EUR	394	375

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bank Gospodarstwa Krajowego	0.500%	7/8/31	EUR	1,250	1,043
Bank Gospodarstwa Krajowego	4.000%	3/13/32	EUR	23,200	24,625
Bank Gospodarstwa Krajowego	5.125%	2/22/33	EUR	4,645	5,320
Republic of Poland	3.250%	7/25/25	PLN	66,853	16,096
Republic of Poland	1.500%	9/9/25	EUR	2,561	2,651
Republic of Poland	1.500%	1/19/26	EUR	24,494	25,177
Republic of Poland	2.500%	7/25/26	PLN	82,417	19,135
Republic of Poland	1.125%	8/7/26	EUR	1,794	1,824
Republic of Poland	0.250%	10/25/26	PLN	135,172	29,476
Republic of Poland	0.875%	5/10/27	EUR	16,806	16,749
Republic of Poland	3.750%	5/25/27	PLN	314,144	73,894
Republic of Poland	2.500%	7/25/27	PLN	79,101	17,852
Republic of Poland	1.375%	10/22/27	EUR	2,075	2,084
Republic of Poland	2.750%	4/25/28	PLN	134,365	29,944
Republic of Poland	7.500%	7/25/28	PLN	117,566	31,033
Republic of Poland	5.750%	4/25/29	PLN	13,192	3,274
Republic of Poland	2.750%	10/25/29	PLN	65,316	14,016
Republic of Poland	1.750%	4/25/32	PLN	536,810	99,483
Republic of Poland	2.750%	5/25/32	EUR	7,643	7,661
Republic of Poland	3.875%	2/14/33	EUR	42	46
Republic of Poland	6.000%	10/25/33	PLN	213,666	53,619
Republic of Poland	3.625%	1/11/34	EUR	4,503	4,727
Republic of Poland	5.000%	10/25/34	PLN	47,960	11,136
Republic of Poland	2.375%	1/18/36	EUR	6,821	6,247
Republic of Poland	4.250%	2/14/43	EUR	6,990	7,528
Republic of Poland	2.000%	10/25/46	EUR	225	173
Republic of Poland	4.000%	4/25/47	PLN	32,636	6,239
					527,923
Portugal (0.6%)					
³ Portugal Obrigacoes do Tesouro OT	4.125%	4/14/27	EUR	51,893	57,353
³ Portugal Obrigacoes do Tesouro OT	0.700%	10/15/27	EUR	44,950	44,669
³ Portugal Obrigacoes do Tesouro OT	2.125%	10/17/28	EUR	25,000	25,984
³ Portugal Obrigacoes do Tesouro OT	1.950%	6/15/29	EUR	125,692	128,793
³ Portugal Obrigacoes do Tesouro OT	0.475%	10/18/30	EUR	38,430	35,325
³ Portugal Obrigacoes do Tesouro OT	0.300%	10/17/31	EUR	30,062	26,512
³ Portugal Obrigacoes do Tesouro OT	1.650%	7/16/32	EUR	51,521	49,606
³ Portugal Obrigacoes do Tesouro OT	2.250%	4/18/34	EUR	6,507	6,415
³ Portugal Obrigacoes do Tesouro OT	2.875%	10/20/34	EUR	53,941	55,797
³ Portugal Obrigacoes do Tesouro OT	0.900%	10/12/35	EUR	22,037	18,285
³ Portugal Obrigacoes do Tesouro OT	4.100%	4/15/37	EUR	8,556	9,840
³ Portugal Obrigacoes do Tesouro OT	3.500%	6/18/38	EUR	19,000	20,408
³ Portugal Obrigacoes do Tesouro OT	1.150%	4/11/42	EUR	20,990	15,454
³ Portugal Obrigacoes do Tesouro OT	4.100%	2/15/45	EUR	17,266	19,758
					514,199
Romania (0.4%)					
Romania	2.750%	10/29/25	EUR	8,652	9,056
Romania	3.500%	11/25/25	RON	54,750	11,308
³ Romania	2.750%	2/26/26	EUR	1,906	1,987
Romania	3.250%	6/24/26	RON	49,260	9,980
Romania	5.000%	9/27/26	EUR	3,980	4,341
³ Romania	2.000%	12/8/26	EUR	1,869	1,895
Romania	2.375%	4/19/27	EUR	11,048	11,204
Romania	7.200%	5/31/27	RON	60,590	13,290
Romania	5.800%	7/26/27	RON	116,950	24,676
Romania	2.500%	10/25/27	RON	150,000	28,423
³ Romania	2.125%	3/7/28	EUR	2,708	2,644
Romania	2.125%	3/7/28	EUR	19,646	19,181
Romania	2.875%	5/26/28	EUR	17,178	17,137
Romania	5.500%	9/18/28	EUR	481	524
Romania	8.750%	10/30/28	RON	79,560	18,481
Romania	4.850%	7/25/29	RON	50,000	9,911
Romania	6.625%	9/27/29	EUR	2,380	2,725
Romania	1.375%	12/2/29	EUR	5,755	5,035
Romania	2.500%	2/8/30	EUR	3,587	3,338
³ Romania	3.624%	5/26/30	EUR	1,598	1,563
Romania	3.624%	5/26/30	EUR	25,320	24,757

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
3	Romania	1.750%	7/13/30	EUR	4,366	3,778
	Romania	1.750%	7/13/30	EUR	7,768	6,722
	Romania	5.375%	3/22/31	EUR	22,953	24,344
	Romania	7.350%	4/28/31	RON	64,000	14,156
3	Romania	2.124%	7/16/31	EUR	2,208	1,896
	Romania	6.700%	2/25/32	RON	104,000	22,128
	Romania	8.250%	9/29/32	RON	31,800	7,379
3	Romania	2.000%	4/14/33	EUR	1,892	1,518
	Romania	6.375%	9/18/33	EUR	7,800	8,732
3	Romania	3.750%	2/7/34	EUR	2,148	1,964
	Romania	3.750%	2/7/34	EUR	5,136	4,696
	Romania	3.875%	10/29/35	EUR	7,467	6,701
	Romania	4.250%	4/28/36	RON	159,810	26,818
	Romania	4.125%	3/11/39	EUR	1,536	1,354
3	Romania	2.750%	4/14/41	EUR	4,774	3,349
	Romania	2.750%	4/14/41	EUR	1,662	1,166
3	Romania	2.875%	4/13/42	EUR	2,728	1,912
3	Romania	4.625%	4/3/49	EUR	4,347	3,862
	Romania	4.625%	4/3/49	EUR	5,124	4,552
3	Romania	3.375%	1/28/50	EUR	5,124	3,673
						372,156
Saudi Arabia (0.0%)						
	Kingdom of Saudi Arabia	0.750%	7/9/27	EUR	5,087	4,955
	Kingdom of Saudi Arabia	0.625%	3/3/30	EUR	7,682	6,881
	Kingdom of Saudi Arabia	2.000%	7/9/39	EUR	7,411	5,957
						17,793
Singapore (0.5%)						
	Housing & Development Board	2.495%	3/11/26	SGD	750	538
	Housing & Development Board	2.035%	9/16/26	SGD	4,500	3,184
	Housing & Development Board	2.675%	1/22/29	SGD	3,000	2,116
	Housing & Development Board	2.598%	10/30/29	SGD	2,750	1,922
	Housing & Development Board	3.995%	12/6/29	SGD	23,500	17,611
	Housing & Development Board	3.080%	5/31/30	SGD	7,250	5,185
	Housing & Development Board	2.545%	7/4/31	SGD	1,250	860
	Housing & Development Board	1.865%	7/21/33	SGD	3,500	2,229
	Republic of Singapore	2.375%	6/1/25	SGD	50,020	36,150
	Republic of Singapore	0.500%	11/1/25	SGD	29,939	20,954
	Republic of Singapore	2.125%	6/1/26	SGD	53,028	37,765
	Republic of Singapore	1.250%	11/1/26	SGD	27,394	19,006
	Republic of Singapore	3.500%	3/1/27	SGD	53,448	39,198
	Republic of Singapore	2.875%	9/1/27	SGD	18,200	13,097
	Republic of Singapore	2.625%	5/1/28	SGD	31,923	22,681
	Republic of Singapore	2.875%	8/1/28	SGD	20,000	14,329
	Republic of Singapore	3.000%	4/1/29	SGD	20,000	14,393
	Republic of Singapore	2.875%	7/1/29	SGD	25,646	18,284
	Republic of Singapore	2.875%	9/1/30	SGD	47,004	33,269
	Republic of Singapore	1.625%	7/1/31	SGD	25,300	16,358
	Republic of Singapore	2.625%	8/1/32	SGD	22,000	15,143
	Republic of Singapore	3.375%	9/1/33	SGD	30,104	21,884
	Republic of Singapore	2.250%	8/1/36	SGD	34,254	22,071
	Republic of Singapore	2.375%	7/1/39	SGD	17,768	11,363
	Republic of Singapore	2.750%	4/1/42	SGD	29,124	19,331
	Republic of Singapore	2.750%	3/1/46	SGD	31,282	20,466
	Republic of Singapore	1.875%	3/1/50	SGD	26,878	14,519
	Republic of Singapore	1.875%	10/1/51	SGD	22,893	12,307
	Republic of Singapore	3.000%	8/1/72	SGD	20,000	13,504
						469,717
Slovakia (0.2%)						
	Slovak Republic	0.250%	5/14/25	EUR	12,343	12,691
	Slovak Republic	0.625%	5/22/26	EUR	6,661	6,720
	Slovak Republic	1.375%	1/21/27	EUR	10,863	10,994
	Slovak Republic	0.750%	4/9/30	EUR	8,109	7,418
	Slovak Republic	1.000%	5/14/32	EUR	1,199	1,053
	Slovak Republic	4.000%	10/19/32	EUR	9,500	10,430
	Slovak Republic	3.625%	6/8/33	EUR	10,000	10,681
	Slovak Republic	3.750%	3/6/34	EUR	26,537	28,231

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	32,535
Slovak Republic	0.375%	4/21/36	EUR	4,613	3,286
Slovak Republic	1.875%	3/9/37	EUR	5,200	4,446
Slovak Republic	4.000%	2/23/43	EUR	9,981	10,644
Slovak Republic	2.000%	10/17/47	EUR	11,595	8,629
Slovak Republic	2.250%	6/12/68	EUR	12,923	9,112
					156,870
Slovenia (0.1%)					
Republic of Slovenia	1.250%	3/22/27	EUR	7,173	7,276
Republic of Slovenia	1.000%	3/6/28	EUR	17,933	17,727
Republic of Slovenia	1.188%	3/14/29	EUR	5,124	5,044
Republic of Slovenia	0.275%	1/14/30	EUR	7,686	7,075
Republic of Slovenia	0.000%	2/12/31	EUR	22,280	19,361
Republic of Slovenia	2.250%	3/3/32	EUR	29,681	29,743
Republic of Slovenia	3.000%	3/10/34	EUR	24,717	25,697
Republic of Slovenia	3.125%	8/7/45	EUR	5,124	5,131
Republic of Slovenia	0.488%	10/20/50	EUR	8,307	4,284
					121,338
South Korea (2.9%)					
Export-Import Bank of Korea	3.500%	6/7/26	EUR	4,433	4,706
Export-Import Bank of Korea	4.000%	6/7/27	AUD	530	331
Export-Import Bank of Korea	3.625%	6/7/30	EUR	3,810	4,099
Korea Development Bank	2.625%	9/8/27	EUR	5,000	5,171
³ Korea Housing Finance Corp.	0.010%	2/5/25	EUR	2,543	2,637
Korea Housing Finance Corp.	0.010%	2/5/25	EUR	24,979	25,907
Korea Housing Finance Corp.	0.010%	7/7/25	EUR	7,457	7,621
³ Korea Housing Finance Corp.	0.010%	6/29/26	EUR	6,542	6,463
Korea Housing Finance Corp.	1.963%	7/19/26	EUR	14,400	14,826
Korea Treasury Bond	3.250%	3/10/26	KRW	63,000,000	45,363
Republic of Korea	2.250%	6/10/25	KRW	79,000,000	56,390
Republic of Korea	3.125%	6/10/25	KRW	45,000,000	32,428
Republic of Korea	1.125%	9/10/25	KRW	92,500,000	64,834
Republic of Korea	0.000%	9/16/25	EUR	6,298	6,377
Republic of Korea	2.250%	12/10/25	KRW	30,000,000	21,280
Republic of Korea	4.250%	12/10/25	KRW	110,000,000	80,488
Republic of Korea	1.250%	3/10/26	KRW	102,500,000	71,154
Republic of Korea	5.750%	3/10/26	KRW	14,000,000	10,529
Republic of Korea	1.875%	6/10/26	KRW	72,000,000	50,355
Republic of Korea	1.750%	9/10/26	KRW	57,500,000	39,935
Republic of Korea	1.500%	12/10/26	KRW	70,000,000	48,095
Republic of Korea	3.875%	12/10/26	KRW	59,000,000	43,038
Republic of Korea	2.375%	3/10/27	KRW	110,000,000	77,071
Republic of Korea	5.250%	3/10/27	KRW	15,500,000	11,728
Republic of Korea	2.125%	6/10/27	KRW	75,000,000	52,007
Republic of Korea	3.125%	9/10/27	KRW	78,000,000	55,664
Republic of Korea	2.375%	12/10/27	KRW	45,000,000	31,259
Republic of Korea	3.250%	3/10/28	KRW	165,000,000	118,020
Republic of Korea	5.500%	3/10/28	KRW	20,000,000	15,465
Republic of Korea	2.625%	6/10/28	KRW	50,260,000	35,049
Republic of Korea	3.500%	9/10/28	KRW	42,000,000	30,286
Republic of Korea	2.375%	12/10/28	KRW	50,000,000	34,320
Republic of Korea	3.250%	3/10/29	KRW	36,000,000	25,639
Republic of Korea	1.875%	6/10/29	KRW	63,000,000	41,921
Republic of Korea	1.375%	12/10/29	KRW	75,000,000	48,208
Republic of Korea	5.500%	12/10/29	KRW	12,137,000	9,608
Republic of Korea	1.375%	6/10/30	KRW	94,000,000	59,709
Republic of Korea	1.500%	12/10/30	KRW	68,000,000	43,077
Republic of Korea	4.750%	12/10/30	KRW	28,000,000	21,572
Republic of Korea	2.000%	6/10/31	KRW	83,003,340	53,917
Republic of Korea	2.375%	12/10/31	KRW	55,000,000	36,495
Republic of Korea	4.000%	12/10/31	KRW	41,000,000	30,339
Republic of Korea	3.375%	6/10/32	KRW	45,000,000	31,877
Republic of Korea	4.250%	12/10/32	KRW	37,700,000	28,442
Republic of Korea	3.250%	6/10/33	KRW	52,000,000	36,413
Republic of Korea	3.750%	12/10/33	KRW	86,500,000	63,000
Republic of Korea	4.125%	12/10/33	KRW	25,000,000	18,753

