

**Annual Report** | October 31, 2022

# Vanguard Total International Bond Index Fund

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## Your Fund's Performance at a Glance

- The 12 months ended October 31, 2022, were a volatile, challenging period for financial markets. In this environment, Vanguard Total International Bond Index Fund returns ranged from -12.20% for Admiral Shares to -12.16% for ETF and Investor Shares, roughly in line with the -12.08% return of its expense-free benchmark index. (Returns for ETF Shares are based on net asset value.)
- The economic backdrop deteriorated as inflation soared to multidecade highs, fueled in part by higher energy and food prices in the wake of Russia's invasion of Ukraine. Then price increases broadened to other categories of goods and services, adding to concerns that inflation would remain stubbornly high. That prompted aggressive tightening by many central banks to bring inflation back in check, which weighed on bond prices and increased fears of recession.
- Bond yields moved higher across much of the developed world during the fiscal year amid concerns about inflation and central bank tightening. In general, bonds in eastern Europe produced the worst results. Bonds in Great Britain and the European Union also lagged. Japanese issues, the largest in the benchmark by weight, held up somewhat better.
- The fund regularly uses derivatives to hedge portfolio risks. Its holdings of forward currency contracts helped performance for the period.
- At the end of the 12-month period, the fund's 30-day SEC yield—a proxy for its income-generating potential over 12 months—ranged from 2.88% for Investor Shares to 2.94% for ETF and Institutional Shares.

### Market Barometer

	Average Annual Total Returns Periods Ended October 31, 2022		
	One Year	Three Years	Five Years
<b>Stocks</b>			
Russell 1000 Index (Large-caps)	-16.38%	9.99%	10.19%
Russell 2000 Index (Small-caps)	-18.54	7.05	5.56
Russell 3000 Index (Broad U.S. market)	-16.52	9.79	9.87
FTSE All-World ex US Index (International)	-24.20	-1.16	-0.18
<b>Bonds</b>			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	-15.69%	-3.73%	-0.50%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	-11.98	-2.18	0.37
FTSE Three-Month U.S. Treasury Bill Index	0.88	0.59	1.15
<b>CPI</b>			
Consumer Price Index	7.75%	5.01%	3.85%

## About Your Fund's Expenses

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

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

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

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

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

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

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

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

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

### Six Months Ended October 31, 2022

	Beginning Account Value 4/30/2022	Ending Account Value 10/31/2022	Expenses Paid During Period
<b>Based on Actual Fund Return</b>			
Total International Bond Index Fund			
Investor Shares	\$1,000.00	\$ 945.30	\$0.64
ETF Shares	1,000.00	945.40	0.34
Admiral™ Shares	1,000.00	945.40	0.54
Institutional Shares	1,000.00	945.60	0.34

Six Months Ended October 31, 2022

	Beginning Account Value 4/30/2022	Ending Account Value 10/31/2022	Expenses Paid During Period
<b>Based on Hypothetical 5% Yearly Return</b>			
Total International Bond Index Fund			
Investor Shares	\$1,000.00	\$1,024.55	\$0.66
ETF Shares	1,000.00	1,024.85	0.36
Admiral Shares	1,000.00	1,024.65	0.56
Institutional Shares	1,000.00	1,024.85	0.36

The calculations are based on expenses incurred in the most recent six-month period. The fund's annualized six-month expense ratios for that period are 0.13% for Investor Shares, 0.07% for ETF Shares, 0.11% for Admiral Shares, and 0.07% for Institutional Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

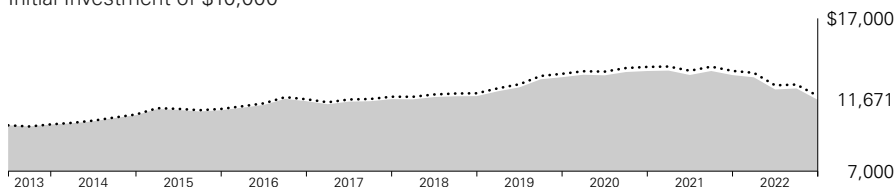
# Total International Bond Index Fund

## Performance Summary

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

### Cumulative Performance: May 31, 2013, Through October 31, 2022

Initial Investment of \$10,000



### Average Annual Total Returns Periods Ended October 31, 2022

	One Year	Five Years	Since Inception (5/31/2013)	Final Value of a \$10,000 Investment
Total International Bond Index Fund Investor Shares	-12.16%	-0.08%	1.65%	\$11,671
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	-12.08	0.09	1.89	11,925

"Since Inception" performance is calculated from the Investor Shares' inception date for both the fund and its comparative standard(s).

	One Year	Five Years	Since Inception (5/31/2013)	Final Value of a \$10,000 Investment
Total International Bond Index Fund ETF Shares Net Asset Value	-12.16%	-0.03%	1.69%	\$11,712
Total International Bond Index Fund ETF Shares Market Price	-12.16	-0.04	1.71	11,731
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	-12.08	0.09	1.89	11,925

"Since Inception" performance is calculated from the ETF Shares' inception date for both the fund and its comparative standard(s).

	One Year	Five Years	Since Inception (5/31/2013)	Final Value of a \$10,000 Investment
Total International Bond Index Fund Admiral Shares	-12.20%	-0.06%	1.68%	\$11,694
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	-12.08	0.09	1.89	11,925

"Since Inception" performance is calculated from the Admiral Shares' inception date for both the fund and its comparative standard(s).

	One Year	Five Years	Since Inception (5/31/2013)	Final Value of a \$5,000,000 Investment
Total International Bond Index Fund Institutional Shares	-12.17%	-0.02%	1.73%	\$ 5,874,153
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	-12.08	0.09	1.89	5,962,444

"Since Inception" performance is calculated from the Institutional Shares' inception date for both the fund and its comparative standard(s).

See Financial Highlights for dividend and capital gains information.

Total International Bond Index Fund

Cumulative Returns of ETF Shares: May 31, 2013, Through October 31, 2022

	One Year	Five Years	Since Inception (5/31/2013)
Total International Bond Index Fund ETF Shares Market Price	-12.16%	-0.22%	17.31%
Total International Bond Index Fund ETF Shares Net Asset Value	-12.16	-0.13	17.12
Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index Hedged	-12.08	0.45	19.25

"Since Inception" performance is calculated from the ETF Shares' inception date for both the fund and its comparative standard(s).

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

## Fund Allocation

As of October 31, 2022

Japan	16.6%
France	11.9
Germany	11.0
Italy	7.3
Canada	6.8
United Kingdom	6.5
Spain	5.3
Supranational	4.1
Australia	3.7
United States	3.0
Netherlands	2.8
South Korea	2.7
Belgium	2.1
Switzerland	1.5
Austria	1.3
Sweden	1.3
Indonesia	1.2
China	1.1
Other	9.8

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

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



## Financial Statements

### Schedule of Investments

As of October 31, 2022

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](http://www.sec.gov).

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<b>U.S. Government and Agency Obligations (0.0%)</b>					
Tennessee Valley Authority (Cost \$1,267)	5.625%	6/7/32	GBP	716	894
<b>Asset-Backed/Commercial Mortgage-Backed Securities (0.0%)</b>					
<b>United Kingdom (0.0%)</b>					
<sup>1</sup> Canary Wharf Finance II plc (Cost \$907)	5.952%	10/22/37	GBP	570	664
<b>Corporate Bonds (19.6%)</b>					
<b>Australia (0.5%)</b>					
Amcor UK Finance plc	1.125%	6/23/27	EUR	2,543	2,148
Ampol Ltd.	4.000%	4/17/25	AUD	7,180	4,470
APA Infrastructure Ltd.	2.000%	7/15/30	EUR	5,000	4,024
APA Infrastructure Ltd.	3.125%	7/18/31	GBP	1,000	890
APT Pipelines Ltd.	4.250%	11/26/24	GBP	448	496
APT Pipelines Ltd.	2.000%	3/22/27	EUR	4,309	3,818
APT Pipelines Ltd.	0.750%	3/15/29	EUR	5,600	4,326
APT Pipelines Ltd.	1.250%	3/15/33	EUR	3,108	2,138
APT Pipelines Ltd.	2.500%	3/15/36	GBP	5,176	3,685
Aurizon Network Pty Ltd.	4.000%	6/21/24	AUD	950	598
Aurizon Network Pty Ltd.	2.000%	9/18/24	EUR	1,545	1,464
Aurizon Network Pty Ltd.	3.125%	6/1/26	EUR	18,919	17,834
Ausgrid Finance Pty Ltd.	3.750%	10/30/24	AUD	7,280	4,551
Ausgrid Finance Pty Ltd.	1.250%	7/30/25	EUR	1,710	1,579
Ausgrid Finance Pty Ltd.	1.814%	2/5/27	AUD	1,010	551
AusNet Services Holdings Pty Ltd.	3.000%	2/13/24	EUR	2,094	2,052
AusNet Services Holdings Pty Ltd.	1.500%	2/26/27	EUR	2,269	2,020
AusNet Services Holdings Pty Ltd.	4.400%	8/16/27	AUD	650	393
AusNet Services Holdings Pty Ltd.	4.200%	8/21/28	AUD	1,410	814
AusNet Services Holdings Pty Ltd.	2.600%	7/31/29	AUD	3,160	1,600
AusNet Services Holdings Pty Ltd.	1.625%	3/11/81	EUR	1,500	1,158
Australia & New Zealand Banking Group Ltd.	5.000%	8/16/23	AUD	2,750	1,770
Australia & New Zealand Banking Group Ltd.	0.450%	11/22/23	EUR	8,179	7,902
Australia & New Zealand Banking Group Ltd.	2.500%	1/16/24	EUR	2,543	2,505
Australia & New Zealand Banking Group Ltd.	3.100%	2/8/24	AUD	7,050	4,432
Australia & New Zealand Banking Group Ltd.	0.669%	5/5/31	EUR	5,600	4,634
Australia Pacific Airports Melbourne Pty Ltd.	3.125%	9/26/23	EUR	2,543	2,504
Australia Pacific Airports Melbourne Pty Ltd.	1.750%	10/15/24	EUR	7,182	6,778
BHP Billiton Finance Ltd.	3.250%	9/24/27	EUR	4,653	4,497
BHP Billiton Finance Ltd.	1.500%	4/29/30	EUR	7,299	5,957
BHP Billiton Finance Ltd.	3.125%	4/29/33	EUR	1,545	1,367
BHP Billiton Finance Ltd.	4.300%	9/25/42	GBP	2,859	2,764
Brambles Finance Ltd.	2.375%	6/12/24	EUR	200	193
Brisbane Airport Corp. Pty Ltd.	3.900%	4/24/25	AUD	1,930	1,196
CIMIC Finance Ltd.	1.500%	5/28/29	EUR	2,800	2,006
Coles Group Treasury Pty Ltd.	2.650%	11/6/29	AUD	2,610	1,352
Coles Group Treasury Pty Ltd.	2.100%	8/27/30	AUD	1,860	888
Commonwealth Bank of Australia	3.000%	1/11/24	AUD	8,800	5,533
Commonwealth Bank of Australia	0.375%	4/11/24	EUR	6,140	5,859
Commonwealth Bank of Australia	0.500%	7/27/26	EUR	3,269	2,938
Commonwealth Bank of Australia	3.000%	9/4/26	GBP	3,376	3,623
Commonwealth Bank of Australia	0.875%	2/19/29	EUR	5,087	4,360
Commonwealth Bank of Australia	1.936%	10/3/29	EUR	10,432	9,674
Commonwealth Bank of Australia	1.625%	2/10/31	EUR	100	87
CPIF Finance Pty Ltd.	2.485%	10/28/30	AUD	2,700	1,295
DBNGP Finance Co. Pty Ltd.	4.225%	5/28/25	AUD	1,460	910
DEXUS Finance Pty Ltd.	3.000%	2/3/32	AUD	3,720	1,798
ETSA Utilities Finance Pty Ltd.	3.500%	8/29/24	AUD	580	362
GAIF Bond Issuer Pty Ltd.	2.584%	11/18/27	AUD	1,800	1,005
GAIF Bond Issuer Pty Ltd.	1.900%	12/14/28	AUD	2,490	1,269
Glencore Capital Finance DAC	1.125%	3/10/28	EUR	8,070	6,484

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Glencore Capital Finance DAC	1.250%	3/1/33	EUR	4,429	2,876
Glencore Finance Europe Ltd.	1.875%	9/13/23	EUR	100	97
Glencore Finance Europe Ltd.	3.125%	3/26/26	GBP	3,524	3,607
Glencore Finance Europe Ltd.	3.750%	4/1/26	EUR	100	96
Glencore Finance Europe Ltd.	1.500%	10/15/26	EUR	200	175
Goodman Australia Finance Pty Ltd.	1.375%	9/27/25	EUR	2,094	1,891
GTA Finance Co Pty Ltd.	2.200%	8/26/27	AUD	2,810	1,513
Lendlease Finance Ltd.	3.400%	10/27/27	AUD	930	522
Lendlease Finance Ltd.	3.700%	3/31/31	AUD	2,980	1,495
Lonsdale Finance Pty Ltd.	3.900%	10/15/25	AUD	2,550	1,573
Lonsdale Finance Pty Ltd.	2.100%	10/15/27	AUD	1,490	803
Macquarie Group Ltd.	1.250%	3/5/25	EUR	8,179	7,787
Macquarie Group Ltd.	0.350%	3/3/28	EUR	11,316	8,875
Macquarie Group Ltd.	4.080%	5/31/29	GBP	3,700	3,675
Macquarie Group Ltd.	2.723%	8/21/29	CAD	1,495	916
Macquarie Group Ltd.	0.950%	5/21/31	EUR	2,214	1,573
National Australia Bank Ltd.	2.900%	2/26/24	AUD	8,144	5,104
National Australia Bank Ltd.	5.000%	3/11/24	AUD	3,250	2,091
National Australia Bank Ltd.	0.250%	5/20/24	EUR	5,087	4,797
National Australia Bank Ltd.	0.300%	10/31/25	CHF	5,045	4,779
National Australia Bank Ltd.	3.000%	9/4/26	GBP	400	431
National Australia Bank Ltd.	0.875%	2/19/27	EUR	6,087	5,475
National Australia Bank Ltd.	2.900%	2/25/27	AUD	9,086	5,318
National Australia Bank Ltd.	0.010%	1/6/29	EUR	20,000	16,236
National Australia Bank Ltd.	3.515%	6/12/30	CAD	4,098	2,806
National Australia Bank Ltd.	1.699%	9/15/31	GBP	2,214	2,056
NBN Co. Ltd.	2.150%	6/2/28	AUD	4,650	2,504
NBN Co. Ltd.	2.200%	12/16/30	AUD	3,730	1,802
NSW Electricity Networks Finance Pty Ltd.	2.732%	4/23/29	AUD	2,240	1,159
Origin Energy Finance Ltd.	1.000%	9/17/29	EUR	2,599	1,910
Pacific National Finance Pty Ltd.	5.000%	9/19/23	GBP	300	337
Qantas Airways Ltd.	3.150%	9/27/28	AUD	4,430	2,367
Qantas Airways Ltd.	2.950%	11/27/29	AUD	740	366
Qantas Airways Ltd.	5.250%	9/9/30	AUD	2,530	1,437
Scentre Group Trust 1	2.250%	7/16/24	EUR	2,039	1,946
Scentre Group Trust 1	3.875%	7/16/26	GBP	2,591	2,750
Scentre Group Trust 1 / Scentre Group Trust 2	1.750%	4/11/28	EUR	4,539	3,774
Scentre Group Trust 1 / Scentre Group Trust 2	1.450%	3/28/29	EUR	1,958	1,517
Stockland Trust	1.625%	4/27/26	EUR	4,785	4,176
Suncorp-Metway Ltd.	3.000%	9/13/23	AUD	1,000	626
Suncorp-Metway Ltd.	3.250%	8/24/26	AUD	400	241
Telstra Corp. Ltd.	1.125%	4/14/26	EUR	5,910	5,439
Telstra Corp. Ltd.	4.000%	4/19/27	AUD	890	544
Telstra Corp. Ltd.	1.375%	3/26/29	EUR	1,263	1,095
Telstra Corp. Ltd.	1.000%	4/23/30	EUR	2,543	2,094
Toyota Finance Australia Ltd.	3.300%	11/22/23	AUD	331	209
Toyota Finance Australia Ltd.	2.280%	10/21/27	EUR	7,631	7,091
Transurban Finance Co. Pty Ltd.	1.875%	9/16/24	EUR	1,545	1,471
Transurban Finance Co. Pty Ltd.	4.555%	11/14/28	CAD	1,213	851
Transurban Finance Co. Pty Ltd.	3.000%	4/8/30	EUR	4,539	3,981
Transurban Queensland Finance Pty Ltd.	3.250%	8/5/31	AUD	2,160	1,078
United Energy Distribution Pty Ltd.	3.850%	10/23/24	AUD	1,540	966
University of Technology Sydney	3.750%	7/20/27	AUD	220	134
Vicinity Centres Trust	3.375%	4/7/26	GBP	590	613
Vicinity Centres Trust	1.125%	11/7/29	EUR	3,012	2,179
Wesfarmers Ltd.	0.954%	10/21/33	EUR	8,836	6,169
WestConnex Finance Co. Pty Ltd.	3.150%	3/31/31	AUD	3,360	1,671
Westpac Banking Corp.	3.250%	11/16/23	AUD	300	190
Westpac Banking Corp.	5.250%	11/21/23	AUD	1,700	1,097
Westpac Banking Corp.	0.500%	12/4/23	EUR	10,632	10,263
Westpac Banking Corp.	3.000%	4/24/24	AUD	400	250
Westpac Banking Corp.	0.500%	5/17/24	EUR	1,272	1,213
Westpac Banking Corp.	0.625%	11/22/24	EUR	2,543	2,375
Westpac Banking Corp.	4.125%	6/4/26	AUD	700	436
Westpac Banking Corp.	1.079%	4/5/27	EUR	6,921	6,261
Westpac Banking Corp.	0.875%	4/17/27	EUR	100	87
Westpac Banking Corp.	1.125%	9/5/27	EUR	5,690	5,017
Westpac Banking Corp.	1.450%	7/17/28	EUR	418	364
Westpac Banking Corp.	0.010%	9/22/28	EUR	19,280	15,758

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Westpac Banking Corp.	1.375%	5/17/32	EUR	5,087	4,218
Woolworths Group Ltd.	1.850%	11/15/27	AUD	2,980	1,617
Woolworths Group Ltd.	0.375%	11/15/28	EUR	9,300	7,233
Woolworths Group Ltd.	2.800%	5/20/30	AUD	7,340	3,780
WSO Finance Pty Ltd.	4.500%	3/31/27	AUD	2,180	1,349
					<b>367,123</b>
<b>Austria (0.3%)</b>					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.125%	7/31/28	EUR	23,300	20,723
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	0.010%	10/2/29	EUR	5,700	4,558
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.750%	3/8/30	EUR	15,000	13,497
Borealis AG	1.750%	12/10/25	EUR	225	212
Erste Group Bank AG	0.750%	2/5/25	EUR	1,200	1,131
Erste Group Bank AG	1.500%	4/7/26	EUR	5,000	4,572
Erste Group Bank AG	0.625%	4/17/26	EUR	7,600	6,939
Erste Group Bank AG	0.750%	1/17/28	EUR	8,100	7,129
Erste Group Bank AG	0.250%	9/14/29	EUR	2,200	1,652
Erste Group Bank AG	0.875%	5/15/34	EUR	7,600	5,791
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	0.375%	6/25/24	EUR	3,700	3,481
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	0.500%	9/4/25	EUR	2,500	2,308
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	1.625%	5/11/29	EUR	18,200	16,417
JAB Holdings BV	1.250%	5/22/24	EUR	5,100	4,817
JAB Holdings BV	1.750%	6/25/26	EUR	7,100	6,396
JAB Holdings BV	2.500%	4/17/27	EUR	2,500	2,272
JAB Holdings BV	2.500%	6/25/29	EUR	9,400	7,901
JAB Holdings BV	2.250%	12/19/39	EUR	7,900	4,665
Mondi Finance plc	1.500%	4/15/24	EUR	5,938	5,647
<sup>2</sup> OeBB-Infrastruktur AG	1.000%	11/18/24	EUR	6,148	5,862
<sup>2</sup> OeBB-Infrastruktur AG	3.875%	6/30/25	EUR	5,124	5,198
<sup>2</sup> OeBB-Infrastruktur AG	3.500%	10/19/26	EUR	922	933
<sup>2</sup> OeBB-Infrastruktur AG	2.250%	5/28/29	EUR	1,536	1,455
<sup>2</sup> OeBB-Infrastruktur AG	3.375%	5/18/32	EUR	3,587	3,636
<sup>2</sup> OeBB-Infrastruktur AG	3.000%	10/24/33	EUR	112	110
OMV AG	0.750%	12/4/23	EUR	1,281	1,232
OMV AG	1.000%	12/14/26	EUR	1,767	1,592
OMV AG	3.500%	9/27/27	EUR	1,400	1,393
OMV AG	1.875%	12/4/28	EUR	2,327	2,093
OMV AG	2.375%	4/9/32	EUR	7,683	6,634
OMV AG	6.250%	12/29/49	EUR	1,690	1,696
OMV AG	2.875%	Perpetual	EUR	5,300	4,118
Raiffeisen Bank International AG	0.250%	1/22/25	EUR	2,800	2,484
Raiffeisen Bank International AG	4.125%	9/8/25	EUR	5,500	5,295
Raiffeisen Bank International AG	0.050%	9/1/27	EUR	400	307
Raiffeisen Bank International AG	2.875%	6/18/32	EUR	2,500	1,876
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.625%	3/3/25	EUR	200	188
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.625%	8/28/26	EUR	2,500	2,260
Raiffeisenlandesbank Niederoesterreich-Wien AG	1.250%	4/21/27	EUR	37,400	34,198
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.875%	1/24/28	EUR	1,500	1,325
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.875%	1/30/29	EUR	6,000	5,174
Raiffeisen-Landesbank Steiermark AG	2.375%	6/14/28	EUR	200	190
Raiffeisen-Landesbank Steiermark AG	1.375%	5/11/33	EUR	2,500	2,054
Raiffeisenlandesbank Vorarlberg Waren-und Revisionsverband registrierte GenmbH	0.500%	9/17/25	EUR	2,500	2,305
UniCredit Bank Austria AG	2.375%	1/22/24	EUR	2,600	2,557
UniCredit Bank Austria AG	0.750%	2/25/25	EUR	300	282
UniCredit Bank Austria AG	0.250%	6/4/27	EUR	5,000	4,357
UNIQA Insurance Group AG	6.875%	7/31/43	EUR	1,900	1,847
UNIQA Insurance Group AG	6.000%	7/27/46	EUR	700	686
Vienna Insurance Group AG Wiener Versicherung Gruppe	5.500%	10/9/43	EUR	300	293
					<b>223,738</b>
<b>Belgium (0.3%)</b>					
AG Insurance SA	3.500%	6/30/47	EUR	3,400	2,984
Ageas SA NV	3.250%	7/2/49	EUR	5,100	4,220
Anheuser-Busch InBev Finance Inc.	4.320%	5/15/47	CAD	4,571	2,667
Anheuser-Busch InBev SA NV	9.750%	7/30/24	GBP	968	1,191
Anheuser-Busch InBev SA NV	2.875%	9/25/24	EUR	2,306	2,271
Anheuser-Busch InBev SA NV	4.000%	9/24/25	GBP	5,745	6,361
Anheuser-Busch InBev SA NV	2.700%	3/31/26	EUR	100	96
Anheuser-Busch InBev SA NV	1.150%	1/22/27	EUR	8,911	8,049
Anheuser-Busch InBev SA NV	1.125%	7/1/27	EUR	10,638	9,491

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	5,087	4,717
Anheuser-Busch InBev SA NV	2.000%	3/17/28	EUR	11,734	10,745
Anheuser-Busch InBev SA NV	1.500%	4/18/30	EUR	461	392
Anheuser-Busch InBev SA NV	1.650%	3/28/31	EUR	10,558	8,871
Anheuser-Busch InBev SA NV	2.875%	4/2/32	EUR	5,087	4,635
Anheuser-Busch InBev SA NV	3.250%	1/24/33	EUR	2,599	2,413
Anheuser-Busch InBev SA NV	2.000%	1/23/35	EUR	3,541	2,805
Anheuser-Busch InBev SA NV	2.750%	3/17/36	EUR	9,995	8,472
Anheuser-Busch InBev SA NV	2.850%	5/25/37	GBP	6,574	5,555
Anheuser-Busch InBev SA NV	3.700%	4/2/40	EUR	9,527	8,618
Anheuser-Busch InBev Worldwide Inc.	4.100%	9/6/27	AUD	1,210	742
Argenta Spaarbank NV	1.000%	2/6/24	EUR	11,800	11,266
Argenta Spaarbank NV	1.000%	10/13/26	EUR	7,100	6,155
Barry Callebaut Services NV	2.375%	5/24/24	EUR	1,875	1,816
Belfius Bank SA	1.750%	6/24/24	EUR	300	292
Belfius Bank SA	1.000%	10/26/24	EUR	5,000	4,706
Belfius Bank SA	0.750%	2/10/25	EUR	100	94
Belfius Bank SA	0.375%	9/2/25	EUR	5,000	4,467
Belfius Bank SA	0.375%	2/13/26	EUR	3,000	2,631
Belfius Bank SA	3.125%	5/11/26	EUR	6,000	5,572
Belfius Bank SA	0.125%	9/14/26	EUR	5,000	4,436
Belfius Bank SA	0.125%	2/8/28	EUR	6,300	5,149
Belgium ING SA	1.500%	5/19/29	EUR	5,800	5,207
BNP Paribas Fortis SA	0.625%	10/4/25	EUR	300	278
BNP Paribas Fortis SA	0.875%	3/22/28	EUR	5,000	4,424
Brussels Airport Co. NV SA	1.000%	5/3/24	EUR	4,700	4,409
Cofinimmo SA	0.875%	12/2/30	EUR	1,500	1,024
Elia Group SA NV	1.500%	9/5/28	EUR	1,200	1,053
Elia Group SA NV	2.750%	12/31/49	EUR	1,500	1,417
Elia Transmission Belgium SA	1.375%	5/27/24	EUR	100	96
Elia Transmission Belgium SA	1.375%	1/14/26	EUR	9,300	8,595
Elia Transmission Belgium SA	3.250%	4/4/28	EUR	200	193
Elia Transmission Belgium SA	3.000%	4/7/29	EUR	300	277
Elia Transmission Belgium SA	0.875%	4/28/30	EUR	7,200	5,708
Ethias SA	5.000%	1/14/26	EUR	4,400	4,146
Euroclear Bank SA	1.250%	9/30/24	GBP	124	132
Euroclear Bank SA	0.125%	7/7/25	EUR	4,600	4,178
Euroclear Investments SA	1.125%	12/7/26	EUR	3,000	2,709
FLUVIUS System Operator CVBA	1.750%	12/4/26	EUR	3,000	2,752
FLUVIUS System Operator CVBA	0.250%	6/14/28	EUR	1,400	1,146
FLUVIUS System Operator CVBA	2.875%	5/7/29	EUR	100	94
FLUVIUS System Operator CVBA	0.250%	12/2/30	EUR	6,700	5,034
FLUVIUS System Operator CVBA	0.625%	11/24/31	EUR	4,500	3,330
Groupe Bruxelles Lambert NV	1.875%	6/19/25	EUR	3,000	2,839
Groupe Bruxelles Lambert SA	1.375%	5/23/24	EUR	800	765
ING Belgium SA	0.625%	5/30/25	EUR	6,700	6,254
KBC Bank NV	0.750%	10/24/27	EUR	3,600	3,194
KBC Group NV	1.125%	1/25/24	EUR	15,100	14,470
KBC Group NV	1.500%	3/29/26	EUR	4,600	4,265
KBC Group NV	0.750%	1/21/28	EUR	21,400	18,085
KBC Group NV	0.125%	1/14/29	EUR	15,100	11,882
Proximus SADP	2.375%	4/4/24	EUR	1,500	1,467
Solvay SA	2.750%	12/2/27	EUR	4,100	3,779
VGP NV	1.625%	1/17/27	EUR	1,900	1,342
VGP NV	1.500%	4/8/29	EUR	3,300	1,934
					<b>268,357</b>
<b>Canada (1.7%)</b>					
407 International Inc.	3.350%	5/16/24	CAD	1,100	790
<sup>3</sup> 407 International Inc.	1.800%	5/22/25	CAD	1,377	939
407 International Inc.	2.430%	5/4/27	CAD	1,096	736
407 International Inc.	3.140%	3/6/30	CAD	2,791	1,856
<sup>3</sup> 407 International Inc.	2.590%	5/25/32	CAD	1,529	937
407 International Inc.	5.750%	2/14/36	CAD	1,017	761
407 International Inc.	4.450%	11/15/41	CAD	2,550	1,689
407 International Inc.	4.190%	4/25/42	CAD	2,805	1,792
407 International Inc.	3.650%	9/8/44	CAD	5,102	2,970
407 International Inc.	3.830%	5/11/46	CAD	5,102	3,046
407 International Inc.	3.600%	5/21/47	CAD	3,507	2,001
407 International Inc.	3.720%	5/11/48	CAD	26	15

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
407 International Inc.	3.670%	3/8/49	CAD	1,019	587
407 International Inc.	2.840%	3/7/50	CAD	2,092	1,017
55 Ontario School Board Trust	5.900%	6/2/33	CAD	2,623	2,166
Aeroports de Montreal	5.170%	9/17/35	CAD	1,848	1,348
Aeroports de Montreal	5.670%	10/16/37	CAD	946	728
Aeroports de Montreal	3.030%	4/21/50	CAD	3,962	2,026
Aeroports de Montreal	3.441%	4/26/51	CAD	2,000	1,106
AIMCo Realty Investors LP	2.266%	6/26/24	CAD	2,537	1,781
AIMCo Realty Investors LP	3.367%	6/1/27	CAD	961	662
AIMCo Realty Investors LP	3.043%	6/1/28	CAD	1,019	681
AIMCo Realty Investors LP	2.712%	6/1/29	CAD	5,714	3,675
Alberta Powerline LP	4.065%	12/1/53	CAD	2,445	1,460
Alberta Powerline LP	4.065%	3/1/54	CAD	529	316
Alectra Inc.	2.488%	5/17/27	CAD	5,585	3,756
Alectra Inc.	1.751%	2/11/31	CAD	500	294
Alectra Inc.	3.958%	7/30/42	CAD	800	508
Alectra Inc.	3.458%	4/12/49	CAD	1,118	640
Algonquin Power Co.	4.090%	2/17/27	CAD	1,100	770
<sup>3</sup> Algonquin Power Co.	4.090%	2/17/27	CAD	481	337
Algonquin Power Co.	4.600%	1/29/29	CAD	1,155	818
Algonquin Power Co.	2.850%	7/15/31	CAD	1,196	722
Alimentation Couche-Tard Inc.	3.056%	7/26/24	CAD	2,209	1,563
Alimentation Couche-Tard Inc.	3.600%	6/2/25	CAD	3,484	2,449
Alimentation Couche-Tard Inc.	1.875%	5/6/26	EUR	100	91
Allied Properties REIT	3.636%	4/21/25	CAD	2,550	1,771
Allied Properties REIT	1.726%	2/12/26	CAD	1,496	959
Allied Properties REIT	3.113%	4/8/27	CAD	2,550	1,662
Allied Properties REIT	3.394%	8/15/29	CAD	1,267	786
Allied Properties REIT	3.117%	2/21/30	CAD	1,465	879
Allied Properties REIT	3.095%	2/6/32	CAD	1,496	844
AltaGas Canada Inc.	3.150%	4/6/26	CAD	925	634
AltaGas Canada Inc.	4.260%	12/5/28	CAD	1,062	738
AltaGas Ltd.	1.227%	3/18/24	CAD	3,271	2,270
AltaGas Ltd.	3.840%	1/15/25	CAD	4,676	3,311
AltaGas Ltd.	3.980%	10/4/27	CAD	1,525	1,048
AltaGas Ltd.	2.075%	5/30/28	CAD	1,520	935
AltaGas Ltd.	4.500%	8/15/44	CAD	1,574	917
AltaGas Ltd.	4.990%	10/4/47	CAD	863	536
AltaLink LP	3.668%	11/6/23	CAD	148	107
AltaLink LP	3.399%	6/6/24	CAD	5,075	3,626
AltaLink LP	4.872%	11/15/40	CAD	2,604	1,857
AltaLink LP	4.462%	11/8/41	CAD	1,223	827
AltaLink LP	3.990%	6/30/42	CAD	1,491	943
AltaLink LP	4.922%	9/17/43	CAD	1,529	1,097
AltaLink LP	4.054%	11/21/44	CAD	911	577
AltaLink LP	4.090%	6/30/45	CAD	813	517
AltaLink LP	3.717%	12/3/46	CAD	1,648	984
AltaLink LP	4.446%	7/11/53	CAD	500	333
ARC Resources Ltd.	2.354%	3/10/26	CAD	1,300	868
ARC Resources Ltd.	3.465%	3/10/31	CAD	2,153	1,356
Artis REIT	5.600%	4/29/25	CAD	700	495
Atco Ltd.	5.500%	11/1/78	CAD	520	357
Bank of Montreal	2.850%	3/6/24	CAD	7,352	5,235
Bank of Montreal	2.280%	7/29/24	CAD	8,713	6,094
Bank of Montreal	2.700%	9/11/24	CAD	7,124	5,025
Bank of Montreal	2.370%	2/3/25	CAD	6,123	4,229
Bank of Montreal	4.609%	9/10/25	CAD	2,550	1,857
Bank of Montreal	1.758%	3/10/26	CAD	3,485	2,293
Bank of Montreal	1.000%	4/5/26	EUR	13,440	12,395
Bank of Montreal	1.551%	5/28/26	CAD	3,742	2,426
Bank of Montreal	1.000%	9/9/26	GBP	2,800	2,697
Bank of Montreal	2.700%	12/9/26	CAD	5,102	3,448
Bank of Montreal	3.650%	4/1/27	CAD	6,236	4,297
Bank of Montreal	4.309%	6/1/27	CAD	7,533	5,332
Bank of Montreal	3.190%	3/1/28	CAD	8,939	6,058
Bank of Montreal	0.050%	6/8/29	EUR	14,781	11,903
Bank of Montreal	2.880%	9/17/29	CAD	950	662
Bank of Montreal	2.077%	6/17/30	CAD	4,184	2,795
Bank of Montreal	1.928%	7/22/31	CAD	5,613	3,576

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Bank of Nova Scotia	0.250%	1/11/24	EUR	5,087	4,880
Bank of Nova Scotia	2.290%	6/28/24	CAD	7,492	5,271
Bank of Nova Scotia	2.490%	9/23/24	CAD	8,933	6,245
Bank of Nova Scotia	1.950%	1/10/25	CAD	4,464	3,058
Bank of Nova Scotia	2.160%	2/3/25	CAD	5,612	3,855
Bank of Nova Scotia	0.010%	3/18/25	EUR	6,539	6,021
Bank of Nova Scotia	0.125%	9/4/26	EUR	5,938	5,047
Bank of Nova Scotia	1.850%	11/2/26	CAD	9,206	5,949
Bank of Nova Scotia	2.620%	12/2/26	CAD	7,654	5,157
Bank of Nova Scotia	0.010%	1/14/27	EUR	5,087	4,421
Bank of Nova Scotia	2.950%	3/8/27	CAD	13,397	8,971
Bank of Nova Scotia	1.400%	11/1/27	CAD	6,029	3,696
Bank of Nova Scotia	0.010%	12/15/27	EUR	28,903	24,306
Bank of Nova Scotia	3.100%	2/2/28	CAD	7,109	4,804
Bank of Nova Scotia	3.890%	1/18/29	CAD	2,476	1,778
Bank of Nova Scotia	2.836%	7/3/29	CAD	4,816	3,371
Bank of Nova Scotia	3.934%	5/3/32	CAD	7,280	4,913
Bankers Hall LP	4.377%	11/20/23	CAD	84	61
BCI QuadReal Realty	1.680%	3/3/25	CAD	1,019	697
BCI QuadReal Realty	1.747%	7/24/30	CAD	2,274	1,326
bcIMC Realty Corp.	2.840%	6/3/25	CAD	3,573	2,484
bcIMC Realty Corp.	3.000%	3/31/27	CAD	1,701	1,140
Bell Telephone Co. of Canada or Bell Canada	2.700%	2/27/24	CAD	10,088	7,172
Bell Telephone Co. of Canada or Bell Canada	2.750%	1/29/25	CAD	5,487	3,832
Bell Telephone Co. of Canada or Bell Canada	3.350%	3/12/25	CAD	6,735	4,738
Bell Telephone Co. of Canada or Bell Canada	3.550%	3/2/26	CAD	1,529	1,072
Bell Telephone Co. of Canada or Bell Canada	2.900%	8/12/26	CAD	1,529	1,036
Bell Telephone Co. of Canada or Bell Canada	3.800%	8/21/28	CAD	1,529	1,043
Bell Telephone Co. of Canada or Bell Canada	2.900%	9/10/29	CAD	2,550	1,621
Bell Telephone Co. of Canada or Bell Canada	2.500%	5/14/30	CAD	7,484	4,540
Bell Telephone Co. of Canada or Bell Canada	3.000%	3/17/31	CAD	3,800	2,345
Bell Telephone Co. of Canada or Bell Canada	7.850%	4/2/31	CAD	2,550	2,129
Bell Telephone Co. of Canada or Bell Canada	4.750%	9/29/44	CAD	2,086	1,315
Bell Telephone Co. of Canada or Bell Canada	4.350%	12/18/45	CAD	2,434	1,438
Bell Telephone Co. of Canada or Bell Canada	4.450%	2/27/47	CAD	4,132	2,470
Bell Telephone Co. of Canada or Bell Canada	3.500%	9/30/50	CAD	6,357	3,161
Bell Telephone Co. of Canada or Bell Canada	4.050%	3/17/51	CAD	3,106	1,725
Bridging North America GP	4.341%	8/31/53	CAD	1,045	585
British Columbia Ferry Services Inc.	4.702%	10/23/43	CAD	2,859	1,988
British Columbia Ferry Services Inc.	2.794%	10/15/49	CAD	2,550	1,253
Brookfield Asset Management Inc.	5.040%	3/8/24	CAD	761	558
Brookfield Asset Management Inc.	4.820%	1/28/26	CAD	6,855	4,938
Brookfield Asset Management Inc.	3.800%	3/16/27	CAD	2,160	1,491
Brookfield Asset Management Inc.	5.950%	6/14/35	CAD	600	445
Brookfield Infrastructure Finance ULC	3.315%	2/22/24	CAD	2,537	1,811
Brookfield Infrastructure Finance ULC	4.193%	9/11/28	CAD	2,166	1,495
Brookfield Infrastructure Finance ULC	3.410%	10/9/29	CAD	2,499	1,619
Brookfield Infrastructure Finance ULC	2.855%	9/1/32	CAD	1,819	1,054
Brookfield Infrastructure Finance ULC	5.439%	4/25/34	CAD	1,402	992
Brookfield Infrastructure Finance ULC	5.789%	4/25/52	CAD	930	644
Brookfield Renewable Partners ULC	3.752%	6/2/25	CAD	2,704	1,912
Brookfield Renewable Partners ULC	3.630%	1/15/27	CAD	1,990	1,371
Brookfield Renewable Partners ULC	4.250%	1/15/29	CAD	500	349
Brookfield Renewable Partners ULC	3.380%	1/15/30	CAD	2,805	1,827
Brookfield Renewable Partners ULC	4.290%	11/5/49	CAD	1,990	1,182
Brookfield Renewable Partners ULC	3.330%	8/13/50	CAD	896	443
Bruce Power LP	3.000%	6/21/24	CAD	1,013	719
Bruce Power LP	3.969%	6/23/26	CAD	2,550	1,805
Bruce Power LP	2.680%	12/21/28	CAD	1,200	772
Bruce Power LP	4.010%	6/21/29	CAD	1,403	967
Bruce Power LP	4.000%	6/21/30	CAD	2,021	1,369
Bruce Power LP	4.132%	6/21/33	CAD	2,245	1,479
Bruce Power LP	4.746%	6/21/49	CAD	2,005	1,274
Calgary Airport Authority	3.199%	10/7/36	CAD	6,901	4,077
Calgary Airport Authority	3.341%	10/7/38	CAD	2,452	1,439
Cameco Corp.	4.190%	6/24/24	CAD	1,396	1,004
Cameco Corp.	2.950%	10/21/27	CAD	1,622	1,066
Canadian Imperial Bank of Commerce	3.290%	1/15/24	CAD	3,298	2,367
Canadian Imperial Bank of Commerce	0.375%	5/3/24	EUR	9,726	9,152