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Korea	2.625%	9/10/35	KRW	49,000,000	32,086
Republic of Korea	1.500%	9/10/36	KRW	40,000,000	22,809
Republic of Korea	2.250%	9/10/37	KRW	20,000,000	12,362
Republic of Korea	2.375%	9/10/38	KRW	36,600,000	22,793
Republic of Korea	1.125%	9/10/39	KRW	26,800,000	13,742
Republic of Korea	1.500%	9/10/40	KRW	39,700,000	21,285
Republic of Korea	1.875%	9/10/41	KRW	31,000,000	17,464
Republic of Korea	3.250%	9/10/42	KRW	55,500,000	38,318
Republic of Korea	3.000%	12/10/42	KRW	59,500,000	39,622
Republic of Korea	3.875%	9/10/43	KRW	20,000,000	15,073
Republic of Korea	2.750%	12/10/44	KRW	57,990,000	36,952
Republic of Korea	2.000%	3/10/46	KRW	49,000,000	27,089
Republic of Korea	2.125%	3/10/47	KRW	62,955,000	35,416
Republic of Korea	2.625%	3/10/48	KRW	98,695,000	60,868
Republic of Korea	2.000%	3/10/49	KRW	91,360,000	49,374
Republic of Korea	1.500%	3/10/50	KRW	153,730,000	73,197
Republic of Korea	1.875%	3/10/51	KRW	174,845,380	90,502
Republic of Korea	2.500%	3/10/52	KRW	105,490,770	62,921
Republic of Korea	3.125%	9/10/52	KRW	63,000,000	42,445
Republic of Korea	3.250%	3/10/53	KRW	93,850,000	64,763
Republic of Korea	3.625%	9/10/53	KRW	64,000,000	47,382
Republic of Korea	3.250%	3/10/54	KRW	55,000,000	37,954
Republic of Korea	2.000%	9/10/68	KRW	35,697,000	17,172
Republic of Korea	1.625%	9/10/70	KRW	34,012,000	14,098
Republic of Korea	3.500%	9/10/72	KRW	19,850,000	14,391
					2,561,944
Spain (4.6%)					
Adif Alta Velocidad	0.950%	4/30/27	EUR	7,500	7,441
Adif Alta Velocidad	3.500%	7/30/28	EUR	3,300	3,520
Adif Alta Velocidad	3.250%	5/31/29	EUR	17,000	17,918
Adif Alta Velocidad	0.550%	10/31/31	EUR	4,000	3,422
Autonomous Community of Andalusia Spain	0.500%	4/30/31	EUR	22,546	19,661
Autonomous Community of Andalusia Spain	3.400%	4/30/34	EUR	10,000	10,466
Autonomous Community of Madrid Spain	4.300%	9/15/26	EUR	10,901	11,830
Autonomous Community of Madrid Spain	2.146%	4/30/27	EUR	8,710	8,972
Autonomous Community of Madrid Spain	1.773%	4/30/28	EUR	6,981	7,021
Autonomous Community of Madrid Spain	1.571%	4/30/29	EUR	10,248	10,080
Autonomous Community of Madrid Spain	2.080%	3/12/30	EUR	2,561	2,550
Autonomous Community of Madrid Spain	0.419%	4/30/30	EUR	2,021	1,820
Autonomous Community of Madrid Spain	0.420%	4/30/31	EUR	14,052	12,247
Autonomous Community of Madrid Spain	3.462%	4/30/34	EUR	10,000	10,589
Basque Government	0.850%	4/30/30	EUR	8,751	8,108
Basque Government	0.450%	4/30/32	EUR	7,813	6,658
Basque Government	3.500%	4/30/33	EUR	8,000	8,592
Instituto de Credito Oficial	0.000%	4/30/26	EUR	13,227	13,189
Kingdom of Spain	0.000%	5/31/25	EUR	165,081	169,722
Kingdom of Spain	0.000%	1/31/26	EUR	267,974	270,402
³ Kingdom of Spain	1.950%	4/30/26	EUR	53,054	55,206
Kingdom of Spain	2.800%	5/31/26	EUR	138,565	146,457
Kingdom of Spain	0.000%	1/31/27	EUR	240,792	235,922
³ Kingdom of Spain	1.500%	4/30/27	EUR	13,222	13,467
Kingdom of Spain	2.500%	5/31/27	EUR	55,000	57,579
³ Kingdom of Spain	0.800%	7/30/27	EUR	77,534	76,949
Kingdom of Spain	0.000%	1/31/28	EUR	266,032	253,492
³ Kingdom of Spain	1.400%	4/30/28	EUR	62,566	62,657
³ Kingdom of Spain	1.400%	7/30/28	EUR	61,318	61,222
³ Kingdom of Spain	5.150%	10/31/28	EUR	57,949	67,231
³ Kingdom of Spain	6.000%	1/31/29	EUR	41,740	50,311
³ Kingdom of Spain	1.450%	4/30/29	EUR	73,522	72,715
Kingdom of Spain	3.500%	5/31/29	EUR	80,000	86,803
Kingdom of Spain	0.800%	7/30/29	EUR	222,089	211,170
³ Kingdom of Spain	0.600%	10/31/29	EUR	100,000	93,556
³ Kingdom of Spain	0.500%	4/30/30	EUR	110,000	101,032
³ Kingdom of Spain	1.950%	7/30/30	EUR	100,000	99,909
³ Kingdom of Spain	1.250%	10/31/30	EUR	38,382	36,526
³ Kingdom of Spain	0.100%	4/30/31	EUR	98,000	84,975
³ Kingdom of Spain	0.500%	10/31/31	EUR	148,193	130,463

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
³ Kingdom of Spain	0.700%	4/30/32	EUR	81,585	71,814
Kingdom of Spain	5.750%	7/30/32	EUR	22,396	28,263
³ Kingdom of Spain	2.550%	10/31/32	EUR	81,027	82,084
³ Kingdom of Spain	3.150%	4/30/33	EUR	90,772	95,745
³ Kingdom of Spain	2.350%	7/30/33	EUR	17,219	17,012
³ Kingdom of Spain	3.550%	10/31/33	EUR	63,065	68,315
³ Kingdom of Spain	3.250%	4/30/34	EUR	233,642	246,460
³ Kingdom of Spain	1.850%	7/30/35	EUR	44,301	40,371
³ Kingdom of Spain	4.200%	1/31/37	EUR	32,343	36,908
³ Kingdom of Spain	0.850%	7/30/37	EUR	51,360	39,215
³ Kingdom of Spain	3.900%	7/30/39	EUR	96,165	105,098
³ Kingdom of Spain	4.900%	7/30/40	EUR	65,552	80,000
³ Kingdom of Spain	1.200%	10/31/40	EUR	61,751	45,637
³ Kingdom of Spain	4.700%	7/30/41	EUR	85,345	102,489
³ Kingdom of Spain	1.000%	7/30/42	EUR	28,941	19,884
³ Kingdom of Spain	3.450%	7/30/43	EUR	39,461	39,998
³ Kingdom of Spain	5.150%	10/31/44	EUR	56,015	71,284
³ Kingdom of Spain	2.900%	10/31/46	EUR	66,405	61,393
³ Kingdom of Spain	2.700%	10/31/48	EUR	84,351	74,089
³ Kingdom of Spain	1.000%	10/31/50	EUR	33,127	18,958
³ Kingdom of Spain	1.900%	10/31/52	EUR	120,444	85,435
³ Kingdom of Spain	4.000%	10/31/54	EUR	37,853	40,700
³ Kingdom of Spain	3.450%	7/30/66	EUR	53,292	51,052
³ Kingdom of Spain	1.450%	10/31/71	EUR	36,946	19,033
Xunta de Galicia	3.711%	7/30/29	EUR	6,300	6,833

4,149,920

Supranational (4.4%)

African Development Bank	4.500%	6/2/26	AUD	3,178	2,050
African Development Bank	0.500%	6/22/26	GBP	16,308	18,604
African Development Bank	0.125%	10/7/26	EUR	2,049	2,027
African Development Bank	0.500%	3/22/27	EUR	10,191	10,062
African Development Bank	3.300%	7/27/27	AUD	509	316
African Development Bank	3.350%	8/8/28	AUD	373	228
African Development Bank	0.500%	3/21/29	EUR	7,854	7,404
African Development Bank	2.250%	9/14/29	EUR	3,696	3,782
Asian Development Bank	3.700%	6/17/25	AUD	40,000	25,660
Asian Development Bank	6.125%	8/15/25	GBP	15,025	18,983
Asian Development Bank	0.750%	2/10/26	CAD	6,586	4,460
Asian Development Bank	1.342%	6/18/26	NOK	18,000	1,514
Asian Development Bank	4.400%	7/13/26	CAD	4,725	3,417
Asian Development Bank	0.625%	9/15/26	GBP	3,792	4,299
Asian Development Bank	3.000%	10/14/26	AUD	925	576
Asian Development Bank	0.125%	12/15/26	GBP	8,198	9,090
Asian Development Bank	4.650%	2/16/27	CAD	1,424	1,040
Asian Development Bank	4.050%	4/19/27	CAD	3,100	2,235
Asian Development Bank	3.400%	9/10/27	AUD	11,655	7,270
Asian Development Bank	0.250%	10/28/27	GBP	6,918	7,442
Asian Development Bank	0.750%	12/7/27	GBP	6,365	6,947
Asian Development Bank	3.300%	5/24/28	CAD	3,900	2,735
Asian Development Bank	3.300%	8/8/28	AUD	1,320	810
Asian Development Bank	0.000%	10/24/29	EUR	7,788	7,057
Asian Development Bank	0.025%	1/31/30	EUR	7,834	7,040
Asian Development Bank	0.100%	6/17/31	EUR	8,447	7,330
Asian Development Bank	1.950%	7/22/32	EUR	8,930	8,745
Asian Development Bank	2.000%	6/10/37	EUR	4,669	4,334
Asian Infrastructure Investment Bank	1.000%	5/6/26	AUD	3,742	2,250
Asian Infrastructure Investment Bank	3.000%	2/14/28	EUR	34,800	36,841
Corp. Andina de Fomento	1.625%	6/3/25	EUR	3,965	4,122
Corp. Andina de Fomento	0.500%	2/26/26	CHF	4,435	4,722
Corp. Andina de Fomento	2.375%	7/13/27	EUR	3,440	3,504
Corp. Andina de Fomento	4.500%	9/14/27	AUD	816	508
Corp. Andina de Fomento	4.500%	3/7/28	EUR	4,057	4,415
Corp. Andina de Fomento	3.625%	2/13/30	EUR	12,500	13,178
Council of Europe Development Bank	0.750%	6/9/25	EUR	3,593	3,719
Council of Europe Development Bank	0.375%	6/8/26	EUR	44,653	44,833
Council of Europe Development Bank	0.000%	4/9/27	EUR	4,760	4,632
Council of Europe Development Bank	0.250%	1/19/32	EUR	9,338	8,095

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Council of Europe Development Bank	2.625%	1/11/34	EUR	11,000	11,294
EUROFIMA	3.900%	12/19/25	AUD	505	323
EUROFIMA	3.000%	5/15/26	CHF	3,315	3,730
EUROFIMA	2.600%	1/13/27	AUD	12,660	7,745
EUROFIMA	4.550%	3/30/27	CAD	1,372	997
EUROFIMA	3.350%	5/21/29	AUD	2,190	1,313
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	2.875%	2/4/30	CHF	5,000	5,931
4 European Financial Stability Facility	0.500%	7/11/25	EUR	15,372	15,860
4 European Financial Stability Facility	0.000%	10/15/25	EUR	6,012	6,115
4 European Financial Stability Facility	0.400%	5/31/26	EUR	40,993	41,297
4 European Financial Stability Facility	0.000%	7/20/26	EUR	24,801	24,658
4 European Financial Stability Facility	2.750%	8/17/26	EUR	50,000	52,763
4 European Financial Stability Facility	0.750%	5/3/27	EUR	28,413	28,287
4 European Financial Stability Facility	0.875%	7/26/27	EUR	12,810	12,749
4 European Financial Stability Facility	0.000%	10/13/27	EUR	18,000	17,271
4 European Financial Stability Facility	0.950%	2/14/28	EUR	21,454	21,154
4 European Financial Stability Facility	0.875%	9/5/28	EUR	7,003	6,817
4 European Financial Stability Facility	3.000%	12/15/28	EUR	40,000	42,565
4 European Financial Stability Facility	2.625%	7/16/29	EUR	30,000	31,406
4 European Financial Stability Facility	0.050%	10/17/29	EUR	7,997	7,270
4 European Financial Stability Facility	2.750%	12/3/29	EUR	2,817	2,963
4 European Financial Stability Facility	0.125%	3/18/30	EUR	9,689	8,750
4 European Financial Stability Facility	0.000%	1/20/31	EUR	53,917	47,089
4 European Financial Stability Facility	3.875%	3/30/32	EUR	10,248	11,586
4 European Financial Stability Facility	2.875%	2/16/33	EUR	25,000	26,319
4 European Financial Stability Facility	1.250%	5/24/33	EUR	23,345	21,377
4 European Financial Stability Facility	3.000%	9/4/34	EUR	2,664	2,817
4 European Financial Stability Facility	0.875%	4/10/35	EUR	38,787	32,759
4 European Financial Stability Facility	3.375%	4/3/37	EUR	5,378	5,822
4 European Financial Stability Facility	1.450%	9/5/40	EUR	10,447	8,590
4 European Financial Stability Facility	1.700%	2/13/43	EUR	18,810	15,642
4 European Financial Stability Facility	2.350%	7/29/44	EUR	6,968	6,405
4 European Financial Stability Facility	1.200%	2/17/45	EUR	18,703	13,802
4 European Financial Stability Facility	1.375%	5/31/47	EUR	29,083	21,690
4 European Financial Stability Facility	1.800%	7/10/48	EUR	19,554	15,664
4 European Financial Stability Facility	0.700%	1/20/50	EUR	15,370	9,136
4 European Financial Stability Facility	0.050%	1/18/52	EUR	7,425	3,325
4 European Financial Stability Facility	0.700%	1/17/53	EUR	3,735	2,081
4 European Financial Stability Facility	1.750%	7/17/53	EUR	1,793	1,359
4 European Financial Stability Facility	2.000%	2/28/56	EUR	10,211	8,138
European Investment Bank	1.125%	6/19/25	GBP	15,500	18,530
European Investment Bank	0.375%	7/16/25	EUR	11,837	12,193
European Investment Bank	2.750%	9/15/25	EUR	20,497	21,703
European Investment Bank	4.500%	10/15/25	EUR	7,686	8,331
European Investment Bank	2.900%	10/17/25	AUD	19,624	12,413
European Investment Bank	0.000%	3/13/26	EUR	5,124	5,156
European Investment Bank	0.375%	4/14/26	EUR	26,021	26,282
European Investment Bank	0.875%	5/15/26	GBP	5,000	5,778
European Investment Bank	3.100%	8/17/26	AUD	17,970	11,266
European Investment Bank	2.750%	8/25/26	PLN	5,102	1,179
European Investment Bank	1.000%	9/21/26	GBP	14,140	16,185
European Investment Bank	0.100%	10/15/26	EUR	12,611	12,502
European Investment Bank	1.750%	11/12/26	SEK	25,000	2,177
European Investment Bank	1.250%	11/13/26	EUR	3,074	3,128
European Investment Bank	0.000%	12/22/26	EUR	28,656	28,186
European Investment Bank	0.500%	1/15/27	EUR	27,516	27,390
European Investment Bank	3.500%	4/15/27	EUR	27,561	29,742
European Investment Bank	0.375%	9/15/27	EUR	75,514	73,674
European Investment Bank	3.750%	12/7/27	GBP	1,947	2,365
European Investment Bank	1.000%	1/28/28	CAD	5,538	3,568
European Investment Bank	3.300%	2/3/28	AUD	1,147	710
European Investment Bank	0.000%	3/28/28	EUR	19,098	18,116
European Investment Bank	1.375%	5/12/28	SEK	38,260	3,223
European Investment Bank	0.000%	5/15/28	EUR	5,124	4,843
European Investment Bank	0.000%	9/28/28	EUR	11,672	10,921
European Investment Bank	6.000%	12/7/28	GBP	8,198	10,848
European Investment Bank	0.625%	1/22/29	EUR	23,372	22,329

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Investment Bank	4.000%	2/15/29	GBP	43,601	53,283
European Investment Bank	3.300%	5/25/29	AUD	3,524	2,135
European Investment Bank	0.125%	6/20/29	EUR	5,894	5,437
European Investment Bank	0.250%	9/14/29	EUR	9,544	8,812
European Investment Bank	0.050%	11/15/29	EUR	20,000	18,169
European Investment Bank	0.050%	1/16/30	EUR	16,660	15,072
European Investment Bank	4.000%	4/15/30	EUR	3,650	4,105
European Investment Bank	2.750%	7/30/30	EUR	35,198	37,015
European Investment Bank	0.000%	9/9/30	EUR	12,731	11,250
European Investment Bank	2.750%	9/13/30	EUR	15,373	16,165
European Investment Bank	0.000%	1/14/31	EUR	23,948	20,945
European Investment Bank	1.300%	1/27/31	AUD	6,510	3,337
European Investment Bank	1.000%	3/14/31	EUR	22,265	20,864
European Investment Bank	2.875%	10/15/31	EUR	27,986	29,784
European Investment Bank	1.000%	4/14/32	EUR	16,396	15,053
European Investment Bank	5.625%	6/7/32	GBP	2,000	2,702
European Investment Bank	1.125%	11/15/32	EUR	10,248	9,413
European Investment Bank	2.875%	1/12/33	EUR	18,511	19,476
European Investment Bank	1.125%	4/13/33	EUR	15,372	13,960
European Investment Bank	3.000%	7/15/33	EUR	41,052	43,530
European Investment Bank	2.750%	1/16/34	EUR	29,958	31,045
European Investment Bank	0.200%	3/17/36	EUR	14,007	10,597
European Investment Bank	3.125%	6/30/36	CHF	5,505	7,277
European Investment Bank	1.125%	9/15/36	EUR	24,593	20,806
European Investment Bank	3.875%	6/8/37	GBP	10,767	12,395
European Investment Bank	3.000%	2/15/39	EUR	21,188	21,978
European Investment Bank	5.000%	4/15/39	GBP	3,584	4,577
European Investment Bank	2.750%	3/15/40	EUR	9,505	9,533
European Investment Bank	0.250%	6/15/40	EUR	11,552	7,741
European Investment Bank	0.010%	5/15/41	EUR	6,000	3,723
European Investment Bank	3.625%	3/14/42	EUR	2,869	3,190
European Investment Bank	1.000%	11/14/42	EUR	5,124	3,757
European Investment Bank	4.500%	3/7/44	GBP	4,355	5,173
European Investment Bank	1.750%	9/15/45	EUR	12,153	9,988
European Investment Bank	0.875%	9/13/47	EUR	5,124	3,393
European Investment Bank	1.500%	11/15/47	EUR	2,561	1,951
European Investment Bank	1.500%	10/16/48	EUR	1,575	1,182
European Investment Bank	0.050%	1/27/51	EUR	10,303	4,770
European Investment Bank	4.625%	10/12/54	GBP	3,945	4,637
European Stability Mechanism	1.000%	9/23/25	EUR	20,497	21,172
European Stability Mechanism	0.500%	3/2/26	EUR	23,929	24,298
European Stability Mechanism	0.750%	3/15/27	EUR	19,640	19,601
European Stability Mechanism	0.750%	9/5/28	EUR	9,456	9,154
European Stability Mechanism	0.500%	3/5/29	EUR	21,522	20,388
European Stability Mechanism	0.010%	3/4/30	EUR	26,804	24,075
European Stability Mechanism	0.010%	10/15/31	EUR	12,202	10,476
European Stability Mechanism	1.125%	5/3/32	EUR	2,680	2,483
European Stability Mechanism	1.200%	5/23/33	EUR	6,148	5,631
European Stability Mechanism	1.625%	11/17/36	EUR	20,471	18,355
European Stability Mechanism	1.750%	10/20/45	EUR	5,124	4,195
European Stability Mechanism	1.800%	11/2/46	EUR	16,820	13,858
European Stability Mechanism	1.850%	12/1/55	EUR	17,355	13,225
European Union	0.000%	7/6/26	EUR	48,703	48,505
European Union	3.000%	9/4/26	EUR	3,650	3,882
European Union	2.750%	10/5/26	EUR	130,845	138,335
European Union	2.000%	10/4/27	EUR	53,465	55,142
European Union	2.500%	11/4/27	EUR	9,736	10,182
European Union	2.875%	12/6/27	EUR	22,449	23,794
European Union	2.875%	4/4/28	EUR	2,561	2,714
European Union	0.000%	6/2/28	EUR	39,303	37,113
European Union	0.000%	10/4/28	EUR	25,684	24,051
European Union	3.125%	12/5/28	EUR	73,956	79,220
European Union	0.000%	7/4/29	EUR	24,652	22,551
European Union	1.375%	10/4/29	EUR	8,198	8,037
European Union	1.625%	12/4/29	EUR	97,813	96,870
European Union	0.000%	10/4/30	EUR	2,148	1,898
European Union	3.125%	12/4/30	EUR	33,864	36,391

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Union	0.750%	4/4/31	EUR	16,781	15,408
European Union	0.000%	4/22/31	EUR	20,237	17,563
European Union	0.000%	7/4/31	EUR	102,758	88,608
European Union	1.000%	7/6/32	EUR	54,884	50,110
European Union	2.750%	2/4/33	EUR	55,000	57,425
European Union	3.250%	7/4/34	EUR	42,043	45,395
European Union	3.000%	12/4/34	EUR	25,000	26,362
European Union	0.000%	7/4/35	EUR	39,174	29,521
European Union	1.125%	4/4/36	EUR	10,248	8,740
European Union	0.250%	4/22/36	EUR	21,290	16,142
European Union	0.200%	6/4/36	EUR	44,216	33,219
European Union	0.400%	2/4/37	EUR	31,007	23,608
European Union	0.875%	3/11/37	EUR	1,868	1,510
European Union	2.750%	12/4/37	EUR	38,312	38,651
European Union	3.375%	10/4/38	EUR	57,212	61,612
European Union	0.100%	10/4/40	EUR	22,559	14,489
European Union	0.450%	7/4/41	EUR	49,591	33,203
European Union	3.750%	4/4/42	EUR	5,124	5,736
European Union	3.375%	11/4/42	EUR	50,901	54,436
European Union	1.250%	2/4/43	EUR	14,647	11,187
European Union	4.000%	4/4/44	EUR	51,146	59,167
European Union	0.450%	5/2/46	EUR	17,889	10,645
European Union	0.750%	1/4/47	EUR	21,887	13,968
European Union	2.625%	2/4/48	EUR	47,437	44,715
European Union	3.250%	2/4/50	EUR	31,588	32,934
European Union	0.700%	7/6/51	EUR	71,821	41,154
European Union	2.500%	10/4/52	EUR	25,683	22,910
European Union	3.000%	3/4/53	EUR	70,698	69,711
Inter-American Development Bank	0.750%	10/15/25	CAD	2,411	1,653
Inter-American Development Bank	2.750%	10/30/25	AUD	5,562	3,508
Inter-American Development Bank	1.250%	12/15/25	GBP	12,544	14,752
Inter-American Development Bank	4.400%	1/26/26	CAD	37	27
Inter-American Development Bank	4.250%	6/11/26	AUD	663	426
Inter-American Development Bank	1.000%	6/29/26	CAD	4,800	3,236
Inter-American Development Bank	0.500%	9/15/26	GBP	5,124	5,788
Inter-American Development Bank	0.875%	8/27/27	CAD	3,219	2,090
Inter-American Development Bank	2.125%	12/15/28	GBP	4,669	5,257
Inter-American Development Bank	4.700%	10/3/30	AUD	12,000	7,705
Inter-American Development Bank	3.290%	6/28/32	AUD	5,238	2,994
International Bank for Reconstruction & Development	4.250%	6/24/25	AUD	6,430	4,150
International Bank for Reconstruction & Development	0.750%	7/2/25	CAD	3,010	2,085
International Bank for Reconstruction & Development	2.900%	11/26/25	AUD	5,307	3,353
International Bank for Reconstruction & Development	0.625%	1/14/26	CAD	3,178	2,153
International Bank for Reconstruction & Development	0.750%	6/10/26	NZD	2,993	1,608
International Bank for Reconstruction & Development	0.250%	7/22/26	GBP	2,561	2,893
International Bank for Reconstruction & Development	1.200%	7/22/26	CAD	6,735	4,549
International Bank for Reconstruction & Development	3.000%	10/19/26	AUD	8,419	5,255
International Bank for Reconstruction & Development	0.750%	12/15/26	GBP	7,107	8,011
International Bank for Reconstruction & Development	0.000%	1/15/27	EUR	23,660	23,204
International Bank for Reconstruction & Development	1.800%	1/19/27	CAD	2,918	1,980
International Bank for Reconstruction & Development	0.250%	9/23/27	GBP	10,248	11,084
International Bank for Reconstruction & Development	0.625%	9/24/27	NZD	4,490	2,278
International Bank for Reconstruction & Development	0.875%	9/28/27	CAD	2,761	1,790
International Bank for Reconstruction & Development	0.625%	11/22/27	EUR	5,635	5,522
International Bank for Reconstruction & Development	4.400%	1/13/28	AUD	25,000	16,081
International Bank for Reconstruction & Development	3.700%	1/18/28	CAD	9,700	6,901
International Bank for Reconstruction & Development	0.010%	4/24/28	EUR	26,829	25,387
International Bank for Reconstruction & Development	1.625%	5/10/28	NZD	6,735	3,476
International Bank for Reconstruction & Development	0.625%	7/14/28	GBP	11,122	11,839
International Bank for Reconstruction & Development	3.300%	8/14/28	AUD	1,683	1,034
International Bank for Reconstruction & Development	3.875%	10/2/28	GBP	24,250	29,555
International Bank for Reconstruction & Development	1.250%	12/13/28	GBP	6,012	6,508
International Bank for Reconstruction & Development	4.300%	1/10/29	AUD	10,000	6,369
International Bank for Reconstruction & Development	1.950%	9/20/29	CAD	919	595
International Bank for Reconstruction & Development	1.000%	12/21/29	GBP	1,720	1,782
International Bank for Reconstruction & Development	0.000%	2/21/30	EUR	5,854	5,251
International Bank for Reconstruction & Development	0.500%	4/16/30	EUR	2,767	2,550