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Canadian Imperial Bank of Commerce	2.350%	8/28/24	CAD	4,314	3,012
Canadian Imperial Bank of Commerce	2.750%	3/7/25	CAD	13,299	9,232
Canadian Imperial Bank of Commerce	2.000%	4/17/25	CAD	5,102	3,468
Canadian Imperial Bank of Commerce	3.300%	5/26/25	CAD	13,217	9,339
Canadian Imperial Bank of Commerce	1.100%	1/19/26	CAD	3,742	2,413
Canadian Imperial Bank of Commerce	1.700%	7/15/26	CAD	5,301	3,432
Canadian Imperial Bank of Commerce	2.250%	1/7/27	CAD	6,603	4,303
Canadian Imperial Bank of Commerce	4.950%	6/29/27	CAD	4,900	3,552
Canadian Imperial Bank of Commerce	0.010%	4/30/29	EUR	27,476	22,128
Canadian Imperial Bank of Commerce	2.010%	7/21/30	CAD	10,650	7,062
Canadian Imperial Bank of Commerce	1.960%	4/21/31	CAD	6,511	4,186
Canadian Imperial Bank of Commerce	4.200%	4/7/32	CAD	3,348	2,285
Canadian National Railway Co.	2.800%	9/22/25	CAD	2,549	1,775
Canadian National Railway Co.	3.200%	7/31/28	CAD	1,403	955
Canadian National Railway Co.	3.600%	8/1/47	CAD	5,098	2,911
Canadian National Railway Co.	3.600%	7/31/48	CAD	800	454
Canadian National Railway Co.	3.600%	2/8/49	CAD	1,432	813
Canadian National Railway Co.	3.050%	2/8/50	CAD	1,195	605
Canadian Natural Resources Ltd.	3.550%	6/3/24	CAD	5,075	3,662
Canadian Natural Resources Ltd.	2.500%	1/17/28	CAD	2,471	1,623
Canadian Natural Resources Ltd.	4.850%	5/30/47	CAD	1,166	726
Canadian Pacific Railway Co.	1.589%	11/24/23	CAD	1,116	790
Canadian Pacific Railway Co.	2.540%	2/28/28	CAD	6,865	4,463
Canadian Pacific Railway Co.	3.150%	3/13/29	CAD	2,618	1,723
Canadian Pacific Railway Co.	6.450%	11/17/39	CAD	892	726
Canadian Pacific Railway Co.	3.050%	3/9/50	CAD	887	435
Canadian Tire Corp. Ltd.	6.570%	2/24/34	CAD	441	333
Canadian Tire Corp. Ltd.	5.610%	9/4/35	CAD	1,016	703
Canadian Utilities Ltd.	4.851%	6/3/52	CAD	1,380	940
Canadian Western Bank	2.597%	9/6/24	CAD	2,029	1,414
Canadian Western Bank	2.606%	1/30/25	CAD	3,367	2,319
Canadian Western Bank	3.859%	4/21/25	CAD	2,200	1,552
Canadian Western Bank	1.926%	4/16/26	CAD	1,860	1,212
Canadian Western Bank	5.146%	9/2/27	CAD	1,500	1,081
Canadian Western Bank	1.818%	12/16/27	CAD	1,496	919
Capital City Link General Partnership	4.386%	3/31/46	CAD	329	213
Capital Power Corp.	4.284%	9/18/24	CAD	1,269	912
Capital Power Corp.	4.986%	1/23/26	CAD	854	617
Capital Power Corp.	4.424%	2/8/30	CAD	1,069	731
Capital Power Corp.	3.147%	10/1/32	CAD	1,434	841
CCL Industries Inc.	3.864%	4/13/28	CAD	825	564
Cenovus Energy Inc.	3.600%	3/10/27	CAD	3,125	2,175
Cenovus Energy Inc.	3.500%	2/7/28	CAD	4,349	2,972
Central 1 Credit Union	2.584%	12/6/23	CAD	2,971	2,112
Central 1 Credit Union	2.391%	6/30/31	CAD	1,496	965
CGI Inc.	2.100%	9/18/28	CAD	6,361	3,948
Chartwell Retirement Residences	4.211%	4/28/25	CAD	509	356
Choice Properties REIT	3.556%	9/9/24	CAD	2,046	1,449
Choice Properties REIT	3.546%	1/10/25	CAD	4,082	2,868
Choice Properties REIT	2.848%	5/21/27	CAD	3,551	2,319
Choice Properties REIT	4.178%	3/8/28	CAD	2,550	1,742
Choice Properties REIT	3.532%	6/11/29	CAD	3,623	2,340
Choice Properties REIT	2.981%	3/4/30	CAD	1,496	917
Choice Properties REIT	6.003%	6/24/32	CAD	900	663
CI Financial Corp.	3.215%	7/22/24	CAD	1,488	1,046
CI Financial Corp.	3.759%	5/26/25	CAD	1,529	1,061
CI Financial Corp.	3.904%	9/27/27	CAD	839	554
Clover LP	4.216%	3/31/34	CAD	922	645
Clover LP	4.216%	6/30/34	CAD	878	617
Cogeco Communications Inc.	2.991%	9/22/31	CAD	1,796	1,073
Concordia University	6.550%	9/2/42	CAD	1,529	1,333
Co-operators Financial Services Ltd.	3.327%	5/13/30	CAD	835	514
<sup>1</sup> Cordelio Amalco GP I	4.087%	6/30/34	CAD	2,101	1,442
Crombie REIT	3.677%	8/26/26	CAD	1,529	1,038
Crombie REIT	3.917%	6/21/27	CAD	917	621
Crombie REIT	2.686%	3/31/28	CAD	892	558
Crombie REIT	3.211%	10/9/30	CAD	481	288
Crosslinx Transit Solutions GP	4.651%	9/30/46	CAD	1,552	992
CSS FSCC Partnership	6.915%	7/31/42	CAD	19	16

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
CT REIT	3.527%	6/9/25	CAD	2,346	1,632
CT REIT	3.469%	6/16/27	CAD	678	453
CT REIT	3.029%	2/5/29	CAD	700	440
CT REIT	2.371%	1/6/31	CAD	1,019	575
CU Inc.	4.543%	10/24/41	CAD	1,019	686
CU Inc.	3.805%	9/10/42	CAD	3,591	2,175
CU Inc.	4.722%	9/9/43	CAD	3,529	2,423
CU Inc.	4.085%	9/2/44	CAD	4,055	2,534
CU Inc.	3.964%	7/27/45	CAD	1,529	936
CU Inc.	3.763%	11/19/46	CAD	765	451
CU Inc.	3.548%	11/22/47	CAD	1,267	716
CU Inc.	3.950%	11/23/48	CAD	493	300
CU Inc.	2.963%	9/7/49	CAD	2,296	1,160
CU Inc.	3.174%	9/5/51	CAD	823	424
CU Inc.	4.558%	11/7/53	CAD	300	199
CU Inc.	4.211%	10/29/55	CAD	7,654	4,741
CU Inc.	4.593%	10/24/61	CAD	330	216
Dollarama Inc.	3.550%	11/6/23	CAD	2,268	1,640
Dollarama Inc.	1.871%	7/8/26	CAD	1,496	979
Dollarama Inc.	1.505%	9/20/27	CAD	1,019	632
Dollarama Inc.	2.443%	7/9/29	CAD	2,189	1,357
Dream Industrial REIT	1.662%	12/22/25	CAD	1,496	967
Dream Industrial REIT	2.539%	12/7/26	CAD	900	583
Dream Industrial REIT	2.057%	6/17/27	CAD	2,095	1,311
Edmonton Regional Airports Authority	7.214%	11/1/30	CAD	601	461
Enbridge Gas Inc.	3.150%	8/22/24	CAD	3,288	2,343
Enbridge Gas Inc.	3.310%	9/11/25	CAD	1,652	1,162
Enbridge Gas Inc.	2.810%	6/1/26	CAD	1,047	720
Enbridge Gas Inc.	2.500%	8/5/26	CAD	1,016	689
Enbridge Gas Inc.	2.900%	4/1/30	CAD	2,550	1,652
Enbridge Gas Inc.	2.350%	9/15/31	CAD	3,000	1,797
Enbridge Gas Inc.	4.150%	8/17/32	CAD	2,200	1,515
Enbridge Gas Inc.	4.880%	6/21/41	CAD	1,759	1,229
Enbridge Gas Inc.	4.200%	6/2/44	CAD	2,153	1,364
Enbridge Gas Inc.	4.000%	8/22/44	CAD	1,916	1,177
Enbridge Gas Inc.	3.800%	6/1/46	CAD	1,529	903
Enbridge Gas Inc.	3.590%	11/22/47	CAD	917	519
Enbridge Gas Inc.	3.510%	11/29/47	CAD	2,391	1,333
Enbridge Gas Inc.	3.010%	8/9/49	CAD	1,529	768
Enbridge Gas Inc.	3.650%	4/1/50	CAD	2,172	1,235
Enbridge Gas Inc.	4.950%	11/22/50	CAD	1,377	973
Enbridge Gas Inc.	3.200%	9/15/51	CAD	1,871	966
Enbridge Gas Inc.	4.550%	8/17/52	CAD	1,200	793
Enbridge Inc.	3.950%	11/19/24	CAD	1,521	1,087
Enbridge Inc.	2.440%	6/2/25	CAD	1,496	1,023
Enbridge Inc.	3.200%	6/8/27	CAD	7,547	5,063
Enbridge Inc.	2.990%	10/3/29	CAD	3,666	2,309
Enbridge Inc.	3.100%	9/21/33	CAD	4,490	2,602
Enbridge Inc.	4.240%	8/27/42	CAD	2,322	1,319
Enbridge Inc.	4.570%	3/11/44	CAD	3,107	1,834
Enbridge Inc.	4.870%	11/21/44	CAD	2,142	1,316
Enbridge Inc.	4.100%	9/21/51	CAD	1,497	795
Enbridge Pipelines Inc.	3.450%	9/29/25	CAD	2,669	1,867
Enbridge Pipelines Inc.	3.000%	8/10/26	CAD	1,800	1,223
Enbridge Pipelines Inc.	3.520%	2/22/29	CAD	2,369	1,580
Enbridge Pipelines Inc.	2.820%	5/12/31	CAD	2,093	1,264
Enbridge Pipelines Inc.	4.550%	8/17/43	CAD	508	304
Enbridge Pipelines Inc.	4.550%	9/29/45	CAD	2,856	1,696
Enbridge Pipelines Inc.	4.130%	8/9/46	CAD	2,548	1,410
Enbridge Pipelines Inc.	4.330%	2/22/49	CAD	2,079	1,175
Enbridge Pipelines Inc.	4.200%	5/12/51	CAD	1,651	906
Energir Inc.	2.100%	4/16/27	CAD	737	484
Energir Inc.	3.530%	5/16/47	CAD	1,085	621
Energir LP	3.040%	2/9/32	CAD	2,516	1,602
ENMAX Corp.	3.836%	6/5/28	CAD	946	639
ENMAX Corp.	3.876%	10/18/29	CAD	2,443	1,616
EPCOR Utilities Inc.	4.550%	2/28/42	CAD	1,522	1,030
EPCOR Utilities Inc.	3.554%	11/27/47	CAD	3,571	2,034
EPCOR Utilities Inc.	3.949%	11/26/48	CAD	465	283



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
EPCOR Utilities Inc.	3.106%	7/8/49	CAD	1,272	661
EPCOR Utilities Inc.	2.899%	5/19/50	CAD	961	477
EPCOR Utilities Inc.	3.287%	6/28/51	CAD	747	398
EPCOR Utilities Inc.	4.725%	9/2/52	CAD	2,000	1,375
Equitable Bank	1.983%	5/9/24	CAD	2,960	2,049
Equitable Bank	1.939%	3/10/25	CAD	1,496	1,001
Equitable Bank	1.876%	11/26/25	CAD	1,019	663
Fair Hydro Trust	3.357%	5/15/35	CAD	3,609	2,390
Fairfax Financial Holdings Ltd.	4.950%	3/3/25	CAD	2,071	1,490
Fairfax Financial Holdings Ltd.	4.700%	12/16/26	CAD	2,550	1,788
Fairfax Financial Holdings Ltd.	4.250%	12/6/27	CAD	2,157	1,465
Fairfax Financial Holdings Ltd.	4.230%	6/14/29	CAD	1,195	790
Fairfax Financial Holdings Ltd.	3.950%	3/3/31	CAD	3,172	1,969
Federated Co-Operatives Ltd.	3.917%	6/17/25	CAD	908	639
Federation des Caisses Desjardins du Quebec	2.417%	10/4/24	CAD	6,580	4,585
Federation des Caisses Desjardins du Quebec	0.010%	9/24/25	EUR	21,713	19,685
Federation des Caisses Desjardins du Quebec	1.093%	1/21/26	CAD	2,325	1,497
Federation des Caisses Desjardins du Quebec	1.587%	9/10/26	CAD	1,100	707
Federation des Caisses Desjardins du Quebec	4.407%	5/19/27	CAD	3,900	2,759
Federation des Caisses Desjardins du Quebec	2.856%	5/26/30	CAD	2,805	1,910
Federation des Caisses Desjardins du Quebec	1.992%	5/28/31	CAD	4,341	2,777
Federation des Caisses Desjardins du Quebec	5.035%	8/23/32	CAD	3,900	2,744
First Capital REIT	4.790%	8/30/24	CAD	2,529	1,806
First Capital REIT	4.323%	7/31/25	CAD	5,102	3,544
First Capital REIT	3.753%	7/12/27	CAD	1,553	1,013
First National Financial Corp.	2.961%	11/17/25	CAD	509	340
Fortis Inc.	2.180%	5/15/28	CAD	3,068	1,951
Fortis Inc.	4.431%	5/31/29	CAD	3,100	2,195
FortisAlberta Inc.	6.220%	10/31/34	CAD	52	41
FortisAlberta Inc.	3.672%	9/9/47	CAD	2,136	1,237
FortisAlberta Inc.	3.734%	9/18/48	CAD	100	58
FortisAlberta Inc.	2.632%	6/8/51	CAD	748	345
FortisBC Energy Inc.	6.500%	5/1/34	CAD	5,102	4,164
FortisBC Energy Inc.	6.050%	2/15/38	CAD	5,102	4,079
FortisBC Inc.	4.000%	10/28/44	CAD	1,071	647
Gibson Energy Inc.	2.450%	7/14/25	CAD	917	622
Gibson Energy Inc.	2.850%	7/14/27	CAD	1,321	863
Gibson Energy Inc.	3.600%	9/17/29	CAD	1,892	1,223
Granite REIT Holdings LP	3.873%	11/30/23	CAD	1,612	1,161
Granite REIT Holdings LP	3.062%	6/4/27	CAD	1,949	1,285
Granite REIT Holdings LP	2.194%	8/30/28	CAD	1,496	912
Granite REIT Holdings LP	2.378%	12/18/30	CAD	2,028	1,158
Greater Toronto Airports Authority	1.540%	5/3/28	CAD	3,156	1,980
Greater Toronto Airports Authority	2.730%	4/3/29	CAD	4,609	3,035
Greater Toronto Airports Authority	3.260%	6/1/37	CAD	976	580
Greater Toronto Airports Authority	2.750%	10/17/39	CAD	3,889	2,089
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	1,581	1,183
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	2,550	1,736
Greater Toronto Airports Authority	3.150%	10/5/51	CAD	1,100	581
Great-West Lifeco Inc.	1.750%	12/7/26	EUR	400	360
Great-West Lifeco Inc.	2.379%	5/14/30	CAD	4,864	2,961
Great-West Lifeco Inc.	6.670%	3/21/33	CAD	1,015	822
Great-West Lifeco Inc.	5.998%	11/16/39	CAD	5,612	4,340
H&R REIT	3.369%	1/30/24	CAD	766	544
H&R REIT	4.071%	6/16/25	CAD	1,100	768
H&R REIT	2.906%	6/2/26	CAD	2,550	1,684
H&R REIT	2.633%	2/19/27	CAD	148	95
Halifax International Airport Authority	5.503%	7/19/41	CAD	152	112
Honda Canada Finance Inc.	2.500%	6/4/24	CAD	1,484	1,045
Honda Canada Finance Inc.	3.444%	5/23/25	CAD	2,189	1,537
Honda Canada Finance Inc.	1.337%	3/17/26	CAD	1,885	1,218
Honda Canada Finance Inc.	1.711%	9/28/26	CAD	1,494	960
Honda Canada Finance Inc.	1.646%	2/25/28	CAD	2,328	1,430
Hospital for Sick Children	5.217%	12/16/49	CAD	550	429
Hospital for Sick Children	3.416%	12/7/57	CAD	1,346	760
Hospital Infrastructure Partners NOH Partnership	5.439%	1/31/45	CAD	2,897	2,127
HSBC Bank Canada	3.403%	3/24/25	CAD	4,092	2,881
HSBC Bank Canada	1.782%	5/20/26	CAD	5,791	3,781
HSBC Bank Canada	0.010%	9/14/26	EUR	18,700	16,450

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
HSBC Bank Canada	1.500%	9/15/27	EUR	10,300	9,411
Hydro One Inc.	2.540%	4/5/24	CAD	1,041	740
Hydro One Inc.	2.970%	6/26/25	CAD	183	128
Hydro One Inc.	2.770%	2/24/26	CAD	5,000	3,458
Hydro One Inc.	3.020%	4/5/29	CAD	1,939	1,301
Hydro One Inc.	7.350%	6/3/30	CAD	1,019	856
Hydro One Inc.	1.690%	1/16/31	CAD	3,000	1,754
Hydro One Inc.	2.230%	9/17/31	CAD	3,246	1,950
Hydro One Inc.	6.930%	6/1/32	CAD	578	484
Hydro One Inc.	5.360%	5/20/36	CAD	509	379
Hydro One Inc.	4.890%	3/13/37	CAD	2,550	1,810
Hydro One Inc.	5.490%	7/16/40	CAD	1,798	1,366
Hydro One Inc.	4.390%	9/26/41	CAD	2,610	1,735
Hydro One Inc.	4.590%	10/9/43	CAD	2,805	1,895
Hydro One Inc.	3.910%	2/23/46	CAD	1,633	993
Hydro One Inc.	5.000%	10/19/46	CAD	1,019	731
Hydro One Inc.	3.720%	11/18/47	CAD	1,734	1,017
Hydro One Inc.	3.630%	6/25/49	CAD	4,653	2,702
Hydro One Inc.	2.710%	2/28/50	CAD	1,713	817
Hydro One Inc.	3.640%	4/5/50	CAD	498	290
Hydro One Inc.	3.100%	9/15/51	CAD	2,170	1,115
Hydro One Inc.	4.000%	12/22/51	CAD	1,023	631
Hydro One Inc.	3.790%	7/31/62	CAD	1,019	571
Hydro One Ltd.	1.410%	10/15/27	CAD	5,859	3,684
Hydro Ottawa Holding Inc.	3.991%	5/14/43	CAD	1,071	649
Hyundai Capital Canada Inc.	2.008%	5/12/26	CAD	1,996	1,288
Hyundai Capital Canada Inc.	3.196%	2/16/27	CAD	1,674	1,103
iA Financial Corp Inc.	3.187%	2/25/32	CAD	1,700	1,129
iA Financial Corp. Inc.	3.072%	9/24/31	CAD	1,529	1,020
IGM Financial Inc.	3.440%	1/26/27	CAD	1,986	1,355
IGM Financial Inc.	4.560%	1/25/47	CAD	459	291
IGM Financial Inc.	4.115%	12/9/47	CAD	3,104	1,828
IGM Financial Inc.	4.174%	7/13/48	CAD	500	297
IGM Financial Inc.	4.206%	3/21/50	CAD	713	427
Independent Order of Foresters	2.885%	10/15/35	CAD	483	286
InPower BC General Partnership	4.471%	3/31/33	CAD	2,172	1,533
Intact Financial Corp.	1.207%	5/21/24	CAD	1,041	720
Intact Financial Corp.	3.770%	3/2/26	CAD	1,211	849
Intact Financial Corp.	2.850%	6/7/27	CAD	1,179	787
Intact Financial Corp.	2.179%	5/18/28	CAD	1,800	1,139
Intact Financial Corp.	1.928%	12/16/30	CAD	3,776	2,179
Intact Financial Corp.	6.400%	11/23/39	CAD	70	56
Intact Financial Corp.	5.160%	6/16/42	CAD	1,520	1,063
Intact Financial Corp.	2.954%	12/16/50	CAD	1,254	596
Integrated Team Solutions SJHC Partnership	5.946%	11/30/42	CAD	68	52
Inter Pipeline Ltd.	2.734%	4/18/24	CAD	1,390	980
Inter Pipeline Ltd.	3.173%	3/24/25	CAD	844	587
Inter Pipeline Ltd.	3.484%	12/16/26	CAD	1,675	1,129
Inter Pipeline Ltd.	4.232%	6/1/27	CAD	3,286	2,266
Inter Pipeline Ltd.	3.983%	11/25/31	CAD	2,818	1,756
Inter Pipeline Ltd.	5.849%	5/18/32	CAD	2,060	1,470
Inter Pipeline Ltd.	4.637%	5/30/44	CAD	1,792	992
Inter Pipeline Ltd.	5.091%	11/27/51	CAD	847	487
Ivanhoe Cambridge II Inc.	2.296%	12/12/24	CAD	1,488	1,039
Keyera Corp.	3.934%	6/21/28	CAD	1,123	757
Keyera Corp.	3.959%	5/29/30	CAD	1,622	1,054
Keyera Corp.	5.022%	3/28/32	CAD	1,488	1,012
Kingston Solar LP	3.571%	7/31/35	CAD	21	15
Laurentian Bank of Canada	1.950%	3/17/25	CAD	3,800	2,563
Loblaws Cos. Ltd.	4.488%	12/11/28	CAD	3,782	2,699
Loblaws Cos. Ltd.	2.284%	5/7/30	CAD	2,833	1,709
Loblaws Cos. Ltd.	5.008%	9/13/32	CAD	600	429
Loblaws Cos. Ltd.	5.900%	1/18/36	CAD	1,272	936
Loblaws Cos. Ltd.	5.336%	9/13/52	CAD	2,000	1,399
Lower Mattagami Energy LP	3.416%	6/20/24	CAD	946	679
Lower Mattagami Energy LP	2.433%	5/14/31	CAD	1,459	903
Lower Mattagami Energy LP	5.139%	5/18/41	CAD	2,443	1,786
Lower Mattagami Energy LP	4.944%	9/21/43	CAD	420	300
Lower Mattagami Energy LP	4.175%	4/23/52	CAD	900	571

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Manulife Bank of Canada	2.378%	11/19/24	CAD	1,471	1,021
Manulife Bank of Canada	1.504%	6/25/25	CAD	1,900	1,269
Manulife Bank of Canada	1.337%	2/26/26	CAD	2,471	1,604
Manulife Bank of Canada	1.536%	9/14/26	CAD	1,496	959
Manulife Bank of Canada	2.864%	2/16/27	CAD	2,418	1,616
Manulife Finance Delaware LP	5.059%	12/15/41	CAD	1,933	1,289
Manulife Financial Corp.	3.049%	8/20/29	CAD	2,550	1,787
Manulife Financial Corp.	2.237%	5/12/30	CAD	6,853	4,620
Manulife Financial Corp.	2.818%	5/13/35	CAD	5,204	3,135
McGill University	6.150%	9/22/42	CAD	44	37
McGill University	3.975%	1/29/56	CAD	112	70
McGill University Health Centre	5.360%	12/31/43	CAD	288	226
Metro Inc.	3.390%	12/6/27	CAD	5,414	3,689
Metro Inc.	5.970%	10/15/35	CAD	2,575	1,926
Metro Inc.	4.270%	12/4/47	CAD	1,334	795
Metro Inc.	3.413%	2/28/50	CAD	1,224	616
Mountain View Partners GP	3.974%	3/31/51	CAD	85	50
National Bank of Canada	0.375%	1/15/24	EUR	2,543	2,442
National Bank of Canada	2.983%	3/4/24	CAD	4,255	3,034
National Bank of Canada	2.545%	7/12/24	CAD	4,669	3,282
National Bank of Canada	2.580%	2/3/25	CAD	3,418	2,369
National Bank of Canada	0.750%	3/13/25	EUR	4,539	4,261
National Bank of Canada	1.534%	6/15/26	CAD	2,971	1,923
National Bank of Canada	2.237%	11/4/26	CAD	3,367	2,206
National Bank of Canada	5.426%	8/16/32	CAD	4,200	3,006
NAV Canada	0.555%	2/9/24	CAD	1,057	737
NAV Canada	2.063%	5/29/30	CAD	2,994	1,845
NAV Canada	3.534%	2/23/46	CAD	509	300
NAV Canada	3.293%	3/30/48	CAD	3,572	1,980
NAV Canada	2.924%	9/29/51	CAD	577	291
Nissan Canada Inc.	1.626%	3/18/24	CAD	2,919	2,012
Nissan Canada Inc.	2.103%	9/22/25	CAD	4,379	2,848
North Battleford Power LP	4.958%	12/31/32	CAD	1,702	1,236
North West Redwater Partnership / NWR Financing Co. Ltd.	3.200%	7/22/24	CAD	946	674
North West Redwater Partnership / NWR Financing Co. Ltd.	3.200%	4/24/26	CAD	2,618	1,811
North West Redwater Partnership / NWR Financing Co. Ltd.	2.000%	12/1/26	CAD	2,095	1,368
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/27	CAD	3,870	2,594
North West Redwater Partnership / NWR Financing Co. Ltd.	4.250%	6/1/29	CAD	2,524	1,776
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/31	CAD	4,201	2,591
North West Redwater Partnership / NWR Financing Co. Ltd.	4.150%	6/1/33	CAD	2,805	1,875
North West Redwater Partnership / NWR Financing Co. Ltd.	3.650%	6/1/35	CAD	2,593	1,611
North West Redwater Partnership / NWR Financing Co. Ltd.	4.750%	6/1/37	CAD	1,529	1,047
North West Redwater Partnership / NWR Financing Co. Ltd.	4.350%	1/10/39	CAD	1,144	734
North West Redwater Partnership / NWR Financing Co. Ltd.	3.700%	2/23/43	CAD	1,950	1,115
North West Redwater Partnership / NWR Financing Co. Ltd.	4.050%	7/22/44	CAD	2,522	1,509
North West Redwater Partnership / NWR Financing Co. Ltd.	3.750%	6/1/51	CAD	2,244	1,250
Northern Courier Pipeline LP	3.365%	6/30/42	CAD	854	547
<sup>3</sup> Northern Courier Pipeline LP	3.365%	6/30/42	CAD	1,769	1,142
Northwestern Hydro Acquisition Co. II LP	3.877%	12/31/36	CAD	730	449
Northwestern Hydro Acquisition Co. III LP	3.940%	12/31/38	CAD	1,174	712
Nouvelle Autoroute 30 Financement Inc.	4.114%	3/31/42	CAD	2,832	1,761
Nouvelle Autoroute 30 Financement Inc.	4.115%	6/30/42	CAD	299	184
Nova Scotia Power Inc.	5.610%	6/15/40	CAD	2,193	1,611
Nova Scotia Power Inc.	4.500%	7/20/43	CAD	1,687	1,074
Nova Scotia Power Inc.	3.612%	5/1/45	CAD	600	331
Nova Scotia Power Inc.	3.571%	4/5/49	CAD	1,921	1,028
Nova Scotia Power Inc.	3.307%	4/25/50	CAD	946	478
OMERS Realty Corp.	2.858%	2/23/24	CAD	2,529	1,803
OMERS Realty Corp.	3.328%	11/12/24	CAD	854	606
OMERS Realty Corp.	3.331%	6/5/25	CAD	1,627	1,145
OMERS Realty Corp.	3.244%	10/4/27	CAD	2,188	1,430
OMERS Realty Corp.	3.628%	6/5/30	CAD	2,296	1,537
Ontario Power Generation Inc.	1.170%	4/22/26	CAD	1,200	777
Ontario Power Generation Inc.	3.315%	10/4/27	CAD	3,195	2,198
Ontario Power Generation Inc.	2.977%	9/13/29	CAD	4,082	2,674
Ontario Power Generation Inc.	3.215%	4/8/30	CAD	3,061	2,013
Ontario Power Generation Inc.	3.838%	6/22/48	CAD	3,061	1,788
Ontario Power Generation Inc.	4.248%	1/18/49	CAD	800	496
Ontario Power Generation Inc.	3.651%	9/13/50	CAD	923	512

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Ontario Power Generation Inc.	2.947%	2/21/51	CAD	1,457	704
Original Wempi Inc.	4.056%	2/13/24	CAD	1,384	983
Original Wempi Inc.	4.309%	2/13/24	CAD	793	559
Ottawa MacDonald-Cartier International Airport Authority	3.933%	6/9/45	CAD	856	542
Pembina Pipeline Corp.	2.990%	1/22/24	CAD	4,060	2,893
Pembina Pipeline Corp.	3.710%	8/11/26	CAD	2,470	1,709
Pembina Pipeline Corp.	4.240%	6/15/27	CAD	1,525	1,067
Pembina Pipeline Corp.	4.020%	3/27/28	CAD	1,046	716
Pembina Pipeline Corp.	3.620%	4/3/29	CAD	1,529	1,007
Pembina Pipeline Corp.	3.310%	2/1/30	CAD	3,776	2,402
Pembina Pipeline Corp.	3.530%	12/10/31	CAD	2,600	1,614
Pembina Pipeline Corp.	4.750%	4/30/43	CAD	1,525	915
Pembina Pipeline Corp.	4.810%	3/25/44	CAD	2,830	1,701
Pembina Pipeline Corp.	4.740%	1/21/47	CAD	1,723	1,013
Pembina Pipeline Corp.	4.750%	3/26/48	CAD	2,314	1,354
Pembina Pipeline Corp.	4.540%	4/3/49	CAD	2,856	1,614
Pembina Pipeline Corp.	4.670%	5/28/50	CAD	1,523	876
Pembina Pipeline Corp.	4.490%	12/10/51	CAD	1,994	1,107
Plenary Health Care Partnerships Humber LP	4.895%	5/31/39	CAD	1,138	819
Plenary Properties LTAP LP	6.288%	1/31/44	CAD	3,344	2,644
Power Corp. of Canada	4.455%	7/27/48	CAD	1,496	942
Power Financial Corp.	6.900%	3/11/33	CAD	639	514
Primaris REIT	4.727%	3/30/27	CAD	900	618
Reliance LP	3.750%	3/15/26	CAD	949	653
Reliance LP	2.680%	12/1/27	CAD	3,443	2,183
Reliance LP	2.670%	8/1/28	CAD	1,496	927
RioCan REIT	3.287%	2/12/24	CAD	1,488	1,056
RioCan REIT	2.576%	2/12/25	CAD	2,193	1,496
RioCan REIT	1.974%	6/15/26	CAD	1,529	978
RioCan REIT	2.361%	3/10/27	CAD	917	579
RioCan REIT	2.829%	11/8/28	CAD	2,424	1,490
RioCan REIT	4.628%	5/1/29	CAD	500	337
Rogers Communications Inc.	4.000%	3/13/24	CAD	4,212	3,034
Rogers Communications Inc.	3.100%	4/15/25	CAD	2,139	1,487
Rogers Communications Inc.	3.650%	3/31/27	CAD	4,783	3,272
Rogers Communications Inc.	3.750%	4/15/29	CAD	3,162	2,128
Rogers Communications Inc.	3.250%	5/1/29	CAD	4,024	2,595
Rogers Communications Inc.	4.250%	4/15/32	CAD	4,262	2,827
Rogers Communications Inc.	6.680%	11/4/39	CAD	1,553	1,180
Rogers Communications Inc.	6.110%	8/25/40	CAD	3,150	2,255
Rogers Communications Inc.	6.560%	3/22/41	CAD	1,652	1,240
Rogers Communications Inc.	5.250%	4/15/52	CAD	3,720	2,385
Royal Bank of Canada	2.333%	12/5/23	CAD	4,248	3,033
Royal Bank of Canada	0.250%	1/29/24	EUR	5,635	5,402
Royal Bank of Canada	2.352%	7/2/24	CAD	7,004	4,917
Royal Bank of Canada	0.125%	7/23/24	EUR	1,545	1,439
Royal Bank of Canada	2.609%	11/1/24	CAD	7,727	5,399
Royal Bank of Canada	1.375%	12/9/24	GBP	1,445	1,530
Royal Bank of Canada	1.936%	5/1/25	CAD	6,276	4,261
Royal Bank of Canada	4.930%	7/16/25	CAD	2,900	2,132
Royal Bank of Canada	3.369%	9/29/25	CAD	13,950	9,742
Royal Bank of Canada	1.589%	5/4/26	CAD	4,490	2,922
Royal Bank of Canada	0.050%	6/19/26	EUR	8,728	7,736
Royal Bank of Canada	0.010%	1/21/27	EUR	7,631	6,629
Royal Bank of Canada	2.328%	1/28/27	CAD	9,062	5,931
Royal Bank of Canada	0.125%	4/26/27	EUR	15,000	12,988
Royal Bank of Canada	3.625%	6/14/27	GBP	5,000	5,215
Royal Bank of Canada	4.612%	7/26/27	CAD	8,600	6,161
Royal Bank of Canada	1.833%	7/31/28	CAD	4,658	2,857
Royal Bank of Canada	2.125%	4/26/29	EUR	9,600	8,331
Royal Bank of Canada	2.740%	7/25/29	CAD	5,102	3,562
Royal Bank of Canada	2.880%	12/23/29	CAD	4,918	3,399
Royal Bank of Canada	2.088%	6/30/30	CAD	3,572	2,383
Royal Bank of Canada	2.140%	11/3/31	CAD	4,415	2,807
Royal Bank of Canada	2.940%	5/3/32	CAD	3,860	2,500
Royal Bank of Canada	1.670%	1/28/33	CAD	3,367	2,002
Sagen MI Canada Inc.	4.242%	4/1/24	CAD	518	372
Sagen MI Canada Inc.	2.955%	3/1/27	CAD	943	611
Saputo Inc.	2.876%	11/19/24	CAD	1,942	1,358

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Saputo Inc.	3.603%	8/14/25	CAD	3,627	2,543
Saputo Inc.	1.415%	6/19/26	CAD	1,019	652
Saputo Inc.	2.242%	6/16/27	CAD	1,990	1,282
Saputo Inc.	2.297%	6/22/28	CAD	600	377
Scotiabank Capital Trust SEC LP and Arci Ltd.	5.650%	12/31/56	CAD	2,013	1,502
	5.188%	8/29/33	CAD	2,330	1,635
Shaw Communications Inc.	4.350%	1/31/24	CAD	5,075	3,670
Shaw Communications Inc.	4.400%	11/2/28	CAD	1,066	739
Shaw Communications Inc.	3.300%	12/10/29	CAD	2,200	1,396
Shaw Communications Inc.	2.900%	12/9/30	CAD	2,637	1,585
Shaw Communications Inc.	6.750%	11/9/39	CAD	4,661	3,535
Shaw Communications Inc.	4.250%	12/9/49	CAD	1,786	950
SmartCentres REIT	3.444%	8/28/26	CAD	318	213
SmartCentres REIT	3.834%	12/21/27	CAD	2,550	1,694
SmartCentres REIT	2.307%	12/18/28	CAD	1,326	789
SmartCentres REIT	3.526%	12/20/29	CAD	3,316	2,071
SmartCentres REIT	3.648%	12/11/30	CAD	1,019	626
SSL Finance Inc.	4.099%	10/31/45	CAD	1,479	936
Stantec Inc.	2.048%	10/8/27	CAD	1,100	695
Summit Industrial Income REIT	2.150%	9/17/25	CAD	663	439
Summit Industrial Income REIT	1.820%	4/1/26	CAD	1,571	1,011
Summit Industrial Income REIT	2.440%	7/14/28	CAD	1,496	922
Sun Life Financial Inc.	2.380%	8/13/29	CAD	2,245	1,555
Sun Life Financial Inc.	2.460%	11/18/31	CAD	2,000	1,296
Sun Life Financial Inc.	2.580%	5/10/32	CAD	2,805	1,796
Sun Life Financial Inc.	2.800%	11/21/33	CAD	4,019	2,510
Sun Life Financial Inc.	4.780%	8/10/34	CAD	3,300	2,291
Sun Life Financial Inc.	2.060%	10/1/35	CAD	5,023	2,830
Sun Life Financial Inc.	5.400%	5/29/42	CAD	2,473	1,708
Suncor Energy Inc.	4.340%	9/13/46	CAD	741	434
Suncor Energy Inc.	3.950%	3/4/51	CAD	1,952	1,045
TELUS Corp.	3.350%	4/1/24	CAD	5,430	3,891
TELUS Corp.	3.750%	1/17/25	CAD	2,274	1,617
TELUS Corp.	3.750%	3/10/26	CAD	3,518	2,467
TELUS Corp.	2.350%	1/27/28	CAD	3,061	1,953
TELUS Corp.	3.625%	3/1/28	CAD	4,899	3,326
TELUS Corp.	3.300%	5/2/29	CAD	3,863	2,525
TELUS Corp.	5.000%	9/13/29	CAD	2,200	1,582
TELUS Corp.	2.050%	10/7/30	CAD	1,496	861
TELUS Corp.	2.850%	11/13/31	CAD	1,600	956
TELUS Corp.	5.250%	11/15/32	CAD	4,000	2,867
TELUS Corp.	4.400%	4/1/43	CAD	1,490	881
TELUS Corp.	4.850%	4/5/44	CAD	4,720	2,939
TELUS Corp.	4.750%	1/17/45	CAD	1,403	864
TELUS Corp.	4.400%	1/29/46	CAD	1,909	1,112
TELUS Corp.	4.700%	3/6/48	CAD	2,307	1,398
TELUS Corp.	3.950%	2/16/50	CAD	3,260	1,724
TELUS Corp.	4.100%	4/5/51	CAD	2,028	1,104
TELUS Corp.	5.650%	9/13/52	CAD	2,400	1,677
Teranet Holdings LP	3.544%	6/11/25	CAD	3,999	2,791
Teranet Holdings LP	5.754%	12/17/40	CAD	1,732	1,178
Teranet Holdings LP	6.100%	6/17/41	CAD	298	209
Thomson Reuters Corp.	2.239%	5/14/25	CAD	8,628	5,905
THP Partnership	4.394%	10/31/46	CAD	101	68
Toromont Industries Ltd.	3.842%	10/27/27	CAD	1,119	778
Toronto Hydro Corp.	2.520%	8/25/26	CAD	2,805	1,912
Toronto Hydro Corp.	2.430%	12/11/29	CAD	3,061	1,967
Toronto Hydro Corp.	5.540%	5/21/40	CAD	148	115
Toronto Hydro Corp.	3.550%	7/28/45	CAD	846	497
Toronto Hydro Corp.	3.485%	2/28/48	CAD	2,603	1,496
Toronto Hydro Corp.	2.990%	12/10/49	CAD	340	176
Toronto Hydro Corp.	3.270%	10/18/51	CAD	897	489
Toronto-Dominion Bank	0.000%	2/9/24	EUR	12,023	11,479
Toronto-Dominion Bank	2.850%	3/8/24	CAD	13,520	9,627
Toronto-Dominion Bank	0.500%	4/3/24	EUR	6,633	6,344
Toronto-Dominion Bank	2.050%	7/10/24	AUD	1,370	833
Toronto-Dominion Bank	3.226%	7/24/24	CAD	6,377	4,551
Toronto-Dominion Bank	2.496%	12/2/24	CAD	7,872	5,476
Toronto-Dominion Bank	1.943%	3/13/25	CAD	3,980	2,712

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Toronto-Dominion Bank	0.625%	6/6/25	EUR	7,182	6,681
Toronto-Dominion Bank	2.667%	9/9/25	CAD	11,731	8,038
Toronto-Dominion Bank	1.128%	12/9/25	CAD	5,307	3,446
Toronto-Dominion Bank	4.344%	1/27/26	CAD	3,800	2,712
Toronto-Dominion Bank	2.260%	1/7/27	CAD	5,580	3,646
Toronto-Dominion Bank	0.500%	1/18/27	EUR	3,700	3,139
Toronto-Dominion Bank	2.875%	4/5/27	GBP	2,800	2,837
Toronto-Dominion Bank	4.210%	6/1/27	CAD	11,904	8,390
Toronto-Dominion Bank	0.100%	7/19/27	EUR	10,219	8,775
Toronto-Dominion Bank	1.888%	3/8/28	CAD	12,143	7,557
Toronto-Dominion Bank	1.896%	9/11/28	CAD	3,999	2,453
Toronto-Dominion Bank	3.224%	7/25/29	CAD	5,370	3,780
Toronto-Dominion Bank	1.952%	4/8/30	EUR	22,600	18,933
Toronto-Dominion Bank	3.105%	4/22/30	CAD	8,456	5,822
Toronto-Dominion Bank	4.859%	3/4/31	CAD	3,140	2,239
Toronto-Dominion Bank	3.060%	1/26/32	CAD	5,500	3,613
Toyota Credit Canada Inc.	1.270%	7/22/24	CAD	1,408	968
Toyota Credit Canada Inc.	2.310%	10/23/24	CAD	5,016	3,488
Toyota Credit Canada Inc.	2.110%	2/26/25	CAD	2,542	1,742
Toyota Credit Canada Inc.	2.730%	8/25/25	CAD	2,200	1,513
Toyota Credit Canada Inc.	1.660%	7/20/26	CAD	1,408	912
TransCanada PipeLines Ltd.	3.300%	7/17/25	CAD	2,578	1,801
TransCanada PipeLines Ltd.	3.800%	4/5/27	CAD	7,230	4,996
TransCanada PipeLines Ltd.	3.390%	3/15/28	CAD	3,125	2,086
TransCanada PipeLines Ltd.	6.280%	5/26/28	CAD	2,303	1,752
TransCanada PipeLines Ltd.	5.650%	6/20/29	CAD	400	295
TransCanada PipeLines Ltd.	3.000%	9/18/29	CAD	3,425	2,179
TransCanada PipeLines Ltd.	2.970%	6/9/31	CAD	3,401	2,072
TransCanada PipeLines Ltd.	5.330%	5/12/32	CAD	3,995	2,878
TransCanada PipeLines Ltd.	8.050%	2/17/39	CAD	66	58
TransCanada PipeLines Ltd.	4.550%	11/15/41	CAD	3,571	2,149
TransCanada PipeLines Ltd.	4.350%	6/6/46	CAD	3,059	1,747
TransCanada PipeLines Ltd.	4.330%	9/16/47	CAD	2,996	1,695
TransCanada PipeLines Ltd.	4.180%	7/3/48	CAD	3,896	2,144
TransCanada PipeLines Ltd.	4.340%	10/15/49	CAD	3,585	2,013
TransCanada PipeLines Ltd.	5.920%	5/12/52	CAD	1,300	930
Trillium Health Partners Volunteers	3.702%	12/20/58	CAD	315	189
University of Ottawa	2.635%	2/13/60	CAD	1,869	830
University of Toronto	5.841%	12/15/43	CAD	96	78
University of Toronto	4.251%	12/7/51	CAD	1,275	839
University of Western Ontario	4.798%	5/24/47	CAD	137	98
<sup>3</sup> Vancouver Airport Authority	7.425%	12/7/26	CAD	7,654	6,166
Vancouver Airport Authority	3.857%	11/10/45	CAD	279	172
Vancouver Airport Authority	2.874%	10/18/49	CAD	1,074	542
Vancouver Airport Authority	2.800%	9/21/50	CAD	1,222	603
Westcoast Energy Inc.	3.430%	9/12/24	CAD	3,400	2,413
Westcoast Energy Inc.	3.770%	12/8/25	CAD	862	604
Westcoast Energy Inc.	6.750%	12/15/27	CAD	700	539
Westcoast Energy Inc.	4.791%	10/28/41	CAD	1,129	715
WSP Global Inc.	2.408%	4/19/28	CAD	1,821	1,157
York University	6.480%	3/7/42	CAD	879	759
					<b>1,379,340</b>
<b>China (0.0%)</b>					
Bank of China Ltd.	0.000%	4/28/24	EUR	2,400	2,261
China Construction Bank Europe SA	0.000%	6/28/24	EUR	269	252
Industrial & Commercial Bank of China Ltd.	0.125%	10/28/24	EUR	1,761	1,635
Prosus NV	1.539%	8/3/28	EUR	704	516
<sup>3</sup> Prosus NV	1.288%	7/13/29	EUR	2,616	1,780
Prosus NV	2.031%	8/3/32	EUR	4,985	3,071
<sup>3</sup> Prosus NV	1.985%	7/13/33	EUR	2,214	1,309
Prosus NV	2.778%	1/19/34	EUR	3,900	2,493
State Grid Europe Development 2014 plc	2.450%	1/26/27	EUR	1,128	1,024
State Grid Overseas Investment BVI Ltd.	1.375%	5/2/25	EUR	3,541	3,299
State Grid Overseas Investment BVI Ltd.	0.797%	8/5/26	EUR	14,145	12,310
State Grid Overseas Investment BVI Ltd.	2.125%	5/2/30	EUR	3,485	2,877
					<b>32,827</b>

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<b>Czech Republic (0.0%)</b>					
CEZ A/S	4.875%	4/16/25	EUR	6,409	6,481
CEZ A/S	3.000%	6/5/28	EUR	6,359	5,618
CPI Property Group SA	1.625%	4/23/27	EUR	3,906	2,588
CPI Property Group SA	2.750%	1/22/28	GBP	3,007	2,314
CPI Property Group SA	1.500%	1/27/31	EUR	3,419	1,922
EP Infrastructure A/S	1.659%	4/26/24	EUR	386	326
EP Infrastructure A/S	1.698%	7/30/26	EUR	414	308
EP Infrastructure A/S	2.045%	10/9/28	EUR	2,187	1,419
EP Infrastructure A/S	1.816%	3/2/31	EUR	2,060	1,235
					<b>22,211</b>
<b>Denmark (0.4%)</b>					
AP Moller - Maersk A/S	1.750%	3/16/26	EUR	15,275	14,188
AP Moller - Maersk A/S	0.750%	11/25/31	EUR	2,214	1,612
Carlsberg Breweries A/S	2.500%	5/28/24	EUR	8,728	8,517
Carlsberg Breweries A/S	0.875%	7/1/29	EUR	7,087	5,795
Carlsberg Breweries A/S	0.625%	3/9/30	EUR	5,895	4,624
Clearstream Banking AG	0.000%	12/1/25	EUR	2,100	1,893
Danfoss Finance I BV	0.125%	4/28/26	EUR	4,831	4,207
Danfoss Finance I BV	0.375%	10/28/28	EUR	2,000	1,592
Danica Pension Livsforsikrings AB	4.375%	9/29/45	EUR	1,765	1,652
Danmarks Skibskredit A/S	0.250%	6/21/28	EUR	9,300	7,760
Danske Bank A/S	0.625%	5/26/25	EUR	2,214	2,030
Danske Bank A/S	0.500%	8/27/25	EUR	6,600	6,065
Danske Bank A/S	0.750%	11/22/27	EUR	7,631	6,749
Danske Bank A/S	2.250%	1/14/28	GBP	6,285	5,992
Danske Bank A/S	0.750%	6/9/29	EUR	10,224	7,955
Danske Bank A/S	1.375%	2/12/30	EUR	4,364	3,873
DSV Panalpina Finance BV	0.875%	9/17/36	EUR	3,724	2,326
Eurogrid GmbH	0.741%	4/21/33	EUR	4,600	3,309
ISS Global A/S	2.125%	12/2/24	EUR	300	289
ISS Global A/S	0.875%	6/18/26	EUR	100	87
ISS Global A/S	1.500%	8/31/27	EUR	10,329	8,837
Jyske Bank A/S	2.250%	4/5/29	EUR	5,690	5,352
Jyske Realkredit A/S	0.375%	4/1/25	EUR	3,541	3,295
Jyske Realkredit A/S	0.500%	10/1/26	EUR	11,370	10,217
Nordea Kredit Realkreditaktieselskab	1.000%	10/1/26	DKK	186,000	22,633
Nordea Kredit Realkreditaktieselskab	3.500%	10/1/44	DKK	167	22
Novo Nordisk Finance Netherlands BV	0.000%	6/4/24	EUR	7,145	6,758
Novo Nordisk Finance Netherlands BV	0.125%	6/4/28	EUR	3,000	2,504
Nykredit Realkredit A/S	2.000%	1/1/25	DKK	172,863	22,441
Nykredit Realkredit A/S	0.500%	7/10/25	EUR	5,053	4,587
Nykredit Realkredit A/S	2.000%	1/1/26	DKK	139,500	17,835
Nykredit Realkredit A/S	1.000%	7/1/26	DKK	119,419	14,615
Nykredit Realkredit A/S	1.000%	1/1/27	DKK	149,698	18,068
Nykredit Realkredit A/S	0.375%	1/17/28	EUR	21,996	17,258
Nykredit Realkredit A/S	2.000%	10/1/47	DKK	17,953	1,981
Orsted A/S	1.500%	11/26/29	EUR	14,971	12,889
Orsted A/S	3.250%	9/13/31	EUR	2,900	2,755
Orsted A/S	4.875%	1/12/32	GBP	5,761	6,352
Orsted A/S	2.500%	5/16/33	GBP	2,150	1,910
Orsted A/S	5.750%	4/9/40	GBP	498	579
Orsted A/S	6.250%	6/26/13	EUR	535	528
Orsted A/S	1.750%	12/9/19	EUR	2,000	1,628
Orsted A/S	2.500%	2/18/21	GBP	200	142
Vestas Wind Systems Finance BV	2.000%	6/15/34	EUR	1,900	1,515
					<b>275,216</b>
<b>Estonia (0.0%)</b>					
Luminor Bank A/S	0.539%	9/23/26	EUR	11,064	9,547
<b>Finland (0.2%)</b>					
Aktia Bank OYJ	0.375%	3/5/26	EUR	5,000	4,551
Elenia Verkko OYJ	0.375%	2/6/27	EUR	5,087	4,250
Fortum OYJ	1.625%	2/27/26	EUR	600	539
Fortum OYJ	2.125%	2/27/29	EUR	900	753
Kojamo OYJ	1.875%	5/27/27	EUR	2,609	2,121
Kojamo OYJ	0.875%	5/28/29	EUR	3,438	2,313
Nordea Bank Abp	1.125%	2/12/25	EUR	100	95

## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Nordea Bank Abp	0.550%	6/23/25	CHF	6,525	6,304
Nordea Bank Abp	1.125%	2/16/27	EUR	11,300	9,962
Nordea Bank Abp	0.500%	5/14/27	EUR	5,087	4,395
Nordea Bank Abp	0.500%	11/2/28	EUR	12,938	10,332
Nordea Bank Abp	2.500%	5/23/29	EUR	4,600	4,113
Nordea Bank Abp	2.875%	8/24/32	EUR	7,000	6,219
Nordea Bank Abp	1.625%	12/9/32	GBP	1,509	1,330
Nordea Kiinnitysluottopankki OYJ	0.250%	11/21/23	EUR	2,543	2,452
Nordea Kiinnitysluottopankki OYJ	0.250%	3/18/26	EUR	12,189	11,033
Nordea Kiinnitysluottopankki OYJ	0.625%	3/17/27	EUR	11,820	10,584
OP Corporate Bank plc	0.375%	2/26/24	EUR	3,431	3,263
OP Corporate Bank plc	0.375%	6/19/24	EUR	4,090	3,819
OP Corporate Bank plc	0.125%	7/1/24	EUR	7,448	6,961
OP Corporate Bank plc	1.000%	5/22/25	EUR	5,087	4,718
OP Corporate Bank plc	0.500%	8/12/25	EUR	1,682	1,525
OP Corporate Bank plc	0.600%	1/18/27	EUR	11,271	9,534
OP Corporate Bank plc	0.100%	11/16/27	EUR	3,019	2,474
OP Corporate Bank plc	1.625%	6/9/30	EUR	12,818	11,454
OP Mortgage Bank	0.250%	3/13/24	EUR	15,362	14,687
OP Mortgage Bank	1.000%	11/28/24	EUR	3,541	3,372
OP Mortgage Bank	0.010%	11/19/26	EUR	5,087	4,472
OP Mortgage Bank	0.625%	2/15/29	EUR	5,087	4,345
OP Mortgage Bank	0.010%	11/19/30	EUR	15,362	11,890
Sampo OYJ	3.375%	5/23/49	EUR	10,464	8,804
Sampo OYJ	2.500%	9/3/52	EUR	8,627	6,174
SATO OYJ	1.375%	2/24/28	EUR	2,600	1,859
Stora Enso OYJ	2.500%	6/7/27	EUR	2,269	2,110
Stora Enso OYJ	2.500%	3/21/28	EUR	2,294	2,110
					<b>184,917</b>
<b>France (3.1%)</b>					
Aeroports de Paris	3.125%	6/11/24	EUR	2,500	2,476
Aeroports de Paris	1.500%	4/7/25	EUR	2,000	1,888
Aeroports de Paris	2.125%	10/2/26	EUR	6,100	5,727
Aeroports de Paris	1.000%	1/5/29	EUR	13,600	11,366
Aeroports de Paris	2.750%	4/2/30	EUR	5,700	5,142
Aeroports de Paris	1.500%	7/2/32	EUR	3,400	2,643
Aeroports de Paris	1.125%	6/18/34	EUR	1,500	1,037
Aeroports de Paris	2.125%	10/11/38	EUR	3,700	2,615
Air Liquide Finance SA	1.000%	4/2/25	EUR	5,000	4,704
Air Liquide Finance SA	1.250%	6/3/25	EUR	2,800	2,644
Air Liquide Finance SA	1.000%	3/8/27	EUR	100	91
Air Liquide Finance SA	1.250%	6/13/28	EUR	500	442
Air Liquide Finance SA	1.375%	4/2/30	EUR	7,300	6,286
Air Liquide SA	2.375%	9/6/23	EUR	1,100	1,084
Airbus Finance BV	2.375%	4/2/24	EUR	4,703	4,627
Airbus Finance BV	2.125%	10/29/29	EUR	353	318
Airbus Finance BV	1.375%	5/13/31	EUR	7,504	6,095
Airbus SE	1.625%	4/7/25	EUR	704	668
Airbus SE	1.375%	6/9/26	EUR	6,706	6,222
Airbus SE	1.625%	6/9/30	EUR	4,200	3,601
Airbus SE	2.375%	4/7/32	EUR	7,014	6,188
Airbus SE	2.375%	6/9/40	EUR	4,513	3,374
ALD SA	1.250%	3/2/26	EUR	2,500	2,204
ALD SA	4.000%	7/5/27	EUR	4,600	4,358
Alstom SA	0.250%	10/14/26	EUR	6,900	5,965
Alstom SA	0.000%	1/11/29	EUR	3,900	2,970
Altarea SCA	2.250%	7/5/24	EUR	5,000	4,663
APRR SA	1.500%	1/15/24	EUR	300	290
APRR SA	1.875%	1/15/25	EUR	1,100	1,055
APRR SA	1.125%	1/9/26	EUR	5,400	5,001
APRR SA	1.250%	1/6/27	EUR	5,400	4,888
APRR SA	1.250%	1/14/27	EUR	7,700	6,963
APRR SA	1.250%	1/18/28	EUR	700	619
APRR SA	1.500%	1/25/30	EUR	400	343
APRR SA	1.875%	1/6/31	EUR	100	87
APRR SA	1.625%	1/13/32	EUR	4,700	3,876
APRR SA	1.500%	1/17/33	EUR	200	161
Arkea Home Loans SFH SA	0.375%	3/4/24	EUR	500	479
Arkea Home Loans SFH SA	0.750%	10/5/27	EUR	75	67



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Arkea Home Loans SFH SA	1.500%	6/1/33	EUR	5,000	4,171
Arkema SA	1.500%	1/20/25	EUR	200	188
Arkema SA	1.500%	4/20/27	EUR	11,900	10,588
Arkema SA	1.500%	Perpetual	EUR	1,100	910
Arkema SA	2.750%	Perpetual	EUR	1,500	1,362
Autoroutes du Sud de la France SA	2.875%	1/18/23	EUR	1,700	1,684
Autoroutes du Sud de la France SA	2.950%	1/17/24	EUR	2,600	2,563
Autoroutes du Sud de la France SA	1.125%	4/20/26	EUR	800	736
Autoroutes du Sud de la France SA	1.000%	5/13/26	EUR	5,400	4,928
Autoroutes du Sud de la France SA	1.250%	1/18/27	EUR	300	273
Autoroutes du Sud de la France SA	1.375%	6/27/28	EUR	6,000	5,332
Autoroutes du Sud de la France SA	1.375%	2/21/31	EUR	4,000	3,397
AXA Bank Europe SCF	0.500%	4/18/25	EUR	14,300	13,335
AXA Bank Europe SCF	1.375%	4/18/33	EUR	7,900	6,526
AXA Home Loan SFH SA	0.010%	10/16/29	EUR	5,000	3,991
AXA SA	1.375%	10/7/41	EUR	3,724	2,616
AXA SA	1.875%	7/10/42	EUR	6,900	4,878
AXA SA	3.375%	7/6/47	EUR	10,943	9,878
AXA SA	3.875%	5/20/49	EUR	8,424	7,908
AXA SA	3.250%	5/28/49	EUR	9,504	8,132
AXA SA	6.686%	7/29/49	GBP	2,287	2,538
AXA SA	3.941%	11/29/49	EUR	5,659	5,439
AXA SA	5.453%	11/29/49	GBP	3,074	3,317
AXA SA	5.625%	1/16/54	GBP	5,612	5,699
Banque Federative du Credit Mutuel SA	3.000%	11/28/23	EUR	4,200	4,136
Banque Federative du Credit Mutuel SA	2.250%	12/18/23	GBP	1,500	1,669
Banque Federative du Credit Mutuel SA	2.625%	3/18/24	EUR	5,000	4,885
Banque Federative du Credit Mutuel SA	3.000%	5/21/24	EUR	9,629	9,410
Banque Federative du Credit Mutuel SA	0.250%	10/10/24	JPY	800,000	5,357
Banque Federative du Credit Mutuel SA	0.384%	10/11/24	JPY	100,000	668
Banque Federative du Credit Mutuel SA	1.750%	12/19/24	GBP	4,300	4,594
Banque Federative du Credit Mutuel SA	1.250%	1/14/25	EUR	22,900	21,492
Banque Federative du Credit Mutuel SA	0.010%	3/7/25	EUR	24,600	22,374
Banque Federative du Credit Mutuel SA	0.750%	7/17/25	EUR	2,600	2,383
Banque Federative du Credit Mutuel SA	3.000%	9/11/25	EUR	2,500	2,404
Banque Federative du Credit Mutuel SA	1.625%	1/19/26	EUR	400	370
Banque Federative du Credit Mutuel SA	2.375%	3/24/26	EUR	15,400	14,321
Banque Federative du Credit Mutuel SA	0.010%	5/11/26	EUR	19,000	16,469
Banque Federative du Credit Mutuel SA	0.750%	6/8/26	EUR	8,600	7,644
Banque Federative du Credit Mutuel SA	1.000%	7/16/26	GBP	7,500	7,369
Banque Federative du Credit Mutuel SA	1.500%	10/7/26	GBP	100	99
Banque Federative du Credit Mutuel SA	1.875%	11/4/26	EUR	2,800	2,504
Banque Federative du Credit Mutuel SA	2.625%	3/31/27	EUR	600	548
Banque Federative du Credit Mutuel SA	0.100%	10/8/27	EUR	3,700	3,077
Banque Federative du Credit Mutuel SA	1.625%	11/15/27	EUR	2,300	1,971
Banque Federative du Credit Mutuel SA	0.875%	12/7/27	GBP	900	819
Banque Federative du Credit Mutuel SA	2.500%	5/25/28	EUR	2,500	2,192
Banque Federative du Credit Mutuel SA	0.250%	6/29/28	EUR	16,800	13,707
Banque Federative du Credit Mutuel SA	0.250%	7/19/28	EUR	7,600	5,935
Banque Federative du Credit Mutuel SA	1.875%	10/26/28	GBP	2,800	2,605
Banque Federative du Credit Mutuel SA	0.625%	11/3/28	EUR	21,300	16,809
Banque Federative du Credit Mutuel SA	1.875%	6/18/29	EUR	5,000	4,074
Banque Federative du Credit Mutuel SA	0.750%	1/17/30	EUR	1,000	760
Banque Federative du Credit Mutuel SA	1.250%	6/3/30	EUR	11,000	8,612
Banque Federative du Credit Mutuel SA	0.625%	2/21/31	EUR	8,800	6,379
BNP Paribas Cardif SA	4.032%	11/29/49	EUR	700	655
BNP Paribas Home Loan SFH SA	0.875%	11/14/24	EUR	2,561	2,435
BNP Paribas SA	1.125%	11/22/23	EUR	300	290
BNP Paribas SA	2.375%	5/20/24	EUR	4,355	4,251
BNP Paribas SA	1.000%	6/27/24	EUR	2,543	2,411
BNP Paribas SA	2.375%	2/17/25	EUR	2,543	2,427
BNP Paribas SA	1.250%	3/19/25	EUR	5,087	4,748
BNP Paribas SA	0.500%	7/15/25	EUR	9,400	8,745
BNP Paribas SA	1.500%	11/17/25	EUR	10,449	9,618
BNP Paribas SA	3.375%	1/23/26	GBP	1,381	1,464
BNP Paribas SA	1.125%	6/11/26	EUR	9,303	8,267
BNP Paribas SA	2.875%	10/1/26	EUR	2,434	2,275
BNP Paribas SA	2.125%	1/23/27	EUR	14,800	13,572
BNP Paribas SA	0.250%	4/13/27	EUR	12,000	10,260

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BNP Paribas SA	0.375%	10/14/27	EUR	9,300	7,850
BNP Paribas SA	1.875%	12/14/27	GBP	3,000	2,797
BNP Paribas SA	0.500%	2/19/28	EUR	13,800	11,440
BNP Paribas SA	0.500%	5/30/28	EUR	14,000	11,538
BNP Paribas SA	2.750%	7/25/28	EUR	10,000	9,060
BNP Paribas SA	0.500%	9/1/28	EUR	4,400	3,563
BNP Paribas SA	1.125%	4/17/29	EUR	5,000	4,087
BNP Paribas SA	1.375%	5/28/29	EUR	12,100	9,731
BNP Paribas SA	2.538%	7/13/29	CAD	2,109	1,278
BNP Paribas SA	0.500%	1/19/30	EUR	7,600	5,798
BNP Paribas SA	0.875%	7/11/30	EUR	4,600	3,538
BNP Paribas SA	2.375%	11/20/30	EUR	5,000	4,534
BNP Paribas SA	1.625%	7/2/31	EUR	2,800	2,084
BNP Paribas SA	1.250%	7/13/31	GBP	3,000	2,363
BNP Paribas SA	2.000%	9/13/36	GBP	1,900	1,372
Bouygues SA	5.500%	10/6/26	GBP	3,050	3,494
Bouygues SA	1.375%	6/7/27	EUR	7,500	6,728
Bouygues SA	1.125%	7/24/28	EUR	2,500	2,156
Bouygues SA	2.250%	6/29/29	EUR	5,600	4,966
Bouygues SA	3.250%	6/30/37	EUR	4,500	3,700
BPCE SA	0.875%	1/31/24	EUR	7,300	6,979
BPCE SA	1.000%	7/15/24	EUR	4,300	4,087
BPCE SA	3.000%	7/19/24	EUR	4,300	4,221
BPCE SA	0.625%	9/26/24	EUR	12,500	11,626
BPCE SA	1.000%	4/1/25	EUR	7,600	7,013
BPCE SA	0.625%	4/28/25	EUR	6,700	6,158
BPCE SA	0.250%	1/15/26	EUR	5,400	4,806
BPCE SA	1.375%	12/23/26	GBP	3,500	3,377
BPCE SA	0.010%	1/14/27	EUR	2,300	1,947
BPCE SA	0.500%	2/24/27	EUR	4,600	3,884
BPCE SA	1.750%	4/26/27	EUR	10,000	9,050
BPCE SA	0.500%	9/15/27	EUR	5,000	4,239
BPCE SA	2.750%	11/30/27	EUR	2,600	2,567
BPCE SA	0.500%	1/14/28	EUR	6,500	5,425
BPCE SA	1.625%	1/31/28	EUR	3,700	3,174
BPCE SA	4.500%	4/26/28	AUD	4,500	2,560
BPCE SA	5.250%	4/16/29	GBP	1,500	1,547
BPCE SA	0.625%	1/15/30	EUR	7,100	5,532
BPCE SA	0.250%	1/14/31	EUR	19,900	14,394
BPCE SA	1.000%	1/14/32	EUR	7,500	5,413
BPCE SFH SA	2.375%	11/29/23	EUR	2,500	2,464
BPCE SFH SA	0.375%	2/21/24	EUR	6,400	6,140
BPCE SFH SA	1.750%	6/27/24	EUR	10,200	9,913
BPCE SFH SA	1.000%	2/24/25	EUR	6,800	6,439
BPCE SFH SA	0.398%	4/24/25	EUR	10,200	9,491
BPCE SFH SA	0.750%	9/2/25	EUR	5,000	4,657
BPCE SFH SA	0.625%	9/22/27	EUR	2,500	2,205
BPCE SFH SA	0.010%	11/10/27	EUR	33,100	28,177
BPCE SFH SA	0.875%	4/13/28	EUR	6,000	5,293
BPCE SFH SA	0.750%	2/23/29	EUR	23,000	19,724
BPCE SFH SA	1.000%	6/8/29	EUR	2,200	1,907
BPCE SFH SA	1.125%	4/12/30	EUR	13,800	11,848
BPCE SFH SA	0.125%	12/3/30	EUR	20,500	15,986
BPCE SFH SA	0.625%	5/29/31	EUR	8,900	7,121
<sup>4</sup> Caisse Centrale du Credit Immobilier de France SA	0.050%	3/25/25	EUR	5,000	4,683
Caisse de Refinancement de l'Habitat SA	3.600%	3/8/24	EUR	5,944	5,942
Caisse de Refinancement de l'Habitat SA	2.400%	1/17/25	EUR	573	561
Caisse de Refinancement de l'Habitat SA	0.010%	2/7/28	EUR	5,000	4,220
Caisse de Refinancement de l'Habitat SA	0.010%	10/8/29	EUR	10,700	8,567
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.750%	7/7/28	EUR	4,800	3,658
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	3.375%	9/24/28	EUR	3,200	2,797
Capgemini SE	1.000%	10/18/24	EUR	100	95
Capgemini SE	0.625%	6/23/25	EUR	2,000	1,845
Capgemini SE	1.750%	4/18/28	EUR	7,800	7,047
Capgemini SE	1.125%	6/23/30	EUR	3,000	2,458
Capgemini SE	2.375%	4/15/32	EUR	5,700	4,915
Carmila SA	2.125%	3/7/28	EUR	1,900	1,315
Carmila SA	1.625%	4/1/29	EUR	900	583
Carrefour SA	0.875%	6/12/23	EUR	100	97

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Carrefour SA	0.750%	4/26/24	EUR	4,593	4,351
Carrefour SA	1.250%	6/3/25	EUR	8,236	7,644
Carrefour SA	1.750%	5/4/26	EUR	500	461
Carrefour SA	2.625%	12/15/27	EUR	5,000	4,620
Cie de Financement Foncier SA	2.000%	5/7/24	EUR	7,300	7,134
Cie de Financement Foncier SA	0.500%	9/4/24	EUR	5,000	4,739
Cie de Financement Foncier SA	0.375%	12/11/24	EUR	900	845
Cie de Financement Foncier SA	0.750%	1/21/25	EUR	3,400	3,208
Cie de Financement Foncier SA	4.000%	10/24/25	EUR	12,964	13,199
Cie de Financement Foncier SA	1.000%	2/2/26	EUR	50	46
Cie de Financement Foncier SA	0.750%	5/29/26	EUR	1,000	916
Cie de Financement Foncier SA	0.225%	9/14/26	EUR	2,800	2,494
Cie de Financement Foncier SA	5.500%	1/26/27	GBP	1,204	1,404
Cie de Financement Foncier SA	0.375%	4/9/27	EUR	30,000	26,465
Cie de Financement Foncier SA	0.010%	11/10/27	EUR	5,000	4,249
Cie de Financement Foncier SA	0.750%	1/11/28	EUR	5,600	4,934
Cie de Financement Foncier SA	0.500%	3/16/28	EUR	9,600	8,308
Cie de Financement Foncier SA	0.875%	9/11/28	EUR	9,400	8,208
Cie de Financement Foncier SA	0.010%	4/16/29	EUR	14,800	12,026
Cie de Financement Foncier SA	3.875%	4/25/55	EUR	2,049	2,370
Cie de Saint-Gobain	1.000%	3/17/25	EUR	500	467
Cie de Saint-Gobain	1.375%	6/14/27	EUR	3,000	2,677
Cie de Saint-Gobain	2.375%	10/4/27	EUR	2,200	2,048
Cie de Saint-Gobain	1.875%	9/21/28	EUR	10,200	9,055
Cie de Saint-Gobain	1.875%	3/15/31	EUR	5,800	4,844
Cie de Saint-Gobain	2.625%	8/10/32	EUR	2,200	1,889
Cie Financiere et Industrielle des Autoroutes SA	0.375%	2/7/25	EUR	3,800	3,539
Cie Generale des Etablissements Michelin SCA	1.750%	5/28/27	EUR	100	93
Cie Generale des Etablissements Michelin SCA	0.000%	11/2/28	EUR	6,300	5,175
Cie Generale des Etablissements Michelin SCA	2.500%	9/3/38	EUR	2,600	2,178
CNP Assurances	4.500%	6/10/47	EUR	3,800	3,641
CNP Assurances	2.500%	6/30/51	EUR	3,100	2,418
Coentreprise de Transport d'Electricite SA	2.125%	7/29/32	EUR	8,400	6,774
Covivio	1.875%	5/20/26	EUR	200	184
Covivio	2.375%	2/20/28	EUR	100	87
Covivio	1.625%	6/23/30	EUR	2,200	1,707
Covivio Hotels SACA	1.875%	9/24/25	EUR	1,500	1,376
Covivio Hotels SACA	1.000%	7/27/29	EUR	2,800	2,055
Credit Agricole Assurances SA	2.000%	7/17/30	EUR	2,800	2,130
Credit Agricole Assurances SA	1.500%	10/6/31	EUR	5,000	3,501
Credit Agricole Assurances SA	4.750%	9/27/48	EUR	1,200	1,109
Credit Agricole Assurances SA	4.500%	10/31/49	EUR	1,900	1,805
Credit Agricole Assurances SA	4.250%	12/31/49	EUR	5,400	5,171
Credit Agricole Home Loan SFH SA	0.375%	9/30/24	EUR	2,600	2,455
Credit Agricole Home Loan SFH SA	0.500%	4/3/25	EUR	2,500	2,336
Credit Agricole Home Loan SFH SA	4.000%	7/16/25	EUR	1,000	1,016
Credit Agricole Home Loan SFH SA	0.500%	2/19/26	EUR	900	822
Credit Agricole Home Loan SFH SA	0.750%	5/5/27	EUR	18,400	16,480
Credit Agricole Home Loan SFH SA	0.875%	8/31/27	EUR	6,100	5,460
Credit Agricole Home Loan SFH SA	0.875%	8/11/28	EUR	7,600	6,657
Credit Agricole Home Loan SFH SA	1.000%	1/16/29	EUR	7,600	6,639
Credit Agricole Home Loan SFH SA	0.050%	12/6/29	EUR	5,000	3,994
Credit Agricole Home Loan SFH SA	1.250%	3/24/31	EUR	9,100	7,749
Credit Agricole Home Loan SFH SA	0.010%	11/3/31	EUR	8,600	6,424
Credit Agricole Home Loan SFH SA	1.375%	2/3/32	EUR	2,200	1,861
Credit Agricole Home Loan SFH SA	0.875%	5/6/34	EUR	7,600	5,799
Credit Agricole Home Loan SFH SA	1.500%	9/28/38	EUR	2,500	1,911
Credit Agricole Public Sector SCF SA	0.500%	10/10/25	EUR	11,000	10,142
Credit Agricole Public Sector SCF SA	0.250%	10/31/26	EUR	12,580	11,187
Credit Agricole Public Sector SCF SA	0.875%	8/2/27	EUR	20,402	18,271
Credit Agricole Public Sector SCF SA	0.010%	9/13/28	EUR	5,000	4,143
Credit Agricole Public Sector SCF SA	0.625%	3/29/29	EUR	7,100	6,023
Credit Agricole SA	7.375%	12/18/23	GBP	500	584
Credit Agricole SA	2.375%	5/20/24	EUR	7,100	6,908
Credit Agricole SA	1.000%	9/16/24	EUR	1,000	952
Credit Agricole SA	3.125%	2/5/26	EUR	2,000	1,930
Credit Agricole SA	1.000%	4/22/26	EUR	11,700	10,726
Credit Agricole SA	1.875%	12/20/26	EUR	5,100	4,607
Credit Agricole SA	2.625%	3/17/27	EUR	10,329	9,453

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Credit Agricole SA	1.375%	5/3/27	EUR	700	626
Credit Agricole SA	0.375%	4/20/28	EUR	4,800	3,832
Credit Agricole SA	1.750%	3/5/29	EUR	6,000	5,070
Credit Agricole SA	2.000%	3/25/29	EUR	6,400	5,338
Credit Agricole SA	1.000%	7/3/29	EUR	7,300	6,041
Credit Agricole SA	0.500%	9/21/29	EUR	13,600	10,680
Credit Agricole SA	1.625%	6/5/30	EUR	14,200	12,765
Credit Agricole SA	0.875%	1/14/32	EUR	6,400	4,610
Credit Mutuel Arkea SA	1.250%	5/31/24	EUR	11,000	10,460
Credit Mutuel Arkea SA	1.375%	1/17/25	EUR	100	94
Credit Mutuel Arkea SA	0.875%	5/7/27	EUR	1,000	868
Credit Mutuel Arkea SA	0.375%	10/3/28	EUR	5,100	4,071
Credit Mutuel Arkea SA	3.500%	2/9/29	EUR	10,000	9,037
Credit Mutuel Arkea SA	1.125%	5/23/29	EUR	1,100	899
Credit Mutuel Arkea SA	1.875%	10/25/29	EUR	100	92
Credit Mutuel Arkea SA	3.375%	3/11/31	EUR	2,000	1,726
Credit Mutuel Home Loan SFH SA	4.125%	1/19/24	EUR	3,000	3,016
Credit Mutuel Home Loan SFH SA	0.250%	4/30/24	EUR	5,000	4,762
Credit Mutuel Home Loan SFH SA	1.750%	6/19/24	EUR	5,000	4,859
Credit Mutuel Home Loan SFH SA	0.625%	2/10/25	EUR	1,000	940
Credit Mutuel Home Loan SFH SA	0.625%	2/2/26	EUR	2,500	2,295
Credit Mutuel Home Loan SFH SA	0.875%	4/7/26	EUR	484	446
Credit Mutuel Home Loan SFH SA	0.625%	3/4/27	EUR	16,000	14,290
Credit Mutuel Home Loan SFH SA	0.750%	9/15/27	EUR	30,700	27,249
Credit Mutuel Home Loan SFH SA	0.010%	7/20/28	EUR	9,200	7,664
Credit Mutuel Home Loan SFH SA	1.000%	1/30/29	EUR	2,800	2,441
Danone SA	2.600%	6/28/23	EUR	2,800	2,764
Danone SA	1.250%	5/30/24	EUR	200	192
Danone SA	0.709%	11/3/24	EUR	3,700	3,498
Danone SA	1.125%	1/14/25	EUR	5,000	4,734
Danone SA	0.571%	3/17/27	EUR	5,000	4,418
Danone SA	0.395%	6/10/29	EUR	9,300	7,545
Dassault Systemes SE	0.125%	9/16/26	EUR	2,500	2,201
Dassault Systemes SE	0.375%	9/16/29	EUR	5,000	4,035
<sup>5</sup> Dexia Credit Local SA	0.625%	2/3/24	EUR	31,750	30,607
<sup>5</sup> Dexia Credit Local SA	1.250%	11/26/24	EUR	8,800	8,435
<sup>5</sup> Dexia Credit Local SA	0.500%	1/17/25	EUR	12,700	11,939
<sup>5</sup> Dexia Credit Local SA	2.125%	2/12/25	GBP	1,500	1,639
<sup>5</sup> Dexia Credit Local SA	1.250%	7/21/25	GBP	5,000	5,288
<sup>5</sup> Dexia Credit Local SA	0.625%	1/17/26	EUR	4,200	3,869
<sup>5</sup> Dexia Credit Local SA	0.250%	12/10/26	GBP	5,000	4,834
<sup>5</sup> Dexia Credit Local SA	1.000%	10/18/27	EUR	4,250	3,823
<sup>5</sup> Dexia Credit Local SA	0.000%	1/21/28	EUR	5,300	4,497
Edenred	1.375%	3/10/25	EUR	300	282
Electricite de France SA	4.625%	9/11/24	EUR	9,750	9,829
Electricite de France SA	0.300%	10/14/24	CHF	4,335	4,206
Electricite de France SA	4.000%	11/12/25	EUR	5,950	5,928
Electricite de France SA	1.000%	10/13/26	EUR	8,300	7,363
Electricite de France SA	4.125%	3/25/27	EUR	4,600	4,556
Electricite de France SA	4.625%	4/26/30	EUR	5,150	5,100
Electricite de France SA	2.000%	10/2/30	EUR	1,000	814
Electricite de France SA	5.875%	7/18/31	GBP	1,588	1,785
Electricite de France SA	5.625%	2/21/33	EUR	4,512	4,736
Electricite de France SA	1.000%	11/29/33	EUR	6,700	4,476
Electricite de France SA	6.125%	6/2/34	GBP	11,050	12,530
Electricite de France SA	1.875%	10/13/36	EUR	5,400	3,680
Electricite de France SA	5.500%	3/27/37	GBP	3,600	3,800
Electricite de France SA	4.500%	11/12/40	EUR	1,900	1,734
Electricite de France SA	5.500%	10/17/41	GBP	5,500	5,743
Electricite de France SA	2.000%	12/9/49	EUR	4,300	2,279
Electricite de France SA	5.125%	9/22/50	GBP	100	100
Electricite de France SA	6.000%	1/23/14	GBP	5,100	5,347
ELO SACA	2.375%	12/12/22	EUR	1,000	987
ELO SACA	2.375%	4/25/25	EUR	4,200	3,930
Engie SA	0.875%	3/27/24	EUR	1,000	957
Engie SA	0.875%	9/19/25	EUR	6,800	6,271
Engie SA	1.000%	3/13/26	EUR	1,500	1,364
Engie SA	2.375%	5/19/26	EUR	100	95
Engie SA	0.375%	6/11/27	EUR	8,200	6,963

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Engie SA	1.750%	3/27/28	EUR	3,800	3,398
Engie SA	1.375%	6/22/28	EUR	1,300	1,131
Engie SA	7.000%	10/30/28	GBP	1,950	2,353
Engie SA	0.375%	10/26/29	EUR	1,000	775
Engie SA	2.125%	3/30/32	EUR	6,100	5,066
Engie SA	1.875%	9/19/33	EUR	1,200	919
Engie SA	1.500%	3/13/35	EUR	2,000	1,412
Engie SA	1.000%	10/26/36	EUR	6,000	3,745
Engie SA	2.000%	9/28/37	EUR	3,600	2,515
Engie SA	1.375%	6/21/39	EUR	2,800	1,692
Engie SA	1.250%	10/24/41	EUR	4,500	2,488
Engie SA	3.875%	6/2/49	EUR	7,200	7,019
Engie SA	5.000%	10/1/60	GBP	2,550	2,642
Engie SA	1.500%	Perpetual	EUR	2,500	1,934
Engie SA	1.625%	Perpetual	EUR	4,600	4,112
Engie SA	5.950%	3/16/11	EUR	1,625	1,698
EssilorLuxottica SA	2.625%	2/10/24	EUR	4,648	4,592
EssilorLuxottica SA	0.125%	5/27/25	EUR	5,000	4,600
EssilorLuxottica SA	0.500%	6/5/28	EUR	10,200	8,673
Eutelsat SA	2.000%	10/2/25	EUR	2,500	2,142
Eutelsat SA	2.250%	7/13/27	EUR	500	408
Eutelsat SA	1.500%	10/13/28	EUR	600	444
Gecina SA	1.500%	1/20/25	EUR	4,600	4,313
Gecina SA	1.375%	6/30/27	EUR	100	88
Gecina SA	1.375%	1/26/28	EUR	1,700	1,473
Gecina SA	1.000%	1/30/29	EUR	1,100	892
Gecina SA	0.875%	1/25/33	EUR	3,000	2,104
Gecina SA	0.875%	6/30/36	EUR	3,600	2,217
GELF Bond Issuer I SA	1.125%	7/18/29	EUR	2,104	1,560
Groupe des Assurances du Credit Mutuel SADIR	1.850%	4/21/42	EUR	2,200	1,531
Holding d'Infrastructures de Transport SASU	2.250%	3/24/25	EUR	2,100	1,976
Holding d'Infrastructures de Transport SASU	1.625%	11/27/27	EUR	8,900	7,576
Holding d'Infrastructures de Transport SASU	1.475%	1/18/31	EUR	8,000	5,948
Holding d'Infrastructures des Metiers de l'Environnement	0.125%	9/16/25	EUR	6,070	5,249
Holding d'Infrastructures des Metiers de l'Environnement	0.625%	9/16/28	EUR	11,845	8,949
HSBC Continental Europe SA	0.250%	5/17/24	EUR	1,500	1,415
HSBC Continental Europe SA	0.100%	9/3/27	EUR	5,100	4,260
HSBC SFH France SA	2.500%	6/28/28	EUR	8,800	8,430
ICADE	1.125%	11/17/25	EUR	6,100	5,349
ICADE	1.625%	2/28/28	EUR	3,700	2,965
ICADE	1.000%	1/19/30	EUR	1,400	959
ICADE	0.625%	1/18/31	EUR	3,700	2,354
Icade Sante SAS	0.875%	11/4/29	EUR	4,600	3,238
Imerys SA	2.000%	12/10/24	EUR	300	284
Imerys SA	1.500%	1/15/27	EUR	600	514
Imerys SA	1.000%	7/15/31	EUR	1,500	917
Indigo Group SAS	1.625%	4/19/28	EUR	400	339
In'li SA	1.125%	7/2/29	EUR	1,000	761
JCDecaux SA	2.625%	4/24/28	EUR	2,500	2,118
JCDecaux SA	1.625%	2/7/30	EUR	800	601
Kering SA	1.250%	5/10/26	EUR	4,600	4,270
Klepierre SA	1.875%	2/19/26	EUR	3,800	3,431
Klepierre SA	1.375%	2/16/27	EUR	700	595
Klepierre SA	2.000%	5/12/29	EUR	2,200	1,733
Klepierre SA	0.625%	7/1/30	EUR	4,800	3,196
Klepierre SA	0.875%	2/17/31	EUR	1,900	1,266
Klepierre SA	1.250%	9/29/31	EUR	100	67
La Banque Postale Home Loan SFH SA	2.375%	1/15/24	EUR	2,300	2,264
La Banque Postale Home Loan SFH SA	0.625%	6/23/27	EUR	6,350	5,643
La Banque Postale Home Loan SFH SA	0.875%	2/7/28	EUR	4,500	3,987
La Banque Postale Home Loan SFH SA	1.000%	10/4/28	EUR	2,500	2,202
La Banque Postale Home Loan SFH SA	0.010%	10/22/29	EUR	23,600	18,868
La Banque Postale SA	1.000%	10/16/24	EUR	2,500	2,338
La Banque Postale SA	2.000%	7/13/28	EUR	4,700	4,084
La Banque Postale SA	1.375%	4/24/29	EUR	5,000	4,076
La Banque Postale SA	0.875%	1/26/31	EUR	2,300	1,935
La Banque Postale SA	0.750%	8/2/32	EUR	2,400	1,847
La Mondiale SAM	5.050%	12/29/49	EUR	3,431	3,266
La Poste SA	2.750%	11/26/24	EUR	2,000	1,960