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
International Bank for Reconstruction & Development	4.250%	9/18/30	CAD	10,600	7,690
International Bank for Reconstruction & Development	5.750%	6/7/32	GBP	3,074	4,158
International Bank for Reconstruction & Development	0.625%	1/12/33	EUR	23,743	20,708
International Bank for Reconstruction & Development	4.200%	4/21/33	AUD	6,000	3,653
International Bank for Reconstruction & Development	2.900%	2/14/34	EUR	20,085	21,039
International Bank for Reconstruction & Development	1.200%	8/8/34	EUR	16,943	15,091
International Bank for Reconstruction & Development	0.500%	6/21/35	EUR	1,844	1,480
International Bank for Reconstruction & Development	0.100%	9/17/35	EUR	2,801	2,129
International Bank for Reconstruction & Development	3.100%	4/14/38	EUR	4,400	4,603
International Bank for Reconstruction & Development	3.450%	9/13/38	EUR	9,545	10,385
International Bank for Reconstruction & Development	0.700%	10/22/46	EUR	5,260	3,350
International Bank for Reconstruction & Development	0.125%	1/3/51	EUR	4,315	2,066
International Bank for Reconstruction & Development	0.200%	1/21/61	EUR	2,767	1,064
International Development Assn.	0.750%	9/21/28	GBP	1,502	1,589
International Development Assn.	0.000%	7/15/31	EUR	9,338	8,013
International Development Assn.	0.350%	4/22/36	EUR	12,139	9,336
International Development Assn.	1.750%	5/5/37	EUR	12,000	10,780
International Development Assn.	0.700%	1/17/42	EUR	5,789	3,996
International Development Assn.	3.200%	1/18/44	EUR	10,000	10,308
International Finance Corp.	0.250%	12/15/25	GBP	5,226	6,046
International Finance Corp.	3.200%	7/22/26	AUD	12,741	8,014
International Finance Corp.	4.500%	8/21/26	CAD	1,400	1,015
International Finance Corp.	0.875%	9/15/26	GBP	7,515	8,552
International Finance Corp.	1.850%	1/28/27	CAD	5,138	3,487
International Finance Corp.	0.750%	7/22/27	GBP	5,124	5,628
International Finance Corp.	3.200%	10/18/27	AUD	611	378
International Finance Corp.	0.750%	5/24/28	AUD	6,500	3,606
International Finance Corp.	3.150%	6/26/29	AUD	4,864	2,921
International Finance Corp.	3.635%	8/26/33	AUD	6,500	3,755
International Finance Corp.	1.500%	4/15/35	AUD	13,020	5,814
Nordic Investment Bank	0.500%	11/3/25	EUR	10,055	10,277
Nordic Investment Bank	0.125%	12/15/26	GBP	13,368	14,798
					3,986,226
Sweden (0.3%)					
Kingdom of Sweden	2.500%	5/12/25	SEK	65,980	5,938
Kingdom of Sweden	0.750%	11/12/29	SEK	198,515	16,389
Kingdom of Sweden	0.125%	5/12/31	SEK	582,080	44,868
Kingdom of Sweden	2.250%	6/1/32	SEK	188,345	16,802
Kingdom of Sweden	1.750%	11/11/33	SEK	195,000	16,603
Kingdom of Sweden	3.500%	3/30/39	SEK	118,110	11,896
Kingdom of Sweden	1.375%	6/23/71	SEK	168,410	9,601
Kommuninvest I Sverige AB	1.000%	5/12/25	SEK	201,090	17,684
Kommuninvest I Sverige AB	0.750%	2/4/26	SEK	367,740	31,816
Kommuninvest I Sverige AB	1.000%	11/12/26	SEK	306,190	26,190
Kommuninvest I Sverige AB	3.250%	11/12/29	SEK	120,000	10,827
Svensk Exportkredit AB	2.750%	2/23/28	EUR	25,000	26,114
					234,728
Switzerland (0.4%)					
Canton of Basel-Landschaft	1.375%	9/29/34	CHF	8,465	9,338
Canton of Geneva Switzerland	1.625%	7/30/29	CHF	1,805	2,001
Canton of Geneva Switzerland	0.400%	4/28/36	CHF	2,545	2,493
Canton of Geneva Switzerland	0.600%	7/4/46	CHF	1,520	1,407
Canton of Vaud	2.000%	10/24/33	CHF	4,540	5,302
Canton of Zurich	1.250%	12/3/32	CHF	1,525	1,667
Canton of Zurich	2.000%	7/29/38	CHF	5,100	6,156
Canton of Zurich	0.250%	7/12/39	CHF	6,375	5,951
Swiss Confederation	1.500%	7/24/25	CHF	8,904	9,745
Swiss Confederation	1.250%	5/28/26	CHF	51,517	56,389
Swiss Confederation	3.250%	6/27/27	CHF	4,593	5,363
Swiss Confederation	0.000%	6/22/29	CHF	22,568	23,533
Swiss Confederation	2.250%	6/22/31	CHF	44,889	53,790
Swiss Confederation	0.500%	6/27/32	CHF	7,246	7,708
Swiss Confederation	3.500%	4/8/33	CHF	10,512	14,132
Swiss Confederation	0.000%	6/26/34	CHF	7,655	7,713
Swiss Confederation	0.250%	6/23/35	CHF	52,207	54,005
Swiss Confederation	2.500%	3/8/36	CHF	3,137	4,093

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Swiss Confederation	1.250%	6/27/37	CHF	15,437	17,877
Swiss Confederation	1.500%	10/26/38	CHF	10,000	12,071
Swiss Confederation	0.000%	7/24/39	CHF	9,185	8,931
Swiss Confederation	1.500%	4/30/42	CHF	20,974	25,743
Swiss Confederation	0.500%	6/28/45	CHF	12,757	13,312
Swiss Confederation	4.000%	1/6/49	CHF	9,337	17,676
Swiss Confederation	0.500%	5/24/55	CHF	3,188	3,314
Swiss Confederation	0.500%	5/30/58	CHF	16,313	17,034
Swiss Confederation	2.000%	6/25/64	CHF	2,449	3,999
					390,743
Thailand (0.8%)					
Kingdom of Thailand	0.950%	6/17/25	THB	1,007,774	26,776
Kingdom of Thailand	3.850%	12/12/25	THB	637,918	17,614
Kingdom of Thailand	2.350%	6/17/26	THB	1,325,200	35,742
Kingdom of Thailand	2.125%	12/17/26	THB	496,408	13,299
Kingdom of Thailand	2.250%	3/17/27	THB	900,000	24,175
Kingdom of Thailand	1.000%	6/17/27	THB	1,423,372	36,772
Kingdom of Thailand	3.580%	12/17/27	THB	466,275	13,081
Kingdom of Thailand	5.670%	3/13/28	THB	61,239	1,846
Kingdom of Thailand	2.650%	6/17/28	THB	1,100,000	29,832
Kingdom of Thailand	2.875%	12/17/28	THB	839,187	22,990
Kingdom of Thailand	2.400%	3/17/29	THB	650,000	17,402
Kingdom of Thailand	4.875%	6/22/29	THB	887,982	26,589
Kingdom of Thailand	1.600%	12/17/29	THB	744,661	19,044
Kingdom of Thailand	3.650%	6/20/31	THB	627,711	17,990
Kingdom of Thailand	2.000%	12/17/31	THB	1,142,818	29,387
Kingdom of Thailand	3.775%	6/25/32	THB	769,585	22,315
Kingdom of Thailand	3.350%	6/17/33	THB	995,000	28,044
Kingdom of Thailand	2.800%	6/17/34	THB	400,000	10,849
Kingdom of Thailand	1.600%	6/17/35	THB	153,099	3,651
Kingdom of Thailand	1.585%	12/17/35	THB	1,231,603	29,057
Kingdom of Thailand	3.400%	6/17/36	THB	1,331,203	37,580
Kingdom of Thailand	3.390%	6/17/37	THB	781,000	22,017
Kingdom of Thailand	4.260%	12/12/37	THB	141,362	4,271
Kingdom of Thailand	3.300%	6/17/38	THB	1,076,247	30,007
Kingdom of Thailand	3.800%	6/14/41	THB	76,549	2,249
Kingdom of Thailand	2.000%	6/17/42	THB	970,118	21,944
Kingdom of Thailand	3.450%	6/17/43	THB	660,000	18,143
Kingdom of Thailand	4.675%	6/29/44	THB	429,761	13,976
Kingdom of Thailand	2.875%	6/17/46	THB	576,435	14,468
Kingdom of Thailand	3.140%	6/17/47	THB	811,000	21,102
Kingdom of Thailand	1.875%	6/17/49	THB	472,937	9,589
Kingdom of Thailand	2.750%	6/17/52	THB	137,200	3,279
Kingdom of Thailand	4.000%	6/17/55	THB	327,500	9,742
Kingdom of Thailand	4.850%	6/17/61	THB	9,492	315
Kingdom of Thailand	4.000%	6/17/66	THB	248,447	7,105
Kingdom of Thailand	3.600%	6/17/67	THB	895,459	23,424
Kingdom of Thailand	2.500%	6/17/71	THB	93,000	1,793
Kingdom of Thailand	4.000%	6/17/72	THB	540,000	15,409
					682,868
United Kingdom (4.6%)					
¹ Community Finance Co. 1 plc	5.017%	7/31/34	GBP	2,253	2,751
⁵ LCR Finance plc	4.500%	12/7/28	GBP	3,843	4,765
⁵ LCR Finance plc	5.100%	3/7/51	GBP	3,433	4,349
Transport for London	3.625%	5/15/45	GBP	2,019	1,940
United Kingdom Gilt	3.500%	10/22/25	GBP	255,807	313,433
United Kingdom Gilt	0.375%	10/22/26	GBP	31,655	35,771
United Kingdom Gilt	4.125%	1/29/27	GBP	270,952	334,764
United Kingdom Gilt	3.750%	3/7/27	GBP	100,000	122,140
United Kingdom Gilt	4.250%	12/7/27	GBP	7,775	9,682
United Kingdom Gilt	0.125%	1/31/28	GBP	35,534	38,004
United Kingdom Gilt	4.500%	6/7/28	GBP	120,316	150,870
United Kingdom Gilt	0.500%	1/31/29	GBP	180,289	188,990
United Kingdom Gilt	0.875%	10/22/29	GBP	40,000	41,877
United Kingdom Gilt	0.375%	10/22/30	GBP	62,000	60,754
United Kingdom Gilt	4.750%	12/7/30	GBP	64,441	82,911