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
La Poste SA	1.125%	6/4/25	EUR	5,000	4,703
La Poste SA	0.625%	10/21/26	EUR	4,900	4,354
La Poste SA	0.375%	9/17/27	EUR	10,100	8,615
La Poste SA	1.450%	11/30/28	EUR	1,000	882
La Poste SA	0.000%	7/18/29	EUR	1,200	932
La Poste SA	1.375%	4/21/32	EUR	14,200	11,442
Legrand SA	0.750%	7/6/24	EUR	100	96
Legrand SA	1.000%	3/6/26	EUR	100	91
Legrand SA	1.875%	12/16/27	EUR	100	90
Legrand SA	0.750%	5/20/30	EUR	1,500	1,198
Legrand SA	0.375%	10/6/31	EUR	700	515
Legrand SA	1.875%	7/6/32	EUR	700	579
LVMH Moet Hennessy Louis Vuitton SE	0.750%	5/26/24	EUR	6,666	6,420
LVMH Moet Hennessy Louis Vuitton SE	0.000%	2/11/26	EUR	3,700	3,332
LVMH Moet Hennessy Louis Vuitton SE	1.125%	2/11/27	GBP	4,400	4,303
LVMH Moet Hennessy Louis Vuitton SE	0.125%	2/11/28	EUR	5,000	4,266
LVMH Moet Hennessy Louis Vuitton SE	0.375%	2/11/31	EUR	4,600	3,592
Mercialys SA	2.500%	2/28/29	EUR	1,400	1,034
MMS USA Investments Inc.	0.625%	6/13/25	EUR	7,300	6,671
MMS USA Investments Inc.	1.250%	6/13/28	EUR	100	85
MMS USA Investments Inc.	1.750%	6/13/31	EUR	2,600	2,054
Nerval SAS	2.875%	4/14/32	EUR	3,800	2,937
Orange SA	3.125%	1/9/24	EUR	100	99
Orange SA	1.125%	7/15/24	EUR	4,700	4,492
Orange SA	1.000%	5/12/25	EUR	5,100	4,783
Orange SA	1.000%	9/12/25	EUR	6,900	6,424
Orange SA	5.250%	12/5/25	GBP	726	839
Orange SA	0.000%	9/4/26	EUR	2,000	1,747
Orange SA	0.875%	2/3/27	EUR	900	805
Orange SA	1.250%	7/7/27	EUR	4,000	3,599
Orange SA	1.375%	3/20/28	EUR	18,400	16,460
Orange SA	8.125%	11/20/28	GBP	3,316	4,334
Orange SA	2.000%	1/15/29	EUR	2,000	1,833
Orange SA	1.375%	1/16/30	EUR	1,100	946
Orange SA	1.875%	9/12/30	EUR	8,900	7,817
Orange SA	3.250%	1/15/32	GBP	9,500	9,341
Orange SA	1.625%	4/7/32	EUR	5,000	4,175
Orange SA	0.500%	9/4/32	EUR	9,800	7,151
Orange SA	8.125%	1/28/33	EUR	362	473
Orange SA	0.625%	12/16/33	EUR	10,700	7,587
Orange SA	5.625%	1/23/34	GBP	1,700	2,004
Orange SA	1.375%	9/4/49	EUR	900	580
Orange SA	5.000%	10/29/49	EUR	7,171	7,044
Orange SA	5.250%	12/29/49	EUR	3,019	2,995
Orange SA	1.375%	Perpetual	EUR	1,900	1,413
Orange SA	1.750%	Perpetual	EUR	1,300	1,015
Orange SA	2.375%	Perpetual	EUR	5,000	4,628
Pernod Ricard SA	1.125%	4/7/25	EUR	300	283
Pernod Ricard SA	1.500%	5/18/26	EUR	1,500	1,399
Pernod Ricard SA	1.750%	4/8/30	EUR	100	87
Pernod Ricard SA	0.875%	10/24/31	EUR	4,000	3,111
PSA Tresorerie GIE	6.000%	9/19/33	EUR	2,024	2,089
Publicis Groupe SA	0.500%	11/3/23	EUR	200	192
RCI Banque SA	1.000%	5/17/23	EUR	3,279	3,201
RCI Banque SA	1.375%	3/8/24	EUR	5,635	5,405
RCI Banque SA	1.625%	4/11/25	EUR	8,574	7,940
RCI Banque SA	1.750%	4/10/26	EUR	1,165	1,051
RCI Banque SA	1.625%	5/26/26	EUR	2,666	2,353
RCI Banque SA	4.750%	7/6/27	EUR	3,000	2,915
RTE Reseau de Transport d'Electricite SADIR	1.625%	11/27/25	EUR	6,500	6,091
RTE Reseau de Transport d'Electricite SADIR	0.000%	9/9/27	EUR	11,100	9,221
RTE Reseau de Transport d'Electricite SADIR	2.750%	6/20/29	EUR	500	463
RTE Reseau de Transport d'Electricite SADIR	1.500%	9/27/30	EUR	2,500	2,066
RTE Reseau de Transport d'Electricite SADIR	2.000%	4/18/36	EUR	400	305
RTE Reseau de Transport d'Electricite SADIR	1.875%	10/23/37	EUR	3,000	2,163
RTE Reseau de Transport d'Electricite SADIR	1.125%	7/8/40	EUR	7,500	4,635
Safran SA	0.950%	10/19/28	EUR	800	649
Sanofi	2.500%	11/14/23	EUR	2,500	2,463
Sanofi	1.000%	4/1/25	EUR	7,600	7,183

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Sanofi	1.750%	9/10/26	EUR	3,400	3,185
Sanofi	0.500%	1/13/27	EUR	400	355
Sanofi	1.125%	4/5/28	EUR	5,200	4,619
Sanofi	0.875%	3/21/29	EUR	5,000	4,303
Sanofi	1.500%	4/1/30	EUR	7,600	6,728
Sanofi	1.875%	3/21/38	EUR	3,500	2,781
SCOR SE	3.000%	6/8/46	EUR	1,800	1,611
SCOR SE	3.625%	5/27/48	EUR	4,900	4,348
SCOR SE	1.375%	9/17/51	EUR	2,200	1,510
Societe Fonciere Lyonnaise SA	1.500%	6/5/27	EUR	1,900	1,624
Societe Fonciere Lyonnaise SA	0.500%	4/21/28	EUR	1,900	1,467
Societe Generale SA	1.250%	2/15/24	EUR	9,400	8,995
Societe Generale SA	1.125%	1/23/25	EUR	5,700	5,308
Societe Generale SA	2.625%	2/27/25	EUR	100	95
Societe Generale SA	1.125%	4/21/26	EUR	5,000	4,568
Societe Generale SA	0.125%	11/17/26	EUR	6,000	5,299
Societe Generale SA	0.750%	1/25/27	EUR	8,600	7,236
Societe Generale SA	0.847%	5/26/27	JPY	1,000,000	6,423
Societe Generale SA	0.250%	7/8/27	EUR	7,500	6,309
Societe Generale SA	1.250%	12/7/27	GBP	3,700	3,295
Societe Generale SA	2.125%	9/27/28	EUR	8,600	7,344
Societe Generale SA	1.750%	3/22/29	EUR	4,500	3,708
Societe Generale SA	0.500%	6/12/29	EUR	14,100	10,970
Societe Generale SA	1.250%	6/12/30	EUR	4,200	3,194
Societe Generale SA	1.000%	11/24/30	EUR	4,000	3,399
Societe Generale SFH SA	2.000%	4/29/24	EUR	6,800	6,645
Societe Generale SFH SA	0.500%	1/30/25	EUR	4,500	4,222
Societe Generale SFH SA	0.500%	1/28/26	EUR	5,700	5,215
Societe Generale SFH SA	0.750%	1/19/28	EUR	5,000	4,405
Societe Generale SFH SA	1.375%	5/5/28	EUR	12,500	11,329
Societe Generale SFH SA	0.125%	2/2/29	EUR	21,900	18,060
Societe Generale SFH SA	0.125%	7/18/29	EUR	14,000	11,391
Societe Generale SFH SA	0.010%	2/11/30	EUR	1,900	1,502
Societe Generale SFH SA	0.010%	2/5/31	EUR	10,400	7,952
Sodexo SA	0.500%	1/17/24	EUR	1,509	1,441
Sodexo SA	0.750%	4/27/25	EUR	5,914	5,482
Sodexo SA	2.500%	6/24/26	EUR	383	360
Sodexo SA	0.750%	4/14/27	EUR	5,914	5,126
Sodexo SA	1.750%	6/26/28	GBP	4,090	3,837
Sodexo SA	1.000%	4/27/29	EUR	3,700	3,022
Sogecap SA	4.125%	12/29/49	EUR	100	92
Suez SA	5.500%	7/22/24	EUR	2,350	2,404
Suez SA	1.000%	4/3/25	EUR	5,100	4,783
Suez SA	1.750%	9/10/25	EUR	300	284
Suez SA	1.250%	4/2/27	EUR	10,200	9,176
Suez SA	1.500%	4/3/29	EUR	800	688
Suez SA	1.625%	9/17/30	EUR	400	334
Suez SA	5.375%	12/2/30	GBP	600	682
Suez SA	2.875%	Perpetual	EUR	6,400	6,012
Suez SACA	2.375%	5/24/30	EUR	1,600	1,343
Suez SACA	2.875%	5/24/34	EUR	1,400	1,128
TDF Infrastructure SAS	2.500%	4/7/26	EUR	400	352
TDF Infrastructure SAS	1.750%	12/1/29	EUR	2,700	2,030
Teleperformance	3.750%	6/24/29	EUR	2,000	1,894
Terega SA	2.200%	8/5/25	EUR	100	95
Terega SA	0.875%	9/17/30	EUR	2,500	1,819
TotalEnergies Capital Canada Ltd.	2.125%	9/18/29	EUR	6,700	6,039
TotalEnergies Capital International SA	0.625%	10/4/24	EUR	6,000	5,678
TotalEnergies Capital International SA	1.375%	3/19/25	EUR	6,900	6,551
TotalEnergies Capital International SA	1.750%	7/7/25	GBP	4,746	5,028
TotalEnergies Capital International SA	2.875%	11/19/25	EUR	3,900	3,816
TotalEnergies Capital International SA	2.500%	3/25/26	EUR	2,200	2,121
TotalEnergies Capital International SA	1.491%	4/8/27	EUR	5,000	4,584
TotalEnergies Capital International SA	0.696%	5/31/28	EUR	11,400	9,760
TotalEnergies Capital International SA	1.491%	9/4/30	EUR	500	425
TotalEnergies Capital International SA	1.994%	4/8/32	EUR	5,200	4,450
TotalEnergies Capital International SA	1.618%	5/18/40	EUR	5,000	3,356
TotalEnergies SE	2.625%	12/29/49	EUR	12,608	11,641
TotalEnergies SE	3.369%	12/29/49	EUR	3,650	3,382

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
TotalEnergies SE	1.625%	Perpetual	EUR	6,316	5,022
TotalEnergies SE	1.750%	Perpetual	EUR	4,144	3,851
TotalEnergies SE	2.000%	Perpetual	EUR	3,309	2,484
TotalEnergies SE	2.000%	Perpetual	EUR	4,000	3,355
TotalEnergies SE	2.125%	Perpetual	EUR	7,219	5,053
UMG Groupe VYV	1.625%	7/2/29	EUR	2,000	1,651
Unibail-Rodamco-Westfield SE	2.500%	2/26/24	EUR	937	903
Unibail-Rodamco-Westfield SE	1.000%	3/14/25	EUR	5,087	4,599
Unibail-Rodamco-Westfield SE	1.125%	9/15/25	EUR	5,700	5,041
Unibail-Rodamco-Westfield SE	1.375%	3/9/26	EUR	371	326
Unibail-Rodamco-Westfield SE	2.500%	6/4/26	EUR	400	358
Unibail-Rodamco-Westfield SE	1.000%	2/27/27	EUR	1,800	1,494
Unibail-Rodamco-Westfield SE	0.625%	5/4/27	EUR	10,200	8,230
Unibail-Rodamco-Westfield SE	0.750%	10/25/28	EUR	1,900	1,429
Unibail-Rodamco-Westfield SE	1.500%	5/29/29	EUR	200	152
Unibail-Rodamco-Westfield SE	1.375%	4/15/30	EUR	3,815	2,765
Unibail-Rodamco-Westfield SE	1.875%	1/15/31	EUR	10,500	7,696
Unibail-Rodamco-Westfield SE	1.375%	12/4/31	EUR	4,100	2,796
Unibail-Rodamco-Westfield SE	0.875%	3/29/32	EUR	6,300	3,962
Unibail-Rodamco-Westfield SE	2.000%	6/29/32	EUR	1,200	852
Unibail-Rodamco-Westfield SE	1.375%	5/25/33	EUR	2,200	1,409
Unibail-Rodamco-Westfield SE	2.000%	4/28/36	EUR	1,613	1,018
Unibail-Rodamco-Westfield SE	2.250%	5/14/38	EUR	600	353
Unibail-Rodamco-Westfield SE	1.750%	7/1/49	EUR	3,600	1,654
Unibail-Rodamco-Westfield SE	2.875%	Perpetual	EUR	700	507
Veolia Environnement SA	0.892%	1/14/24	EUR	2,000	1,921
Veolia Environnement SA	4.625%	3/30/27	EUR	5,100	5,240
Veolia Environnement SA	1.590%	1/10/28	EUR	3,000	2,658
Veolia Environnement SA	0.927%	1/4/29	EUR	2,500	2,083
Veolia Environnement SA	0.800%	1/15/32	EUR	7,800	5,800
Veolia Environnement SA	6.125%	11/25/33	EUR	2,244	2,542
Vinci SA	1.000%	9/26/25	EUR	2,500	2,334
Vinci SA	2.250%	3/15/27	GBP	500	508
Vinci SA	1.625%	1/18/29	EUR	7,200	6,473
Vinci SA	1.750%	9/26/30	EUR	3,400	3,007
Vinci SA	0.500%	1/9/32	EUR	11,200	8,557
Vinci SA	2.750%	9/15/34	GBP	600	541
Vivendi SE	1.125%	12/11/28	EUR	2,800	2,342
Wendel SE	1.000%	6/1/31	EUR	2,800	1,947
Wendel SE	1.375%	1/18/34	EUR	1,500	972
Westfield America Management Ltd.	2.625%	3/30/29	GBP	1,400	1,179
					<b>2,439,191</b>
<b>Germany (2.3%)</b>					
Aareal Bank AG	0.125%	2/1/24	EUR	2,561	2,452
Aareal Bank AG	0.375%	7/15/25	EUR	1,127	1,042
Aareal Bank AG	0.010%	9/15/28	EUR	7,100	5,892
Allianz Finance II BV	0.875%	1/15/26	EUR	1,000	920
Allianz Finance II BV	3.000%	3/13/28	EUR	1,400	1,363
Allianz Finance II BV	0.500%	1/14/31	EUR	6,300	4,871
Allianz SE	2.241%	7/7/45	EUR	3,400	3,119
Allianz SE	2.121%	7/8/50	EUR	7,000	5,418
Allianz SE	4.252%	7/5/52	EUR	6,900	6,104
Allianz SE	3.375%	Perpetual	EUR	9,500	9,053
alstria office REIT AG	1.500%	11/15/27	EUR	4,300	2,802
Amprion GmbH	0.625%	9/23/33	EUR	5,800	3,970
Aroundtown SA	1.000%	1/7/25	EUR	3,200	2,728
Aroundtown SA	0.625%	7/9/25	EUR	1,000	812
Aroundtown SA	4.625%	9/18/25	CAD	435	302
Aroundtown SA	1.500%	5/28/26	EUR	4,900	3,857
Aroundtown SA	0.000%	7/16/26	EUR	8,600	6,327
Aroundtown SA	0.375%	4/15/27	EUR	7,800	5,552
Aroundtown SA	1.625%	1/31/28	EUR	1,600	1,142
Aroundtown SA	1.450%	7/9/28	EUR	4,000	2,777
Aroundtown SA	3.000%	10/16/29	GBP	4,483	3,614
Aroundtown SA	3.625%	4/10/31	GBP	1,100	887
Aroundtown SA	1.625%	Perpetual	EUR	3,800	1,735
Aroundtown SA	2.125%	Perpetual	EUR	2,000	972
Aroundtown SA	2.875%	Perpetual	EUR	3,000	1,374
Aroundtown SA	3.375%	Perpetual	EUR	1,800	855



## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BASF SE	0.101 %	6/5/23	EUR	2,200	2,138
BASF SE	0.875%	10/6/23	GBP	375	415
BASF SE	1.750%	3/11/25	GBP	484	506
BASF SE	0.875%	11/15/27	EUR	75	65
BASF SE	1.500%	5/22/30	EUR	4,099	3,425
BASF SE	0.875%	10/6/31	EUR	362	272
BASF SE	1.450%	12/13/32	EUR	8,400	6,363
BASF SE	1.625%	11/15/37	EUR	2,254	1,608
Bausparkasse Schwaebisch Hall	2.000%	5/17/34	EUR	20,200	17,729
Bayer AG	0.050%	1/12/25	EUR	6,300	5,759
Bayer AG	0.750%	1/6/27	EUR	6,500	5,623
Bayer AG	1.125%	1/6/30	EUR	9,300	7,314
Bayer AG	0.625%	7/12/31	EUR	4,400	3,146
Bayer AG	1.375%	7/6/32	EUR	5,000	3,722
Bayer AG	1.000%	1/12/36	EUR	4,400	2,755
Bayer Capital Corp. BV	0.625%	12/15/22	EUR	7,600	7,501
Bayer Capital Corp. BV	1.500%	6/26/26	EUR	400	363
Bayer Capital Corp. BV	2.125%	12/15/29	EUR	5,100	4,332
Bayerische Landesbank	0.350%	12/1/22	EUR	2,561	2,529
Bayerische Landesbank	0.500%	3/19/25	EUR	5,124	4,798
Bayerische Landesbank	0.625%	7/19/27	EUR	1,023	910
Bayerische Landesbank	0.200%	5/20/30	EUR	2,409	1,935
Bayerische Landesbodenkreditanstalt	1.750%	4/24/24	EUR	1,536	1,500
Berlin Hyp AG	0.125%	1/5/24	EUR	2,561	2,458
Berlin Hyp AG	0.375%	5/3/24	EUR	4,001	3,819
Berlin Hyp AG	1.250%	1/22/25	EUR	200	187
Berlin Hyp AG	0.625%	10/22/25	EUR	375	347
Berlin Hyp AG	0.010%	8/24/26	EUR	18,788	16,663
Berlin Hyp AG	1.125%	10/25/27	EUR	100	85
Berlin Hyp AG	0.010%	1/24/28	EUR	6,348	5,383
Berlin Hyp AG	0.010%	7/7/28	EUR	25,021	20,931
Berlin Hyp AG	0.125%	1/18/30	EUR	15,874	12,789
Berlin Hyp AG	0.250%	5/19/33	EUR	6,673	4,894
Bertelsmann SE & Co. KGaA	1.750%	10/14/24	EUR	3,000	2,903
Bertelsmann SE & Co. KGaA	2.000%	4/1/28	EUR	4,000	3,648
BMW Canada Inc.	0.990%	1/14/25	CAD	1,496	1,003
BMW Finance NV	2.375%	1/24/23	EUR	300	297
BMW Finance NV	0.750%	4/15/24	EUR	461	442
BMW Finance NV	0.750%	7/12/24	EUR	2,801	2,671
BMW Finance NV	1.000%	11/14/24	EUR	6,035	5,754
BMW Finance NV	0.500%	2/22/25	EUR	2,801	2,621
BMW Finance NV	0.875%	4/3/25	EUR	4,714	4,453
BMW Finance NV	1.000%	8/29/25	EUR	4,089	3,846
BMW Finance NV	0.000%	1/11/26	EUR	6,365	5,736
BMW Finance NV	0.375%	1/14/27	EUR	7,686	6,843
BMW Finance NV	1.500%	2/6/29	EUR	8,112	7,236
BMW Finance NV	0.200%	1/11/33	EUR	4,455	3,140
Brenntag Finance BV	1.125%	9/27/25	EUR	1,875	1,701
Commerzbank AG	0.050%	7/11/24	EUR	8,574	8,098
Commerzbank AG	0.625%	8/28/24	EUR	5,124	4,800
Commerzbank AG	0.625%	3/13/25	EUR	4,714	4,427
Commerzbank AG	0.625%	5/28/25	EUR	4,612	4,309
Commerzbank AG	0.875%	9/8/25	EUR	5,175	4,835
Commerzbank AG	1.000%	3/4/26	EUR	11,495	10,371
Commerzbank AG	0.500%	6/9/26	EUR	7,686	6,974
Commerzbank AG	0.500%	12/4/26	EUR	7,686	6,662
Commerzbank AG	0.125%	12/15/26	EUR	6,045	5,335
Commerzbank AG	0.875%	1/22/27	EUR	2,500	2,076
Commerzbank AG	0.625%	8/24/27	EUR	563	499
Commerzbank AG	3.000%	9/14/27	EUR	6,500	5,900
Commerzbank AG	0.010%	3/11/30	EUR	4,612	3,653
Commerzbank AG	1.250%	1/9/34	EUR	3,587	2,904
Covestro AG	1.750%	9/25/24	EUR	5,124	4,866
Covestro AG	0.875%	2/3/26	EUR	1,201	1,080
Covestro AG	1.375%	6/12/30	EUR	2,000	1,552
Daimler AG	0.000%	2/8/24	EUR	484	461
Daimler AG	0.375%	11/8/26	EUR	7,686	6,848
Daimler AG	1.000%	11/15/27	EUR	5,260	4,679
Daimler AG	0.750%	2/8/30	EUR	4,612	3,776

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Daimler AG	0.750%	9/10/30	EUR	2,561	2,069
Daimler AG	2.000%	2/27/31	EUR	7,219	6,371
Daimler AG	1.125%	11/6/31	EUR	5,124	4,090
Daimler AG	1.125%	8/8/34	EUR	4,612	3,447
Daimler AG	2.125%	7/3/37	EUR	3,182	2,590
Daimler Canada Finance Inc.	2.970%	3/13/24	CAD	1,820	1,296
Daimler Canada Finance Inc.	1.650%	9/22/25	CAD	1,375	912
Daimler International Finance BV	0.875%	4/9/24	EUR	1,511	1,453
Daimler International Finance BV	2.625%	4/7/25	EUR	15,522	15,224
Daimler International Finance BV	1.000%	11/11/25	EUR	10,760	10,041
Daimler International Finance BV	1.375%	6/26/26	EUR	8,916	8,323
Daimler International Finance BV	2.000%	8/22/26	EUR	8,928	8,484
Daimler International Finance BV	0.625%	5/6/27	EUR	7,686	6,788
Daimler Trucks Finance Canada Inc.	1.850%	12/15/23	CAD	1,488	1,047
Daimler Trucks Finance Canada Inc.	2.140%	12/13/24	CAD	3,488	2,382
Daimler Trucks Finance Canada Inc.	5.180%	9/19/25	CAD	2,200	1,594
Daimler Trucks Finance Canada Inc.	2.460%	12/15/26	CAD	1,496	970
DekaBank Deutsche Girozentrale	0.300%	11/20/26	EUR	2,600	2,281
Deutsche Apotheker-und Aertztebank eG	0.750%	10/5/27	EUR	400	356
Deutsche Bahn Finance GmbH	3.000%	3/8/24	EUR	5,920	5,857
Deutsche Bahn Finance GmbH	1.500%	8/26/24	CHF	1,625	1,627
Deutsche Bahn Finance GmbH	3.500%	9/27/24	AUD	2,250	1,407
Deutsche Bahn Finance GmbH	1.375%	7/7/25	GBP	7,271	7,728
Deutsche Bahn Finance GmbH	1.250%	10/23/25	EUR	1,281	1,213
Deutsche Bahn Finance GmbH	1.875%	2/13/26	GBP	2,221	2,350
Deutsche Bahn Finance GmbH	3.125%	7/24/26	GBP	375	409
Deutsche Bahn Finance GmbH	0.500%	4/9/27	EUR	2,880	2,553
Deutsche Bahn Finance GmbH	1.125%	12/18/28	EUR	381	337
Deutsche Bahn Finance GmbH	2.750%	3/19/29	EUR	1,794	1,724
Deutsche Bahn Finance GmbH	0.375%	6/23/29	EUR	1,460	1,196
Deutsche Bahn Finance GmbH	1.625%	11/6/30	EUR	75	65
Deutsche Bahn Finance GmbH	1.375%	3/28/31	EUR	1,536	1,281
Deutsche Bahn Finance GmbH	0.875%	7/11/31	EUR	1,383	1,099
Deutsche Bahn Finance GmbH	0.200%	5/20/33	CHF	4,485	3,645
Deutsche Bahn Finance GmbH	1.625%	8/16/33	EUR	5,021	4,088
Deutsche Bahn Finance GmbH	0.750%	7/16/35	EUR	7,161	4,955
Deutsche Bahn Finance GmbH	0.625%	4/15/36	EUR	7,705	5,136
Deutsche Bahn Finance GmbH	1.375%	4/16/40	EUR	5,183	3,491
Deutsche Bahn Finance GmbH	0.625%	12/8/50	EUR	10,981	5,328
Deutsche Bahn Finance GmbH	1.125%	5/29/51	EUR	3,006	1,656
Deutsche Bahn Finance GmbH	0.950%	Perpetual	EUR	3,900	3,469
Deutsche Bahn Finance GmbH	1.600%	Perpetual	EUR	2,300	1,709
Deutsche Bank AG	0.625%	12/19/23	CHF	5,860	5,692
Deutsche Bank AG	3.875%	2/12/24	GBP	100	111
Deutsche Bank AG	0.250%	3/8/24	EUR	4,765	4,559
Deutsche Bank AG	2.625%	12/16/24	GBP	5,000	5,242
Deutsche Bank AG	2.625%	2/12/26	EUR	4,800	4,363
Deutsche Bank AG	0.000%	10/15/26	EUR	2,841	2,238
Deutsche Bank AG	1.625%	1/20/27	EUR	4,600	3,835
Deutsche Bank AG	0.750%	2/17/27	EUR	6,700	5,623
Deutsche Bank AG	1.750%	1/17/28	EUR	6,300	5,060
Deutsche Bank AG	3.250%	5/24/28	EUR	3,000	2,651
Deutsche Bank AG	0.250%	8/31/28	EUR	2,561	2,161
Deutsche Bank AG	1.750%	11/19/30	EUR	12,000	8,896
Deutsche Bank AG	5.625%	5/19/31	EUR	5,000	4,750
Deutsche Bank AG	1.375%	2/17/32	EUR	10,500	7,191
Deutsche Bank AG	4.000%	6/24/32	EUR	4,000	3,451
Deutsche Bank AG	2.625%	6/30/37	EUR	20,000	18,465
Deutsche Boerse AG	0.000%	2/22/26	EUR	9,300	8,252
Deutsche Boerse AG	1.125%	3/26/28	EUR	5,124	4,562
Deutsche Hypothekenbank AG	0.125%	11/23/23	EUR	100	96
Deutsche Hypothekenbank AG	0.250%	5/17/24	EUR	7,500	7,133
Deutsche Hypothekenbank AG	0.500%	6/29/26	EUR	75	68
Deutsche Hypothekenbank AG	0.750%	3/5/29	EUR	23,345	20,083
Deutsche Kreditbank AG	1.625%	6/18/24	EUR	900	873
Deutsche Kreditbank AG	0.500%	3/19/27	EUR	700	623
Deutsche Pfandbriefbank AG	0.010%	10/16/25	EUR	10,200	9,259
Deutsche Pfandbriefbank AG	0.010%	8/25/26	EUR	25,600	22,667
Deutsche Pfandbriefbank AG	0.625%	8/30/27	EUR	20,900	18,502

## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Deutsche Pfandbriefbank AG	2.375%	5/29/28	EUR	3,125	2,988
Deutsche Pfandbriefbank AG	1.250%	4/20/35	EUR	5,124	4,044
Deutsche Post AG	2.875%	12/11/24	EUR	1,023	1,012
Deutsche Post AG	0.375%	5/20/26	EUR	1,698	1,539
Deutsche Post AG	1.625%	12/5/28	EUR	7,465	6,720
Deutsche Post AG	0.750%	5/20/29	EUR	7,182	6,062
Deutsche Telekom AG	0.500%	7/5/27	EUR	19,064	16,744
Deutsche Telekom AG	3.125%	2/6/34	GBP	934	889
Deutsche Telekom AG	2.250%	3/29/39	EUR	2,177	1,676
Deutsche Telekom AG	1.750%	12/9/49	EUR	3,523	2,263
Deutsche Telekom International Finance BV	2.750%	10/24/24	EUR	2,252	2,224
Deutsche Telekom International Finance BV	4.875%	4/22/25	EUR	4,740	4,897
Deutsche Telekom International Finance BV	2.500%	10/10/25	GBP	5,818	6,277
Deutsche Telekom International Finance BV	1.375%	12/1/25	EUR	11,305	10,655
Deutsche Telekom International Finance BV	1.125%	5/22/26	EUR	1,578	1,459
Deutsche Telekom International Finance BV	1.375%	1/30/27	EUR	149	137
Deutsche Telekom International Finance BV	3.250%	1/17/28	EUR	75	75
Deutsche Telekom International Finance BV	1.500%	4/3/28	EUR	8,285	7,461
Deutsche Telekom International Finance BV	8.875%	11/27/28	GBP	3,961	5,329
Deutsche Telekom International Finance BV	2.250%	4/13/29	GBP	1,868	1,783
Deutsche Telekom International Finance BV	2.000%	12/1/29	EUR	4,458	4,038
Deutsche Telekom International Finance BV	7.500%	1/24/33	EUR	2,715	3,476
Deutsche Wohnen SE	1.000%	4/30/25	EUR	5,000	4,559
Deutsche Wohnen SE	1.500%	4/30/30	EUR	3,000	2,273
Deutsche Wohnen SE	1.300%	4/7/41	EUR	900	444
DZ HYP AG	0.625%	6/5/24	EUR	75	72
DZ HYP AG	0.375%	6/6/25	EUR	1,000	928
DZ HYP AG	0.500%	11/13/25	EUR	8,198	7,551
DZ HYP AG	0.750%	2/2/26	EUR	5,000	4,614
DZ HYP AG	0.375%	3/31/26	EUR	3,177	2,886
DZ HYP AG	0.100%	8/31/26	EUR	500	444
DZ HYP AG	0.500%	9/30/26	EUR	5,124	4,617
DZ HYP AG	0.500%	4/1/27	EUR	2,500	2,226
DZ HYP AG	0.750%	6/30/27	EUR	614	550
DZ HYP AG	0.625%	8/30/27	EUR	5,000	4,432
DZ HYP AG	0.875%	3/22/28	EUR	9,245	8,201
DZ HYP AG	0.875%	1/30/29	EUR	5,124	4,458
DZ HYP AG	0.010%	4/20/29	EUR	37,577	30,700
DZ HYP AG	0.050%	6/29/29	EUR	5,124	4,173
DZ HYP AG	0.875%	1/18/30	EUR	6,100	5,198
DZ HYP AG	0.010%	3/29/30	EUR	12,731	10,096
DZ HYP AG	0.875%	4/17/34	EUR	5,124	3,951
E.ON International Finance BV	5.625%	12/6/23	GBP	716	822
E.ON International Finance BV	1.000%	4/13/25	EUR	2,561	2,395
E.ON International Finance BV	1.625%	5/30/26	EUR	6,558	6,082
E.ON International Finance BV	1.250%	10/19/27	EUR	6,537	5,788
E.ON International Finance BV	1.500%	7/31/29	EUR	11,962	10,005
E.ON International Finance BV	6.250%	6/3/30	GBP	10,966	12,690
E.ON International Finance BV	6.375%	6/7/32	GBP	3,227	3,820
E.ON International Finance BV	4.750%	1/31/34	GBP	2,600	2,662
E.ON International Finance BV	5.875%	10/30/37	GBP	5,850	6,458
E.ON International Finance BV	6.750%	1/27/39	GBP	600	722
E.ON International Finance BV	6.125%	7/6/39	GBP	1,500	1,692
E.ON SE	0.875%	5/22/24	EUR	375	357
E.ON SE	0.000%	8/28/24	EUR	3,006	2,806
E.ON SE	0.250%	10/24/26	EUR	1,149	1,005
E.ON SE	0.375%	9/29/27	EUR	2,561	2,183
E.ON SE	0.750%	2/20/28	EUR	1,299	1,103
E.ON SE	1.625%	5/22/29	EUR	9,016	7,628
E.ON SE	0.350%	2/28/30	EUR	4,783	3,603
E.ON SE	1.625%	3/29/31	EUR	5,418	4,374
E.ON SE	0.625%	11/7/31	EUR	8,864	6,385
EnBW Energie Baden-Wuerttemberg AG	1.625%	3/5/79	EUR	1,500	1,076
EnBW Energie Baden-Wuerttemberg AG	1.125%	11/5/79	EUR	1,500	1,289
EnBW Energie Baden-Wuerttemberg AG	1.875%	6/29/80	EUR	5,700	4,498
EnBW International Finance BV	0.625%	4/17/25	EUR	11,409	10,586
EnBW International Finance BV	2.500%	6/4/26	EUR	1,023	965
EnBW International Finance BV	0.250%	10/19/30	EUR	5,619	4,004
EnBW International Finance BV	6.125%	7/7/39	EUR	2,195	2,394

## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Eurogrid GmbH	1.625%	11/3/23	EUR	3,800	3,696
Eurogrid GmbH	1.875%	6/10/25	EUR	10,100	9,605
Eurogrid GmbH	1.500%	4/18/28	EUR	3,000	2,639
Evonik Industries AG	0.625%	9/18/25	EUR	3,600	3,263
EWE AG	0.250%	6/8/28	EUR	4,000	3,194
EWE AG	0.375%	10/22/32	EUR	8,592	5,631
Fresenius Finance Ireland plc	1.500%	1/30/24	EUR	5,348	5,154
Fresenius Finance Ireland plc	0.500%	10/1/28	EUR	6,365	4,981
Fresenius Finance Ireland plc	0.875%	10/1/31	EUR	4,000	2,780
Fresenius Medical Care AG & Co. KGaA	0.250%	11/29/23	EUR	3,688	3,519
Fresenius Medical Care AG & Co. KGaA	1.500%	7/11/25	EUR	300	280
Fresenius Medical Care AG & Co. KGaA	1.500%	5/29/30	EUR	5,124	3,953
Fresenius SE & Co. KGaA	4.000%	2/1/24	EUR	4,612	4,577
Fresenius SE & Co. KGaA	1.625%	10/8/27	EUR	5,124	4,499
Fresenius SE & Co. KGaA	0.750%	1/15/28	EUR	5,892	4,896
Fresenius SE & Co. KGaA	2.875%	2/15/29	EUR	6,148	5,475
Grand City Properties SA	1.375%	8/3/26	EUR	6,000	4,907
Grand City Properties SA	1.500%	2/22/27	EUR	1,000	783
Grand City Properties SA	0.125%	1/11/28	EUR	5,600	3,819
Grand City Properties SA	1.500%	Perpetual	EUR	1,500	786
Grand City Properties SA	2.500%	Perpetual	EUR	600	433
Hamburg Commercial Bank AG	0.375%	3/9/26	EUR	3,700	3,079
Hamburg Commercial Bank AG	0.500%	9/22/26	EUR	6,700	5,594
Hamburg Commercial Bank AG	0.010%	1/19/27	EUR	2,300	2,009
Hannover Rueck SE	3.375%	6/29/49	EUR	100	93
HeidelbergCement AG	2.250%	6/3/24	EUR	5,482	5,313
HeidelbergCement AG	1.500%	2/7/25	EUR	7,173	6,769
HeidelbergCement Finance Luxembourg SA	1.625%	4/7/26	EUR	3,945	3,623
HeidelbergCement Finance Luxembourg SA	1.500%	6/14/27	EUR	300	266
HeidelbergCement Finance Luxembourg SA	1.125%	12/1/27	EUR	6,627	5,700
HeidelbergCement Finance Luxembourg SA	1.750%	4/24/28	EUR	4,242	3,722
Hella GmbH & Co. KGaA	1.000%	5/17/24	EUR	484	456
HOCHTIEF AG	0.625%	4/26/29	EUR	4,002	2,766
HOWOGE Wohnungs-baugesellschaft mbH	0.625%	11/1/28	EUR	4,100	3,265
HOWOGE Wohnungs-baugesellschaft mbH	1.125%	11/1/33	EUR	2,100	1,459
Infineon Technologies AG	1.625%	6/24/29	EUR	2,100	1,790
Infineon Technologies AG	2.000%	6/24/32	EUR	2,200	1,782
ING-DiBa AG	0.250%	11/16/26	EUR	2,500	2,225
ING-DiBa AG	0.125%	5/23/27	EUR	2,500	2,177
ING-DiBa AG	1.250%	10/9/33	EUR	5,200	4,225
ING-DiBa AG	1.000%	5/23/39	EUR	9,700	6,822
Landesbank Baden-Wuerttemberg	0.200%	1/10/24	EUR	1,023	983
Landesbank Baden-Wuerttemberg	0.375%	5/24/24	EUR	900	844
Landesbank Baden-Wuerttemberg	0.250%	1/10/25	EUR	5,000	4,675
Landesbank Baden-Wuerttemberg	1.500%	2/3/25	GBP	4,700	4,903
Landesbank Baden-Wuerttemberg	0.375%	2/27/25	EUR	5,124	4,789
Landesbank Baden-Wuerttemberg	0.375%	2/18/27	EUR	17,800	14,978
Landesbank Baden-Wuerttemberg	0.010%	7/16/27	EUR	22,287	19,239
Landesbank Baden-Wuerttemberg	0.010%	9/18/28	EUR	4,207	3,499
Landesbank Baden-Wuerttemberg	0.375%	5/7/29	EUR	1,500	1,126
Landesbank Hessen-Thueringen Girozentrale	0.375%	2/8/24	EUR	5,000	4,802
Landesbank Hessen-Thueringen Girozentrale	0.125%	11/19/24	EUR	1,000	931
Landesbank Hessen-Thueringen Girozentrale	0.375%	5/12/25	EUR	4,500	4,101
Landesbank Hessen-Thueringen Girozentrale	0.500%	9/25/25	EUR	300	278
LANXESS AG	1.125%	5/16/25	EUR	2,999	2,803
LANXESS AG	1.750%	3/22/28	EUR	2,200	1,837
LANXESS AG	0.625%	12/1/29	EUR	2,200	1,606
LEG Immobilien SE	1.250%	1/23/24	EUR	400	377
LEG Immobilien SE	0.375%	1/17/26	EUR	3,200	2,710
LEG Immobilien SE	0.875%	11/28/27	EUR	4,400	3,476
LEG Immobilien SE	0.875%	1/17/29	EUR	1,700	1,273
LEG Immobilien SE	1.000%	11/19/32	EUR	3,300	2,019
LEG Immobilien SE	0.875%	3/30/33	EUR	1,700	1,013
LEG Immobilien SE	1.500%	1/17/34	EUR	3,400	2,130
Merck Financial Services GmbH	0.005%	12/15/23	EUR	10,200	9,742
Merck Financial Services GmbH	2.375%	6/15/30	EUR	4,500	4,117
Merck Financial Services GmbH	0.875%	7/5/31	EUR	400	317
Merck KGaA	3.375%	12/12/74	EUR	225	216
Merck KGaA	1.625%	9/9/80	EUR	5,600	4,776

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Muenchener Hypothekenbank eG	0.500%	4/22/26	EUR	375	342
Muenchener Hypothekenbank eG	0.625%	10/23/26	EUR	614	555
Muenchener Hypothekenbank eG	0.625%	5/7/27	EUR	6,661	5,950
Muenchener Hypothekenbank eG	0.625%	11/10/27	EUR	7,686	6,786
Muenchener Hypothekenbank eG	2.500%	7/4/28	EUR	6,533	6,296
Muenchener Hypothekenbank eG	1.000%	4/18/39	EUR	4,765	3,393
Muenchener Hypothekenbank eG	0.010%	11/2/40	EUR	6,365	3,583
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.250%	5/26/41	EUR	4,600	3,257
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.250%	5/26/49	EUR	2,100	1,818
Norddeutsche Landesbank-Girozentrale	0.375%	10/9/24	EUR	563	531
Norddeutsche Landesbank-Girozentrale	0.010%	9/23/26	EUR	26,100	23,042
Norddeutsche Landesbank-Girozentrale	0.250%	10/28/26	EUR	5,124	4,559
O2 Telefonica Deutschland Finanzierungs GmbH	1.750%	7/5/25	EUR	3,300	3,105
Roadster Finance DAC	2.375%	12/8/32	EUR	300	251
Robert Bosch GmbH	1.750%	7/8/24	EUR	100	97
Robert Bosch Investment Nederland BV	2.625%	5/24/28	EUR	500	466
RWE AG	2.125%	5/24/26	EUR	2,000	1,866
RWE AG	0.500%	11/26/28	EUR	8,305	6,687
RWE AG	2.750%	5/24/30	EUR	2,500	2,216
RWE AG	0.625%	6/11/31	EUR	4,509	3,277
RWE AG	1.000%	11/26/33	EUR	3,735	2,558
Santander Consumer Bank AG	0.250%	10/15/24	EUR	7,700	7,125
SAP SE	0.750%	12/10/24	EUR	600	572
SAP SE	1.250%	3/10/28	EUR	2,900	2,612
SAP SE	0.375%	5/18/29	EUR	7,600	6,279
SAP SE	1.625%	3/10/31	EUR	11,600	10,013
Siemens Financieringsmaatschappij NV	0.250%	6/5/24	EUR	4,500	4,260
Siemens Financieringsmaatschappij NV	0.000%	9/5/24	EUR	7,147	6,718
Siemens Financieringsmaatschappij NV	2.250%	3/10/25	EUR	5,000	4,858
Siemens Financieringsmaatschappij NV	2.750%	9/10/25	GBP	500	548
Siemens Financieringsmaatschappij NV	2.875%	3/10/28	EUR	4,577	4,447
Siemens Financieringsmaatschappij NV	0.250%	2/20/29	EUR	10,300	8,425
Siemens Financieringsmaatschappij NV	0.125%	9/5/29	EUR	9,404	7,558
Siemens Financieringsmaatschappij NV	1.375%	9/6/30	EUR	225	193
Siemens Financieringsmaatschappij NV	1.250%	2/28/31	EUR	8,121	6,733
Siemens Financieringsmaatschappij NV	0.500%	2/20/32	EUR	7,200	5,425
Siemens Financieringsmaatschappij NV	0.500%	9/5/34	EUR	3,587	2,504
Siemens Financieringsmaatschappij NV	1.250%	2/25/35	EUR	2,400	1,802
Siemens Financieringsmaatschappij NV	1.750%	2/28/39	EUR	6,114	4,574
Siemens Financieringsmaatschappij NV	3.750%	9/10/42	GBP	1,500	1,495
Sirius Real Estate Ltd.	1.125%	6/22/26	EUR	900	678
Talanx AG	2.250%	12/5/47	EUR	5,100	4,277
Traton Finance Luxembourg SA	0.125%	3/24/25	EUR	6,300	5,659
Traton Finance Luxembourg SA	1.250%	3/24/33	EUR	4,400	2,998
UniCredit Bank AG	1.875%	4/9/24	EUR	2,614	2,552
UniCredit Bank AG	0.625%	2/12/25	EUR	75	71
UniCredit Bank AG	0.625%	11/20/25	EUR	9,596	8,856
UniCredit Bank AG	0.500%	5/4/26	EUR	375	341
UniCredit Bank AG	0.500%	2/23/27	EUR	23,000	20,496
UniCredit Bank AG	0.010%	9/15/28	EUR	33,855	28,127
UniCredit Bank AG	0.875%	1/11/29	EUR	6,508	5,656
UniCredit Bank AG	0.010%	6/24/30	EUR	3,758	2,956
UniCredit Bank AG	0.250%	1/15/32	EUR	9,992	7,657
UniCredit Bank AG	0.850%	5/22/34	EUR	7,737	5,926
Vantage Towers AG	0.375%	3/31/27	EUR	2,300	1,910
Vantage Towers AG	0.750%	3/31/30	EUR	2,600	1,950
Vier Gas Transport GmbH	3.125%	7/10/23	EUR	4,144	4,082
Vier Gas Transport GmbH	2.875%	6/12/25	EUR	5,910	5,643
Vier Gas Transport GmbH	0.125%	9/10/29	EUR	3,000	2,190
Volkswagen Bank GmbH	0.750%	6/15/23	EUR	5,841	5,691
Volkswagen Bank GmbH	1.250%	6/10/24	EUR	20,900	19,886
Volkswagen Bank GmbH	1.250%	12/15/25	EUR	666	610
Volkswagen Bank GmbH	2.500%	7/31/26	EUR	2,600	2,419
Volkswagen Financial Services AG	0.875%	4/12/23	EUR	360	353
Volkswagen Financial Services AG	1.500%	10/1/24	EUR	3,074	2,920
Volkswagen Financial Services AG	0.000%	2/12/25	EUR	8,267	7,490
Volkswagen Financial Services AG	2.250%	10/16/26	EUR	7,297	6,791
Volkswagen Financial Services AG	0.875%	1/31/28	EUR	10,717	8,939
Volkswagen Financial Services AG	3.375%	4/6/28	EUR	16,019	15,249

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Volkswagen Financial Services AG	0.375%	2/12/30	EUR	5,603	4,161
Volkswagen Financial Services NV	2.250%	4/12/25	GBP	362	384
Volkswagen Financial Services NV	3.250%	4/13/27	GBP	4,400	4,427
Volkswagen Financial Services NV	2.125%	1/18/28	GBP	9,300	8,624
Volkswagen Financial Services NV	1.375%	9/14/28	GBP	3,700	3,196
Volkswagen International Finance NV	3.375%	11/16/26	GBP	3,500	3,606
Volkswagen International Finance NV	1.875%	3/30/27	EUR	9,200	8,270
Volkswagen International Finance NV	3.750%	9/28/27	EUR	4,000	3,892
Volkswagen International Finance NV	3.250%	11/18/30	EUR	800	732
Volkswagen International Finance NV	4.125%	11/17/31	GBP	1,200	1,167
Volkswagen International Finance NV	1.250%	9/23/32	EUR	2,900	2,212
Volkswagen International Finance NV	3.300%	3/22/33	EUR	500	446
Volkswagen International Finance NV	4.125%	11/16/38	EUR	6,500	5,987
Volkswagen International Finance NV	1.500%	1/21/41	EUR	800	488
Volkswagen International Finance NV	4.625%	3/29/49	EUR	5,942	5,561
Volkswagen International Finance NV	3.375%	Perpetual	EUR	8,400	7,889
Volkswagen International Finance NV	3.500%	Perpetual	EUR	7,600	6,977
Volkswagen International Finance NV	3.748%	Perpetual	EUR	8,000	6,834
Volkswagen International Finance NV	3.875%	Perpetual	EUR	7,700	6,774
Volkswagen International Finance NV	3.875%	Perpetual	EUR	7,700	6,332
Volkswagen International Finance NV	4.375%	Perpetual	EUR	2,000	1,603
Volkswagen International Finance NV	4.625%	Perpetual	EUR	4,700	4,162
Volkswagen Leasing GmbH	2.625%	1/15/24	EUR	1,178	1,152
Volkswagen Leasing GmbH	1.125%	4/4/24	EUR	5,380	5,130
Volkswagen Leasing GmbH	1.375%	1/20/25	EUR	5,944	5,593
Volkswagen Leasing GmbH	1.625%	8/15/25	EUR	1,116	1,043
Volkswagen Leasing GmbH	0.375%	7/20/26	EUR	16,853	14,603
Volkswagen Leasing GmbH	0.500%	1/12/29	EUR	13,851	10,911
Vonovia Finance BV	2.250%	12/15/23	EUR	6,400	6,182
Vonovia Finance BV	1.500%	3/31/25	EUR	2,614	2,425
Vonovia Finance BV	1.800%	6/29/25	EUR	12,700	11,603
Vonovia Finance BV	1.125%	9/8/25	EUR	1,200	1,070
Vonovia Finance BV	1.500%	3/22/26	EUR	8,000	7,048
Vonovia Finance BV	1.500%	6/10/26	EUR	2,500	2,181
Vonovia Finance BV	1.750%	1/25/27	EUR	100	86
Vonovia Finance BV	0.625%	10/7/27	EUR	3,000	2,374
Vonovia Finance BV	1.500%	1/14/28	EUR	600	492
Vonovia Finance BV	2.250%	4/7/30	EUR	3,100	2,433
Vonovia Finance BV	1.000%	7/9/30	EUR	2,000	1,410
Vonovia Finance BV	1.125%	9/14/34	EUR	5,000	2,958
Vonovia Finance BV	2.750%	3/22/38	EUR	2,000	1,305
Vonovia Finance BV	1.625%	10/7/39	EUR	4,100	2,134
Vonovia SE	1.375%	1/28/26	EUR	2,800	2,480
Vonovia SE	1.875%	6/28/28	EUR	2,900	2,391
Vonovia SE	0.625%	12/14/29	EUR	6,900	4,861
Vonovia SE	2.375%	3/25/32	EUR	3,200	2,458
Vonovia SE	0.750%	9/1/32	EUR	6,200	3,905
Vonovia SE	1.000%	6/16/33	EUR	3,700	2,285
Vonovia SE	1.500%	6/14/41	EUR	5,800	2,973
VW Credit Canada Inc.	2.850%	9/26/24	CAD	860	594
VW Credit Canada Inc.	2.050%	12/10/24	CAD	3,330	2,278
VW Credit Canada Inc.	1.500%	9/23/25	CAD	3,160	2,072
VW Credit Canada Inc.	2.450%	12/10/26	CAD	1,415	923
Wintershall Dea Finance BV	0.840%	9/25/25	EUR	5,000	4,436
Wintershall Dea Finance BV	1.332%	9/25/28	EUR	4,500	3,627
Wintershall Dea Finance BV	1.823%	9/25/31	EUR	3,100	2,272
					<b>1,806,689</b>
<b>Hong Kong (0.0%)</b>					
Cheung Kong Infrastructure Finance BVI Ltd.	1.000%	12/12/24	EUR	283	262
Hong Kong & Shanghai Banking Corp. Ltd.	0.204%	6/25/24	JPY	200,000	1,330
Prudential plc	5.875%	5/11/29	GBP	1,824	2,095
Prudential plc	6.125%	12/19/31	GBP	3,678	3,967
					<b>7,654</b>
<b>Hungary (0.0%)</b>					
MOL Hungarian Oil & Gas plc	1.500%	10/8/27	EUR	2,000	1,590
<b>Indonesia (0.0%)</b>					
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	1.875%	11/5/31	EUR	900	621

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<b>Ireland (0.1%)</b>					
AIB Group plc	3.625%	7/4/26	EUR	5,000	4,770
Bank of Ireland Group plc	1.000%	11/25/25	EUR	11,271	10,272
CRH Finance DAC	1.375%	10/18/28	EUR	667	568
CRH Finland Services OYJ	0.875%	11/5/23	EUR	1,973	1,903
CRH Funding BV	1.875%	1/9/24	EUR	2,000	1,938
CRH Funding BV	1.625%	5/5/30	EUR	9,397	7,708
CRH SMW Finance DAC	1.250%	11/5/26	EUR	3,724	3,340
Dell Bank International DAC	0.500%	10/27/26	EUR	6,500	5,563
ESB Finance DAC	3.494%	1/12/24	EUR	448	443
ESB Finance DAC	2.125%	6/8/27	EUR	3,170	2,920
ESB Finance DAC	1.875%	6/14/31	EUR	6,263	5,219
ESB Finance DAC	2.125%	11/5/33	EUR	2,671	2,186
Experian Europe DAC	1.560%	5/16/31	EUR	1,400	1,141
Freshwater Finance plc	5.182%	4/20/35	GBP	1,023	1,106
Freshwater Finance plc	4.607%	10/17/36	GBP	1,517	1,429
GAS Networks Ireland	1.375%	12/5/26	EUR	1,272	1,153
Kerry Group Financial Services Unltd Co.	2.375%	9/10/25	EUR	5,361	5,166
PartnerRe Ireland Finance DAC	1.250%	9/15/26	EUR	3,463	3,095
Ryanair DAC	1.125%	3/10/23	EUR	100	98
Ryanair DAC	2.875%	9/15/25	EUR	9,828	9,379
Smurfit Kappa Acquisitions ULC	2.875%	1/15/26	EUR	2,214	2,100
Smurfit Kappa Treasury ULC	1.500%	9/15/27	EUR	6,500	5,642
Smurfit Kappa Treasury ULC	1.000%	9/22/33	EUR	5,429	3,608
					<b>80,747</b>
<b>Italy (0.7%)</b>					
2i Rete Gas SpA	3.000%	7/16/24	EUR	3,092	3,033
2i Rete Gas SpA	1.750%	8/28/26	EUR	300	267
2i Rete Gas SpA	1.608%	10/31/27	EUR	3,266	2,768
2i Rete Gas SpA	0.579%	1/29/31	EUR	5,800	4,081
A2A SpA	1.250%	3/16/24	EUR	2,094	2,011
A2A SpA	0.625%	10/28/32	EUR	1,998	1,272
ACEA SpA	1.000%	10/24/26	EUR	3,058	2,660
ACEA SpA	1.500%	6/8/27	EUR	12,881	11,228
ACEA SpA	0.500%	4/6/29	EUR	6,896	5,201
ACEA SpA	0.250%	7/28/30	EUR	4,007	2,861
Aeroporti di Roma SpA	1.625%	6/8/27	EUR	2,040	1,748
Aeroporti di Roma SpA	1.750%	7/30/31	EUR	1,900	1,337
AMCO - Asset Management Co. SpA	1.375%	1/27/25	EUR	1,509	1,409
AMCO - Asset Management Co. SpA	2.250%	7/17/27	EUR	8,958	8,016
AMCO - Asset Management Co. SpA	0.750%	4/20/28	EUR	7,448	5,956
Assicurazioni Generali SpA	5.125%	9/16/24	EUR	3,744	3,796
Assicurazioni Generali SpA	2.124%	10/1/30	EUR	2,300	1,737
Assicurazioni Generali SpA	2.429%	7/14/31	EUR	2,000	1,496
Assicurazioni Generali SpA	1.713%	6/30/32	EUR	2,300	1,577
Assicurazioni Generali SpA	5.800%	7/6/32	EUR	3,000	2,852
Assicurazioni Generali SpA	5.500%	10/27/47	EUR	7,669	7,426
Assicurazioni Generali SpA	6.269%	6/29/49	GBP	6,050	6,517
ASTM SpA	1.625%	2/8/28	EUR	3,729	3,057
ASTM SpA	1.500%	1/25/30	EUR	3,700	2,767
ASTM SpA	2.375%	11/25/33	EUR	2,800	1,939
Autostrade per l'Italia SpA	1.750%	2/1/27	EUR	2,359	2,039
Autostrade per l'Italia SpA	2.000%	12/4/28	EUR	4,000	3,255
Autostrade per l'Italia SpA	2.000%	1/15/30	EUR	4,000	3,112
Banca Monte dei Paschi di Siena SpA	2.875%	7/16/24	EUR	2,894	2,842
Banca Monte dei Paschi di Siena SpA	2.125%	11/26/25	EUR	4,539	4,318
Banco BPM SpA	1.000%	1/23/25	EUR	7,631	7,200
Banco di Desio e della Brianza SpA	0.875%	9/12/24	EUR	8,179	7,770
Coca-Cola HBC Finance BV	1.875%	11/11/24	EUR	100	96
Credit Agricole Italia SpA	0.250%	9/30/24	EUR	5,400	5,069
Credit Agricole Italia SpA	0.625%	1/13/26	EUR	2,800	2,557
Credit Agricole Italia SpA	1.000%	3/25/27	EUR	7,600	6,833
Credit Agricole Italia SpA	0.250%	1/17/28	EUR	2,500	2,113
Credit Agricole Italia SpA	1.625%	3/21/29	EUR	1,000	892
Credit Agricole Italia SpA	1.750%	1/15/38	EUR	2,500	1,904
Credit Agricole Italia SpA	1.000%	1/17/45	EUR	400	242
Credito Emiliano SpA	1.125%	1/17/24	EUR	5,087	4,920
Enel Finance International NV	0.000%	6/17/24	EUR	4,331	4,047

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Enel Finance International NV	5.625%	8/14/24	GBP	5,819	6,635
Enel Finance International NV	1.000%	9/16/24	EUR	1,985	1,877
Enel Finance International NV	1.966%	1/27/25	EUR	13,514	12,886
Enel Finance International NV	1.375%	6/1/26	EUR	19,114	17,193
Enel Finance International NV	1.125%	9/16/26	EUR	1,381	1,225
Enel Finance International NV	0.375%	6/17/27	EUR	4,308	3,558
Enel Finance International NV	1.000%	10/20/27	GBP	10,901	9,654
Enel Finance International NV	2.875%	4/11/29	GBP	3,700	3,403
Enel Finance International NV	0.375%	5/28/29	EUR	7,000	5,211
Enel Finance International NV	0.500%	6/17/30	EUR	9,800	7,002
Enel Finance International NV	0.875%	9/28/34	EUR	1,900	1,162
Enel Finance International NV	1.125%	10/17/34	EUR	2,653	1,701
Enel Finance International NV	1.250%	1/17/35	EUR	3,000	1,915
Enel Finance International NV	0.875%	6/17/36	EUR	2,214	1,276
Enel Finance International NV	5.750%	9/14/40	GBP	5,410	5,563
Enel SpA	5.625%	6/21/27	EUR	1,536	1,593
Enel SpA	5.750%	6/22/37	GBP	1,545	1,614
Enel SpA	3.500%	5/24/80	EUR	10,614	9,546
Enel SpA	3.375%	11/24/81	EUR	6,180	5,223
Enel SpA	1.375%	Perpetual	EUR	7,448	5,504
Enel SpA	2.250%	Perpetual	EUR	8,977	7,127
Enel SpA	2.500%	Perpetual	EUR	5,690	5,345
Eni SpA	1.750%	1/18/24	EUR	5,613	5,439
Eni SpA	0.625%	9/19/24	EUR	5,087	4,781
Eni SpA	3.750%	9/12/25	EUR	3,321	3,283
Eni SpA	1.500%	2/2/26	EUR	2,169	2,011
Eni SpA	1.500%	1/17/27	EUR	2,543	2,305
Eni SpA	1.625%	5/17/28	EUR	2,574	2,255
Eni SpA	0.375%	6/14/28	EUR	5,982	4,872
Eni SpA	1.125%	9/19/28	EUR	2,817	2,374
Eni SpA	3.625%	1/29/29	EUR	4,600	4,373
Eni SpA	0.625%	1/23/30	EUR	8,911	6,820
Eni SpA	1.000%	10/11/34	EUR	3,092	2,104
Eni SpA	2.000%	Perpetual	EUR	2,500	1,990
Eni SpA	2.625%	Perpetual	EUR	4,090	3,584
Eni SpA	2.750%	Perpetual	EUR	3,724	2,691
Eni SpA	3.375%	Perpetual	EUR	5,563	4,309
Hera SpA	0.875%	10/14/26	EUR	2,543	2,223
Hera SpA	0.875%	7/5/27	EUR	5,087	4,369
Hera SpA	5.200%	1/29/28	EUR	3,092	3,097
Hera SpA	0.250%	12/3/30	EUR	2,100	1,434
Hera SpA	1.000%	4/25/34	EUR	1,509	973
Intesa Sanpaolo SpA	1.375%	1/18/24	EUR	7,631	7,339
Intesa Sanpaolo SpA	3.125%	2/5/24	EUR	2,094	2,076
Intesa Sanpaolo SpA	0.500%	3/5/24	EUR	2,500	2,396
Intesa Sanpaolo SpA	1.500%	4/10/24	EUR	2,543	2,446
Intesa Sanpaolo SpA	1.000%	7/4/24	EUR	2,982	2,814
Intesa Sanpaolo SpA	0.500%	7/15/24	EUR	2,817	2,670
Intesa Sanpaolo SpA	3.375%	1/24/25	EUR	5,300	5,280
Intesa Sanpaolo SpA	1.250%	2/7/25	EUR	1,272	1,210
Intesa Sanpaolo SpA	1.125%	7/14/25	EUR	2,500	2,351
Intesa Sanpaolo SpA	1.000%	9/25/25	EUR	5,087	4,743
Intesa Sanpaolo SpA	3.250%	2/10/26	EUR	2,000	1,983
Intesa Sanpaolo SpA	0.375%	9/14/26	EUR	5,087	4,528
Intesa Sanpaolo SpA	1.000%	11/19/26	EUR	6,633	5,734
Intesa Sanpaolo SpA	1.125%	10/4/27	EUR	7,017	6,298
Intesa Sanpaolo SpA	1.750%	3/20/28	EUR	13,409	11,359
Intesa Sanpaolo SpA	1.750%	7/4/29	EUR	4,539	3,700
Intesa Sanpaolo SpA	1.250%	1/15/30	EUR	400	345
Intesa Sanpaolo SpA	2.500%	1/15/30	GBP	1,545	1,315
Intesa Sanpaolo SpA	1.350%	2/24/31	EUR	7,000	4,920
Intesa Sanpaolo SpA	2.625%	3/11/36	GBP	3,724	2,606
Iren SpA	0.875%	11/4/24	EUR	2,323	2,155
Iren SpA	1.950%	9/19/25	EUR	3,092	2,874
Italgas SpA	0.875%	4/24/30	EUR	5,092	3,786
Mediobanca Banca di Credito Finanziario SpA	1.125%	7/15/25	EUR	3,541	3,234
Mediobanca Banca di Credito Finanziario SpA	1.375%	11/10/25	EUR	5,525	5,181
Mediobanca Banca di Credito Finanziario SpA	0.875%	1/15/26	EUR	8,179	7,244
Mediobanca Banca di Credito Finanziario SpA	0.750%	11/2/28	EUR	5,000	3,891



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Mediobanca Banca di Credito Finanziario SpA	1.250%	11/24/29	EUR	1,326	1,141
Snam SpA	0.000%	5/12/24	EUR	1,545	1,445
Snam SpA	0.875%	10/25/26	EUR	10,085	8,793
Snam SpA	0.750%	6/20/29	EUR	4,400	3,356
Snam SpA	0.750%	6/17/30	EUR	2,500	1,828
Snam SpA	1.000%	9/12/34	EUR	4,090	2,576
Terna - Rete Elettrica Nazionale	1.375%	7/26/27	EUR	4,944	4,364
Terna - Rete Elettrica Nazionale	1.000%	10/11/28	EUR	6,798	5,629
UniCredit SpA	1.250%	6/25/25	EUR	16,190	15,179
UniCredit SpA	1.250%	6/16/26	EUR	8,944	8,081
UniCredit SpA	0.375%	10/31/26	EUR	9,753	8,618
UniCredit SpA	2.200%	7/22/27	EUR	12,535	10,956
UniCredit SpA	0.850%	1/19/31	EUR	11,986	8,276
					512,441
<b>Japan (0.3%)</b>					
Asahi Group Holdings Ltd.	0.155%	10/23/24	EUR	3,541	3,294
Central Nippon Expressway Co. Ltd.	0.040%	8/19/24	JPY	30,000	201
Central Nippon Expressway Co. Ltd.	0.050%	7/27/26	JPY	420,000	2,807
Daiichi Sankyo Co. Ltd.	0.810%	7/25/36	JPY	100,000	652
Denso Corp.	0.315%	3/17/28	JPY	300,000	2,007
East Japan Railway Co.	1.162%	9/15/28	GBP	6,119	5,536
East Japan Railway Co.	4.875%	6/14/34	GBP	2,800	3,104
East Japan Railway Co.	0.773%	9/15/34	EUR	1,509	1,051
East Japan Railway Co.	1.104%	9/15/39	EUR	5,214	3,257
East Nippon Expressway Co. Ltd.	0.070%	6/20/25	JPY	670,000	4,495
East Nippon Expressway Co. Ltd.	0.140%	7/31/29	JPY	670,000	4,425
East Nippon Expressway Co. Ltd.	0.220%	1/31/30	JPY	230,000	1,523
East Nippon Expressway Co. Ltd.	0.140%	7/15/31	JPY	90,000	588
Fast Retailing Co. Ltd.	0.749%	12/18/25	JPY	100,000	683
Fast Retailing Co. Ltd.	0.405%	6/6/28	JPY	600,000	4,040
JT International Financial Services BV	1.000%	11/26/29	EUR	5,745	4,357
JT International Financial Services BV	2.750%	9/28/33	GBP	2,599	2,203
JT International Financial Services BV	2.375%	4/7/81	EUR	5,087	4,310
Kansai Electric Power Co. Inc.	0.280%	4/25/24	JPY	46,000	310
Kansai Electric Power Co. Inc.	0.470%	5/25/27	JPY	89,000	596
Kansai Electric Power Co. Inc.	0.490%	7/23/27	JPY	125,000	837
Kansai Electric Power Co. Inc.	0.460%	12/20/27	JPY	359,000	2,394
Kansai Electric Power Co. Inc.	0.440%	12/20/30	JPY	327,000	2,119
Kansai Electric Power Co. Inc.	0.370%	9/19/31	JPY	187,000	1,198
Kyushu Electric Power Co. Inc.	1.064%	2/23/24	JPY	102,000	694
Kyushu Electric Power Co. Inc.	0.170%	8/23/24	JPY	34,000	229
Kyushu Electric Power Co. Inc.	0.430%	5/25/29	JPY	91,000	599
Mitsubishi UFJ Financial Group Inc.	0.940%	6/26/24	JPY	100,000	677
Mitsubishi UFJ Financial Group Inc.	0.872%	9/7/24	EUR	9,726	9,119
Mitsubishi UFJ Financial Group Inc.	2.264%	6/14/25	EUR	5,000	4,790
Mitsubishi UFJ Financial Group Inc.	0.535%	4/28/26	JPY	100,000	672
Mitsubishi UFJ Financial Group Inc.	0.250%	11/4/27	JPY	100,000	653
Mitsubishi UFJ Financial Group Inc.	0.535%	5/31/28	JPY	100,000	666
Mitsubishi UFJ Financial Group Inc.	0.848%	7/19/29	EUR	8,179	6,486
Mizuho Financial Group Inc.	0.523%	6/10/24	EUR	1,161	1,090
Mizuho Financial Group Inc.	0.956%	10/16/24	EUR	2,516	2,361
Mizuho Financial Group Inc.	0.184%	4/13/26	EUR	4,600	3,960
Mizuho Financial Group Inc.	0.650%	1/26/27	JPY	134,000	898
Mizuho Financial Group Inc.	0.402%	9/6/29	EUR	2,543	1,896
Mizuho Financial Group Inc.	0.797%	4/15/30	EUR	5,087	3,865
Mizuho Financial Group Inc.	0.895%	6/24/30	JPY	100,000	673
Mizuho Financial Group Inc.	0.693%	10/7/30	EUR	18,700	13,770
MUFG Bank Ltd.	1.950%	11/12/25	JPY	100,000	701
<sup>3</sup> Nissan Motor Co. Ltd.	1.940%	9/15/23	EUR	1,129	1,091
Nissan Motor Co. Ltd.	2.652%	3/17/26	EUR	5,087	4,569
<sup>3</sup> Nissan Motor Co. Ltd.	2.652%	3/17/26	EUR	3,321	2,981
Nissan Motor Co. Ltd.	3.201%	9/17/28	EUR	6,524	5,431
<sup>3</sup> Nissan Motor Co. Ltd.	3.201%	9/17/28	EUR	3,047	2,537
NTT Finance Corp.	0.010%	3/3/25	EUR	7,580	6,973
NTT Finance Corp.	0.280%	12/20/27	JPY	100,000	670
NTT Finance Corp.	0.399%	12/13/28	EUR	5,600	4,610
NTT Finance Corp.	0.342%	3/3/30	EUR	7,490	5,873
NTT Finance Corp.	0.380%	9/20/30	JPY	3,100,000	20,584
NTT Finance Corp.	0.270%	9/19/31	JPY	200,000	1,334

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Panasonic Corp.	0.934%	3/19/25	JPY	500,000	3,417
Panasonic Corp.	0.470%	9/18/26	JPY	800,000	5,400
Shoko Chukin Bank Ltd.	0.080%	7/27/26	JPY	230,000	1,540
Shoko Chukin Bank Ltd.	0.090%	9/25/26	JPY	750,000	5,022
Shoko Chukin Bank Ltd.	0.220%	4/27/27	JPY	370,000	2,485
Sumitomo Mitsui Banking Corp.	0.010%	9/10/25	EUR	10,567	9,551
Sumitomo Mitsui Banking Corp.	0.267%	6/18/26	EUR	5,087	4,525
Sumitomo Mitsui Banking Corp.	0.409%	11/7/29	EUR	3,541	2,852
Sumitomo Mitsui Financial Group Inc.	0.849%	9/12/24	JPY	700,000	4,726
Sumitomo Mitsui Financial Group Inc.	0.934%	10/11/24	EUR	100	94
Sumitomo Mitsui Financial Group Inc.	1.546%	6/15/26	EUR	5,745	5,187
Sumitomo Mitsui Financial Group Inc.	0.632%	10/23/29	EUR	5,635	4,277
Sumitomo Mitsui Trust Bank Ltd.	0.010%	10/15/27	EUR	9,232	7,752
Takeda Pharmaceutical Co. Ltd.	2.250%	11/21/26	EUR	4,419	4,170
Takeda Pharmaceutical Co. Ltd.	1.000%	7/9/29	EUR	7,127	5,892
Takeda Pharmaceutical Co. Ltd.	3.000%	11/21/30	EUR	20,014	18,568
Takeda Pharmaceutical Co. Ltd.	2.000%	7/9/40	EUR	4,364	3,070
Toyota Motor Finance Netherlands BV	3.070%	10/27/25	EUR	3,724	3,330
West Nippon Expressway Co. Ltd.	0.170%	5/22/26	JPY	560,000	3,704
West Nippon Expressway Co. Ltd.	0.175%	8/28/26	JPY	1,260,000	8,457
					<b>270,458</b>
<b>Luxembourg (0.1%)</b>					
Acef Holding SCA	0.750%	6/14/28	EUR	1,107	802
Acef Holding SCA	1.250%	4/26/30	EUR	5,914	3,720
ArcelorMittal SA	1.750%	11/19/25	EUR	2,014	1,818
AXA Logistics Europe Master SCA	0.375%	11/15/26	EUR	3,000	2,396
AXA Logistics Europe Master SCA	0.875%	11/15/29	EUR	800	541
Bevco Lux Sarl	1.000%	1/16/30	EUR	2,214	1,515
Blackstone Property Partners Europe Holdings Sarl	1.000%	10/20/26	EUR	3,529	2,800
Blackstone Property Partners Europe Holdings Sarl	1.250%	4/26/27	EUR	4,840	3,746
Blackstone Property Partners Europe Holdings Sarl	2.625%	10/20/28	GBP	2,800	2,387
Blackstone Property Partners Europe Holdings Sarl	1.750%	3/12/29	EUR	8,728	6,372
Blackstone Property Partners Europe Holdings Sarl	3.625%	10/29/29	EUR	2,800	2,273
Blackstone Property Partners Europe Holdings Sarl	4.875%	4/29/32	GBP	2,800	2,559
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	0.500%	1/27/28	EUR	4,000	2,949
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	0.900%	10/12/29	EUR	1,400	971
Eurofins Scientific SE	3.750%	7/17/26	EUR	5,600	5,533
Logicor Financing Sarl	2.250%	5/13/25	EUR	1,601	1,403
Logicor Financing Sarl	1.625%	7/15/27	EUR	5,087	3,910
Logicor Financing Sarl	3.250%	11/13/28	EUR	5,980	4,710
Logicor Financing Sarl	0.875%	1/14/31	EUR	3,914	2,283
NORD/LB Luxembourg SA Covered Bond Bank	0.375%	3/7/24	EUR	2,500	2,387
P3 Group Sarl	0.875%	1/26/26	EUR	3,700	2,858
P3 Group Sarl	1.625%	1/26/29	EUR	900	579
Prologis International Funding II SA	1.750%	3/15/28	EUR	6,125	5,331
Prologis International Funding II SA	0.875%	7/9/29	EUR	3,042	2,370
Prologis International Funding II SA	3.125%	6/1/31	EUR	3,000	2,590
Prologis International Funding II SA	1.625%	6/17/32	EUR	4,819	3,466
SELP Finance Sarl	1.500%	12/20/26	EUR	7,448	6,023
SES SA	0.875%	11/4/27	EUR	1,590	1,273
SES SA	2.000%	7/2/28	EUR	1,900	1,570
					<b>81,135</b>
<b>Mexico (0.0%)</b>					
America Movil SAB de CV	1.500%	3/10/24	EUR	283	272
America Movil SAB de CV	5.000%	10/27/26	GBP	1,161	1,289
America Movil SAB de CV	0.750%	6/26/27	EUR	2,159	1,869
America Movil SAB de CV	2.125%	3/10/28	EUR	2,599	2,354
America Movil SAB de CV	5.750%	6/28/30	GBP	1,990	2,265
America Movil SAB de CV	4.948%	7/22/33	GBP	900	959
America Movil SAB de CV	4.375%	8/7/41	GBP	3,096	2,954
					<b>11,962</b>
<b>Netherlands (1.0%)</b>					
ABN AMRO Bank NV	2.500%	11/29/23	EUR	2,101	2,068
ABN AMRO Bank NV	0.875%	1/15/24	EUR	3,092	2,972
ABN AMRO Bank NV	2.375%	1/23/24	EUR	8,399	8,275
ABN AMRO Bank NV	1.250%	5/28/25	EUR	16,700	15,524
ABN AMRO Bank NV	0.875%	1/14/26	EUR	500	464
ABN AMRO Bank NV	0.600%	1/15/27	EUR	7,600	6,535

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
ABN AMRO Bank NV	0.500%	9/23/29	EUR	5,000	3,840
ABN AMRO Bank NV	1.500%	9/30/30	EUR	11,107	9,774
ABN AMRO Bank NV	1.000%	4/13/31	EUR	4,000	3,341
ABN AMRO Bank NV	3.000%	6/1/32	EUR	900	791
ABN AMRO Bank NV	1.000%	6/2/33	EUR	6,000	4,245
ABN AMRO Bank NV	1.375%	1/10/34	EUR	7,300	5,983
ABN AMRO Bank NV	0.375%	1/14/35	EUR	20,400	14,378
ABN AMRO Bank NV	1.375%	1/12/37	EUR	11,100	8,626
ABN AMRO Bank NV	1.450%	4/12/38	EUR	1,800	1,385
ABN AMRO Bank NV	1.125%	4/23/39	EUR	2,500	1,799
ABN AMRO Bank NV	0.400%	9/17/41	EUR	10,000	5,997
Aegon Bank NV	0.375%	11/21/56	EUR	5,000	4,695
Aegon Bank NV	0.750%	6/27/59	EUR	1,200	1,069
Aegon NV	1.000%	12/8/23	EUR	323	312
Aegon NV	6.625%	12/16/39	GBP	444	563
Aegon NV	4.000%	4/25/44	EUR	10,996	10,609
Akzo Nobel NV	1.750%	11/7/24	EUR	1,875	1,807
Akzo Nobel NV	1.125%	4/8/26	EUR	2,050	1,858
Akzo Nobel NV	1.500%	3/28/28	EUR	4,000	3,453
Akzo Nobel NV	1.625%	4/14/30	EUR	4,600	3,701
Alliander NV	2.875%	6/14/24	EUR	300	296
Alliander NV	0.375%	6/10/30	EUR	6,316	4,997
ASML Holding NV	1.375%	7/7/26	EUR	10,525	9,811
ASML Holding NV	1.625%	5/28/27	EUR	667	617
ASML Holding NV	0.625%	5/7/29	EUR	2,214	1,848
ASR Nederland NV	5.125%	9/29/45	EUR	1,545	1,489
ASR Nederland NV	3.375%	5/2/49	EUR	3,862	3,143
ASR Nederland NV	5.000%	9/30/49	EUR	3,000	2,889
Athora Netherlands NV	2.250%	7/15/31	EUR	3,962	3,177
Cooperatieve Rabobank UA	1.250%	1/14/25	GBP	2,000	2,092
Cooperatieve Rabobank UA	4.125%	7/14/25	EUR	5,248	5,333
Cooperatieve Rabobank UA	1.250%	3/23/26	EUR	2,971	2,767
Cooperatieve Rabobank UA	4.250%	5/12/26	AUD	300	188
Cooperatieve Rabobank UA	3.125%	9/15/26	CHF	3,530	3,675
Cooperatieve Rabobank UA	1.375%	2/3/27	EUR	2,254	2,055
Cooperatieve Rabobank UA	0.000%	6/21/27	EUR	22,500	19,441
Cooperatieve Rabobank UA	5.250%	9/14/27	GBP	7,967	8,525
Cooperatieve Rabobank UA	0.375%	12/1/27	EUR	19,600	16,576
Cooperatieve Rabobank UA	0.875%	2/8/28	EUR	16,600	14,744
Cooperatieve Rabobank UA	0.875%	5/5/28	EUR	9,100	7,733
Cooperatieve Rabobank UA	1.875%	7/12/28	GBP	7,500	7,116
Cooperatieve Rabobank UA	0.875%	2/1/29	EUR	5,000	4,346
Cooperatieve Rabobank UA	4.625%	5/23/29	GBP	4,812	4,824
Cooperatieve Rabobank UA	4.550%	8/30/29	GBP	3,642	3,972
Cooperatieve Rabobank UA	1.250%	5/31/32	EUR	3,800	3,172
Cooperatieve Rabobank UA	1.500%	4/26/38	EUR	3,400	2,637
Cooperatieve Rabobank UA	0.750%	6/21/39	EUR	6,000	4,027
Cooperatieve Rabobank UA	0.010%	11/27/40	EUR	1,400	782
Cooperatieve Rabobank UA	5.250%	5/23/41	GBP	484	576
CTP NV	2.125%	10/1/25	EUR	300	239
CTP NV	0.875%	1/20/26	EUR	1,200	943
CTP NV	0.625%	9/27/26	EUR	543	402
CTP NV	0.750%	2/18/27	EUR	5,214	3,536
CTP NV	1.250%	6/21/29	EUR	3,200	1,887
CTP NV	1.500%	9/27/31	EUR	704	367
de Volksbank NV	0.500%	1/30/26	EUR	3,700	3,383
de Volksbank NV	0.250%	6/22/26	EUR	3,000	2,553
de Volksbank NV	2.375%	5/4/27	EUR	9,300	8,512
de Volksbank NV	0.750%	5/18/27	EUR	2,500	2,239
de Volksbank NV	0.375%	3/3/28	EUR	3,700	2,926
de Volksbank NV	0.750%	10/24/31	EUR	2,543	2,049
Enexis Holding NV	0.875%	4/28/26	EUR	6,000	5,504
Euronext NV	1.125%	6/12/29	EUR	10,300	8,410
Euronext NV	1.500%	5/17/41	EUR	2,800	1,633
EXOR NV	1.750%	1/18/28	EUR	2,708	2,417
EXOR NV	2.250%	4/29/30	EUR	5,053	4,270
Heineken NV	1.500%	12/7/24	EUR	2,599	2,482
Heineken NV	1.625%	3/30/25	EUR	4,090	3,897
Heineken NV	2.875%	8/4/25	EUR	3,037	2,980

## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Heineken NV	1.375%	1/29/27	EUR	5,142	4,689
Heineken NV	1.500%	10/3/29	EUR	400	347
Heineken NV	2.250%	3/30/30	EUR	7,631	6,887
Heineken NV	1.750%	5/7/40	EUR	4,471	3,038
ING Bank NV	0.875%	4/11/28	EUR	7,900	6,997
ING Bank NV	0.125%	12/8/32	EUR	15,700	11,901
ING Groep NV	1.000%	9/20/23	EUR	3,000	2,901
ING Groep NV	2.125%	1/10/26	EUR	8,400	7,833
ING Groep NV	3.000%	2/18/26	GBP	5,400	5,659
ING Groep NV	1.250%	2/16/27	EUR	23,000	20,445
ING Groep NV	0.375%	9/29/28	EUR	27,700	22,251
ING Groep NV	2.500%	2/15/29	EUR	5,000	4,754
ING Groep NV	0.250%	2/18/29	EUR	11,800	9,215
ING Groep NV	1.625%	9/26/29	EUR	13,500	12,402
ING Groep NV	0.250%	2/1/30	EUR	2,500	1,869
ING Groep NV	1.000%	11/13/30	EUR	5,000	4,292
ING Groep NV	1.750%	2/16/31	EUR	4,500	3,614
JDE Peet's NV	0.625%	2/9/28	EUR	5,700	4,592
JDE Peet's NV	0.500%	1/16/29	EUR	7,500	5,699
Koninklijke Ahold Delhaize NV	1.125%	3/19/26	EUR	100	92
Koninklijke DSM NV	2.375%	4/3/24	EUR	832	812
Koninklijke DSM NV	1.000%	4/9/25	EUR	1,656	1,545
Koninklijke DSM NV	0.750%	9/28/26	EUR	9,400	8,281
Koninklijke DSM NV	0.250%	6/23/28	EUR	3,000	2,426
Koninklijke DSM NV	0.625%	6/23/32	EUR	7,500	5,394
Koninklijke KPN NV	0.625%	4/9/25	EUR	5,000	4,625
Koninklijke KPN NV	5.750%	9/17/29	GBP	1,771	1,987
Koninklijke KPN NV	0.875%	12/14/32	EUR	1,900	1,367
Koninklijke Philips NV	0.500%	5/22/26	EUR	100	89
Koninklijke Philips NV	1.375%	5/2/28	EUR	3,925	3,363
Koninklijke Philips NV	2.000%	3/30/30	EUR	5,087	4,272
LeasePlan Corp. NV	3.500%	4/9/25	EUR	3,724	3,567
LeasePlan Corp. NV	2.125%	5/6/25	EUR	4,600	4,246
LeasePlan Corp. NV	0.250%	2/23/26	EUR	7,109	6,018
Nationale-Nederlanden Bank NV	0.375%	2/26/25	EUR	6,700	6,121
Nationale-Nederlanden Bank NV	0.500%	9/21/28	EUR	2,900	2,299
Nationale-Nederlanden Bank NV	0.625%	9/11/55	EUR	3,800	3,518
Nationale-Nederlanden Bank NV	0.250%	2/27/56	EUR	5,600	5,359
Nationale-Nederlanden Bank NV	0.500%	10/10/56	EUR	400	378
Nederlandse Gasunie NV	1.000%	5/11/26	EUR	6,403	5,851
Nederlandse Gasunie NV	0.375%	10/3/31	EUR	1,545	1,129
NIBC Bank NV	3.125%	11/15/23	GBP	6,000	6,682
NIBC Bank NV	0.875%	7/8/25	EUR	11,800	10,522
NIBC Bank NV	0.625%	6/1/26	EUR	5,900	5,367
NIBC Bank NV	0.250%	9/9/26	EUR	9,000	7,393
NIBC Bank NV	0.500%	3/19/27	EUR	7,700	6,823
NIBC Bank NV	1.000%	9/11/28	EUR	2,500	2,191
NIBC Bank NV	0.010%	10/15/29	EUR	5,000	3,987
NIBC Bank NV	0.125%	4/21/31	EUR	19,700	15,051
NN Group NV	1.625%	6/1/27	EUR	230	206
NN Group NV	4.625%	4/8/44	EUR	1,800	1,750
NN Group NV	4.625%	1/13/48	EUR	11,809	10,693
NN Group NV	4.375%	6/29/49	EUR	13,003	12,514
NN Group NV	4.500%	7/15/49	EUR	5,700	5,338
PostNL NV	1.000%	11/21/24	EUR	943	881
PostNL NV	0.625%	9/23/26	EUR	2,543	2,235
Royal Schiphol Group NV	0.000%	4/22/25	EUR	922	832
Royal Schiphol Group NV	2.000%	4/6/29	EUR	18,454	16,306
Shell International Finance BV	1.125%	4/7/24	EUR	5,361	5,162
Shell International Finance BV	0.375%	2/15/25	EUR	12,052	11,211
Shell International Finance BV	1.625%	1/20/27	EUR	12,506	11,550
Shell International Finance BV	0.125%	11/8/27	EUR	2,543	2,154
Shell International Finance BV	1.250%	5/12/28	EUR	3,678	3,247
Shell International Finance BV	0.750%	8/15/28	EUR	5,087	4,339
Shell International Finance BV	1.000%	12/10/30	GBP	1,729	1,459
Shell International Finance BV	1.875%	4/7/32	EUR	7,587	6,491
Shell International Finance BV	0.875%	11/8/39	EUR	6,032	3,617
Shell International Finance BV	1.750%	9/10/52	GBP	2,543	1,472
Stedin Holding NV	0.875%	10/24/25	EUR	19,050	17,411