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Kingdom Gilt	0.250%	7/31/31	GBP	147,814	139,072
United Kingdom Gilt	4.000%	10/22/31	GBP	27,400	33,595
United Kingdom Gilt	1.000%	1/31/32	GBP	70,000	68,777
United Kingdom Gilt	4.250%	6/7/32	GBP	98,346	122,870
United Kingdom Gilt	3.250%	1/31/33	GBP	140,000	161,345
United Kingdom Gilt	0.875%	7/31/33	GBP	103,000	95,184
United Kingdom Gilt	4.625%	1/31/34	GBP	67,800	86,379
United Kingdom Gilt	4.500%	9/7/34	GBP	59,109	74,424
United Kingdom Gilt	0.625%	7/31/35	GBP	68,948	57,331
United Kingdom Gilt	4.250%	3/7/36	GBP	70,175	85,846
United Kingdom Gilt	1.750%	9/7/37	GBP	74,538	67,230
United Kingdom Gilt	3.750%	1/29/38	GBP	91,747	104,837
United Kingdom Gilt	4.750%	12/7/38	GBP	28,802	36,498
United Kingdom Gilt	1.125%	1/31/39	GBP	98,949	77,566
United Kingdom Gilt	4.250%	9/7/39	GBP	46,239	55,231
United Kingdom Gilt	4.250%	12/7/40	GBP	29,242	34,681
United Kingdom Gilt	1.250%	10/22/41	GBP	99,525	73,508
United Kingdom Gilt	4.500%	12/7/42	GBP	76,190	92,383
United Kingdom Gilt	4.750%	10/22/43	GBP	53,580	66,723
United Kingdom Gilt	3.250%	1/22/44	GBP	68,116	68,604
United Kingdom Gilt	3.500%	1/22/45	GBP	55,260	57,407
United Kingdom Gilt	0.875%	1/31/46	GBP	59,579	35,467
United Kingdom Gilt	4.250%	12/7/46	GBP	79,111	91,327
United Kingdom Gilt	1.500%	7/22/47	GBP	60,600	41,070
United Kingdom Gilt	1.750%	1/22/49	GBP	41,486	29,191
United Kingdom Gilt	4.250%	12/7/49	GBP	47,188	54,154
United Kingdom Gilt	0.625%	10/22/50	GBP	58,909	28,226
United Kingdom Gilt	1.250%	7/31/51	GBP	84,644	49,383
United Kingdom Gilt	3.750%	7/22/52	GBP	53,582	56,190
United Kingdom Gilt	1.500%	7/31/53	GBP	43,769	26,724
United Kingdom Gilt	3.750%	10/22/53	GBP	87,524	91,588
United Kingdom Gilt	4.375%	7/31/54	GBP	103,520	120,780
United Kingdom Gilt	1.625%	10/22/54	GBP	50,592	31,574
United Kingdom Gilt	4.250%	12/7/55	GBP	64,510	73,554
United Kingdom Gilt	1.750%	7/22/57	GBP	52,515	33,218
United Kingdom Gilt	4.000%	1/22/60	GBP	35,637	38,949
United Kingdom Gilt	0.500%	10/22/61	GBP	75,029	26,505
United Kingdom Gilt	4.000%	10/22/63	GBP	56,331	61,524
United Kingdom Gilt	2.500%	7/22/65	GBP	68,527	52,044
United Kingdom Gilt	3.500%	7/22/68	GBP	68,734	67,553
United Kingdom Gilt	1.625%	10/22/71	GBP	56,836	31,112
United Kingdom Gilt	1.125%	10/22/73	GBP	38,639	16,733
				4,109,358	
Total Sovereign Bonds (Cost \$80,326,519)					68,321,195

Total International Bond Index Fund

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.8%)			
Money Market Fund (0.8%)			
¹⁰ Vanguard Market Liquidity Fund (Cost \$699,908)	5.394%	7,000,060	699,936
Total Investments (98.3%) (Cost \$102,177,382)			88,102,708
Other Assets and Liabilities—Net (1.7%)			1,487,728
Net Assets (100.0%)			89,590,436

Cost is in \$000.

• See Note A in Notes to Financial Statements.

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

2 Guaranteed by the Republic of Austria.

3 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At April 30, 2024, the aggregate value was \$16,755,120,000, representing 18.7% of net assets.

4 Guaranteed by multiple countries.

5 Guaranteed by the Government of the United Kingdom.

6 Securities with a value of \$1,215,461,000 have been pledged as collateral for open forward currency contracts.

7 Securities with a value of \$10,333,000 have been segregated as initial margin for open centrally cleared non-deliverable forward currency contracts.

8 Securities with a value of \$4,483,000 have been segregated as initial margin for open futures contracts.

9 Guaranteed by the Federal Republic of Germany.

10 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—Colombian 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				
Euro-Bund	June 2024	727	100,923	(60)
Long Gilt	June 2024	154	18,431	(5)
Euro-Schatz	June 2024	4,684	525,420	(2,533)
				(2,598)

Total International Bond Index Fund

Centrally Cleared Non-Deliverable Forward Currency Contracts

Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
	Currency Purchased		Currency Sold			
5/6/24	CLP	11,766,000	USD	12,464	—	(210)
5/6/24	COP	396,000,000	USD	101,774	—	(941)
5/6/24	COP	132,000,000	USD	33,537	74	—
5/6/24	PEN	127,000	USD	34,021	—	(288)
5/6/24	USD	25,913	CLP	25,500,000	—	(645)
6/5/24	USD	12,456	CLP	11,766,000	205	—
6/6/24	USD	101,252	COP	396,000,000	886	—
5/6/24	USD	89,382	COP	348,000,000	771	—
6/6/24	USD	33,358	COP	132,000,000	—	(98)
6/5/24	USD	34,008	PEN	127,000	288	—
					2,224	(2,182)

Over-the-Counter Forward Currency Contracts

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
		Receive		Deliver			
JPMorgan Chase Bank, N.A.	6/4/24	AUD	120,399	USD	78,259	—	(180)
Toronto-Dominion Bank	5/3/24	CHF	515,478	USD	562,887	—	(1,941)
BNP Paribas	5/3/24	CHF	111,299	USD	121,353	—	(237)
UBS AG	5/3/24	CHF	88,114	USD	96,073	—	(188)
State Street Bank & Trust Co.	5/6/24	CLP	43,256,000	USD	45,539	—	(488)
Deutsche Bank AG	5/6/24	CLP	31,514,000	USD	33,244	—	(422)
Wells Fargo Bank N.A.	5/6/24	CLP	31,514,000	USD	33,046	—	(224)
Standard Chartered Bank	5/7/24	CNY	4,559,924	USD	629,882	11,637	—
HSBC Bank plc	5/7/24	CNY	1,708,260	USD	235,905	4,424	—
State Street Bank & Trust Co.	5/7/24	CNY	1,520,076	USD	209,781	4,073	—
HSBC Bank plc	6/4/24	CNY	160,611	USD	22,248	330	—
State Street Bank & Trust Co.	5/6/24	COP	168,000,000	USD	42,473	305	—
Citibank, N.A.	5/6/24	COP	132,000,000	USD	33,994	—	(383)
Toronto-Dominion Bank	5/6/24	COP	132,000,000	USD	33,986	—	(375)
State Street Bank & Trust Co.	5/6/24	COP	87,196,232	USD	22,358	—	(155)
State Street Bank & Trust Co.	6/6/24	COP	23,329,016	USD	5,961	—	(49)
Citibank, N.A.	5/3/24	COP	23,000,000	USD	5,890	—	(30)
Wells Fargo Bank N.A.	5/3/24	CZK	4,683,201	USD	199,878	—	(1,182)
UBS AG	5/3/24	CZK	4,683,201	USD	199,243	—	(547)
Standard Chartered Bank	5/3/24	CZK	671,841	USD	28,534	—	(30)
BNP Paribas	6/4/24	CZK	150,493	USD	6,392	—	(7)
BNP Paribas	5/3/24	EUR	9,270,324	USD	9,925,592	—	(31,141)
Toronto-Dominion Bank	5/3/24	EUR	5,207,098	USD	5,569,706	—	(12,037)
Societe Generale SA	5/3/24	EUR	4,840,000	USD	5,187,094	—	(21,241)
UBS AG	5/3/24	EUR	2,704,756	USD	2,896,372	—	(9,519)
Morgan Stanley Capital Services Inc.	5/3/24	EUR	2,640,000	USD	2,830,436	—	(12,697)

Total International Bond Index Fund

Over-the-Counter Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Canadian Imperial Bank of Commerce	5/3/24	EUR	2,640,000	USD 2,829,821	—	(12,082)
Citibank, N.A.	5/3/24	EUR	2,200,000	USD 2,358,180	—	(10,065)
HSBC Bank plc	5/3/24	EUR	2,042,108	USD 2,185,360	—	(5,766)
Bank of America, N.A.	5/3/24	EUR	1,929,982	USD 2,067,217	—	(7,298)
Wells Fargo Bank N.A.	5/3/24	EUR	1,320,000	USD 1,415,920	—	(7,051)
The Bank of New York Mellon Corp.	5/3/24	EUR	1,320,000	USD 1,414,996	—	(6,127)
State Street Bank & Trust Co.	5/3/24	EUR	1,320,000	USD 1,413,280	—	(4,411)
Bank of Montreal	5/3/24	EUR	498,353	USD 533,019	—	(1,114)
Royal Bank of Canada	5/3/24	EUR	478,615	USD 511,759	—	(921)
Deutsche Bank AG	5/3/24	EUR	440,000	USD 472,912	—	(3,289)
Commonwealth Bank of Australia	5/3/24	EUR	440,000	USD 471,328	—	(1,705)
Standard Chartered Bank	5/3/24	EUR	286,000	USD 306,392	—	(1,137)
JPMorgan Chase Bank, N.A.	5/3/24	EUR	76,278	USD 81,725	—	(311)
HSBC Bank plc	5/3/24	HKD	256,500	USD 32,789	3	—
BNP Paribas	5/3/24	HUF	29,437,771	USD 80,734	—	(488)
UBS AG	5/3/24	HUF	26,157,771	USD 71,606	—	(301)
Standard Chartered Bank	5/3/24	HUF	15,052,222	USD 41,176	—	(144)
Deutsche Bank AG	5/3/24	IDR	6,221,717,200	USD 384,000	—	(1,384)
Standard Chartered Bank	5/3/24	IDR	6,221,717,200	USD 383,584	—	(968)
Deutsche Bank AG	5/3/24	IDR	3,110,858,600	USD 191,144	164	—
UBS AG	5/2/24	JPY	72,195,000	USD 461,185	—	(3,294)
JPMorgan Chase Bank, N.A.	5/3/24	KRW	2,099,228,207	USD 1,522,910	—	(5,689)
State Street Bank & Trust Co.	5/3/24	KRW	1,735,034,855	USD 1,265,258	—	(11,258)
HSBC Bank plc	5/3/24	KRW	754,118,422	USD 547,255	—	(2,215)
BNP Paribas	5/3/24	KRW	694,013,942	USD 504,004	—	(2,404)
Deutsche Bank AG	5/3/24	KRW	85,395,781	USD 63,548	—	(1,828)
Deutsche Bank AG	5/3/24	KRW	75,576,161	USD 54,678	—	(54)
Citibank, N.A.	6/4/24	KRW	55,931,376	USD 40,481	—	(60)
Standard Chartered Bank	5/3/24	KRW	16,545,785	USD 12,007	—	(49)
BNP Paribas	6/4/24	MXN	571,550	USD 33,376	—	(198)
Toronto-Dominion Bank	5/3/24	MXN	310,000	USD 18,117	—	(30)
HSBC Bank plc	5/3/24	MYR	914,610	USD 191,540	—	(131)
BNP Paribas	5/3/24	MYR	810,151	USD 169,780	—	(231)
Standard Chartered Bank	5/3/24	MYR	767,233	USD 160,846	—	(279)
Deutsche Bank AG	5/3/24	MYR	767,233	USD 160,660	—	(94)
BNP Paribas	5/3/24	MYR	767,233	USD 160,415	152	—
BNP Paribas	5/3/24	NOK	1,693,393	USD 152,914	—	(461)
Societe Generale SA	5/6/24	PEN	126,097	USD 33,694	—	(201)
Wells Fargo Bank N.A.	5/6/24	PEN	99,000	USD 26,368	—	(73)
State Street Bank & Trust Co.	5/6/24	PEN	85,000	USD 22,813	—	(236)

Total International Bond Index Fund

Over-the-Counter Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)	
			Receive	Deliver			
Citibank, N.A.	5/6/24	PEN	85,000	USD	22,715	—	(138)
BNP Paribas	5/6/24	PLN	846,455	USD	210,140	—	(1,482)
Toronto-Dominion Bank	5/6/24	PLN	838,033	USD	208,054	—	(1,473)
Standard Chartered Bank	5/6/24	PLN	130,816	USD	32,330	—	(83)
HSBC Bank plc	5/7/24	RON	922,050	USD	198,922	—	(1,217)
Standard Chartered Bank	5/7/24	RON	44,729	USD	9,611	—	(20)
Toronto-Dominion Bank	5/3/24	SEK	4,256,594	USD	388,518	—	(2,222)
Deutsche Bank AG	5/3/24	SEK	3,230,768	USD	296,021	—	(2,822)
Bank of America, N.A.	5/3/24	SEK	373,400	USD	34,085	—	(198)
Wells Fargo Bank N.A.	5/3/24	SGD	645,456	USD	474,042	—	(1,134)
Toronto-Dominion Bank	5/3/24	SGD	16,000	USD	11,732	—	(10)
Standard Chartered Bank	5/3/24	THB	10,063,108	USD	271,170	429	—
BNP Paribas	5/3/24	THB	5,031,554	USD	136,560	—	(761)
JPMorgan Chase Bank, N.A.	5/3/24	THB	5,031,554	USD	136,025	—	(225)
UBS AG	5/3/24	THB	5,031,554	USD	135,878	—	(78)
State Street Bank & Trust Co.	6/5/24	THB	355,126	USD	9,577	33	—
Commonwealth Bank of Australia	6/4/24	USD	1,839,855	AUD	2,830,506	4,272	—
Commonwealth Bank of Australia	5/2/24	USD	1,436,337	AUD	2,199,800	11,221	—
JPMorgan Chase Bank, N.A.	6/4/24	USD	1,282,890	AUD	1,973,671	2,965	—
JPMorgan Chase Bank, N.A.	5/2/24	USD	1,203,915	AUD	1,843,836	9,406	—
UBS AG	5/2/24	USD	362,364	AUD	554,973	2,831	—
BNP Paribas	5/2/24	USD	122,462	AUD	187,568	948	—
State Street Bank & Trust Co.	6/4/24	USD	84,499	AUD	130,000	194	—
State Street Bank & Trust Co.	5/2/24	USD	78,287	AUD	120,000	546	—
Citibank, N.A.	5/2/24	USD	18,126	AUD	28,000	—	(14)
Toronto-Dominion Bank	5/2/24	USD	2,992,578	CAD	4,047,933	52,060	—
Toronto-Dominion Bank	6/3/24	USD	2,771,379	CAD	3,805,610	5,449	—
Royal Bank of Canada	5/2/24	USD	1,116,092	CAD	1,510,949	18,501	—
Bank of Montreal	5/2/24	USD	996,204	CAD	1,350,000	15,531	—
The Bank of New York Mellon Corp.	6/3/24	USD	873,339	CAD	1,199,386	1,620	—
Canadian Imperial Bank of Commerce	6/3/24	USD	772,285	CAD	1,060,000	1,873	—
Bank of Montreal	6/3/24	USD	645,648	CAD	886,591	1,270	—
Royal Bank of Canada	6/3/24	USD	429,519	CAD	589,808	845	—
The Bank of New York Mellon Corp.	5/2/24	USD	332,643	CAD	450,000	5,752	—
JPMorgan Chase Bank, N.A.	5/2/24	USD	149,107	CAD	202,187	2,233	—
State Street Bank & Trust Co.	6/3/24	USD	127,068	CAD	174,569	191	—

Total International Bond Index Fund

Over-the-Counter Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
State Street Bank & Trust Co.	5/2/24	USD	48,037	CAD 65,000	819	—
UBS AG	5/2/24	USD	18,089	CAD 25,000	—	(72)
Toronto-Dominion Bank	6/4/24	USD	564,913	CHF 515,478	1,945	—
State Street Bank & Trust Co.	5/3/24	USD	445,050	CHF 400,217	9,532	—
Barclays Bank plc	5/3/24	USD	434,351	CHF 391,217	8,627	—
State Street Bank & Trust Co.	6/4/24	USD	389,232	CHF 354,482	2,092	—
BNP Paribas	6/4/24	USD	126,565	CHF 115,661	246	—
Toronto-Dominion Bank	5/3/24	USD	113,508	CHF 101,898	2,623	—
BNP Paribas	5/3/24	USD	106,308	CHF 95,434	2,456	—
UBS AG	6/4/24	USD	96,419	CHF 88,114	188	—
UBS AG	5/3/24	USD	89,793	CHF 80,608	2,075	—
Wells Fargo Bank N.A.	5/6/24	USD	68,258	CLP 67,050,000	—	(1,574)
Deutsche Bank AG	6/5/24	USD	33,223	CLP 31,514,000	411	—
Wells Fargo Bank N.A.	6/5/24	USD	33,034	CLP 31,514,000	222	—
State Street Bank & Trust Co.	5/6/24	USD	25,924	CLP 25,500,000	—	(634)
State Street Bank & Trust Co.	6/5/24	USD	22,390	CLP 21,256,000	259	—
Standard Chartered Bank	5/7/24	USD	654,182	CNY 4,708,725	—	(8,271)
Standard Chartered Bank	6/4/24	USD	631,706	CNY 4,559,924	—	(9,315)
HSBC Bank plc	5/7/24	USD	402,576	CNY 2,891,275	—	(4,188)
HSBC Bank plc	6/4/24	USD	236,610	CNY 1,708,260	—	(3,532)
State Street Bank & Trust Co.	6/4/24	USD	210,379	CNY 1,520,076	—	(3,308)
State Street Bank & Trust Co.	5/6/24	USD	57,253	COP 223,196,232	421	—
Citibank, N.A.	5/6/24	USD	55,864	COP 216,000,000	864	—
State Street Bank & Trust Co.	6/6/24	USD	42,249	COP 168,000,000	—	(331)
Citibank, N.A.	6/6/24	USD	39,680	COP 155,000,000	396	—
Toronto-Dominion Bank	6/6/24	USD	33,811	COP 132,000,000	356	—
Societe Generale SA	5/6/24	USD	33,709	COP 130,000,000	608	—
Wells Fargo Bank N.A.	5/6/24	USD	33,682	COP 130,000,000	581	—
State Street Bank & Trust Co.	6/6/24	USD	22,241	COP 87,196,232	141	—
Wells Fargo Bank N.A.	6/4/24	USD	199,883	CZK 4,683,201	1,167	—
UBS AG	6/4/24	USD	199,245	CZK 4,683,201	529	—
Wells Fargo Bank N.A.	5/3/24	USD	139,855	CZK 3,280,911	654	—
Deutsche Bank AG	5/3/24	USD	139,522	CZK 3,280,911	321	—
UBS AG	5/3/24	USD	119,948	CZK 2,812,210	633	—
Standard Chartered Bank	6/4/24	USD	28,536	CZK 671,841	28	—
Standard Chartered Bank	5/3/24	USD	28,363	CZK 664,210	182	—
BNP Paribas	5/2/24	USD	219,768	DKK 1,517,066	2,665	—

Total International Bond Index Fund

Over-the-Counter Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
		Receive		Deliver			
Deutsche Bank AG	6/4/24	USD	218,705	DKK	1,517,065	1,244	—
UBS AG	6/4/24	USD	218,173	DKK	1,517,065	712	—
Bank of America, N.A.	5/2/24	USD	110,332	DKK	758,533	1,781	—
Deutsche Bank AG	5/2/24	USD	110,331	DKK	758,533	1,780	—
State Street Bank & Trust Co.	5/3/24	USD	14,904,884	EUR	13,782,214	194,783	—
State Street Bank & Trust Co.	6/4/24	USD	13,773,094	EUR	12,856,358	33,408	—
BNP Paribas	6/4/24	USD	8,555,519	EUR	7,978,808	28,506	—
Societe Generale SA	5/3/24	USD	6,967,347	EUR	6,430,000	104,446	—
Toronto-Dominion Bank	5/3/24	USD	6,275,585	EUR	5,803,557	81,304	—
Toronto-Dominion Bank	6/4/24	USD	5,526,186	EUR	5,159,818	11,848	—
Societe Generale SA	6/4/24	USD	5,193,716	EUR	4,840,000	21,173	—
BNP Paribas	5/3/24	USD	4,908,166	EUR	4,531,442	71,645	—
Morgan Stanley Capital Services Inc.	5/3/24	USD	3,989,487	EUR	3,680,000	61,729	—
HSBC Bank plc	5/3/24	USD	3,491,024	EUR	3,220,000	54,239	—
Deutsche Bank AG	5/3/24	USD	2,993,817	EUR	2,760,000	48,000	—
UBS AG	6/4/24	USD	2,900,075	EUR	2,704,756	9,481	—
Morgan Stanley Capital Services Inc.	6/4/24	USD	2,834,056	EUR	2,640,000	12,668	—
Canadian Imperial Bank of Commerce	6/4/24	USD	2,833,434	EUR	2,640,000	12,044	—
Citibank, N.A.	6/4/24	USD	2,361,186	EUR	2,200,000	10,031	—
HSBC Bank plc	6/4/24	USD	2,095,108	EUR	1,955,471	5,280	—
Bank of America, N.A.	6/4/24	USD	2,069,853	EUR	1,929,982	7,266	—
The Bank of New York Mellon Corp.	5/3/24	USD	1,548,075	EUR	1,428,500	23,402	—
UBS AG	5/3/24	USD	1,475,364	EUR	1,359,184	24,672	—
Wells Fargo Bank N.A.	6/4/24	USD	1,417,728	EUR	1,320,000	7,034	—
The Bank of New York Mellon Corp.	6/4/24	USD	1,416,805	EUR	1,320,000	6,111	—
Royal Bank of Canada	5/3/24	USD	1,021,892	EUR	944,120	14,209	—
Standard Chartered Bank	5/3/24	USD	997,839	EUR	922,286	13,460	—
Bank of America, N.A.	5/3/24	USD	709,813	EUR	656,102	9,539	—
Royal Bank of Canada	6/4/24	USD	512,410	EUR	478,615	911	—
Bank of Montreal	5/3/24	USD	499,845	EUR	460,000	8,875	—
Barclays Bank plc	5/3/24	USD	498,557	EUR	460,000	7,587	—
Commonwealth Bank of Australia	5/3/24	USD	497,170	EUR	460,000	6,201	—
Deutsche Bank AG	6/4/24	USD	473,516	EUR	440,000	3,284	—
Commonwealth Bank of Australia	6/4/24	USD	471,929	EUR	440,000	1,697	—
Bank of Montreal	6/4/24	USD	471,228	EUR	440,000	997	—
Standard Chartered Bank	6/4/24	USD	306,781	EUR	286,000	1,130	—
Wells Fargo Bank N.A.	5/3/24	USD	89,376	EUR	84,000	—	(280)
Wells Fargo Bank N.A.	5/3/24	USD	27,121	EUR	25,000	438	—

Total International Bond Index Fund

Over-the-Counter Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Toronto-Dominion Bank	6/4/24	USD	3,087,467	GBP 2,465,311	6,372	—
Toronto-Dominion Bank	5/2/24	USD	2,482,285	GBP 1,964,684	27,291	—
HSBC Bank plc	5/2/24	USD	2,291,340	GBP 1,813,554	25,192	—
UBS AG	5/2/24	USD	1,949,791	GBP 1,543,224	21,438	—
HSBC Bank plc	6/4/24	USD	1,813,274	GBP 1,447,881	3,742	—
UBS AG	6/4/24	USD	1,382,260	GBP 1,103,721	2,853	—
Barclays Bank plc	6/4/24	USD	570,726	GBP 455,403	1,572	—
JPMorgan Chase Bank, N.A.	5/2/24	USD	106,129	GBP 84,000	1,166	—
State Street Bank & Trust Co.	5/2/24	USD	101,020	GBP 80,000	1,055	—
Bank of America, N.A.	5/2/24	USD	12,631	GBP 10,000	135	—
Bank of Montreal	5/2/24	USD	12,601	GBP 10,000	105	—
HSBC Bank plc	6/4/24	USD	32,824	HKD 256,500	—	(2)
Royal Bank of Canada	5/3/24	USD	32,818	HKD 256,500	26	—
Societe Generale SA	5/3/24	USD	145,856	HUF 53,617,764	—	(303)
BNP Paribas	6/4/24	USD	71,634	HUF 26,157,771	449	—
UBS AG	6/4/24	USD	71,479	HUF 26,157,771	294	—
Standard Chartered Bank	6/4/24	USD	41,102	HUF 15,052,222	139	—
Standard Chartered Bank	5/3/24	USD	37,608	HUF 13,750,000	126	—
Deutsche Bank AG	5/3/24	USD	581,880	IDR 9,212,422,260	15,352	—
Standard Chartered Bank	5/3/24	USD	400,276	IDR 6,341,870,744	10,272	—
Deutsche Bank AG	6/4/24	USD	383,660	IDR 6,221,717,200	1,412	—
Standard Chartered Bank	6/4/24	USD	383,256	IDR 6,221,717,200	1,008	—
Deutsche Bank AG	6/4/24	USD	190,972	IDR 3,110,858,600	—	(152)
Standard Chartered Bank	6/4/24	USD	3,056	IDR 49,751,000	—	—
BNP Paribas	5/2/24	USD	274,419	ILS 1,009,570	4,577	—
JPMorgan Chase Bank, N.A.	6/4/24	USD	187,012	ILS 698,522	30	—
BNP Paribas	6/4/24	USD	92,189	ILS 344,048	94	—
State Street Bank & Trust Co.	5/2/24	USD	8,913	ILS 33,000	92	—
HSBC Bank plc	6/4/24	USD	5,360	ILS 20,000	6	—
Toronto-Dominion Bank	5/2/24	USD	2,949,372	JPY 444,115,234	132,602	—
HSBC Bank plc	6/4/24	USD	2,200,934	JPY 343,442,000	11,511	—
UBS AG	5/2/24	USD	1,875,670	JPY 282,498,581	83,943	—
BNP Paribas	6/4/24	USD	1,768,138	JPY 276,888,000	2,994	—
Toronto-Dominion Bank	6/4/24	USD	1,478,838	JPY 231,335,724	4,086	—
UBS AG	6/4/24	USD	1,474,564	JPY 230,668,724	4,065	—
Wells Fargo Bank N.A.	6/4/24	USD	1,352,167	JPY 211,752,367	2,259	—
BNP Paribas	5/2/24	USD	1,377,443	JPY 207,464,671	61,614	—
The Bank of New York Mellon Corp.	5/2/24	USD	1,310,978	JPY 197,413,032	58,900	—
Wells Fargo Bank N.A.	5/2/24	USD	1,310,352	JPY 197,232,000	59,421	—
Deutsche Bank AG	6/4/24	USD	886,688	JPY 138,444,000	4,116	—