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Stedin Holding NV	0.500%	11/14/29	EUR	2,543	2,011
Stedin Holding NV	2.375%	6/3/30	EUR	2,500	2,233
TenneT Holding BV	1.000%	6/13/26	EUR	100	91
TenneT Holding BV	1.375%	6/5/28	EUR	14,435	12,698
TenneT Holding BV	1.375%	6/26/29	EUR	5,374	4,568
TenneT Holding BV	0.875%	6/3/30	EUR	2,000	1,597
TenneT Holding BV	0.500%	6/9/31	EUR	6,000	4,464
TenneT Holding BV	0.125%	11/30/32	EUR	500	336
TenneT Holding BV	1.250%	10/24/33	EUR	778	575
TenneT Holding BV	0.875%	6/16/35	EUR	7,300	4,911
TenneT Holding BV	1.875%	6/13/36	EUR	1,263	946
TenneT Holding BV	1.500%	6/3/39	EUR	6,768	4,496
TenneT Holding BV	0.500%	11/30/40	EUR	6,084	3,224
TenneT Holding BV	1.125%	6/9/41	EUR	3,200	1,907
TenneT Holding BV	2.750%	5/17/42	EUR	6,400	5,003
Universal Music Group NV	3.000%	6/30/27	EUR	4,300	4,094
Vesteda Finance BV	1.500%	5/24/27	EUR	2,094	1,816
Vesteda Finance BV	0.750%	10/18/31	EUR	2,214	1,557
VIA Outlets BV	1.750%	11/15/28	EUR	2,000	1,450
					<b>774,526</b>
<b>New Zealand (0.1%)</b>					
ANZ New Zealand Int'l Ltd.	0.200%	9/23/27	EUR	13,124	10,777
ASB Finance Ltd.	0.625%	10/18/24	EUR	1,888	1,783
ASB Finance Ltd.	0.750%	10/9/25	EUR	2,543	2,352
ASB Finance Ltd.	0.250%	5/21/31	EUR	30,301	23,228
Bank of New Zealand	2.552%	6/29/27	EUR	17,456	16,730
BNZ International Funding Ltd.	0.625%	7/3/25	EUR	7,631	7,076
Chorus Ltd.	3.625%	9/7/29	EUR	2,000	1,923
Fonterra Co-operative Group Ltd.	9.375%	12/4/23	GBP	608	728
Fonterra Co-operative Group Ltd.	0.750%	11/8/24	EUR	683	639
Fonterra Co-operative Group Ltd.	4.000%	11/2/27	AUD	100	60
Westpac Securities NZ Ltd.	0.500%	1/17/24	EUR	5,087	4,893
Westpac Securities NZ Ltd.	0.375%	2/5/24	CHF	2,950	2,897
Westpac Securities NZ Ltd.	0.300%	6/25/24	EUR	4,090	3,841
					<b>76,927</b>
<b>Norway (0.4%)</b>					
Aker BP ASA	1.125%	5/12/29	EUR	2,800	2,222
Avinor A/S	1.000%	4/29/25	EUR	100	94
DNB Bank ASA	2.625%	6/10/26	GBP	18,700	20,024
DNB Bank ASA	4.000%	8/17/27	GBP	9,000	9,623
DNB Bank ASA	0.375%	1/18/28	EUR	2,800	2,409
DNB Bank ASA	0.250%	2/23/29	EUR	10,000	8,030
DNB Boligkreditt A/S	0.375%	11/20/24	EUR	5,087	4,787
DNB Boligkreditt A/S	0.625%	6/19/25	EUR	100	93
DNB Boligkreditt A/S	0.625%	1/14/26	EUR	7,631	7,014
DNB Boligkreditt A/S	0.250%	9/7/26	EUR	19,524	17,408
Eika Boligkreditt A/S	0.375%	2/26/25	EUR	778	726
Eika Boligkreditt A/S	0.010%	3/23/28	EUR	15,943	13,402
Equinor ASA	2.875%	9/10/25	EUR	10,384	10,236
Equinor ASA	0.750%	5/22/26	EUR	482	439
Equinor ASA	0.750%	11/9/26	EUR	7,347	6,635
Equinor ASA	1.250%	2/17/27	EUR	10,219	9,347
Equinor ASA	6.125%	11/27/28	GBP	149	178
Equinor ASA	6.875%	3/11/31	GBP	3,673	4,692
Equinor ASA	1.375%	5/22/32	EUR	10,083	8,252
Equinor ASA	1.625%	2/17/35	EUR	2,599	2,044
Equinor ASA	1.625%	11/9/36	EUR	996	754
Equinor ASA	4.250%	4/10/41	GBP	2,657	2,639
Norsk Hydro ASA	1.125%	4/11/25	EUR	558	513
Santander Consumer Bank A/S	0.125%	9/11/24	EUR	12,900	11,934
Santander Consumer Bank A/S	0.500%	8/11/25	EUR	4,600	4,146
SpareBank 1 Boligkreditt A/S	0.125%	5/14/26	EUR	5,087	4,555
SpareBank 1 Boligkreditt A/S	0.250%	8/30/26	EUR	21,272	18,965
SpareBank 1 Boligkreditt A/S	1.000%	1/30/29	EUR	5,087	4,422
SpareBank 1 Boligkreditt A/S	0.125%	11/5/29	EUR	5,087	4,078
SpareBank 1 Boligkreditt AS	1.750%	5/11/32	EUR	15,000	13,022
SpareBank 1 SMN	0.010%	2/18/28	EUR	5,053	4,051
SpareBank 1 SR-Bank ASA	0.625%	3/25/24	EUR	2,094	1,985

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Sparebanken Vest Boligkreditt A/S	0.375%	2/14/24	EUR	15,943	15,296
Sparebanken Vest Boligkreditt A/S	0.750%	2/27/25	EUR	5,087	4,790
Sparebanken Vest Boligkreditt A/S	0.500%	2/12/26	EUR	26,726	24,415
SR-Boligkreditt A/S	0.375%	10/3/24	EUR	9,836	9,280
SR-Boligkreditt A/S	0.750%	10/17/25	EUR	14,075	13,068
Statkraft A/S	1.125%	3/20/25	EUR	7,631	7,175
Statkraft A/S	1.500%	3/26/30	EUR	1,387	1,184
Statnett SF	0.875%	3/8/25	EUR	792	741
Statnett SF	1.250%	4/26/30	EUR	2,023	1,681
Storebrand Livsforsikring A/S	1.875%	9/30/51	EUR	2,804	1,918
Telenor ASA	2.500%	5/22/25	EUR	1,216	1,171
Telenor ASA	0.750%	5/31/26	EUR	8,289	7,452
Telenor ASA	1.125%	5/31/29	EUR	6,836	5,778
					<b>292,668</b>
<b>Poland (0.0%)</b>					
ORLEN Capital AB	2.500%	6/7/23	EUR	2,927	2,875
<b>Portugal (0.1%)</b>					
Banco Santander Totta SA	0.875%	4/25/24	EUR	100	96
Banco Santander Totta SA	1.250%	9/26/27	EUR	4,600	4,164
Brisa-Concessao Rodoviaria SA	2.000%	3/22/23	EUR	100	98
Brisa-Concessao Rodoviaria SA	2.375%	5/10/27	EUR	6,800	6,485
Cia de Seguros Fidelidade SA	4.250%	9/4/31	EUR	7,000	5,488
EDP - Energias de Portugal SA	1.625%	4/15/27	EUR	8,400	7,598
EDP Finance BV	8.625%	1/4/24	GBP	4,591	5,481
EDP Finance BV	1.125%	2/12/24	EUR	5,855	5,627
EDP Finance BV	2.000%	4/22/25	EUR	8,189	7,788
EDP Finance BV	1.625%	1/26/26	EUR	9,251	8,570
EDP Finance BV	0.375%	9/16/26	EUR	5,087	4,447
EDP Finance BV	1.500%	11/22/27	EUR	1,477	1,312
Energias de Portugal SA	2.875%	6/1/26	EUR	10,300	9,883
Ren Finance BV	1.750%	1/18/28	EUR	1,354	1,208
					<b>68,245</b>
<b>Romania (0.0%)</b>					
NE Property BV	1.875%	10/9/26	EUR	3,092	2,420
NE Property BV	3.375%	7/14/27	EUR	1,107	854
NE Property BV	2.000%	1/20/30	EUR	1,000	651
					<b>3,925</b>
<b>Singapore (0.1%)</b>					
DBS Bank Ltd.	0.375%	1/23/24	EUR	5,635	5,408
DBS Group Holdings Ltd.	3.980%	Perpetual	SGD	500	344
Oversea-Chinese Banking Corp. Ltd.	0.625%	4/18/25	EUR	5,087	4,752
Temasek Financial I Ltd.	0.500%	11/20/31	EUR	11,171	8,450
Temasek Financial I Ltd.	5.125%	7/26/40	GBP	3,266	3,764
Temasek Financial I Ltd.	1.250%	11/20/49	EUR	2,556	1,592
United Overseas Bank Ltd.	0.500%	1/16/25	EUR	6,359	5,957
United Overseas Bank Ltd.	0.100%	5/25/29	EUR	14,452	11,722
					<b>41,989</b>
<b>South Africa (0.0%)</b>					
Anglo American Capital plc	1.625%	9/18/25	EUR	150	138
Anglo American Capital plc	1.625%	3/11/26	EUR	3,885	3,531
					<b>3,669</b>
<b>South Korea (0.0%)</b>					
<sup>3</sup> LG Chem Ltd.	0.500%	4/15/23	EUR	503	492
<b>Spain (0.7%)</b>					
Abertis Infraestructuras SA	3.750%	6/20/23	EUR	5,100	5,047
Abertis Infraestructuras SA	2.500%	2/27/25	EUR	100	95
Abertis Infraestructuras SA	0.625%	7/15/25	EUR	2,000	1,814
Abertis Infraestructuras SA	1.375%	5/20/26	EUR	400	361
Abertis Infraestructuras SA	3.375%	11/27/26	GBP	1,500	1,511
Abertis Infraestructuras SA	1.000%	2/27/27	EUR	700	599
Abertis Infraestructuras SA	2.375%	9/27/27	EUR	3,400	3,059
Abertis Infraestructuras SA	1.250%	2/7/28	EUR	6,200	5,149
Abertis Infraestructuras SA	2.250%	3/29/29	EUR	8,500	7,218
Abertis Infraestructuras SA	3.000%	3/27/31	EUR	1,800	1,539
Abertis Infraestructuras SA	1.875%	3/26/32	EUR	3,000	2,300

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Acciona Energia Financiacion Filiales SA	1.375%	1/26/32	EUR	2,800	2,152
ACS Servicios Comunicaciones y Energia SA	1.875%	4/20/26	EUR	1,900	1,708
Amadeus IT Group SA	1.875%	9/24/28	EUR	3,700	3,221
AYT Cedula Cajas Global FTA	4.750%	5/25/27	EUR	16,400	17,154
AyT Cedula Cajas X Fondo de Titulizacion de Activos	3.750%	6/30/25	EUR	5,000	5,011
Banco Bilbao Vizcaya Argentaria SA	1.125%	2/28/24	EUR	1,500	1,440
Banco Bilbao Vizcaya Argentaria SA	2.250%	6/12/24	EUR	1,500	1,468
Banco Bilbao Vizcaya Argentaria SA	0.375%	10/2/24	EUR	1,500	1,398
Banco Bilbao Vizcaya Argentaria SA	4.000%	2/25/25	EUR	3,500	3,538
Banco Bilbao Vizcaya Argentaria SA	0.875%	11/22/26	EUR	7,600	6,896
Banco Bilbao Vizcaya Argentaria SA	0.500%	1/14/27	EUR	5,300	4,478
Banco Bilbao Vizcaya Argentaria SA	0.125%	3/24/27	EUR	9,000	7,826
Banco Bilbao Vizcaya Argentaria SA	2.575%	2/22/29	EUR	9,700	9,231
Banco Bilbao Vizcaya Argentaria SA	1.000%	1/16/30	EUR	10,700	9,410
Banco de Sabadell SA	1.625%	3/7/24	EUR	9,500	9,099
Banco de Sabadell SA	0.625%	6/10/24	EUR	15,600	14,862
Banco de Sabadell SA	1.125%	3/11/27	EUR	8,000	7,065
Banco Santander SA	1.375%	7/31/24	GBP	2,000	2,149
Banco Santander SA	1.125%	11/27/24	EUR	7,300	6,952
Banco Santander SA	0.463%	12/5/24	JPY	1,000,000	6,664
Banco Santander SA	1.125%	1/17/25	EUR	2,000	1,866
Banco Santander SA	2.500%	3/18/25	EUR	4,900	4,654
Banco Santander SA	1.000%	4/7/25	EUR	21,900	20,649
Banco Santander SA	1.375%	1/5/26	EUR	3,000	2,708
Banco Santander SA	1.500%	1/25/26	EUR	13,300	12,539
Banco Santander SA	3.875%	2/6/26	EUR	300	304
Banco Santander SA	3.250%	4/4/26	EUR	4,700	4,440
Banco Santander SA	0.300%	10/4/26	EUR	5,000	4,336
Banco Santander SA	0.500%	2/4/27	EUR	2,500	2,097
Banco Santander SA	0.500%	3/24/27	EUR	9,200	7,964
Banco Santander SA	4.625%	5/4/27	EUR	8,100	8,518
Banco Santander SA	2.375%	9/8/27	EUR	15,000	14,325
Banco Santander SA	2.125%	2/8/28	EUR	1,200	1,035
Banco Santander SA	0.200%	2/11/28	EUR	3,700	3,017
Banco Santander SA	0.310%	6/9/28	CHF	4,335	3,735
Banco Santander SA	1.125%	10/25/28	EUR	2,600	2,286
Banco Santander SA	1.625%	10/22/30	EUR	8,000	5,963
Banco Santander SA	0.875%	5/9/31	EUR	5,100	4,111
Banco Santander SA	0.100%	2/27/32	EUR	8,000	5,838
Banco Santander SA	2.000%	11/27/34	EUR	5,900	4,999
Bankinter SA	1.000%	2/5/25	EUR	4,200	3,970
Bankinter SA	1.250%	2/7/28	EUR	400	359
CaixaBank SA	2.375%	2/1/24	EUR	3,300	3,208
CaixaBank SA	2.625%	3/21/24	EUR	2,800	2,758
CaixaBank SA	1.125%	5/17/24	EUR	4,000	3,815
CaixaBank SA	4.000%	2/3/25	EUR	6,200	6,258
CaixaBank SA	3.875%	2/17/25	EUR	8,600	8,653
CaixaBank SA	0.625%	3/27/25	EUR	9,100	8,501
CaixaBank SA	1.000%	9/25/25	EUR	5,700	5,312
CaixaBank SA	1.125%	3/27/26	EUR	5,000	4,483
CaixaBank SA	1.375%	6/19/26	EUR	2,500	2,196
CaixaBank SA	0.750%	7/9/26	EUR	12,500	10,932
CaixaBank SA	0.750%	7/10/26	EUR	8,800	7,952
CaixaBank SA	1.125%	11/12/26	EUR	2,500	2,158
CaixaBank SA	1.250%	1/11/27	EUR	400	366
CaixaBank SA	1.000%	1/17/28	EUR	5,200	4,597
CaixaBank SA	0.750%	5/26/28	EUR	9,100	7,434
CaixaBank SA	2.250%	4/17/30	EUR	12,100	10,744
CaixaBank SA	4.125%	3/24/36	EUR	2,350	2,440
Caja Rural de Navarra SCC	0.875%	5/8/25	EUR	3,100	2,905
Canal de Isabel II Gestion SA	1.680%	2/26/25	EUR	1,800	1,692
Cedulas TDA 6 Fondo de Titulizacion de Activos	3.875%	5/23/25	EUR	500	503
Criteria Caixa SA	0.875%	10/28/27	EUR	3,100	2,585
Enagas Financiaciones SA	1.000%	3/25/23	EUR	100	98
Enagas Financiaciones SA	1.250%	2/6/25	EUR	2,600	2,440
Enagas Financiaciones SA	1.375%	5/5/28	EUR	100	87
Eurocaja Rural SCC	0.875%	5/27/24	EUR	2,500	2,392
FCC Aqualia SA	2.629%	6/8/27	EUR	1,107	987
Ferrovial Emisiones SA	2.500%	7/15/24	EUR	2,500	2,435

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Iberdrola Finanzas SA	7.375%	1/29/24	GBP	2,300	2,699
Iberdrola Finanzas SA	1.000%	3/7/24	EUR	1,500	1,448
Iberdrola Finanzas SA	1.000%	3/7/25	EUR	200	189
Iberdrola Finanzas SA	0.875%	6/16/25	EUR	6,000	5,616
Iberdrola Finanzas SA	1.621%	11/29/29	EUR	1,900	1,688
Iberdrola International BV	1.875%	10/8/24	EUR	200	194
Iberdrola International BV	0.375%	9/15/25	EUR	8,400	7,722
Iberdrola International BV	1.125%	4/21/26	EUR	2,100	1,954
Iberdrola International BV	1.874%	Perpetual	EUR	15,200	12,943
Iberdrola International BV	2.250%	Perpetual	EUR	1,500	1,134
Iberdrola International BV	3.250%	Perpetual	EUR	2,200	2,060
Inmobiliaria Colonial Socimi SA	1.450%	10/28/24	EUR	2,200	2,068
Inmobiliaria Colonial Socimi SA	1.625%	11/28/25	EUR	4,200	3,808
Inmobiliaria Colonial Socimi SA	2.000%	4/17/26	EUR	2,000	1,819
Inmobiliaria Colonial Socimi SA	1.350%	10/14/28	EUR	1,400	1,123
Inmobiliaria Colonial Socimi SA	2.500%	11/28/29	EUR	2,300	1,900
Lar Espana Real Estate Socimi SA	1.843%	11/3/28	EUR	1,500	944
Mapfre SA	1.625%	5/19/26	EUR	900	818
Mapfre SA	4.375%	3/31/47	EUR	2,200	1,974
Mapfre SA	4.125%	9/7/48	EUR	3,500	2,999
Merlin Properties Socimi SA	1.750%	5/26/25	EUR	4,906	4,474
Merlin Properties Socimi SA	1.375%	6/1/30	EUR	6,600	4,675
Merlin Properties Socimi SA	1.875%	12/4/34	EUR	3,000	1,858
Naturgy Capital Markets SA	1.125%	4/11/24	EUR	2,200	2,092
Naturgy Finance BV	2.875%	3/11/24	EUR	2,000	1,953
Naturgy Finance BV	0.875%	5/15/25	EUR	1,600	1,465
Naturgy Finance BV	1.250%	4/19/26	EUR	4,500	4,047
Naturgy Finance BV	1.375%	1/19/27	EUR	100	88
Naturgy Finance BV	1.500%	1/29/28	EUR	1,300	1,131
Naturgy Finance BV	0.750%	11/28/29	EUR	3,100	2,416
NorteGas Energia Distribucion SAU	2.065%	9/28/27	EUR	5,361	4,722
Programa Cedula TDA Fondo de Titulizacion de Activos	4.250%	3/28/27	EUR	4,300	4,422
Programa Cedula TDA Fondo de Titulizacion de Activos	4.250%	4/10/31	EUR	10,100	10,606
Prosegur Cash SA	1.375%	2/4/26	EUR	700	626
Red Electrica Financiaciones SAU	1.125%	4/24/25	EUR	200	189
Red Electrica Financiaciones SAU	1.000%	4/21/26	EUR	400	368
Red Electrica Financiaciones SAU	1.250%	3/13/27	EUR	400	365
Redexis Gas Finance BV	1.875%	5/28/25	EUR	3,000	2,781
Redexis Gas Finance BV	1.875%	4/27/27	EUR	2,104	1,840
Repsol Europe Finance Sarl	0.875%	7/6/33	EUR	3,100	2,191
Repsol International Finance BV	2.250%	12/10/26	EUR	5,100	4,826
Repsol International Finance BV	0.250%	8/2/27	EUR	700	601
Santander Consumer Finance SA	1.000%	2/27/24	EUR	5,600	5,358
Santander Consumer Finance SA	0.375%	6/27/24	EUR	5,000	4,696
Santander Consumer Finance SA	0.375%	1/17/25	EUR	4,500	4,144
Santander Consumer Finance SA	0.500%	1/14/27	EUR	9,300	7,981
Telefonica Emisiones SA	1.069%	2/5/24	EUR	8,900	8,598
Telefonica Emisiones SA	5.375%	2/2/26	GBP	593	665
Telefonica Emisiones SA	1.460%	4/13/26	EUR	2,000	1,850
Telefonica Emisiones SA	1.447%	1/22/27	EUR	8,000	7,266
Telefonica Emisiones SA	2.318%	10/17/28	EUR	400	364
Telefonica Emisiones SA	1.788%	3/12/29	EUR	1,300	1,143
Telefonica Emisiones SA	5.445%	10/8/29	GBP	1,700	1,861
Telefonica Emisiones SA	2.932%	10/17/29	EUR	5,700	5,300
Telefonica Emisiones SA	0.664%	2/3/30	EUR	3,400	2,692
Telefonica Emisiones SA	2.592%	5/25/31	EUR	8,400	7,490
Telefonica Emisiones SA	1.807%	5/21/32	EUR	9,000	7,248
Telefonica Emisiones SA	1.864%	7/13/40	EUR	4,000	2,661
Telefonica Europe BV	5.875%	2/14/33	EUR	2,680	2,961
Unicaja Banco SA	4.500%	6/30/25	EUR	1,000	980
Unicaja Banco SA	1.000%	12/1/26	EUR	2,300	1,983
					<b>566,135</b>
<b>Sweden (1.0%)</b>					
Akelius Residential Property AB	1.125%	3/14/24	EUR	6,030	5,583
Akelius Residential Property AB	1.750%	2/7/25	EUR	723	651
Akelius Residential Property AB	2.375%	8/15/25	GBP	1,545	1,577
Akelius Residential Property Financing BV	1.125%	1/11/29	EUR	2,995	2,144
Akelius Residential Property Financing BV	0.750%	2/22/30	EUR	5,938	3,946
Alfa Laval Treasury International AB	1.375%	2/18/29	EUR	900	750



## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Atlas Copco AB	0.625%	8/30/26	EUR	330	295
Balder Finland OYJ	1.375%	5/24/30	EUR	2,429	1,333
Castellum Helsinki Finance Holding Abp	2.000%	3/24/25	EUR	3,000	2,517
Castellum Helsinki Finance Holding Abp	0.875%	9/17/29	EUR	1,670	973
Danske Hypotek AB	1.000%	12/21/22	SEK	101,000	9,135
Danske Hypotek AB	1.000%	12/17/25	SEK	232,000	19,466
EQT AB	2.375%	4/6/28	EUR	3,500	2,942
EQT AB	2.875%	4/6/32	EUR	4,600	3,508
Essity AB	1.125%	3/27/24	EUR	832	797
Essity AB	1.625%	3/30/27	EUR	778	708
Essity AB	0.250%	2/8/31	EUR	6,316	4,542
Fastighets AB Balder	1.875%	3/14/25	EUR	100	81
Fastighets AB Balder	1.875%	1/23/26	EUR	4,539	3,494
Fastighets AB Balder	1.125%	1/29/27	EUR	700	469
Fastighets AB Balder	1.250%	1/28/28	EUR	2,843	1,812
Heimstaden Bostad Treasury BV	1.375%	3/3/27	EUR	4,248	3,274
Heimstaden Bostad Treasury BV	1.000%	4/13/28	EUR	3,009	2,149
Heimstaden Bostad Treasury BV	0.750%	9/6/29	EUR	1,800	1,128
Heimstaden Bostad Treasury BV	1.625%	10/13/31	EUR	7,132	4,231
Investor AB	0.375%	10/29/35	EUR	6,500	4,115
Lansforsakringar Hypotek AB	0.375%	3/14/24	EUR	667	639
Lansforsakringar Hypotek AB	1.500%	9/18/24	SEK	81,500	7,137
Lansforsakringar Hypotek AB	1.000%	9/15/27	SEK	413,000	32,947
Molnlycke Holding AB	1.875%	2/28/25	EUR	2,543	2,392
Nordea Hypotek AB	1.000%	9/18/24	SEK	694,400	60,508
Nordea Hypotek AB	0.500%	9/16/26	SEK	74,700	6,052
Nordea Hypotek AB	1.000%	6/16/27	SEK	334,000	26,739
Sagax AB	2.250%	3/13/25	EUR	1,509	1,360
Sagax Euro Mtn NL BV	0.750%	1/26/28	EUR	2,214	1,503
Sagax Euro Mtn NL BV	1.000%	5/17/29	EUR	1,900	1,232
Samhallsbyggnadsbolaget i Norden AB	1.750%	1/14/25	EUR	2,500	1,971
Samhallsbyggnadsbolaget i Norden AB	1.000%	8/12/27	EUR	3,587	2,242
Sandvik AB	2.125%	6/7/27	EUR	6,050	5,532
SBB Treasury OYJ	0.750%	12/14/28	EUR	2,287	1,223
SBB Treasury OYJ	1.125%	11/26/29	EUR	4,000	2,154
Skandinaviska Enskilda Banken AB	1.000%	12/20/23	SEK	100,000	8,862
Skandinaviska Enskilda Banken AB	1.000%	12/18/24	SEK	22,000	1,905
Skandinaviska Enskilda Banken AB	1.000%	12/17/25	SEK	568,000	47,665
Skandinaviska Enskilda Banken AB	0.375%	2/9/26	EUR	10,275	9,355
Skandinaviska Enskilda Banken AB	0.375%	2/11/27	EUR	3,641	3,088
Skandinaviska Enskilda Banken AB	0.750%	11/15/27	EUR	503	445
Skandinaviska Enskilda Banken AB	0.375%	6/21/28	EUR	6,000	4,827
Skandinaviska Enskilda Banken AB	1.375%	10/31/28	EUR	16,226	15,452
Skandinaviska Enskilda Banken AB	0.625%	11/12/29	EUR	5,087	3,932
Skandinaviska Enskilda Banken AB	1.000%	12/19/29	SEK	74,000	5,500
SKF AB	0.250%	2/15/31	EUR	2,906	2,092
Stadshypotek AB	0.375%	2/21/24	EUR	3,485	3,342
Stadshypotek AB	1.500%	3/1/24	SEK	177,000	15,700
Stadshypotek AB	1.500%	12/3/24	SEK	620,000	54,043
Stadshypotek AB	0.500%	7/11/25	EUR	1,545	1,434
Stadshypotek AB	0.375%	3/13/26	EUR	16,996	15,445
Stadshypotek AB	0.500%	6/1/26	SEK	566,000	45,956
Stadshypotek AB	0.125%	10/5/26	EUR	400	354
Stadshypotek AB	1.000%	3/1/27	SEK	232,000	18,742
Stadshypotek AB	0.750%	11/1/27	EUR	3,541	3,139
Stadshypotek AB	2.000%	9/1/28	SEK	50,000	4,116
Svenska Handelsbanken AB	0.125%	6/18/24	EUR	2,543	2,388
Svenska Handelsbanken AB	1.000%	4/15/25	EUR	9,640	9,039
Svenska Handelsbanken AB	0.050%	9/3/26	EUR	5,142	4,394
Svenska Handelsbanken AB	1.375%	2/23/29	EUR	6,500	5,413
Svenska Handelsbanken AB	1.625%	3/5/29	EUR	8,237	7,796
Svenska Handelsbanken AB	0.500%	2/18/30	EUR	5,087	3,837
Svenska Handelsbanken AB	4.625%	8/23/32	GBP	2,000	2,074
Sveriges Sakerställda Obligationer AB	1.000%	6/12/24	SEK	176,000	15,429
Sveriges Sakerställda Obligationer AB	0.500%	1/29/25	EUR	5,635	5,284
Sveriges Sakerställda Obligationer AB	0.500%	6/11/25	SEK	382,000	32,167
Sveriges Sakerställda Obligationer AB	0.625%	10/30/25	EUR	2,543	2,350
Sveriges Sakerställda Obligationer AB	2.000%	6/17/26	SEK	59,000	5,071
Sveriges Sakerställda Obligationer AB	0.875%	3/29/27	EUR	418	377

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Sveriges Sakerstallda Obligationer AB	0.250%	6/9/27	SEK	300,000	23,183
Sveriges Sakerstallda Obligationer AB	1.750%	2/10/32	EUR	24,000	20,938
Swedbank AB	0.750%	5/5/25	EUR	3,092	2,858
Swedbank AB	0.250%	11/2/26	EUR	5,233	4,524
Swedbank AB	0.300%	5/20/27	EUR	11,538	9,919
Swedbank AB	1.000%	11/22/27	EUR	3,037	2,994
Swedbank AB	1.375%	12/8/27	GBP	1,289	1,228
Swedbank AB	0.200%	1/12/28	EUR	14,841	11,850
Swedbank Hypotek AB	1.000%	12/20/23	SEK	204,200	18,056
Swedbank Hypotek AB	0.400%	5/8/24	EUR	2,543	2,426
Swedbank Hypotek AB	1.000%	9/18/24	SEK	465,000	40,301
Swedbank Hypotek AB	0.500%	2/5/26	EUR	5,087	4,649
Swedbank Hypotek AB	1.375%	5/31/27	EUR	18,800	17,299
Tele2 AB	1.125%	5/15/24	EUR	4,254	4,058
Tele2 AB	2.125%	5/15/28	EUR	1,692	1,528
Tele2 AB	0.750%	3/23/31	EUR	704	535
Telia Co. AB	3.625%	2/14/24	EUR	100	99
Telia Co. AB	3.875%	10/1/25	EUR	1,046	1,048
Telia Co. AB	3.000%	9/7/27	EUR	100	96
Telia Co. AB	0.125%	11/27/30	EUR	5,745	4,252
Telia Co. AB	2.125%	2/20/34	EUR	6,139	5,045
Telia Co. AB	1.625%	2/23/35	EUR	1,900	1,444
Telia Co. AB	1.375%	5/11/81	EUR	1,900	1,629
Telia Co. AB	2.750%	6/30/83	EUR	2,000	1,690
Vattenfall AB	0.050%	10/15/25	EUR	3,037	2,723
Vattenfall AB	6.875%	4/15/39	GBP	2,543	3,308
Volvo Treasury AB	2.000%	8/19/27	EUR	7,000	6,433

790,377

Switzerland (1.0%)

ABB Finance BV	0.000%	1/19/30	EUR	8,984	6,753
Adecco International Financial Services BV	1.000%	12/2/24	EUR	448	420
Adecco International Financial Services BV	0.125%	9/21/28	EUR	7,500	5,897
Argentum Netherlands BV for Givaudan SA	2.000%	9/17/30	EUR	4,300	3,742
Argentum Netherlands BV for Swiss Life AG	4.375%	12/29/49	EUR	4,539	4,258
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	3.500%	10/1/46	EUR	18,293	16,882
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	2.750%	2/19/49	EUR	996	830
Basellandschaftliche Kantonalbank	0.375%	5/13/30	CHF	2,545	2,261
Basler Kantonalbank	0.300%	6/22/27	CHF	2,290	2,137
Cloverie plc for Zurich Insurance Co. Ltd.	1.750%	9/16/24	EUR	2,763	2,637
Credit Suisse AG	0.250%	1/5/26	EUR	11,200	9,609
Credit Suisse AG	1.500%	4/10/26	EUR	418	369
Credit Suisse Group AG	1.250%	7/17/25	EUR	3,541	3,219
Credit Suisse Group AG	2.125%	9/12/25	GBP	7,347	7,627
Credit Suisse Group AG	3.250%	4/2/26	EUR	19,003	17,582
Credit Suisse Group AG	1.000%	6/24/27	EUR	12,852	10,472
Credit Suisse Group AG	0.650%	1/14/28	EUR	14,875	11,585
Credit Suisse Group AG	2.250%	6/9/28	GBP	5,179	4,720
Credit Suisse Group AG	0.650%	9/10/29	EUR	9,777	6,771
Credit Suisse Group AG	0.625%	1/18/33	EUR	13,100	7,705
Credit Suisse Schweiz AG	0.000%	7/31/25	CHF	5,810	5,397
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	3.375%	9/29/47	EUR	5,892	5,066
ELM BV for Swiss Reinsurance Co. Ltd.	2.600%	12/29/49	EUR	8,701	7,833
Firmenich Productions Participations SAS	1.375%	10/30/26	EUR	5,087	4,571
Firmenich Productions Participations SAS	1.750%	4/30/30	EUR	5,087	4,272
Givaudan Finance Europe BV	1.000%	4/22/27	EUR	5,087	4,487
Helvetia Europe SA	2.750%	9/30/41	EUR	2,743	2,041
Holcim Finance Luxembourg SA	3.000%	1/22/24	EUR	2,872	2,818
Holcim Finance Luxembourg SA	2.375%	4/9/25	EUR	200	191
Holcim Finance Luxembourg SA	0.500%	11/29/26	EUR	2,214	1,897
Holcim Finance Luxembourg SA	2.250%	5/26/28	EUR	5,288	4,665
Holcim Finance Luxembourg SA	0.625%	4/6/30	EUR	2,214	1,608
Holcim Finance Luxembourg SA	0.500%	9/3/30	EUR	5,101	3,629
Holcim Finance Luxembourg SA	0.500%	4/23/31	EUR	7,631	5,250
Holcim Finance Luxembourg SA	0.625%	1/19/33	EUR	1,900	1,223
Holcim Sterling Finance Netherlands BV	3.000%	5/12/32	GBP	518	449
Holcim Sterling Finance Netherlands BV	2.250%	4/4/34	GBP	900	679
Luzerner Kantonalbank AG	1.125%	6/30/23	CHF	4,080	4,077
Luzerner Kantonalbank AG	0.125%	11/25/32	CHF	9,300	7,618
Novartis AG	0.625%	11/13/29	CHF	1,395	1,268

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Novartis Finance SA	1.625%	11/9/26	EUR	2,543	2,380
Novartis Finance SA	0.625%	9/20/28	EUR	100	86
Novartis Finance SA	1.375%	8/14/30	EUR	4,144	3,558
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.375%	1/25/24	CHF	1,780	1,804
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	2/14/24	CHF	4,080	4,085
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	3/25/24	CHF	2,545	2,504
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/21/24	CHF	5,400	5,376
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	10/15/25	CHF	2,545	2,463
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	1/26/26	CHF	4,080	3,931
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	3/30/26	CHF	6,065	6,256
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	9/18/26	CHF	5,455	5,178
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.750%	12/15/26	CHF	1,525	1,593
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	1/18/27	CHF	13,920	13,135
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.500%	2/16/27	CHF	1,015	1,051
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	5/12/27	CHF	12,750	12,039
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	6/15/27	CHF	16,275	15,063
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	5/5/28	CHF	4,080	3,818
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/10/28	CHF	2,545	2,351
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	9/6/28	CHF	14,280	12,970
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	10/9/28	CHF	7,645	7,150
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	1/22/29	CHF	22,465	20,750
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	5/8/29	CHF	3,820	3,423
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/15/29	CHF	7,645	7,011
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	9/20/29	CHF	1,015	983
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	10/26/29	CHF	16,305	14,321
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	2/26/30	CHF	9,155	7,967
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	4/15/30	CHF	5,100	4,514
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.625%	7/3/30	CHF	1,015	994
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	5/16/31	CHF	1,780	1,593
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	7/15/31	CHF	4,715	4,018
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.875%	9/15/31	CHF	17,605	17,507
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	12/19/31	CHF	6,510	5,520
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/12/32	CHF	3,820	3,484
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.250%	8/13/32	CHF	5,200	5,309
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	11/19/32	CHF	9,715	8,021
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	4/25/33	CHF	2,545	2,202
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	8/2/33	CHF	8,925	8,437
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.750%	11/28/34	CHF	12,500	10,706
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/25/35	CHF	10,000	8,405
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	5/7/35	CHF	16,015	13,837
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	10/5/35	CHF	2,545	2,078
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/14/36	CHF	2,060	1,587
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/23/37	CHF	2,035	1,659
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	6/25/37	CHF	2,800	2,353
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	8/4/38	CHF	18,600	13,905
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/8/39	CHF	4,235	3,185
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	12/5/40	CHF	2,545	2,319
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/17/41	CHF	4,195	3,181
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/6/42	CHF	5,100	3,608
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	3/12/24	CHF	7,645	7,526
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.750%	4/15/24	CHF	505	501
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	6/14/24	CHF	16,585	16,239
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.750%	9/23/24	CHF	1,120	1,107
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	12/2/24	CHF	7,645	7,452
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	7/28/25	CHF	2,545	2,480
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.000%	10/30/25	CHF	1,525	1,547
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	12/1/25	CHF	7,320	7,044
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	6/17/26	CHF	3,570	3,575
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.050%	11/6/26	CHF	5,100	4,791
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	1/27/27	CHF	7,480	6,982
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.375%	3/19/27	CHF	4,080	4,033
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	2/11/28	CHF	620	574
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/13/28	CHF	8,975	8,175
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	7/24/28	CHF	20,000	18,507
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/22/28	CHF	2,545	2,434
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	4/9/29	CHF	17,685	16,050
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.500%	5/21/29	CHF	5,960	5,837
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.625%	7/16/29	CHF	12,240	11,314
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	4/30/30	CHF	2,545	2,300

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	7/19/30	CHF	19,060	16,477
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	9/20/30	CHF	8,925	7,991
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.550%	1/29/31	CHF	4,845	4,332
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	6/6/31	CHF	3,820	3,315
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	9/2/31	CHF	15,070	12,822
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.650%	2/15/33	CHF	5,100	4,439
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/18/33	CHF	7,500	6,058
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	5/15/34	CHF	3,055	2,560
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	6/12/35	CHF	8,000	6,293
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	7/13/35	CHF	7,645	6,004
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.600%	12/11/35	CHF	6,630	5,472
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	2/15/36	CHF	14,965	11,267
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.700%	3/4/39	CHF	2,545	2,039
Richemont International Holding SA	1.000%	3/26/26	EUR	7,850	7,246
Richemont International Holding SA	1.125%	5/26/32	EUR	6,316	5,009
Richemont International Holding SA	2.000%	3/26/38	EUR	7,850	5,993
Richemont International Holding SA	1.625%	5/26/40	EUR	5,087	3,453
Roche Finance Europe BV	0.875%	2/25/25	EUR	484	462
SIX Finance Luxembourg SA	0.000%	12/2/25	EUR	4,600	4,067
St. Galler Kantonalbank	0.500%	6/24/25	CHF	2,790	2,714
Swiss Life Finance I Ltd.	3.250%	8/31/29	EUR	5,000	4,570
Swiss Re Finance Luxembourg SA	2.534%	4/30/50	EUR	4,300	3,393
Swisscom AG	1.750%	7/10/24	CHF	1,015	1,017
Tyco Electronics Group SA	0.000%	2/14/25	EUR	3,156	2,900
Tyco Electronics Group SA	0.000%	2/16/29	EUR	4,644	3,608
UBS AG	0.500%	3/31/31	EUR	6,400	4,771
UBS Group AG	2.125%	3/4/24	EUR	200	194
UBS Group AG	1.500%	11/30/24	EUR	4,025	3,836
UBS Group AG	1.250%	4/17/25	EUR	10,723	10,124
UBS Group AG	0.250%	1/29/26	EUR	2,543	2,290
UBS Group AG	1.250%	9/1/26	EUR	13,541	11,947
UBS Group AG	0.250%	2/24/28	EUR	11,216	8,874
UBS Group AG	0.250%	11/5/28	EUR	20,041	15,959
UBS Group AG	0.875%	11/3/31	EUR	3,824	2,775
Zuercher Kantonalbank	0.250%	1/27/26	CHF	2,545	2,433
Zuercher Kantonalbank	0.125%	5/13/26	CHF	835	791
Zurich Finance Ireland DAC	5.125%	11/23/52	GBP	2,000	2,027
Zurich Finance Ireland Designated Activity Co.	1.625%	6/17/39	EUR	7,631	5,071
					<b>817,244</b>
<b>United Arab Emirates (0.0%)</b>					
DP World Ltd.	2.375%	9/25/26	EUR	300	274
DP World Ltd.	4.250%	9/25/30	GBP	996	1,041
Emirates NBD Bank PJSC	4.750%	2/9/28	AUD	1,570	973
Emirates NBD Bank PJSC	3.050%	2/26/30	AUD	1,170	634
Emirates Telecommunications Group Co. PJSC	2.750%	6/18/26	EUR	5,855	5,580
First Abu Dhabi Bank PJSC	0.125%	2/16/26	EUR	2,053	1,779
MDGH - GMTN BV	6.875%	3/14/26	GBP	415	482
MDGH - GMTN BV	1.000%	3/10/34	EUR	2,000	1,357
					<b>12,120</b>
<b>United Kingdom (2.3%)</b>					
3i Group plc	5.750%	12/3/32	GBP	2,561	2,838
3i Group plc	3.750%	6/5/40	GBP	1,300	1,039
A2Dominion Housing Group Ltd.	3.500%	11/15/28	GBP	3,102	3,162
AA Bond Co. Ltd.	6.269%	7/2/43	GBP	996	1,091
AA Bond Co. Ltd.	3.250%	7/31/50	GBP	500	421
ABP Finance plc	6.250%	12/14/26	GBP	2,159	2,507
Admiral Group plc	5.500%	7/25/24	GBP	1,216	1,359
Affinity Sutton Capital Markets plc	4.250%	10/8/42	GBP	723	684
Affinity Water Finance 2004 plc	5.875%	7/13/26	GBP	3,731	4,344
Affinity Water Finance plc	4.500%	3/31/36	GBP	2,269	2,350
Affordable Housing Finance plc	3.800%	5/20/44	GBP	2,543	2,606
Affordable Housing Finance plc	2.893%	8/11/45	GBP	1,366	1,213
Anchor Hanover Group	2.000%	7/21/51	GBP	1,509	914
Anglian Water Services Financing plc	1.625%	8/10/25	GBP	2,389	2,494
Anglian Water Services Financing plc	4.500%	2/22/26	GBP	1,619	1,810
Anglian Water Services Financing plc	2.625%	6/15/27	GBP	3,175	3,215
Anglian Water Services Financing plc	4.500%	10/5/27	GBP	1,432	1,567
Anglian Water Services Financing plc	6.625%	1/15/29	GBP	373	451