Total International Bond Index Fund

Over-the-Counter Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Barclays Bank plc	6/4/24	USD	885,166	JPY 138,444,000	2,594	—
Standard Chartered Bank	5/2/24	USD	837,457	JPY 126,167,442	37,249	—
Royal Bank of Canada	6/4/24	USD	702,490	JPY 110,000,000	1,246	—
Standard Chartered Bank	6/4/24	USD	702,490	JPY 110,000,000	1,246	—
Royal Bank of Canada	5/2/24	USD	507,885	JPY 76,530,233	22,498	—
The Bank of New York Mellon Corp.	6/4/24	USD	442,230	JPY 69,222,000	944	—
State Street Bank & Trust Co.	5/2/24	USD	446,584	JPY 67,313,000	19,656	—
Deutsche Bank AG	5/2/24	USD	437,281	JPY 65,832,808	19,741	—
Commonwealth Bank of Australia	5/2/24	USD	436,400	JPY 65,655,000	19,988	—
JPMorgan Chase Bank, N.A.	6/4/24	USD	50,242	JPY 7,867,169	89	—
JPMorgan Chase Bank, N.A.	5/3/24	USD	1,537,974	KRW 2,099,228,207	20,753	—
State Street Bank & Trust Co.	5/3/24	USD	1,552,336	KRW 2,073,600,965	53,635	—
State Street Bank & Trust Co.	6/4/24	USD	1,267,368	KRW 1,735,034,855	13,463	—
JPMorgan Chase Bank, N.A.	6/4/24	USD	1,008,458	KRW 1,388,027,884	5,334	—
HSBC Bank plc	5/3/24	USD	563,438	KRW 754,118,422	18,397	—
BNP Paribas	6/4/24	USD	252,424	KRW 347,006,971	1,643	—
BNP Paribas	5/3/24	USD	251,819	KRW 347,006,971	1,019	—
Deutsche Bank AG	5/3/24	USD	61,971	KRW 85,395,781	251	—
Deutsche Bank AG	6/4/24	USD	54,761	KRW 75,576,161	144	—
Standard Chartered Bank	5/3/24	USD	12,252	KRW 16,545,785	293	—
State Street Bank & Trust Co.	5/3/24	USD	770,460	MXN 12,868,186	19,642	—
State Street Bank & Trust Co.	6/4/24	USD	751,440	MXN 12,868,186	4,438	—
Toronto-Dominion Bank	6/4/24	USD	18,025	MXN 310,000	30	—
BNP Paribas	5/3/24	USD	401,646	MYR 1,897,432	4,552	—
BNP Paribas	6/5/24	USD	321,844	MYR 1,534,466	960	—
Standard Chartered Bank	5/3/24	USD	241,715	MYR 1,137,394	3,682	—
HSBC Bank plc	6/5/24	USD	191,957	MYR 914,610	696	—
Standard Chartered Bank	6/5/24	USD	161,194	MYR 767,233	752	—
Deutsche Bank AG	6/5/24	USD	161,008	MYR 767,233	566	—
HSBC Bank plc	5/3/24	USD	160,811	MYR 758,754	2,019	—
Deutsche Bank AG	5/3/24	USD	18,140	MYR 85,506	245	—
BNP Paribas	5/3/24	USD	156,212	NOK 1,693,393	3,759	—
BNP Paribas	6/4/24	USD	153,041	NOK 1,693,393	463	—
JPMorgan Chase Bank, N.A.	6/5/24	USD	183,651	NZD 310,359	773	—
Commonwealth Bank of Australia	6/5/24	USD	183,651	NZD 310,359	772	—
JPMorgan Chase Bank, N.A.	5/2/24	USD	181,161	NZD 302,859	2,701	—
Commonwealth Bank of Australia	5/2/24	USD	181,161	NZD 302,859	2,701	—

Total International Bond Index Fund

Over-the-Counter Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Bank of America, N.A.	5/2/24	USD	8,943	NZD 15,000	104	—
Wells Fargo Bank N.A.	5/6/24	USD	46,066	PEN 172,000	381	—
Citibank, N.A.	5/6/24	USD	34,964	PEN 130,000	435	—
State Street Bank & Trust Co.	5/6/24	USD	34,880	PEN 130,000	350	—
Societe Generale SA	6/5/24	USD	33,681	PEN 126,097	200	—
Wells Fargo Bank N.A.	6/5/24	USD	26,358	PEN 99,000	72	—
Deutsche Bank AG	5/6/24	USD	24,214	PEN 90,097	284	—
State Street Bank & Trust Co.	6/5/24	USD	22,804	PEN 85,000	235	—
Citibank, N.A.	6/5/24	USD	22,706	PEN 85,000	137	—
Barclays Bank plc	5/6/24	USD	313,922	PLN 1,256,103	4,283	—
BNP Paribas	6/4/24	USD	210,068	PLN 846,455	1,482	—
Toronto-Dominion Bank	6/4/24	USD	207,983	PLN 838,033	1,472	—
UBS AG	5/6/24	USD	104,527	PLN 418,701	1,315	—
Standard Chartered Bank	6/4/24	USD	32,318	PLN 130,816	82	—
Standard Chartered Bank	5/6/24	USD	29,707	PLN 118,500	496	—
State Street Bank & Trust Co.	5/6/24	USD	5,530	PLN 22,000	107	—
HSBC Bank plc	6/4/24	USD	198,831	RON 922,050	1,199	—
Barclays Bank plc	5/7/24	USD	104,884	RON 483,390	1,237	—
BNP Paribas	5/7/24	USD	104,690	RON 483,390	1,043	—
Standard Chartered Bank	6/4/24	USD	9,607	RON 44,729	19	—
Toronto-Dominion Bank	5/3/24	USD	599,106	SEK 6,398,381	18,440	—
Toronto-Dominion Bank	6/4/24	USD	389,074	SEK 4,256,594	2,222	—
Deutsche Bank AG	6/4/24	USD	296,444	SEK 3,230,768	2,823	—
UBS AG	5/3/24	USD	129,659	SEK 1,384,381	4,023	—
Bank of America, N.A.	6/4/24	USD	34,134	SEK 373,400	198	—
JPMorgan Chase Bank, N.A.	5/3/24	USD	7,303	SEK 78,000	225	—
Wells Fargo Bank N.A.	6/4/24	USD	474,753	SGD 645,456	1,131	—
Wells Fargo Bank N.A.	5/3/24	USD	457,063	SGD 616,456	5,403	—
State Street Bank & Trust Co.	5/3/24	USD	21,482	SGD 29,000	234	—
JPMorgan Chase Bank, N.A.	5/3/24	USD	403,665	THB 14,649,265	8,288	—
Standard Chartered Bank	6/5/24	USD	271,591	THB 10,063,108	—	(728)
Standard Chartered Bank	5/3/24	USD	268,723	THB 9,766,584	5,127	—
BNP Paribas	6/5/24	USD	136,783	THB 5,031,554	623	—
JPMorgan Chase Bank, N.A.	6/5/24	USD	136,288	THB 5,031,554	128	—
UBS AG	6/5/24	USD	136,135	THB 5,031,554	—	(25)

Total International Bond Index Fund

Over-the-Counter Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
HSBC Bank plc	6/5/24	USD	22,558	THB 834,586	—	(27)
BNP Paribas	5/3/24	USD	20,409	THB 741,924	385	—
					2,006,640	(231,039)

At April 30, 2024, the counterparties had deposited in segregated accounts securities with a value of \$1,007,740,000 and cash of \$288,234,000 in connection with open forward currency contracts.

Statement of Assets and Liabilities

As of April 30, 2024

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$101,477,474)	87,402,772
Affiliated Issuers (Cost \$699,908)	699,936
Total Investments in Securities	88,102,708
Investment in Vanguard	2,666
Cash	89
Foreign Currency, at Value (Cost \$941,449)	823,135
Receivables for Investment Securities Sold	215,859
Receivables for Accrued Income	781,734
Receivables for Capital Shares Issued	48,170
Variation Margin Receivable—Futures Contracts	491
Variation Margin Receivable—Centrally Cleared Non-Deliverable Forward Currency Contracts	1,886
Unrealized Appreciation—Over-the-Counter Forward Currency Contracts	2,006,640
Other Assets	18,855
Total Assets	92,002,233
Liabilities	
Payables for Investment Securities Purchased	2,160,405
Payables for Capital Shares Redeemed	13,975
Payables for Distributions	3,421
Payables to Vanguard	2,957
Unrealized Depreciation—Over-the-Counter Forward Currency Contracts	231,039
Total Liabilities	2,411,797
Net Assets	89,590,436

At April 30, 2024, net assets consisted of:

Paid-in Capital	100,156,889
Total Distributable Earnings (Loss)	(10,566,453)
Net Assets	89,590,436

Investor Shares—Net Assets

Applicable to 2,141,545 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	20,713
Net Asset Value Per Share—Investor Shares	\$9.67

ETF Shares—Net Assets

Applicable to 1,107,102,802 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	53,534,432
Net Asset Value Per Share—ETF Shares	\$48.36

Admiral Shares—Net Assets

Applicable to 1,207,667,714 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	23,345,943
Net Asset Value Per Share—Admiral Shares	\$19.33

Institutional Shares—Net Assets

Applicable to 437,429,780 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	12,689,348
Net Asset Value Per Share—Institutional Shares	\$29.01

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

Statement of Operations

	Six Months Ended April 30, 2024 (\$000)
Investment Income	
Income	
Interest ^{1,2}	999,662
Total Income	999,662
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	2,677
Management and Administrative— Investor Shares	11
Management and Administrative— ETF Shares	14,238
Management and Administrative— Admiral Shares	11,165
Management and Administrative— Institutional Shares	3,480
Marketing and Distribution— Investor Shares	1
Marketing and Distribution— ETF Shares	920
Marketing and Distribution— Admiral Shares	522
Marketing and Distribution— Institutional Shares	224
Custodian Fees	1,562
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	917
Shareholders' Reports—Admiral Shares	199
Shareholders' Reports—Institutional Shares	9
Trustees' Fees and Expenses	32
Other Expenses	20
Total Expenses	35,978
Expenses Paid Indirectly	(25)
Net Expenses	35,953
Net Investment Income	963,709
Realized Net Gain (Loss)	
Investment Securities Sold ¹	(1,288,203)
Futures Contracts	(7,934)
Forward Currency Contracts	185,950
Foreign Currencies	(583,592)
Realized Net Gain (Loss)	(1,693,779)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	4,122,451
Futures Contracts	(331)
Forward Currency Contracts	1,089,863
Foreign Currencies	(54,423)
Change in Unrealized Appreciation (Depreciation)	5,157,560
Net Increase (Decrease) in Net Assets Resulting from Operations	4,427,490

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 \$12,330,000, \$20,000, \$14,000, and \$17,000, respectively. Purchases and sales are for temporary cash investment purposes.

² Interest is net of foreign withholding taxes of \$3,914,000.

Statement of Changes in Net Assets

	Six Months Ended April 30, 2024 (\$000)	Year Ended October 31, 2023 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	963,709	1,494,828
Realized Net Gain (Loss)	(1,693,779)	(6,350,328)
Change in Unrealized Appreciation (Depreciation)	5,157,560	6,111,923
Net Increase (Decrease) in Net Assets Resulting from Operations	4,427,490	1,256,423
Distributions		
Investor Shares	(797)	(852)
ETF Shares	(1,951,879)	(976,387)
Admiral Shares	(861,728)	(487,597)
Institutional Shares	(443,914)	(243,911)
Total Distributions	(3,258,318)	(1,708,747)
Capital Share Transactions		
Investor Shares	(1,526)	(37,846)
ETF Shares	2,343,036	6,049,919
Admiral Shares	(63,334)	(754,114)
Institutional Shares	952,938	652,286
Net Increase (Decrease) from Capital Share Transactions	3,231,114	5,910,245
Total Increase (Decrease)	4,400,286	5,457,921
Net Assets		
Beginning of Period	85,190,150	79,732,229
End of Period	89,590,436	85,190,150

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2024	Year Ended October 31,				
		2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.53	\$9.58	\$11.32	\$11.66	\$11.68	\$10.90
Investment Operations						
Net Investment Income ¹	.103	.160	.086	.092	.109	.121
Net Realized and Unrealized Gain (Loss) on Investments	.394	(.013)	(1.417)	(.320)	.240	.988
Total from Investment Operations	.497	.147	(1.331)	(.228)	.349	1.109
Distributions						
Dividends from Net Investment Income	(.357)	(.197)	(.336)	(.094)	(.369)	(.329)
Distributions from Realized Capital Gains	—	—	(.073)	(.018)	—	—
Total Distributions	(.357)	(.197)	(.409)	(.112)	(.369)	(.329)
Net Asset Value, End of Period	\$9.67	\$9.53	\$9.58	\$11.32	\$11.66	\$11.68
Total Return²	5.17%	1.52%	-12.16%	-1.97%	3.09%	10.39%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$21	\$22	\$59	\$30,174	\$32,054	\$30,053
Ratio of Total Expenses to Average Net Assets	0.13% ³	0.13% ³	0.13% ³	0.13%	0.13%	0.13%
Ratio of Net Investment Income to Average Net Assets	2.11%	1.65%	0.79%	0.80%	0.95%	1.07%
Portfolio Turnover Rate	14%	29%	27% ⁴	25% ⁴	31% ⁴	26%

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

1 Calculated based on average shares outstanding.

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

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

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

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2024	Year Ended October 31,				
		2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$47.66	\$47.84	\$56.56	\$58.27	\$58.34	\$54.47
Investment Operations						
Net Investment Income ¹	.528	.868	.510	.492	.572	.630
Net Realized and Unrealized Gain (Loss) on Investments	1.963	(.065)	(7.150)	(1.603)	1.232	4.913
Total from Investment Operations	2.491	.803	(6.640)	(1.111)	1.804	5.543
Distributions						
Dividends from Net Investment Income	(1.791)	(.983)	(1.713)	(.510)	(1.874)	(1.673)
Distributions from Realized Capital Gains	—	—	(.367)	(.089)	—	—
Total Distributions	(1.791)	(.983)	(2.080)	(.599)	(1.874)	(1.673)
Net Asset Value, End of Period	\$48.36	\$47.66	\$47.84	\$56.56	\$58.27	\$58.34
Total Return	5.19%	1.67%	-12.16%	-1.92%	3.20%	10.40%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$53,534	\$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% ²	0.07%	0.08%	0.08%
Ratio of Net Investment Income to Average Net Assets	2.17%	1.79%	0.99%	0.86%	0.99%	1.12%
Portfolio Turnover Rate	14%	29%	27% ³	25% ³	31% ³	26%

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

1 Calculated based on average shares outstanding.

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

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

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30, 2024	Year Ended October 31,				
		2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$19.05	\$19.14	\$22.64	\$23.32	\$23.35	\$21.79
Investment Operations						
Net Investment Income ¹	.208	.338	.195	.191	.223	.246
Net Realized and Unrealized Gain (Loss) on Investments	.787	(.030)	(2.864)	(.644)	.489	1.976
Total from Investment Operations	.995	.308	(2.669)	(.453)	.712	2.222
Distributions						
Dividends from Net Investment Income	(.715)	(.398)	(.684)	(.191)	(.742)	(.662)
Distributions from Realized Capital Gains	—	—	(.147)	(.036)	—	—
Total Distributions	(.715)	(.398)	(.831)	(.227)	(.742)	(.662)
Net Asset Value, End of Period	\$19.33	\$19.05	\$19.14	\$22.64	\$23.32	\$23.35
Total Return²	5.18%	1.60%	-12.20%	-1.96%	3.15%	10.41%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$23,346	\$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% ³	0.11%	0.11%	0.11%
Ratio of Net Investment Income to Average Net Assets	2.13%	1.74%	0.94%	0.83%	0.97%	1.09%
Portfolio Turnover Rate	14%	29%	27% ⁴	25% ⁴	31% ⁴	26%

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

1 Calculated based on average shares outstanding.

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

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

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

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended April 30,	Year Ended October 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$28.59	\$28.72	\$33.97	\$34.99	\$35.03	\$32.70
Investment Operations						
Net Investment Income ¹	.317	.520	.305	.310	.348	.382
Net Realized and Unrealized Gain (Loss) on Investments	1.182	(.041)	(4.297)	(.977)	.739	2.954
Total from Investment Operations	1.499	.479	(3.992)	(.667)	1.087	3.336
Distributions						
Dividends from Net Investment Income	(1.079)	(.609)	(1.038)	(.299)	(1.127)	(1.006)
Distributions from Realized Capital Gains	—	—	(.220)	(.054)	—	—
Total Distributions	(1.079)	(.609)	(1.258)	(.353)	(1.127)	(1.006)
Net Asset Value, End of Period	\$29.01	\$28.59	\$28.72	\$33.97	\$34.99	\$35.03
Total Return	5.20%	1.66%	-12.17%	-1.92%	3.21%	10.42%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$12,689	\$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% ²	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.17%	1.79%	0.98%	0.89%	1.01%	1.13%
Portfolio Turnover Rate	14%	29%	27% ³	25% ³	31% ³	26%

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

1 Calculated based on average shares outstanding.

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

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

Notes to Financial Statements

Vanguard Total International Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers four classes of shares: Investor Shares, ETF Shares, Admiral Shares, and Institutional 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. Since inception, the fund has not issued any Institutional Select Shares and in March 2024, the board of trustees approved the closure of the Share Class effective March 21, 2024.

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 six months ended April 30, 2024, the fund's average investments in long and short futures contracts represented less than 1% of net assets, 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 enters into centrally cleared non-deliverable forward currency contracts to achieve the same objective specified with respect to the equivalent over-the-counter forward currency contracts; rather

than physical delivery of the two currencies at maturity, a net cash settlement is made by one party to the other in accordance with contract terms. Additionally, there is less counterparty risk because a regulated clearinghouse is the counterparty instead of the clearing broker or executing broker. 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. To further mitigate counterparty risk, the fund trades with a diverse group of prequalified executing brokers; monitors the financial strength of its clearing brokers, executing brokers, and clearinghouse; and has entered into agreements with its clearing brokers and executing brokers. Risks associated with all types of forward currency contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The fund mitigates its counterparty risk by entering into forward currency contracts only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, rehypothecated or (under master netting agreements) resold. The master netting arrangements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate the forward currency contracts, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The forward currency contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the forward currency contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

Forward currency contracts are valued at their quoted daily prices obtained from an independent third party, adjusted for currency risk based on the expiration date of each contract. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on forward currency contracts.

During the six months ended April 30, 2024, 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.	19,023	(7,496)	11,527	—	8,653	2,874
Bank of Montreal	26,778	(1,114)	25,664	—	14,709	10,955
Barclays Bank plc	25,900	—	25,900	—	13,862	12,038
BNP Paribas	192,275	(37,410)	154,865	—	131,522	23,343
Canadian Imperial Bank of Commerce	13,917	(12,082)	1,835	—	—	1,835
Citibank, N.A.	11,863	(10,690)	1,173	—	948	225
Commonwealth Bank of Australia	46,852	(1,705)	45,147	—	15,949	29,198
Deutsche Bank AG	100,138	(10,045)	90,093	—	73,858	16,235
HSBC Bank plc	127,038	(17,078)	109,960	—	91,091	18,869
JPMorgan Chase Bank, N.A.	54,091	(6,405)	47,686	—	19,794	27,892

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)	
Morgan Stanley Capital Services Inc.	74,397	(12,697)	61,700	—	48,321	13,379
Royal Bank of Canada	58,236	(921)	57,315	—	39,914	17,401
Societe Generale SA	126,427	(21,745)	104,682	—	78,523	26,159
Standard Chartered Bank	87,357	(21,024)	66,333	—	64,590	1,743
State Street Bank & Trust Co.	359,704	(20,870)	338,834	—	223,644	115,190
The Bank of New York Mellon Corp.	96,729	(6,127)	90,602	—	72,246	18,356
Toronto-Dominion Bank	348,100	(18,088)	330,012	—	234,803	95,209
UBS AG	159,052	(14,024)	145,028	—	110,016	35,012
Wells Fargo Bank N.A.	78,763	(11,518)	67,245	—	53,531	13,714
Centrally Cleared Non-Deliverable Forward Currency Contracts	1,886	—	1,886	10,333	—	—
Exchange-Traded Futures Contracts	491	—	491	4,483	—	—
Total	2,009,017	(231,039)	1,777,978	14,816	1,295,974	479,627

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, which may include amounts not subject to offsetting. 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.

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

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

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

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

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may

be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the six months ended April 30, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At April 30, 2024, the fund had contributed to Vanguard capital in the amount of \$2,666,000, representing less than 0.01% of the fund's net assets and 1.07% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the six months ended April 30, 2024, custodian fee offset arrangements reduced the fund's expenses by \$25,000 (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.

Total International Bond Index Fund

The following table summarizes the market value of the fund's investments and derivatives as of April 30, 2024, 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	—	929	—	929
Asset-Backed/Commercial Mortgage-Backed Securities	—	370	—	370
Corporate Bonds	—	19,080,278	—	19,080,278
Sovereign Bonds	—	68,321,195	—	68,321,195
Temporary Cash Investments	699,936	—	—	699,936
Total	699,936	87,402,772	—	88,102,708
Derivative Financial Instruments				
Assets				
Forward Currency Contracts	2,224 ¹	2,006,640	—	2,008,864
Liabilities				
Futures Contracts ¹	2,598	—	—	2,598
Forward Currency Contracts	2,182 ¹	231,039	—	233,221
Total	4,780	231,039	—	235,819

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

E. At April 30, 2024, 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 ¹	—	2,008,864	2,008,864
Total Assets	—	2,008,864	2,008,864
Unrealized Depreciation—Futures Contracts ¹	2,598	—	2,598
Unrealized Depreciation—Forward Currency Contracts ¹	—	233,221	233,221
Total Liabilities	2,598	233,221	235,819

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

Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the six months ended April 30, 2024, were:

	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
Realized Net Gain (Loss) on Derivatives			
Futures Contracts	(7,934)	—	(7,934)
Forward Currency Contracts	—	185,950	185,950
Realized Net Gain (Loss) on Derivatives	(7,934)	185,950	178,016
Change in Unrealized Appreciation (Depreciation) on Derivatives			
Futures Contracts	(331)	—	(331)
Forward Currency Contracts	—	1,089,863	1,089,863
Change in Unrealized Appreciation (Depreciation) on Derivatives	(331)	1,089,863	1,089,532

F. As of April 30, 2024, 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	94,895,161
Gross Unrealized Appreciation	9,924,364
Gross Unrealized Depreciation	(14,943,772)
Net Unrealized Appreciation (Depreciation)	(5,019,408)

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at October 31, 2023, the fund had available capital losses totaling \$3,137,802,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending October 31, 2024; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

G. During the six months ended April 30, 2024, the fund purchased \$13,125,798,000 of investment securities and sold \$12,643,801,000 of investment securities, other than temporary cash investments.

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

	Six Months Ended April 30, 2024		Year Ended October 31, 2023	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	3,171	324	5,568	574
Issued in Lieu of Cash Distributions	797	81	852	88
Redeemed	(5,494)	(561)	(44,266)	(4,541)
Net Increase (Decrease)—Investor Shares	(1,526)	(156)	(37,846)	(3,879)
ETF Shares				
Issued	4,070,696	82,737	6,270,974	129,089
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(1,727,660)	(35,500)	(221,055)	(4,650)
Net Increase (Decrease)—ETF Shares	2,343,036	47,237	6,049,919	124,439
Admiral Shares				
Issued	1,728,047	88,110	3,062,830	157,919
Issued in Lieu of Cash Distributions	797,722	40,483	453,877	23,477
Redeemed	(2,589,103)	(132,232)	(4,270,821)	(220,552)
Net Increase (Decrease)—Admiral Shares	(63,334)	(3,639)	(754,114)	(39,156)
Institutional Shares				
Issued	1,201,348	40,810	4,043,982	138,630
Issued in Lieu of Cash Distributions	435,429	14,729	237,695	8,193
Redeemed	(683,839)	(23,154)	(3,629,391)	(124,405)
Net Increase (Decrease)—Institutional Shares	952,938	32,385	652,286	22,418

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

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

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

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

J. Management has determined that no events or transactions occurred subsequent to April 30, 2024, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangement

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

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

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

In addition, the board received periodic reports throughout the year, which included information about the fund's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

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

Nature, extent, and quality of services

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

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

Investment performance

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

Cost

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

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

The benefit of economies of scale

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

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

Liquidity Risk Management

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

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

The board of trustees of Vanguard Charlotte Funds approved the appointment of liquidity risk management program administrators responsible for administering Vanguard Total International Bond Index Fund’s Program and for carrying out the specific responsibilities set forth in the Program, including reporting to the board on at least an annual basis regarding the Program’s operation, its adequacy, and the effectiveness of its implementation for the past year (the “Program Administrator Report”). The board has reviewed the Program Administrator Report covering the period from January 1, 2023, through December 31, 2023 (the “Review Period”). The Program Administrator Report stated that during the Review Period the Program operated and was implemented effectively to manage the fund’s liquidity risk.

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