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Anglian Water Services Financing plc	4.525%	8/26/32	CAD	1,300	897
Annington Funding plc	1.650%	7/12/24	EUR	1,985	1,857
Annington Funding plc	2.646%	7/12/25	GBP	1,545	1,603
Annington Funding plc	3.184%	7/12/29	GBP	3,005	2,776
Annington Funding plc	3.685%	7/12/34	GBP	3,705	3,259
Annington Funding plc	3.935%	7/12/47	GBP	2,987	2,401
Arqiva Financing plc	4.882%	12/31/32	GBP	2,465	2,663
Artesian Finance II plc	6.000%	9/30/33	GBP	1,395	1,710
Aspire Defence Finance plc	4.674%	3/31/40	GBP	1,897	2,020
Aspire Defence Finance plc	4.674%	3/31/40	GBP	2,053	2,210
Assura Financing plc	1.625%	6/30/33	GBP	900	665
Aster Treasury plc	4.500%	12/18/43	GBP	1,381	1,401
AstraZeneca plc	0.750%	5/12/24	EUR	9,300	8,874
AstraZeneca plc	1.250%	5/12/28	EUR	100	88
AstraZeneca plc	0.375%	6/3/29	EUR	14,000	11,416
AstraZeneca plc	5.750%	11/13/31	GBP	2,044	2,495
Aviva plc	1.875%	11/13/27	EUR	2,094	1,887
Aviva plc	4.000%	10/2/30	CAD	1,663	1,063
Aviva plc	3.875%	7/3/44	EUR	1,249	1,203
Aviva plc	3.375%	12/4/45	EUR	3,092	2,866
Aviva plc	4.375%	9/12/49	GBP	2,538	2,447
Aviva plc	5.125%	6/4/50	GBP	996	982
Aviva plc	4.000%	6/3/55	GBP	1,971	1,623
Aviva plc	6.875%	5/20/58	GBP	4,469	4,958
Babcock International Group plc	1.875%	10/5/26	GBP	2,094	1,976
Babcock International Group plc	1.375%	9/13/27	EUR	383	308
Bank of Scotland plc	4.875%	12/20/24	GBP	716	825
Barclays plc	3.125%	1/17/24	GBP	3,485	3,889
Barclays plc	3.375%	4/2/25	EUR	4,367	4,237
Barclays plc	1.375%	1/24/26	EUR	6,953	6,355
Barclays plc	3.000%	5/8/26	GBP	2,835	2,899
Barclays plc	3.250%	2/12/27	GBP	11,624	11,694
Barclays plc	2.166%	6/23/27	CAD	1,409	894
Barclays plc	0.877%	1/28/28	EUR	9,800	8,073
Barclays plc	0.577%	8/9/29	EUR	7,048	5,362
Barclays plc	3.750%	11/22/30	GBP	2,739	2,830
Barclays plc	1.125%	3/22/31	EUR	3,321	2,746
Barclays plc	1.106%	5/12/32	EUR	7,448	5,218
Barclays plc	3.250%	1/17/33	GBP	400	347
BAT Capital Corp.	2.125%	8/15/25	GBP	613	627
BAT International Finance plc	2.375%	1/19/23	EUR	100	99
BAT International Finance plc	2.750%	3/25/25	EUR	3,092	2,941
BAT International Finance plc	1.250%	3/13/27	EUR	4,007	3,328
BAT International Finance plc	2.250%	6/26/28	GBP	8,300	7,336
BAT International Finance plc	2.250%	1/16/30	EUR	9,177	7,009
BAT International Finance plc	6.000%	11/24/34	GBP	5,037	4,961
BAT International Finance plc	5.750%	7/5/40	GBP	1,657	1,451
BAT International Finance plc	2.250%	9/9/52	GBP	1,541	771
BAT Netherlands Finance BV	2.375%	10/7/24	EUR	5,087	4,837
BAT Netherlands Finance BV	3.125%	4/7/28	EUR	3,577	3,139
Bazalgette Finance plc	2.375%	11/29/27	GBP	1,308	1,290
Beyond Housing Ltd.	2.125%	5/17/51	GBP	3,807	2,412
BG Energy Capital plc	5.125%	12/1/25	GBP	3,046	3,466
BG Energy Capital plc	2.250%	11/21/29	EUR	5,312	4,677
BG Energy Capital plc	5.000%	11/4/36	GBP	2,000	2,097
Blend Funding plc	2.922%	4/5/56	GBP	4,355	3,167
BP Capital Markets BV	0.933%	12/4/40	EUR	3,541	2,025
BP Capital Markets BV	1.467%	9/21/41	EUR	3,019	1,850
BP Capital Markets plc	1.177%	8/12/23	GBP	1,601	1,790
BP Capital Markets plc	1.876%	4/7/24	EUR	4,672	4,534
BP Capital Markets plc	0.900%	7/3/24	EUR	4,447	4,222
BP Capital Markets plc	0.830%	9/19/24	EUR	4,090	3,871
BP Capital Markets plc	2.030%	2/14/25	GBP	613	659
BP Capital Markets plc	1.953%	3/3/25	EUR	3,650	3,492
BP Capital Markets plc	3.470%	5/15/25	CAD	1,199	851
BP Capital Markets plc	1.077%	6/26/25	EUR	2,708	2,521
BP Capital Markets plc	2.972%	2/27/26	EUR	2,653	2,561
BP Capital Markets plc	2.274%	7/3/26	GBP	4,275	4,454
BP Capital Markets plc	2.213%	9/25/26	EUR	6,633	6,221

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BP Capital Markets plc	1.573%	2/16/27	EUR	13,498	12,224
BP Capital Markets plc	0.831%	11/8/27	EUR	7,631	6,572
BP Capital Markets plc	2.519%	4/7/28	EUR	8,233	7,612
BP Capital Markets plc	2.822%	4/7/32	EUR	7,401	6,599
BP Capital Markets plc	1.104%	11/15/34	EUR	3,700	2,590
BP Capital Markets plc	3.250%	Perpetual	EUR	4,529	4,110
BP Capital Markets plc	3.625%	Perpetual	EUR	8,911	7,528
BP Capital Markets plc	4.250%	Perpetual	GBP	5,087	5,059
BPHA Finance plc	4.816%	4/11/44	GBP	613	645
British Land Co. plc	2.375%	9/14/29	GBP	887	791
British Telecommunications plc	1.500%	6/23/27	EUR	5,087	4,478
British Telecommunications plc	2.750%	8/30/27	EUR	2,000	1,863
British Telecommunications plc	2.125%	9/26/28	EUR	100	89
British Telecommunications plc	5.750%	12/7/28	GBP	756	858
British Telecommunications plc	1.125%	9/12/29	EUR	4,000	3,234
British Telecommunications plc	3.125%	11/21/31	GBP	800	735
British Telecommunications plc	3.375%	8/30/32	EUR	1,000	898
British Telecommunications plc	6.375%	6/23/37	GBP	2,015	2,258
<sup>1</sup> Broadgate Financing plc	4.999%	10/5/33	GBP	3,330	3,586
Bromford Housing Group Ltd.	3.125%	5/3/48	GBP	943	750
BUPA Finance plc	2.000%	4/5/24	GBP	6,496	7,120
BUPA Finance plc	5.000%	12/8/26	GBP	2,599	2,755
Burberry Group plc	1.125%	9/21/25	GBP	2,543	2,573
Cadent Finance plc	0.625%	9/22/24	EUR	12,880	12,005
Cadent Finance plc	2.125%	9/22/28	GBP	5,585	5,184
Cadent Finance plc	0.625%	3/19/30	EUR	13,383	9,913
Cadent Finance plc	0.750%	3/11/32	EUR	643	444
Cadent Finance plc	2.250%	10/10/35	GBP	4,312	3,272
Cadent Finance plc	2.625%	9/22/38	GBP	1,910	1,425
Cadent Finance plc	3.125%	3/21/40	GBP	1,023	799
Cadent Finance plc	2.750%	9/22/46	GBP	482	330
<sup>3</sup> Canary Wharf Group Investment Holdings plc	2.625%	4/23/25	GBP	1,399	1,408
<sup>3</sup> Canary Wharf Group Investment Holdings plc	1.750%	4/7/26	EUR	4,471	3,659
Canary Wharf Group Investment Holdings plc	1.750%	4/7/26	EUR	865	708
<sup>3</sup> Canary Wharf Group Investment Holdings plc	3.375%	4/23/28	GBP	3,926	3,434
Cardiff University	3.000%	12/7/55	GBP	1,996	1,653
Catalyst Housing Ltd.	3.125%	10/31/47	GBP	1,509	1,166
CCEP Finance Ireland DAC	0.500%	9/6/29	EUR	5,938	4,738
CCEP Finance Ireland DAC	0.875%	5/6/33	EUR	3,724	2,675
CCEP Finance Ireland DAC	1.500%	5/6/41	EUR	704	445
Centrica plc	4.375%	3/13/29	GBP	3,376	3,462
Centrica plc	7.000%	9/19/33	GBP	1,545	1,847
Centrica plc	4.250%	9/12/44	GBP	4,183	3,577
Channel Link Enterprises Finance plc	3.043%	6/30/50	GBP	3,102	2,929
Church Commissioners for England	3.625%	7/14/52	GBP	1,500	1,416
Circle Anglia Social Housing plc	7.250%	11/12/38	GBP	2,460	3,254
Circle Anglia Social Housing plc	5.200%	3/2/44	GBP	1,450	1,554
Citizen Treasury plc	3.250%	10/20/48	GBP	3,278	2,700
CK Hutchison Europe Finance 18 Ltd.	1.250%	4/13/25	EUR	8,344	7,757
CK Hutchison Europe Finance 18 Ltd.	2.000%	4/13/30	EUR	2,800	2,309
CK Hutchison Europe Finance 21 Ltd.	0.750%	11/2/29	EUR	2,800	2,146
CK Hutchison Europe Finance 21 Ltd.	1.000%	11/2/33	EUR	1,900	1,264
CK Hutchison Finance 16 II Ltd.	0.875%	10/3/24	EUR	5,855	5,481
CK Hutchison Finance 16 Ltd.	2.000%	4/6/28	EUR	2,000	1,751
CK Hutchison Group Telecom Finance SA	2.000%	10/17/27	GBP	2,543	2,381
CK Hutchison Group Telecom Finance SA	1.125%	10/17/28	EUR	100	81
CK Hutchison Group Telecom Finance SA	1.500%	10/17/31	EUR	8,633	6,349
CK Hutchison Group Telecom Finance SA	2.625%	10/17/34	GBP	1,409	1,050
Clarion Funding plc	2.625%	1/18/29	GBP	752	736
Clarion Funding plc	3.125%	4/19/48	GBP	4,634	3,563
Clydesdale Bank plc	4.625%	6/8/26	GBP	6,633	7,593
CNH Industrial Finance Europe SA	1.875%	1/19/26	EUR	3,146	2,925
CNH Industrial Finance Europe SA	1.750%	3/25/27	EUR	2,800	2,534
CNH Industrial Finance Europe SA	1.625%	7/3/29	EUR	7,366	6,167
Coca-Cola Europacific Partners plc	1.125%	5/26/24	EUR	2,982	2,854
Coca-Cola Europacific Partners plc	2.375%	5/7/25	EUR	1,545	1,486
Coca-Cola Europacific Partners plc	1.750%	3/27/26	EUR	6,084	5,704
Coca-Cola Europacific Partners plc	1.750%	5/26/28	EUR	2,653	2,348
Coca-Cola Europacific Partners plc	0.200%	12/2/28	EUR	6,316	5,040

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Coca-Cola Europacific Partners plc	0.700%	9/12/31	EUR	4,364	3,293
Compass Group Finance Netherlands BV	0.625%	7/3/24	EUR	832	789
Compass Group plc	2.000%	9/5/25	GBP	200	211
Compass Group plc	2.000%	7/3/29	GBP	3,028	2,829
<sup>1</sup> Connect Plus M25 Issuer plc	2.607%	3/31/39	GBP	1,366	1,266
Coventry Building Society	0.500%	1/12/24	EUR	394	379
Coventry Building Society	2.000%	12/20/30	GBP	5,938	4,991
CPUK Finance Ltd.	3.588%	2/28/42	GBP	1,545	1,636
CPUK Finance Ltd.	7.239%	2/28/42	GBP	1,381	1,597
CPUK Finance Ltd.	3.690%	2/28/47	GBP	100	97
Crh Finance UK plc	4.125%	12/2/29	GBP	2,927	2,945
<sup>1,6</sup> CTRL Section 1 Finance plc	5.234%	5/2/35	GBP	551	672
Dali Capital plc	4.799%	12/21/37	GBP	350	393
Derby Healthcare plc	5.564%	6/30/41	GBP	725	851
Derwent London plc	1.875%	11/17/31	GBP	2,000	1,586
Diageo Capital BV	0.125%	9/28/28	EUR	9,300	7,635
Diageo Finance plc	0.500%	6/19/24	EUR	368	348
Diageo Finance plc	1.750%	9/23/24	EUR	9,400	9,054
Diageo Finance plc	2.500%	3/27/32	EUR	11,431	10,298
Diageo Finance plc	1.250%	3/28/33	GBP	3,541	2,858
DS Smith plc	1.375%	7/26/24	EUR	200	188
DS Smith plc	0.875%	9/12/26	EUR	3,019	2,539
DWR Cymru Financing UK plc	1.625%	3/31/26	GBP	1,107	1,123
DWR Cymru Financing UK plc	6.015%	3/31/28	GBP	375	439
DWR Cymru Financing UK plc	1.375%	3/31/33	GBP	500	397
DWR Cymru Financing UK plc	2.375%	3/31/34	GBP	1,058	862
DWR Cymru Financing UK plc	2.500%	3/31/36	GBP	383	321
Eastern Power Networks plc	5.750%	3/8/24	GBP	1,536	1,773
easyJet FinCo BV	1.875%	3/3/28	EUR	9,526	7,453
easyJet plc	0.875%	6/11/25	EUR	3,543	3,178
Electricity North West Ltd.	8.875%	3/25/26	GBP	1,023	1,292
EMH Treasury plc	4.500%	1/29/44	GBP	545	548
<sup>1</sup> Eversholt Funding plc	6.697%	2/22/35	GBP	800	932
<sup>1</sup> Eversholt Funding plc	3.529%	8/7/42	GBP	1,765	1,412
Experian Finance plc	1.375%	6/25/26	EUR	300	275
Experian Finance plc	3.250%	4/7/32	GBP	2,872	2,817
Fidelity International Ltd.	7.125%	2/13/24	GBP	613	713
Fidelity International Ltd.	2.500%	11/4/26	EUR	1,402	1,227
Firstgroup plc	6.875%	9/18/24	GBP	1,359	1,553
Flagship Finance plc	1.875%	7/14/61	GBP	946	527
Futures Treasury plc	3.375%	2/8/44	GBP	894	758
Gatwick Funding Ltd.	5.250%	1/23/26	GBP	448	508
Gatwick Funding Ltd.	6.125%	3/2/28	GBP	9,150	10,396
Gatwick Funding Ltd.	2.500%	4/15/32	GBP	2,800	2,468
Gatwick Funding Ltd.	5.750%	1/23/39	GBP	3,448	3,594
Gatwick Funding Ltd.	3.125%	9/28/41	GBP	2,159	1,605
Gatwick Funding Ltd.	6.500%	3/2/43	GBP	2,000	2,242
Gatwick Funding Ltd.	3.250%	2/26/48	GBP	300	214
Gatwick Funding Ltd.	2.625%	10/7/48	GBP	658	417
Genfinance II plc	6.064%	12/21/39	GBP	3,037	3,574
GlaxoSmithKline Capital plc	1.375%	12/2/24	EUR	150	143
GlaxoSmithKline Capital plc	4.000%	6/16/25	EUR	512	517
GlaxoSmithKline Capital plc	1.250%	5/21/26	EUR	7,631	7,029
GlaxoSmithKline Capital plc	1.000%	9/12/26	EUR	400	362
GlaxoSmithKline Capital plc	3.375%	12/20/27	GBP	2,040	2,151
GlaxoSmithKline Capital plc	1.250%	10/12/28	GBP	3,724	3,439
GlaxoSmithKline Capital plc	1.750%	5/21/30	EUR	9,098	7,894
GlaxoSmithKline Capital plc	5.250%	12/19/33	GBP	3,760	4,444
GlaxoSmithKline Capital plc	1.625%	5/12/35	GBP	8,911	7,086
GlaxoSmithKline Capital plc	6.375%	3/9/39	GBP	578	756
GlaxoSmithKline Capital plc	5.250%	4/10/42	GBP	2,239	2,637
GlaxoSmithKline Capital plc	4.250%	12/18/45	GBP	383	395
Global Switch Finance BV	1.375%	10/7/30	EUR	2,300	1,861
Global Switch Holdings Ltd.	1.500%	1/31/24	EUR	887	848
Global Switch Holdings Ltd.	2.250%	5/31/27	EUR	400	355
Great Places Housing Group Ltd.	4.750%	10/22/42	GBP	1,545	1,634
<sup>1</sup> Great Rolling Stock Co. plc	6.875%	7/27/35	GBP	435	511
<sup>1</sup> Greater Gabbard OFTO plc	4.137%	11/29/32	GBP	771	825
Greene King Finance plc	5.318%	9/15/31	GBP	665	709

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<sup>1</sup> Greene King Finance plc	4.064%	3/15/35	GBP	1,001	971
Guinness Partnership Ltd.	4.000%	10/24/44	GBP	1,436	1,341
Guinness Partnership Ltd.	2.000%	4/22/55	GBP	800	465
<sup>1</sup> Gwynnt y Mor OFTO plc	2.778%	2/17/34	GBP	1,278	1,238
Hammerson Ireland Finance DAC	1.750%	6/3/27	EUR	2,214	1,554
Hammerson plc	7.250%	4/21/28	GBP	2,049	2,019
Heathrow Funding Ltd.	5.225%	2/15/23	GBP	1,107	1,268
Heathrow Funding Ltd.	1.500%	10/12/27	EUR	6,316	5,713
Heathrow Funding Ltd.	6.750%	12/3/28	GBP	3,724	4,296
Heathrow Funding Ltd.	2.694%	10/13/29	CAD	4,268	2,740
Heathrow Funding Ltd.	1.500%	2/11/30	EUR	3,596	2,854
Heathrow Funding Ltd.	3.400%	3/8/30	CAD	3,441	2,257
Heathrow Funding Ltd.	2.750%	10/13/31	GBP	6,543	5,971
Heathrow Funding Ltd.	6.450%	12/10/31	GBP	1,523	1,755
Heathrow Funding Ltd.	1.875%	7/12/32	EUR	2,104	1,539
Heathrow Funding Ltd.	3.782%	9/4/32	CAD	1,281	828
Heathrow Funding Ltd.	3.661%	1/13/33	CAD	1,100	693
Heathrow Funding Ltd.	3.726%	4/13/35	CAD	1,607	970
Heathrow Funding Ltd.	1.875%	3/14/36	EUR	2,404	1,630
Heathrow Funding Ltd.	5.875%	5/13/43	GBP	4,469	4,790
Heathrow Funding Ltd.	4.625%	10/31/46	GBP	1,272	1,170
Heathrow Funding Ltd.	2.750%	8/9/51	GBP	521	343
Hexagon Housing Association Ltd.	3.625%	4/22/48	GBP	1,000	837
High Speed Rail Finance 1 plc	4.375%	11/1/38	GBP	3,376	3,481
Home Group Ltd.	3.125%	3/27/43	GBP	2,996	2,396
<sup>1</sup> Housing & Care 21	3.288%	11/8/49	GBP	640	515
HSBC Bank Capital Funding Sterling 1 LP	5.844%	11/29/49	GBP	188	224
HSBC Bank plc	5.375%	11/4/30	GBP	512	569
HSBC Bank plc	5.375%	8/22/33	GBP	2,561	2,669
HSBC Bank plc	6.250%	1/30/41	GBP	1,552	1,739
HSBC Bank plc	4.750%	3/24/46	GBP	50	47
HSBC Holdings plc	3.196%	12/5/23	CAD	4,922	3,520
HSBC Holdings plc	0.875%	9/6/24	EUR	8,958	8,418
HSBC Holdings plc	1.500%	12/4/24	EUR	2,094	2,014
HSBC Holdings plc	3.000%	6/30/25	EUR	9,941	9,565
HSBC Holdings plc	0.309%	11/13/26	EUR	10,141	8,796
HSBC Holdings plc	2.256%	11/13/26	GBP	3,266	3,340
HSBC Holdings plc	2.500%	3/15/27	EUR	3,724	3,383
HSBC Holdings plc	3.019%	6/15/27	EUR	8,200	7,601
HSBC Holdings plc	1.750%	7/24/27	GBP	4,471	4,325
HSBC Holdings plc	3.000%	7/22/28	GBP	17,886	17,418
HSBC Holdings plc	2.625%	8/16/28	GBP	1,615	1,522
HSBC Holdings plc	6.750%	9/11/28	GBP	1,350	1,517
HSBC Holdings plc	0.641%	9/24/29	EUR	5,938	4,600
HSBC Holdings plc	3.000%	5/29/30	GBP	2,185	2,016
HSBC Holdings plc	7.000%	4/7/38	GBP	5,150	5,807
HSBC Holdings plc	6.000%	3/29/40	GBP	3,898	3,933
Hyde Housing Assn. Ltd.	5.125%	7/23/40	GBP	221	242
Hyde Housing Assn. Ltd.	1.750%	8/18/55	GBP	2,580	1,417
IG Group Holdings plc	3.125%	11/18/28	GBP	3,000	2,561
Imperial Brands Finance Netherlands BV	1.750%	3/18/33	EUR	5,053	3,252
Imperial Brands Finance plc	1.375%	1/27/25	EUR	448	413
Imperial Brands Finance plc	3.375%	2/26/26	EUR	383	354
Imperial Brands Finance plc	2.125%	2/12/27	EUR	7,905	6,792
Imperial Brands Finance plc	4.875%	6/7/32	GBP	3,870	3,592
Incommunities Treasury plc	3.250%	3/21/49	GBP	1,601	1,317
Informa plc	3.125%	7/5/26	GBP	581	589
Informa plc	1.250%	4/22/28	EUR	1,670	1,338
Intermediate Capital Group plc	1.625%	2/17/27	EUR	1,400	1,139
Just Group plc	9.000%	10/26/26	GBP	400	456
Juturna European Loan Conduit No. 16 plc	5.064%	8/10/33	GBP	3,662	4,127
Karbon Homes Ltd.	3.375%	11/15/47	GBP	3,815	3,243
Kennedy Wilson Europe Real Estate Ltd.	3.250%	11/12/25	EUR	700	510
Land Securities Capital Markets plc	1.974%	2/8/26	GBP	448	493
Land Securities Capital Markets plc	2.375%	3/29/29	GBP	418	424
Land Securities Capital Markets plc	2.399%	2/8/31	GBP	2,800	2,741
Land Securities Capital Markets plc	2.625%	9/22/39	GBP	904	757
Land Securities Capital Markets plc	2.750%	9/22/59	GBP	1,713	1,254
Leeds Building Society	0.500%	7/3/24	EUR	300	285



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Leeds Building Society	1.375%	10/6/27	GBP	14,904	13,913
Legal & General Finance plc	5.875%	12/11/31	GBP	3,587	4,312
Legal & General Group plc	5.375%	10/27/45	GBP	1,765	1,941
Legal & General Group plc	5.125%	11/14/48	GBP	548	560
Legal & General Group plc	4.500%	11/1/50	GBP	5,000	4,719
Legal & General Group plc	5.500%	6/27/64	GBP	1,702	1,626
Lendlease Europe Finance plc	3.500%	12/2/33	GBP	2,704	1,958
Liberty Living Finance plc	2.625%	11/28/24	GBP	996	1,053
Libra Longhurst Group Treasury No. 2 plc	3.250%	5/15/43	GBP	2,800	2,307
Libra Longhurst Group Treasury plc	5.125%	8/2/38	GBP	885	969
Linde Finance BV	1.000%	4/20/28	EUR	4,133	3,652
Linde Finance BV	0.550%	5/19/32	EUR	8,200	6,024
Linde plc	1.000%	9/30/51	EUR	6,700	3,348
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	4,681
Lloyds Bank plc	0.250%	3/25/24	EUR	4,090	3,901
Lloyds Bank plc	7.500%	4/15/24	GBP	5,180	6,143
Lloyds Bank plc	5.125%	3/7/25	GBP	7,740	8,939
Lloyds Bank plc	0.625%	3/26/25	EUR	300	280
Lloyds Bank plc	0.125%	6/18/26	EUR	5,087	4,526
Lloyds Bank plc	4.875%	3/30/27	GBP	1,590	1,816
Lloyds Bank plc	6.000%	2/8/29	GBP	5,278	6,383
Lloyds Bank plc	0.125%	9/23/29	EUR	20,450	16,424
Lloyds Banking Group plc	0.482%	12/14/23	JPY	800,000	5,349
Lloyds Banking Group plc	2.250%	10/16/24	GBP	996	1,073
Lloyds Banking Group plc	3.500%	2/3/25	CAD	1,226	852
Lloyds Banking Group plc	4.000%	3/7/25	AUD	6,060	3,717
Lloyds Banking Group plc	0.824%	5/30/25	JPY	700,000	4,704
Lloyds Banking Group plc	0.500%	11/12/25	EUR	5,361	4,901
Lloyds Banking Group plc	3.500%	4/1/26	EUR	5,000	4,827
Lloyds Banking Group plc	4.250%	11/22/27	AUD	2,520	1,451
Lloyds Banking Group plc	4.500%	3/18/30	EUR	1,821	1,719
Lloyds Banking Group plc	3.125%	8/24/30	EUR	7,000	6,192
Lloyds Banking Group plc	2.707%	12/3/35	GBP	1,545	1,267
Logicor 2019-1 UK plc	1.875%	11/17/31	GBP	5,014	4,910
London & Quadrant Housing Trust	2.625%	2/28/28	GBP	4,372	4,353
London & Quadrant Housing Trust	2.250%	7/20/29	GBP	2,800	2,619
London & Quadrant Housing Trust	2.000%	3/31/32	GBP	1,900	1,630
London & Quadrant Housing Trust	4.625%	12/5/33	GBP	400	423
London & Quadrant Housing Trust	5.486%	6/15/42	GBP	1,300	1,438
London & Quadrant Housing Trust	3.750%	10/27/49	GBP	1,985	1,684
London & Quadrant Housing Trust	3.125%	2/28/53	GBP	832	617
London & Quadrant Housing Trust	2.750%	7/20/57	GBP	996	673
London Power Networks plc	6.125%	6/7/27	GBP	362	422
London Stock Exchange Group plc	1.750%	12/6/27	EUR	6,798	6,053
<sup>1</sup> Longstone Finance plc	4.791%	4/19/36	GBP	476	536
Lseg Netherlands BV	0.750%	4/6/33	EUR	5,938	4,228
M&G plc	5.625%	10/20/51	GBP	704	698
M&G plc	5.560%	7/20/55	GBP	4,977	4,646
M&G plc	6.340%	12/19/63	GBP	1,710	1,636
Manchester Airport Group Funding plc	4.125%	4/2/24	GBP	996	1,118
Manchester Airport Group Funding plc	4.750%	3/31/34	GBP	996	1,011
Manchester Airport Group Funding plc	2.875%	9/30/44	GBP	2,094	1,460
Martlet Homes Ltd.	3.000%	5/9/52	GBP	1,765	1,339
<sup>1</sup> Meadowhall Finance plc	4.986%	7/12/37	GBP	1,477	1,561
<sup>1</sup> Merseylink Issuer plc	3.842%	3/31/43	GBP	200	208
<sup>1</sup> Metropolitan Funding plc	4.125%	4/5/48	GBP	996	906
Moat Homes Finance plc	5.000%	9/23/41	GBP	865	933
Morhomes plc	3.400%	2/19/40	GBP	887	776
Motability Operations Group plc	1.625%	6/9/23	EUR	3,321	3,247
Motability Operations Group plc	0.375%	1/3/26	EUR	3,988	3,543
Motability Operations Group plc	4.375%	2/8/27	GBP	4,419	4,929
Motability Operations Group plc	0.125%	7/20/28	EUR	8,944	7,107
Motability Operations Group plc	1.750%	7/3/29	GBP	4,956	4,607
Motability Operations Group plc	5.625%	11/29/30	GBP	996	1,189
Motability Operations Group plc	2.375%	3/14/32	GBP	3,218	2,979
Motability Operations Group plc	3.625%	3/10/36	GBP	4,100	4,048
Motability Operations Group plc	2.375%	7/3/39	GBP	100	82
Myriad Capital plc	4.750%	12/20/43	GBP	900	905

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
National Express Group plc	2.500%	11/11/23	GBP	2,543	2,832
National Grid Electricity Transmission plc	1.375%	9/16/26	GBP	2,104	2,064
National Grid Electricity Transmission plc	2.301%	6/22/29	CAD	2,536	1,562
National Grid Electricity Transmission plc	5.221%	9/16/31	CAD	2,400	1,726
National Grid Electricity Transmission plc	0.823%	7/7/32	EUR	2,800	1,999
National Grid Electricity Transmission plc	2.000%	9/16/38	GBP	2,982	2,020
National Grid Electricity Transmission plc	0.872%	11/26/40	EUR	1,900	1,001
National Grid plc	2.179%	6/30/26	EUR	1,100	1,015
National Grid plc	3.500%	10/16/26	GBP	5,897	6,203
National Grid plc	0.163%	1/20/28	EUR	7,000	5,604
National Grid plc	0.553%	9/18/29	EUR	7,243	5,514
National Grid plc	2.949%	3/30/30	EUR	8,000	7,090
National Grid plc	0.750%	9/1/33	EUR	1,200	800
National Westminster Bank plc	5.125%	1/13/24	GBP	300	347
National Westminster Bank plc	0.500%	5/15/24	EUR	5,087	4,852
Nationwide Building Society	1.250%	3/3/25	EUR	300	281
Nationwide Building Society	5.625%	1/28/26	GBP	723	851
Nationwide Building Society	1.500%	3/8/26	EUR	7,576	6,950
Nationwide Building Society	3.000%	5/6/26	GBP	10,444	11,075
Nationwide Building Society	0.625%	3/25/27	EUR	19,395	17,234
Nationwide Building Society	3.250%	1/20/28	GBP	4,725	4,812
Nationwide Building Society	0.250%	9/14/28	EUR	18,406	14,402
Nationwide Building Society	2.250%	6/25/29	EUR	2,543	2,377
Nationwide Building Society	2.000%	7/25/29	EUR	12,947	11,954
Nationwide Building Society	1.375%	6/29/32	EUR	8,179	6,815
NatWest Group plc	1.750%	3/2/26	EUR	26,952	24,861
NatWest Group plc	2.057%	11/9/28	GBP	2,800	2,581
NatWest Group plc	3.619%	3/29/29	GBP	9,600	9,342
NatWest Group plc	0.670%	9/14/29	EUR	19,800	15,095
NatWest Markets plc	1.000%	5/28/24	EUR	5,087	4,809
NatWest Markets plc	1.375%	3/2/27	EUR	15,900	13,830
<sup>6</sup> Network Rail Infrastructure Finance plc	4.750%	1/22/24	GBP	3,591	4,153
<sup>6</sup> Network Rail Infrastructure Finance plc	4.375%	12/9/30	GBP	4,533	5,295
<sup>6</sup> Network Rail Infrastructure Finance plc	4.750%	11/29/35	GBP	2,154	2,569
NewRiver REIT plc	3.500%	3/7/28	GBP	887	786
Next Group plc	3.625%	5/18/28	GBP	3,541	3,381
NIE Finance plc	2.500%	10/27/25	GBP	4,043	4,279
Northern Gas Networks Finance plc	4.875%	6/30/27	GBP	241	270
Northern Gas Networks Finance plc	4.875%	11/15/35	GBP	1,535	1,586
Northern Powergrid Yorkshire plc	5.125%	5/4/35	GBP	791	868
Northern Powergrid Yorkshire plc	2.250%	10/9/59	GBP	778	501
Northumbrian Water Finance plc	1.625%	10/11/26	GBP	3,485	3,442
Northumbrian Water Finance plc	2.375%	10/5/27	GBP	300	293
Northumbrian Water Finance plc	5.625%	4/29/33	GBP	1,329	1,496
Northumbrian Water Finance plc	5.125%	1/23/42	GBP	486	509
Notting Hill Genesis	3.750%	12/20/32	GBP	2,762	2,760
Notting Hill Genesis	2.000%	6/3/36	GBP	803	603
Notting Hill Genesis	5.250%	7/7/42	GBP	723	782
Notting Hill Genesis	3.250%	10/12/48	GBP	150	117
Notting Hill Genesis	4.375%	2/20/54	GBP	1,758	1,688
<sup>1</sup> Octagon Healthcare Funding plc	5.333%	6/30/36	GBP	531	616
Optivo Finance plc	2.857%	10/7/35	GBP	2,100	1,809
Optivo Finance plc	5.250%	3/13/43	GBP	1,300	1,417
Optivo Finance plc	3.283%	3/22/48	GBP	900	720
Orbit Capital plc	2.000%	11/24/38	GBP	1,500	1,062
Orbit Capital plc	3.500%	3/24/45	GBP	1,977	1,643
Orbit Capital plc	3.375%	6/14/48	GBP	516	416
Paradigm Homes Charitable Housing Assn. Ltd.	2.250%	5/20/51	GBP	2,777	1,810
Paragon Treasury plc	2.000%	5/7/36	GBP	1,509	1,165
<sup>1</sup> Paragon Treasury plc	3.625%	1/21/47	GBP	996	868
Peabody Capital No. 2 plc	2.750%	3/2/34	GBP	2,000	1,772
Peabody Capital No. 2 plc	4.625%	12/12/53	GBP	150	150
Peabody Capital plc	5.250%	3/17/43	GBP	2,900	3,158
Pearson Funding plc	1.375%	5/6/25	EUR	283	262
Pearson Funding plc	3.750%	6/4/30	GBP	1,107	1,088
<sup>1</sup> Penarian Housing Finance plc	3.212%	6/7/52	GBP	723	585
Pension Insurance Corp. plc	8.000%	11/23/26	GBP	3,872	4,444
Pension Insurance Corp. plc	5.625%	9/20/30	GBP	3,809	3,710
Phoenix Group Holdings plc	4.375%	1/24/29	EUR	7,466	6,109

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Phoenix Group Holdings plc	5.867%	6/13/29	GBP	6,019	6,105
Phoenix Group Holdings plc	5.625%	4/28/31	GBP	1,381	1,321
Places For People Treasury plc	2.875%	8/17/26	GBP	3,037	3,170
Platform HG Financing plc	1.625%	8/10/55	GBP	2,348	1,256
Porterbrook Rail Finance Ltd.	7.125%	10/20/26	GBP	1,545	1,841
Principality Building Society	2.375%	11/23/23	GBP	448	494
Prs Finance plc	1.750%	11/24/26	GBP	10,445	10,788
Prs Finance plc	2.000%	1/23/29	GBP	8,131	8,038
Quadgas Finance plc	3.375%	9/17/29	GBP	2,379	2,149
RAC Bond Co. plc	4.870%	5/6/46	GBP	1,545	1,600
<sup>3</sup> Reckitt Benckiser Treasury Services Nederland BV	0.375%	5/19/26	EUR	2,543	2,278
Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	5,053	4,084
<sup>3</sup> Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	2,543	2,055
<sup>3</sup> Reckitt Benckiser Treasury Services plc	1.750%	5/19/32	GBP	2,159	1,872
RELX Capital Inc.	1.300%	5/12/25	EUR	996	933
RELX Finance BV	0.000%	3/18/24	EUR	1,335	1,259
RELX Finance BV	0.500%	3/10/28	EUR	7,631	6,393
RELX Finance BV	0.875%	3/10/32	EUR	3,108	2,350
Rentokil Initial Finance BV	3.875%	6/27/27	EUR	6,500	6,301
Rentokil Initial Finance BV	4.375%	6/27/30	EUR	3,000	2,913
Rentokil Initial plc	0.950%	11/22/24	EUR	2,599	2,441
Rio Tinto Finance plc	2.875%	12/11/24	EUR	100	98
Rio Tinto Finance plc	4.000%	12/11/29	GBP	4,600	4,872
Riverside Finance plc	3.875%	12/5/44	GBP	1,107	1,032
RL Finance Bonds No. 2 plc	6.125%	11/30/43	GBP	400	455
RL Finance Bonds No. 3 plc	6.125%	11/13/28	GBP	1,656	1,755
RL Finance Bonds No. 4 plc	4.875%	10/7/49	GBP	5,471	4,470
<sup>1</sup> RMPA Services plc	5.337%	9/30/38	GBP	1,374	1,596
Rothesay Life plc	8.000%	10/30/25	GBP	2,707	3,170
Rothesay Life plc	3.375%	7/12/26	GBP	6,011	6,023
Royal Bank of Scotland Group plc	2.875%	9/19/26	GBP	3,907	4,075
Royal Bank of Scotland Group plc	3.125%	3/28/27	GBP	3,092	3,178
Royal Mail plc	1.250%	10/8/26	EUR	2,543	2,210
RSL Finance No. 1 plc	6.625%	3/31/38	GBP	627	786
Sage Group plc	1.625%	2/25/31	GBP	4,608	3,816
Sanctuary Capital plc	6.697%	3/23/39	GBP	1,052	1,335
Sanctuary Capital plc	5.000%	4/26/47	GBP	2,055	2,194
Sanctuary Capital plc	2.375%	4/14/50	GBP	548	357
Santander UK Group Holdings plc	0.391%	2/28/25	EUR	3,266	3,050
Santander UK Group Holdings plc	3.625%	1/14/26	GBP	8,356	8,794
Santander UK Group Holdings plc	2.920%	5/8/26	GBP	7,401	7,773
Santander UK Group Holdings plc	2.421%	1/17/29	GBP	4,600	4,269
Santander UK Group Holdings plc	0.603%	9/13/29	EUR	8,958	6,760
Santander UK plc	0.100%	5/12/24	EUR	10,275	9,745
Santander UK plc	1.250%	9/18/24	EUR	3,376	3,235
Santander UK plc	0.500%	1/10/25	EUR	4,144	3,879
Santander UK plc	5.750%	3/2/26	GBP	3,012	3,586
Santander UK plc	5.250%	2/16/29	GBP	3,122	3,620
Santander UK plc	3.875%	10/15/29	GBP	4,648	4,812
<sup>1</sup> Saxon Weald Capital plc	5.375%	6/6/42	GBP	515	565
Scotland Gas Networks plc	4.875%	12/21/34	GBP	498	514
Scottish Hydro Electric Transmission plc	2.250%	9/27/35	GBP	300	236
Segro Capital Sarl	0.500%	9/22/31	EUR	3,724	2,381
Segro plc	2.375%	10/11/29	GBP	558	521
Segro plc	2.875%	10/11/37	GBP	200	164
Severn Trent Utilities Finance plc	3.625%	1/16/26	GBP	1,912	2,080
Severn Trent Utilities Finance plc	2.750%	12/5/31	GBP	613	571
Severn Trent Utilities Finance plc	2.000%	6/2/40	GBP	658	461
Severn Trent Utilities Finance plc	4.875%	1/24/42	GBP	2,291	2,427
Sky Ltd.	1.875%	11/24/23	EUR	2,817	2,748
Sky Ltd.	2.250%	11/17/25	EUR	300	286
Sky Ltd.	2.500%	9/15/26	EUR	20,774	19,726
Sky Ltd.	6.000%	5/21/27	GBP	150	177
Sky Ltd.	4.000%	11/26/29	GBP	2,434	2,579
Smith & Nephew plc	4.565%	10/11/29	EUR	1,000	980
Society of Lloyd's	4.875%	2/7/47	GBP	1,741	1,797
South Eastern Power Networks plc	5.500%	6/5/26	GBP	362	414
South Eastern Power Networks plc	5.625%	9/30/30	GBP	1,299	1,487
South Eastern Power Networks plc	6.375%	11/12/31	GBP	1,463	1,761

## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
South Eastern Power Networks plc	1.750%	9/30/34	GBP	785	610
Southern Electric Power Distribution plc	4.625%	2/20/37	GBP	3,864	3,845
Southern Gas Networks plc	2.500%	2/3/25	GBP	2,310	2,496
Southern Gas Networks plc	6.375%	5/15/40	GBP	338	396
Southern Housing Group Ltd.	3.500%	10/19/47	GBP	723	600
Southern Water Services Finance Ltd.	6.640%	3/31/26	GBP	7,638	8,989
Southern Water Services Finance Ltd.	1.625%	3/30/27	GBP	4,414	4,237
Southern Water Services Finance Ltd.	6.192%	3/31/29	GBP	1,536	1,794
Southern Water Services Finance Ltd.	4.500%	3/31/52	GBP	150	146
Southern Water Services Finance Ltd.	5.125%	9/30/56	GBP	50	54
Sovereign Housing Capital plc	4.768%	6/1/43	GBP	189	200
Sovereign Housing Capital plc	2.375%	11/4/48	GBP	2,345	1,593
SP Distribution plc	5.875%	7/17/26	GBP	613	706
SP Manweb plc	4.875%	9/20/27	GBP	200	221
SSE plc	1.250%	4/16/25	EUR	6,579	6,144
SSE plc	0.875%	9/6/25	EUR	778	713
SSE plc	8.375%	11/20/28	GBP	1,512	1,939
SSE plc	1.750%	4/16/30	EUR	2,500	2,064
SSE plc	6.250%	8/27/38	GBP	3,328	3,856
SSE plc	4.000%	Perpetual	EUR	6,633	5,789
Stagecoach Group plc	4.000%	9/29/25	GBP	200	213
Standard Chartered plc	1.625%	10/3/27	EUR	353	308
Standard Chartered plc	0.850%	1/27/28	EUR	3,092	2,559
Standard Chartered plc	1.200%	9/23/31	EUR	400	322
Standard Chartered plc	4.375%	1/18/38	GBP	1,545	1,567
Student Finance plc	2.666%	9/30/29	GBP	723	776
Sunderland SHG Finance plc	6.380%	3/31/42	GBP	195	233
<sup>1</sup> TC Dudgeon Ofco plc	3.158%	11/12/38	GBP	731	705
<sup>1</sup> Telereal Secured Finance plc	4.010%	12/10/33	GBP	2,950	3,097
<sup>1</sup> Telereal Securitisation plc	6.165%	12/10/33	GBP	579	659
Telereal Securitisation plc	3.563%	12/10/36	GBP	1,100	1,102
Tesco Corporate Treasury Services plc	0.875%	5/29/26	EUR	5,142	4,481
Tesco Corporate Treasury Services plc	0.375%	7/27/29	EUR	3,000	2,188
<sup>1</sup> Tesco Property Finance 1 plc	7.623%	7/13/39	GBP	1,477	1,780
<sup>1</sup> Tesco Property Finance 2 plc	6.052%	10/13/39	GBP	1,927	2,083
<sup>1</sup> Tesco Property Finance 3 plc	5.744%	4/13/40	GBP	975	1,004
<sup>1</sup> Tesco Property Finance 4 plc	5.801%	10/13/40	GBP	2,487	2,594
<sup>1</sup> Tesco Property Finance 6 plc	5.411%	7/13/44	GBP	3,307	3,290
Thames Water Utilities Finance plc	1.875%	1/24/24	GBP	723	794
Thames Water Utilities Finance plc	2.875%	12/12/24	CAD	346	241
Thames Water Utilities Finance plc	4.000%	6/19/25	GBP	4,090	4,514
Thames Water Utilities Finance plc	0.875%	1/31/28	EUR	4,600	3,764
Thames Water Utilities Finance plc	3.500%	2/25/28	GBP	613	622
Thames Water Utilities Finance plc	6.750%	11/16/28	GBP	1,840	2,175
Thames Water Utilities Finance plc	2.625%	1/24/32	GBP	1,717	1,512
Thames Water Utilities Finance plc	1.250%	1/31/32	EUR	2,300	1,669
Thames Water Utilities Finance plc	6.500%	2/9/32	GBP	700	825
Thames Water Utilities Finance plc	4.375%	7/3/34	GBP	1,433	1,411
Thames Water Utilities Finance plc	5.125%	9/28/37	GBP	721	738
Thames Water Utilities Finance plc	2.375%	4/22/40	GBP	4,199	2,881
Thames Water Utilities Finance plc	5.500%	2/11/41	GBP	3,802	4,003
Thames Water Utilities Finance plc	4.625%	6/4/46	GBP	1,607	1,493
Thames Water Utilities Finance plc	7.738%	4/9/58	GBP	603	875
THFC Funding No. 2 plc	6.350%	7/8/41	GBP	1,216	1,503
THFC Funding No. 2 plc	5.200%	10/11/43	GBP	4,163	4,525
THFC Funding, Plc	5.125%	12/21/37	GBP	2,000	2,227
Together Housing Finance plc	4.500%	12/17/42	GBP	330	330
Tritax EuroBox plc	0.950%	6/2/26	EUR	704	558
Unilever Finance Netherlands BV	0.500%	1/6/25	EUR	100	94
Unilever Finance Netherlands BV	1.250%	3/25/25	EUR	10,275	9,759
Unilever Finance Netherlands BV	1.125%	2/12/27	EUR	5,142	4,687
Unilever Finance Netherlands BV	1.375%	7/31/29	EUR	2,708	2,371
Unilever Finance Netherlands BV	1.750%	3/25/30	EUR	5,087	4,536
Unilever Finance Netherlands BV	1.375%	9/4/30	EUR	613	528
Unilever plc	1.500%	7/22/26	GBP	100	102
Unilever plc	1.500%	6/11/39	EUR	2,653	1,923
UNITE Group plc	3.500%	10/15/28	GBP	704	665
UNITE USAF II plc	3.921%	6/30/30	GBP	2,037	2,219
United Utilities Water Finance plc	2.000%	2/14/25	GBP	5,777	6,199

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Utilities Water Finance plc	0.875%	10/28/29	GBP	519	442
United Utilities Water Finance plc	2.625%	2/12/31	GBP	4,034	3,804
United Utilities Water Finance plc	2.000%	7/3/33	GBP	996	837
United Utilities Water Finance plc	1.875%	6/3/42	GBP	371	250
United Utilities Water Ltd.	5.625%	12/20/27	GBP	3,489	4,028
University College London	1.625%	6/4/61	GBP	2,800	1,679
University of Cambridge	3.750%	10/17/52	GBP	494	500
University of Cambridge	2.350%	6/27/78	GBP	1,398	973
University of Leeds	3.125%	12/19/50	GBP	1,900	1,602
University of Liverpool	3.375%	6/25/55	GBP	200	181
University of Manchester	4.250%	7/4/53	GBP	943	990
University of Oxford	2.544%	12/8/17	GBP	3,541	2,383
University of Southampton	2.250%	4/11/57	GBP	100	68
Urenco Finance NV	2.375%	12/2/24	EUR	2,094	2,012
Utmost Group plc	4.000%	12/15/31	GBP	1,500	1,210
Virgin Money UK plc	2.875%	6/24/25	EUR	900	848
Virgin Money UK plc	3.375%	4/24/26	GBP	7,644	7,881
Virgin Money UK plc	4.000%	9/25/26	GBP	2,800	2,915
Virgin Money UK plc	4.000%	9/3/27	GBP	2,872	2,868
Virgin Money UK plc	5.125%	12/11/30	GBP	1,945	2,024
Vodafone Group plc	0.500%	1/30/24	EUR	200	192
Vodafone Group plc	1.875%	9/11/25	EUR	10,275	9,738
Vodafone Group plc	1.125%	11/20/25	EUR	7,923	7,342
Vodafone Group plc	5.625%	12/4/25	GBP	614	715
Vodafone Group plc	2.200%	8/25/26	EUR	2,049	1,939
Vodafone Group plc	1.500%	7/24/27	EUR	6,599	5,996
Vodafone Group plc	4.200%	12/13/27	AUD	4,760	2,849
Vodafone Group plc	1.875%	11/20/29	EUR	2,000	1,756
Vodafone Group plc	1.625%	11/24/30	EUR	3,839	3,239
Vodafone Group plc	1.600%	7/29/31	EUR	10,000	8,254
Vodafone Group plc	5.900%	11/26/32	GBP	3,690	4,373
Vodafone Group plc	2.875%	11/20/37	EUR	3,146	2,567
Vodafone Group plc	2.500%	5/24/39	EUR	4,269	3,157
Vodafone Group plc	3.375%	8/8/49	GBP	3,291	2,623
Vodafone Group plc	3.000%	8/12/56	GBP	3,252	2,323
Wales & West Utilities Finance plc	5.750%	3/29/30	GBP	2,543	2,920
Wales & West Utilities Finance plc	3.000%	8/3/38	GBP	723	599
Wellcome Trust Finance plc	4.625%	7/25/36	GBP	1,754	2,004
Wellcome Trust Ltd.	4.000%	5/9/59	GBP	1,107	1,239
Wellcome Trust Ltd.	2.517%	2/7/18	GBP	2,159	1,449
Wessex Water Services Finance plc	5.375%	3/10/28	GBP	484	541
Wessex Water Services Finance plc	1.250%	1/12/36	GBP	2,214	1,467
Western Power Distribution East Midlands plc	1.750%	9/9/31	GBP	1,200	999
Western Power Distribution South Wales plc	1.625%	10/7/35	GBP	2,414	1,727
Western Power Distribution South Wales plc	5.750%	3/23/40	GBP	1,100	1,213
Western Power Distribution South West plc	5.875%	3/25/27	GBP	1,127	1,288
Western Power Distribution South West plc	5.750%	3/23/40	GBP	900	995
Western Power Distribution West Midlands plc	3.875%	10/17/24	GBP	3,431	3,812
Western Power Distribution West Midlands plc	5.750%	4/16/32	GBP	2,872	3,271
Westfield Stratford City Finance No. 2 plc	1.642%	8/4/31	GBP	1,272	1,253
Wheatley Group Capital plc	4.375%	11/28/44	GBP	869	844
WHG Treasury plc	4.250%	10/6/45	GBP	2,094	2,078
Wods Transmission plc	3.446%	8/24/34	GBP	421	434
WPP Finance 2013	2.875%	9/14/46	GBP	1,107	723
WPP Finance 2016	1.375%	3/20/25	EUR	7,292	6,806
WPP Finance 2017	3.750%	5/19/32	GBP	704	663
WPP Finance Deutschland GmbH	1.625%	3/23/30	EUR	5,531	4,493
WPP Finance SA	2.250%	9/22/26	EUR	200	185
WPP Finance SA	2.375%	5/19/27	EUR	2,553	2,345
Yorkshire Building Society	3.000%	4/18/25	GBP	1,216	1,329
Yorkshire Building Society	0.625%	9/21/25	EUR	4,137	3,682
Yorkshire Building Society	3.500%	4/21/26	GBP	503	538
Yorkshire Building Society	0.010%	10/13/27	EUR	9,722	8,227
Yorkshire Building Society	0.500%	7/1/28	EUR	3,019	2,379
Yorkshire Building Society	3.375%	9/13/28	GBP	3,724	3,512
Yorkshire Building Society	1.500%	9/15/29	GBP	2,214	1,900
Yorkshire Housing Finance plc	4.125%	10/31/44	GBP	1,509	1,404
Yorkshire Power Finance Ltd.	7.250%	8/4/28	GBP	149	183
Yorkshire Water Finance plc	3.625%	8/1/29	GBP	3,212	3,268

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Yorkshire Water Finance plc	6.375%	8/19/39	GBP	803	977
Yorkshire Water Finance plc	2.750%	4/18/41	GBP	4,961	3,853
Yorkshire Water Services Finance Ltd.	5.500%	5/28/37	GBP	700	790
					1,817,061
<b>United States (2.9%)</b>					
3M Co.	1.500%	11/9/26	EUR	200	183
3M Co.	1.750%	5/15/30	EUR	786	662
Abbott Ireland Financing DAC	1.500%	9/27/26	EUR	9,067	8,427
Abbott Ireland Financing DAC	0.375%	11/19/27	EUR	5,087	4,382
AbbVie Inc.	1.500%	11/15/23	EUR	558	543
AbbVie Inc.	1.375%	5/17/24	EUR	15,484	14,893
AbbVie Inc.	1.250%	6/1/24	EUR	5,087	4,867
AbbVie Inc.	0.750%	11/18/27	EUR	11,943	10,216
AbbVie Inc.	2.625%	11/15/28	EUR	996	926
AbbVie Inc.	2.125%	11/17/28	EUR	10,219	9,184
AbbVie Inc.	2.125%	6/1/29	EUR	4,309	3,886
AbbVie Inc.	1.250%	11/18/31	EUR	1,216	974
Air Lease Corp.	2.625%	12/5/24	CAD	3,863	2,655
Air Products and Chemicals Inc.	1.000%	2/12/25	EUR	1,730	1,626
Air Products and Chemicals Inc.	0.500%	5/5/28	EUR	1,985	1,657
Air Products and Chemicals Inc.	0.800%	5/5/32	EUR	1,780	1,309
Altria Group Inc.	1.700%	6/15/25	EUR	1,601	1,488
Altria Group Inc.	2.200%	6/15/27	EUR	6,386	5,556
Altria Group Inc.	3.125%	6/15/31	EUR	9,780	7,897
American Honda Finance Corp.	1.375%	11/10/22	EUR	2,599	2,568
American Honda Finance Corp.	0.750%	1/17/24	EUR	3,650	3,505
American Honda Finance Corp.	0.750%	11/25/26	GBP	3,266	3,130
American Honda Finance Corp.	0.300%	7/7/28	EUR	6,000	4,900
American International Group Inc.	1.875%	6/21/27	EUR	2,708	2,399
American Medical Systems Europe BV	1.625%	3/8/31	EUR	12,500	10,333
American Medical Systems Europe BV	1.875%	3/8/34	EUR	4,400	3,468
American Tower Corp.	1.950%	5/22/26	EUR	7,489	6,845
American Tower Corp.	0.450%	1/15/27	EUR	4,618	3,844
American Tower Corp.	0.400%	2/15/27	EUR	3,643	3,005
American Tower Corp.	0.500%	1/15/28	EUR	5,653	4,484
American Tower Corp.	0.875%	5/21/29	EUR	4,335	3,341
American Tower Corp.	0.950%	10/5/30	EUR	3,402	2,476
Amgen Inc.	2.000%	2/25/26	EUR	1,326	1,256
Amgen Inc.	5.500%	12/7/26	GBP	2,214	2,555
Amgen Inc.	4.000%	9/13/29	GBP	2,269	2,409
Aon plc	2.875%	5/14/26	EUR	1,765	1,663
Apple Inc.	3.350%	1/10/24	AUD	460	291
Apple Inc.	1.375%	1/17/24	EUR	2,096	2,046
Apple Inc.	2.513%	8/19/24	CAD	11,407	8,072
Apple Inc.	0.875%	5/24/25	EUR	8,711	8,218
Apple Inc.	0.000%	11/15/25	EUR	4,480	4,077
Apple Inc.	3.600%	6/10/26	AUD	950	587
Apple Inc.	2.000%	9/17/27	EUR	3,584	3,388
Apple Inc.	1.375%	5/24/29	EUR	6,640	5,926
Apple Inc.	0.750%	2/25/30	CHF	2,800	2,560
Apple Inc.	0.500%	11/15/31	EUR	2,113	1,672
Apple Inc.	3.600%	7/31/42	GBP	1,936	1,915
Aptiv plc	1.500%	3/10/25	EUR	6,097	5,667
Archer-Daniels-Midland Co.	1.750%	6/23/23	EUR	5,087	4,992
Archer-Daniels-Midland Co.	1.000%	9/12/25	EUR	7,960	7,385
AT&T Inc.	2.400%	3/15/24	EUR	2,324	2,267
AT&T Inc.	1.375%	12/4/24	CHF	370	366
AT&T Inc.	4.000%	11/25/25	CAD	5,367	3,800
AT&T Inc.	3.500%	12/17/25	EUR	2,434	2,398
AT&T Inc.	4.100%	1/19/26	AUD	400	248
AT&T Inc.	0.250%	3/4/26	EUR	8,724	7,736
AT&T Inc.	2.900%	12/4/26	GBP	1,656	1,714
AT&T Inc.	5.500%	3/15/27	GBP	750	850
AT&T Inc.	1.600%	5/19/28	EUR	9,504	8,405
AT&T Inc.	4.600%	9/19/28	AUD	3,180	1,924
AT&T Inc.	2.350%	9/5/29	EUR	7,069	6,339
AT&T Inc.	4.375%	9/14/29	GBP	1,900	1,996
AT&T Inc.	2.050%	5/19/32	EUR	704	586
AT&T Inc.	3.550%	12/17/32	EUR	9,066	8,407

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
AT&T Inc.	5.200%	11/18/33	GBP	3,072	3,359
AT&T Inc.	3.375%	3/15/34	EUR	1,436	1,284
AT&T Inc.	2.450%	3/15/35	EUR	2,599	2,065
AT&T Inc.	3.150%	9/4/36	EUR	9,266	7,848
AT&T Inc.	2.600%	5/19/38	EUR	3,601	2,780
AT&T Inc.	7.000%	4/30/40	GBP	4,400	5,616
AT&T Inc.	4.250%	6/1/43	GBP	3,053	2,834
AT&T Inc.	4.875%	6/1/44	GBP	2,174	2,196
AT&T Inc.	4.850%	5/25/47	CAD	5,587	3,416
AT&T Inc.	5.100%	11/25/48	CAD	1,950	1,234
Athene Global Funding	3.127%	3/10/25	CAD	3,000	2,070
Athene Global Funding	2.100%	9/24/25	CAD	1,428	944
Athene Global Funding	0.366%	9/10/26	EUR	2,214	1,852
Athene Global Funding	0.832%	1/8/27	EUR	6,500	5,448
Athene Global Funding	1.750%	11/24/27	GBP	3,019	2,751
Athene Global Funding	0.625%	1/12/28	EUR	16,287	12,871
Athene Global Funding	2.470%	6/9/28	CAD	2,244	1,386
Bank of America Corp.	2.932%	4/25/25	CAD	2,395	1,695
Bank of America Corp.	2.300%	7/25/25	GBP	3,092	3,289
Bank of America Corp.	3.407%	9/20/25	CAD	969	685
Bank of America Corp.	3.515%	3/24/26	CAD	1,529	1,071
Bank of America Corp.	0.808%	5/9/26	EUR	14,844	13,473
Bank of America Corp.	1.949%	10/27/26	EUR	3,000	2,767
Bank of America Corp.	4.250%	12/10/26	GBP	2,227	2,431
Bank of America Corp.	1.776%	5/4/27	EUR	11,327	10,254
Bank of America Corp.	1.978%	9/15/27	CAD	5,381	3,457
Bank of America Corp.	3.615%	3/16/28	CAD	6,602	4,477
Bank of America Corp.	1.662%	4/25/28	EUR	1,306	1,143
Bank of America Corp.	0.583%	8/24/28	EUR	16,511	13,593
Bank of America Corp.	3.648%	3/31/29	EUR	11,711	11,090
Bank of America Corp.	2.598%	4/4/29	CAD	1,901	1,207
Bank of America Corp.	0.694%	3/22/31	EUR	13,567	10,172
Bank of America Corp.	3.584%	4/27/31	GBP	2,800	2,751
Bank of America Corp.	0.654%	10/26/31	EUR	14,875	10,821
Bank of America Corp.	2.824%	4/27/33	EUR	2,800	2,377
Baxter International Inc.	1.300%	5/30/25	EUR	7,487	7,008
Baxter International Inc.	1.300%	5/15/29	EUR	3,705	3,058
Becton Dickinson and Co.	0.034%	8/13/25	EUR	2,777	2,492
Becton Dickinson and Co.	1.900%	12/15/26	EUR	5,985	5,515
Becton Dickinson Euro Finance Sarl	0.632%	6/4/23	EUR	5,471	5,342
Becton Dickinson Euro Finance Sarl	1.208%	6/4/26	EUR	4,144	3,757
Becton Dickinson Euro Finance Sarl	0.334%	8/13/28	EUR	1,751	1,412
Becton Dickinson Euro Finance Sarl	1.336%	8/13/41	EUR	2,294	1,347
Berkshire Hathaway Finance Corp.	2.000%	3/18/34	EUR	2,800	2,236
Berkshire Hathaway Finance Corp.	2.375%	6/19/39	GBP	4,441	3,521
Berkshire Hathaway Finance Corp.	2.625%	6/19/59	GBP	1,875	1,346
Berkshire Hathaway Inc.	1.300%	3/15/24	EUR	5,307	5,107
Berkshire Hathaway Inc.	0.170%	9/13/24	JPY	720,000	4,803
Berkshire Hathaway Inc.	1.125%	3/16/27	EUR	7,528	6,660
Berkshire Hathaway Inc.	2.150%	3/15/28	EUR	2,850	2,591
Berkshire Hathaway Inc.	0.440%	9/13/29	JPY	2,810,000	17,972
Berkshire Hathaway Inc.	1.625%	3/16/35	EUR	4,692	3,483
Berkshire Hathaway Inc.	1.108%	9/13/49	JPY	330,000	1,779
Berry Global Inc.	1.500%	1/15/27	EUR	2,214	1,826
Blackstone Holdings Finance Co. LLC	2.000%	5/19/25	EUR	100	95
Blackstone Holdings Finance Co. LLC	1.000%	10/5/26	EUR	387	341
Blackstone Holdings Finance Co. LLC	1.500%	4/10/29	EUR	3,049	2,539
3 Blackstone Holdings Finance Co. LLC	3.500%	6/1/34	EUR	3,200	2,764
Blackstone Holdings Finance Co. LLC	3.500%	6/1/34	EUR	2,000	1,727
Blackstone Private Credit Fund	1.750%	11/30/26	EUR	3,000	2,410
Booking Holdings Inc.	2.375%	9/23/24	EUR	2,094	2,036
Booking Holdings Inc.	0.100%	3/8/25	EUR	14,753	13,483
Booking Holdings Inc.	1.800%	3/3/27	EUR	9,863	8,934
Booking Holdings Inc.	0.500%	3/8/28	EUR	7,406	6,127
BorgWarner Inc.	1.000%	5/19/31	EUR	4,471	3,161
Boston Scientific Corp.	0.625%	12/1/27	EUR	2,516	2,146
Bristol-Myers Squibb Co.	1.000%	5/15/25	EUR	790	743
Bristol-Myers Squibb Co.	1.750%	5/15/35	EUR	2,094	1,637
Brown-Forman Corp.	1.200%	7/7/26	EUR	1,304	1,191

## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Brown-Forman Corp.	2.600%	7/7/28	GBP	4,713	4,670
Bunge Finance Europe BV	1.850%	6/16/23	EUR	7,944	7,772
Capital One Financial Corp.	1.650%	6/12/29	EUR	5,947	4,590
Celanese US Holdings LLC	4.777%	7/19/26	EUR	2,600	2,415
Celanese US Holdings LLC	2.125%	3/1/27	EUR	4,034	3,231
Celanese US Holdings LLC	0.625%	9/10/28	EUR	1,590	1,069
Celanese US Holdings LLC	5.337%	1/19/29	EUR	3,235	2,851
Chubb INA Holdings Inc.	0.300%	12/15/24	EUR	943	869
Chubb INA Holdings Inc.	1.550%	3/15/28	EUR	4,627	4,011
Chubb INA Holdings Inc.	0.875%	12/15/29	EUR	3,212	2,508
Chubb INA Holdings Inc.	1.400%	6/15/31	EUR	2,434	1,892
Chubb INA Holdings Inc.	2.500%	3/15/38	EUR	6,399	4,710
Citigroup Inc.	2.750%	1/24/24	GBP	5,910	6,598
Citigroup Inc.	2.375%	5/22/24	EUR	996	966
Citigroup Inc.	4.090%	6/9/25	CAD	1,501	1,057
Citigroup Inc.	2.400%	10/31/25	JPY	3,185,500	21,974
Citigroup Inc.	1.250%	7/6/26	EUR	7,600	6,952
Citigroup Inc.	1.500%	7/24/26	EUR	7,539	6,928
Citigroup Inc.	2.125%	9/10/26	EUR	2,763	2,508
Citigroup Inc.	1.750%	10/23/26	GBP	5,745	5,675
Citigroup Inc.	2.800%	6/25/27	JPY	66,600	475
Citigroup Inc.	0.500%	10/8/27	EUR	19,633	16,711
Citigroup Inc.	1.625%	3/21/28	EUR	3,000	2,598
Citigroup Inc.	1.250%	4/10/29	EUR	1,545	1,258
Citigroup Inc.	4.500%	3/3/31	GBP	498	493
Citigroup Inc.	6.800%	6/25/38	GBP	321	421
Citigroup Inc.	7.375%	9/1/39	GBP	338	467
Coca-Cola Co.	0.500%	3/8/24	EUR	2,982	2,854
Coca-Cola Co.	3.250%	6/11/24	AUD	830	521
Coca-Cola Co.	1.125%	3/9/27	EUR	6,688	6,068
Coca-Cola Co.	0.125%	3/9/29	EUR	2,389	1,941
Coca-Cola Co.	0.400%	5/6/30	EUR	5,530	4,420
Coca-Cola Co.	0.500%	3/9/33	EUR	3,071	2,267
Coca-Cola Co.	0.375%	3/15/33	EUR	12,873	9,307
Coca-Cola Co.	1.625%	3/9/35	EUR	2,900	2,323
Coca-Cola Co.	0.950%	5/6/36	EUR	3,244	2,297
Coca-Cola Co.	0.800%	3/15/40	EUR	3,037	1,892
Colgate-Palmolive Co.	0.500%	3/6/26	EUR	943	858
Colgate-Palmolive Co.	0.300%	11/10/29	EUR	4,000	3,259
Colgate-Palmolive Co.	1.375%	3/6/34	EUR	1,326	1,073
Colgate-Palmolive Co.	0.875%	11/12/39	EUR	383	254
Comcast Corp.	0.000%	9/14/26	EUR	3,694	3,195
Comcast Corp.	1.500%	2/20/29	GBP	2,231	2,036
Comcast Corp.	0.250%	9/14/29	EUR	6,482	5,139
Comcast Corp.	5.500%	11/23/29	GBP	2,044	2,366
Comcast Corp.	0.750%	2/20/32	EUR	1,600	1,222
Comcast Corp.	1.875%	2/20/36	GBP	3,358	2,654
Comcast Corp.	1.250%	2/20/40	EUR	4,248	2,814
Corning Inc.	0.992%	8/10/27	JPY	830,000	5,425
Danaher Corp.	1.700%	3/30/24	EUR	283	273
Danaher Corp.	2.500%	3/30/30	EUR	5,910	5,414
DH Europe Finance II Sarl	0.200%	3/18/26	EUR	7,796	6,926
DH Europe Finance II Sarl	0.450%	3/18/28	EUR	1,710	1,435
DH Europe Finance II Sarl	0.750%	9/18/31	EUR	3,815	2,932
DH Europe Finance II Sarl	1.350%	9/18/39	EUR	5,525	3,668
DH Europe Finance II Sarl	1.800%	9/18/49	EUR	3,092	1,955
Digital Dutch Finco BV	1.500%	3/15/30	EUR	2,800	2,084
Digital Dutch Finco BV	1.250%	2/1/31	EUR	6,316	4,372
Digital Dutch Finco BV	1.000%	1/15/32	EUR	1,250	825
Digital Euro Finco LLC	2.625%	4/15/24	EUR	2,599	2,469
Digital Euro Finco LLC	1.125%	4/9/28	EUR	13,367	10,406
Digital Stout Holding LLC	4.250%	1/17/25	GBP	1,107	1,212
Digital Stout Holding LLC	3.300%	7/19/29	GBP	3,515	3,250
Digital Stout Holding LLC	3.750%	10/17/30	GBP	2,094	1,953
Discovery Communications LLC	2.500%	9/20/24	GBP	3,815	4,097
Discovery Communications LLC	1.900%	3/19/27	EUR	7,041	5,934
Dover Corp.	1.250%	11/9/26	EUR	13,810	12,314
Dover Corp.	0.750%	11/4/27	EUR	1,900	1,606
Dow Chemical Co.	0.500%	3/15/27	EUR	9,122	7,623



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Dow Chemical Co.	1.875%	3/15/40	EUR	3,340	1,978
Duke Energy Corp.	3.100%	6/15/28	EUR	9,500	8,733
Duke Energy Corp.	3.850%	6/15/34	EUR	7,700	6,744
DXC Capital Funding DAC	0.450%	9/15/27	EUR	2,697	2,195
DXC Capital Funding DAC	0.950%	9/15/31	EUR	4,129	3,008
DXC Technology Co.	1.750%	1/15/26	EUR	4,237	3,854
Eastman Chemical Co.	1.500%	5/26/23	EUR	5,087	4,962
Eastman Chemical Co.	1.875%	11/23/26	EUR	12,471	10,828
Eaton Capital Unlimited Co.	0.697%	5/14/25	EUR	5,938	5,485
Eaton Capital Unlimited Co.	0.577%	3/8/30	EUR	1,900	1,485
Ecolab Inc.	1.000%	1/15/24	EUR	3,881	3,734
Eli Lilly & Co.	2.125%	6/3/30	EUR	4,144	3,733
Eli Lilly & Co.	1.700%	11/1/49	EUR	3,102	2,035
Eli Lilly & Co.	1.375%	9/14/61	EUR	3,000	1,546
Emerson Electric Co.	0.375%	5/22/24	EUR	1,025	964
Emerson Electric Co.	1.250%	10/15/25	EUR	996	920
Emerson Electric Co.	2.000%	10/15/29	EUR	996	868
Equinix Inc.	0.250%	3/15/27	EUR	2,214	1,836
Euronet Worldwide Inc.	1.375%	5/22/26	EUR	3,156	2,677
Exxon Mobil Corp.	0.142%	6/26/24	EUR	10,329	9,720
Exxon Mobil Corp.	0.835%	6/26/32	EUR	14,487	10,940
Exxon Mobil Corp.	1.408%	6/26/39	EUR	1,900	1,250
FedEx Corp.	1.625%	1/11/27	EUR	3,541	3,175
FedEx Corp.	1.300%	8/5/31	EUR	1,161	841
FedEx Corp.	0.950%	5/4/33	EUR	6,723	4,560
Fidelity National Information Services Inc.	1.500%	5/21/27	EUR	14,734	13,051
Fidelity National Information Services Inc.	1.000%	12/3/28	EUR	3,197	2,616
Fidelity National Information Services Inc.	2.250%	12/3/29	GBP	1,120	1,000
Fidelity National Information Services Inc.	2.000%	5/21/30	EUR	2,214	1,853
Fidelity National Information Services Inc.	3.360%	5/21/31	GBP	2,403	2,280
Fidelity National Information Services Inc.	2.950%	5/21/39	EUR	1,706	1,295
Fiserv Inc.	2.250%	7/1/25	GBP	700	733
Fiserv Inc.	1.125%	7/1/27	EUR	1,467	1,279
Fiserv Inc.	1.625%	7/1/30	EUR	6,285	5,095
Fiserv Inc.	3.000%	7/1/31	GBP	1,900	1,742
GE Capital Canada Funding Co.	5.730%	10/22/37	CAD	765	549
GE Capital European Funding Unlimited Co.	6.025%	3/1/38	EUR	1,408	1,581
GE Capital UK Funding Unlimited Co.	5.875%	1/18/33	GBP	4,579	5,244
General Electric Co.	0.875%	5/17/25	EUR	3,700	3,428
General Electric Co.	1.500%	5/17/29	EUR	2,278	1,929
General Electric Co.	4.125%	9/19/35	EUR	4,715	4,582
General Electric Co.	2.125%	5/17/37	EUR	2,994	2,261
General Electric Co.	4.875%	9/18/37	GBP	453	438
General Mills Inc.	0.450%	1/15/26	EUR	1,710	1,532
General Mills Inc.	1.500%	4/27/27	EUR	996	885
General Motors Financial Co. Inc.	2.200%	4/1/24	EUR	2,962	2,833
General Motors Financial Co. Inc.	2.250%	9/6/24	GBP	394	423
General Motors Financial Co. Inc.	1.000%	2/24/25	EUR	9,300	8,440
General Motors Financial Co. Inc.	0.850%	2/26/26	EUR	9,787	8,533
General Motors Financial Co. Inc.	0.650%	9/7/28	EUR	3,019	2,261
General Motors Financial of Canada Ltd.	3.250%	11/7/23	CAD	2,283	1,633
General Motors Financial of Canada Ltd.	5.950%	5/14/24	CAD	2,537	1,863
General Motors Financial of Canada Ltd.	1.700%	7/9/25	CAD	1,100	724
General Motors Financial of Canada Ltd.	1.750%	4/15/26	CAD	1,496	956
General Motors Financial of Canada Ltd.	3.150%	2/8/27	CAD	1,860	1,220
Goldman Sachs Group Inc.	1.375%	5/15/24	EUR	16,103	15,352
Goldman Sachs Group Inc.	2.125%	9/30/24	EUR	7,017	6,735
Goldman Sachs Group Inc.	3.375%	3/27/25	EUR	2,561	2,509
Goldman Sachs Group Inc.	1.250%	5/1/25	EUR	4,284	3,995
Goldman Sachs Group Inc.	7.125%	8/7/25	GBP	1,899	2,253
Goldman Sachs Group Inc.	3.307%	10/31/25	CAD	411	289
Goldman Sachs Group Inc.	4.250%	1/29/26	GBP	9,177	10,020
Goldman Sachs Group Inc.	2.875%	6/3/26	EUR	11,899	11,199
Goldman Sachs Group Inc.	1.625%	7/27/26	EUR	1,389	1,256
Goldman Sachs Group Inc.	2.599%	11/30/27	CAD	3,570	2,331
Goldman Sachs Group Inc.	1.500%	12/7/27	GBP	7,515	6,957
Goldman Sachs Group Inc.	0.250%	1/26/28	EUR	9,365	7,476
Goldman Sachs Group Inc.	2.000%	3/22/28	EUR	3,638	3,189
Goldman Sachs Group Inc.	7.250%	4/10/28	GBP	403	486

## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Goldman Sachs Group Inc.	2.000%	11/1/28	EUR	5,226	4,520
Goldman Sachs Group Inc.	2.013%	2/28/29	CAD	4,951	3,042
Goldman Sachs Group Inc.	0.875%	5/9/29	EUR	9,300	7,233
Goldman Sachs Group Inc.	3.125%	7/25/29	GBP	3,211	3,067
Goldman Sachs Group Inc.	3.625%	10/29/29	GBP	934	928
Goldman Sachs Group Inc.	1.875%	12/16/30	GBP	375	318
Goldman Sachs Group Inc.	0.750%	3/23/32	EUR	11,206	7,792
Goldman Sachs Group Inc.	1.000%	3/18/33	EUR	9,769	6,732
Goldman Sachs Group Inc.	6.875%	1/18/38	GBP	1,263	1,497
GSK Consumer Healthcare Capital NL BV	1.250%	3/29/26	EUR	7,500	6,822
GSK Consumer Healthcare Capital NL BV	2.125%	3/29/34	EUR	2,800	2,196
Harley-Davidson Financial Services Inc.	3.875%	5/19/23	EUR	3,064	3,036
HCN Canadian Holdings-1 LP	2.950%	1/15/27	CAD	917	598
Highland Holdings Sarl	0.318%	12/15/26	EUR	10,300	8,732
Honeywell International Inc.	2.250%	2/22/28	EUR	13,772	12,558
Honeywell International Inc.	0.750%	3/10/32	EUR	2,000	1,489
Honeywell International Inc.	4.125%	11/2/34	EUR	2,507	2,440
Illinois Tool Works Inc.	0.250%	12/5/24	EUR	2,379	2,200
Illinois Tool Works Inc.	0.625%	12/5/27	EUR	5,617	4,760
Illinois Tool Works Inc.	2.125%	5/22/30	EUR	5,920	5,127
Illinois Tool Works Inc.	1.000%	6/5/31	EUR	3,102	2,385
International Business Machines Corp	1.250%	2/9/34	EUR	5,100	3,856
International Business Machines Corp.	0.875%	1/31/25	EUR	1,545	1,450
International Business Machines Corp.	0.950%	5/23/25	EUR	9,397	8,759
International Business Machines Corp.	2.875%	11/7/25	EUR	2,050	1,994
International Business Machines Corp.	1.250%	1/29/27	EUR	6,265	5,661
International Business Machines Corp.	0.300%	2/11/28	EUR	3,815	3,204
International Business Machines Corp.	1.750%	3/7/28	EUR	1,900	1,718
International Business Machines Corp.	1.500%	5/23/29	EUR	3,700	3,236
International Business Machines Corp.	1.750%	1/31/31	EUR	4,758	4,076
International Business Machines Corp.	1.200%	2/11/40	EUR	2,763	1,784
International Flavors & Fragrances Inc.	1.800%	9/25/26	EUR	4,502	3,875
John Deere Cash Management Sarl	2.200%	4/2/32	EUR	5,087	4,499
John Deere Cash Management Sarl	1.650%	6/13/39	EUR	2,543	1,816
John Deere Financial Inc.	2.460%	4/4/24	CAD	4,500	3,187
John Deere Financial Inc.	1.090%	7/17/24	CAD	1,488	1,023
John Deere Financial Inc.	2.580%	10/16/26	CAD	969	651
John Deere Financial Inc.	1.340%	9/8/27	CAD	4,030	2,505
Johnson & Johnson	0.650%	5/20/24	EUR	5,197	4,981
Johnson & Johnson	1.150%	11/20/28	EUR	558	495
Johnson & Johnson	1.650%	5/20/35	EUR	150	121
Johnson Controls International plc	1.375%	2/25/25	EUR	8,160	7,635
Johnson Controls International plc / Tyco Fire & Security Finance SCA	0.375%	9/15/27	EUR	2,532	2,110
Johnson Controls International plc / Tyco Fire & Security Finance SCA	3.000%	9/15/28	EUR	4,931	4,596
Johnson Controls International plc / Tyco Fire & Security Finance SCA	1.000%	9/15/32	EUR	1,875	1,391
JPMorgan Chase & Co.	0.500%	12/4/23	CHF	21,735	21,407
JPMorgan Chase & Co.	3.000%	2/19/26	EUR	2,872	2,735
JPMorgan Chase & Co.	0.991%	4/28/26	GBP	7,448	7,640
JPMorgan Chase & Co.	3.500%	12/18/26	GBP	2,543	2,726
JPMorgan Chase & Co.	1.090%	3/11/27	EUR	42,076	37,426
JPMorgan Chase & Co.	0.389%	2/24/28	EUR	16,892	14,088
JPMorgan Chase & Co.	1.896%	3/5/28	CAD	8,150	5,178
JPMorgan Chase & Co.	1.638%	5/18/28	EUR	2,084	1,827
JPMorgan Chase & Co.	1.963%	3/23/30	EUR	5,000	4,247
JPMorgan Chase & Co.	1.001%	7/25/31	EUR	3,800	2,904
JPMorgan Chase & Co.	1.047%	11/4/32	EUR	900	661
JPMorgan Chase & Co.	1.895%	4/28/33	GBP	3,000	2,540
Kellogg Co.	1.250%	3/10/25	EUR	2,599	2,455
Kinder Morgan Inc.	2.250%	3/16/27	EUR	3,578	3,279
KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	5,087	4,122
3 KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	1,545	1,252
Kraft Heinz Foods Co.	2.250%	5/25/28	EUR	7,000	6,222
Liberty Mutual Group Inc.	2.750%	5/4/26	EUR	7,182	6,794
LYB International Finance II BV	0.875%	9/17/26	EUR	4,539	3,880
ManpowerGroup Inc.	1.750%	6/22/26	EUR	250	227
Mastercard Inc.	2.100%	12/1/27	EUR	4,165	3,876
Mastercard Inc.	1.000%	2/22/29	EUR	6,800	5,802
McDonald's Corp.	2.000%	6/1/23	EUR	900	887
McDonald's Corp.	1.000%	11/15/23	EUR	8,600	8,329

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
McDonald's Corp.	0.625%	1/29/24	EUR	6,400	6,132
McDonald's Corp.	3.000%	3/8/24	AUD	11,070	6,921
McDonald's Corp.	2.375%	11/27/24	EUR	100	97
McDonald's Corp.	3.125%	3/4/25	CAD	5,101	3,597
McDonald's Corp.	0.900%	6/15/26	EUR	100	91
McDonald's Corp.	1.875%	5/26/27	EUR	100	92
McDonald's Corp.	1.750%	5/3/28	EUR	1,900	1,701
McDonald's Corp.	0.250%	10/4/28	EUR	9,300	7,560
McDonald's Corp.	2.625%	6/11/29	EUR	100	90
McDonald's Corp.	1.500%	11/28/29	EUR	7,200	6,103
McDonald's Corp.	2.950%	3/15/34	GBP	2,800	2,601
McDonald's Corp.	3.000%	5/31/34	EUR	4,900	4,356
McDonald's Corp.	4.125%	6/11/54	GBP	800	773
McKesson Corp.	1.500%	11/17/25	EUR	6,414	5,973
McKesson Corp.	1.625%	10/30/26	EUR	5,197	4,746
McKesson Corp.	3.125%	2/17/29	GBP	398	384
Medtronic Global Holdings SCA	0.250%	7/2/25	EUR	1,491	1,362
Medtronic Global Holdings SCA	2.625%	10/15/25	EUR	1,083	1,051
Medtronic Global Holdings SCA	0.375%	10/15/28	EUR	10,196	8,408
Medtronic Global Holdings SCA	3.000%	10/15/28	EUR	1,725	1,648
Medtronic Global Holdings SCA	1.625%	3/7/31	EUR	4,144	3,520
Medtronic Global Holdings SCA	1.000%	7/2/31	EUR	1,436	1,142
Medtronic Global Holdings SCA	3.125%	10/15/31	EUR	1,200	1,129
Medtronic Global Holdings SCA	0.750%	10/15/32	EUR	5,087	3,791
Medtronic Global Holdings SCA	3.375%	10/15/34	EUR	1,547	1,454
Medtronic Global Holdings SCA	2.250%	3/7/39	EUR	1,601	1,215
Medtronic Global Holdings SCA	1.500%	7/2/39	EUR	6,297	4,201
Medtronic Global Holdings SCA	1.375%	10/15/40	EUR	9,934	6,330
Medtronic Global Holdings SCA	1.750%	7/2/49	EUR	7,796	4,858
Medtronic Global Holdings SCA	1.625%	10/15/50	EUR	7,158	4,250
Merck & Co. Inc.	0.500%	11/2/24	EUR	5,043	4,763
Merck & Co. Inc.	1.875%	10/15/26	EUR	1,710	1,607
Merck & Co. Inc.	2.500%	10/15/34	EUR	2,686	2,387
Merck & Co. Inc.	1.375%	11/2/36	EUR	1,216	913
MetLife Inc.	5.375%	12/9/24	GBP	2,237	2,575
MetLife Inc.	0.769%	5/23/29	JPY	670,000	4,499
Metropolitan Life Global Funding I	0.375%	4/9/24	EUR	2,543	2,406
Metropolitan Life Global Funding I	4.000%	7/13/27	AUD	1,281	764
Metropolitan Life Global Funding I	0.625%	12/8/27	GBP	4,471	4,060
Metropolitan Life Global Funding I	1.950%	3/20/28	CAD	2,843	1,775
Metropolitan Life Global Funding I	2.450%	1/12/29	CAD	1,650	1,036
Metropolitan Life Global Funding I	3.394%	4/9/30	CAD	2,128	1,378
Microsoft Corp.	3.125%	12/6/28	EUR	11,236	11,096
Microsoft Corp.	2.625%	5/2/33	EUR	2,094	1,944
Mohawk Capital Finance SA	1.750%	6/12/27	EUR	1,400	1,191
Molson Coors Beverage Co.	1.250%	7/15/24	EUR	4,429	4,174
Molson Coors International LP	3.440%	7/15/26	CAD	1,853	1,270
<sup>3</sup> Mondelez International Holdings Netherlands BV	0.000%	9/22/26	EUR	4,812	4,134
<sup>3</sup> Mondelez International Holdings Netherlands BV	0.250%	9/9/29	EUR	3,563	2,768
<sup>3</sup> Mondelez International Holdings Netherlands BV	1.250%	9/9/41	EUR	1,590	935
Mondelez International Inc.	3.250%	3/7/25	CAD	2,240	1,576
Mondelez International Inc.	1.625%	3/8/27	EUR	6,011	5,417
Mondelez International Inc.	0.250%	3/17/28	EUR	10,430	8,531
Mondelez International Inc.	2.375%	3/6/35	EUR	637	504
Moody's Corp.	0.950%	2/25/30	EUR	4,892	3,920
Morgan Stanley	3.000%	2/7/24	CAD	4,982	3,541
Morgan Stanley	2.103%	5/8/26	EUR	3,500	3,277
Morgan Stanley	1.342%	10/23/26	EUR	6,908	6,254
Morgan Stanley	1.375%	10/27/26	EUR	3,700	3,289
Morgan Stanley	2.625%	3/9/27	GBP	4,495	4,542
Morgan Stanley	1.779%	8/4/27	CAD	3,309	2,117
Morgan Stanley	0.406%	10/29/27	EUR	7,430	6,254
Morgan Stanley	0.495%	10/26/29	EUR	17,019	13,296
Morgan Stanley	0.497%	2/7/31	EUR	16,470	12,116
Morgan Stanley	2.950%	5/7/32	EUR	9,700	8,393
Morgan Stanley	1.102%	4/29/33	EUR	1,429	1,026
Morgan Stanley	5.148%	1/25/34	EUR	6,000	6,102
Mylan Inc.	2.125%	5/23/25	EUR	5,600	5,197
Nasdaq Inc.	1.750%	3/28/29	EUR	4,812	4,013

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Nasdaq Inc.	0.875%	2/13/30	EUR	8,864	6,761
National Grid North America Inc	1.054%	1/20/31	EUR	7,500	5,637
National Grid North America Inc.	1.000%	7/12/24	EUR	300	283
Nestle Finance International Ltd.	2.250%	11/30/23	GBP	461	518
Nestle Finance International Ltd.	0.375%	1/18/24	EUR	6,145	5,913
Nestle Finance International Ltd.	0.000%	11/12/24	EUR	7,515	7,059
Nestle Finance International Ltd.	1.250%	11/2/29	EUR	5,536	4,837
Nestle Finance International Ltd.	1.500%	4/1/30	EUR	5,124	4,519
Nestle Finance International Ltd.	0.375%	5/12/32	EUR	4,000	3,021
Nestle Finance International Ltd.	0.000%	3/3/33	EUR	4,455	3,142
Nestle Finance International Ltd.	1.750%	11/2/37	EUR	4,125	3,282
Nestle Finance International Ltd.	0.375%	12/3/40	EUR	3,587	2,098
Nestle Finance International Ltd.	0.875%	6/14/41	EUR	9,260	5,999
Nestle Holdings Inc.	2.125%	4/4/27	GBP	1,250	1,270
Nestle Holdings Inc.	2.192%	1/26/29	CAD	7,380	4,667
Nestle Holdings Inc.	1.375%	6/23/33	GBP	3,000	2,440
Nestle SA	2.500%	7/14/34	CHF	4,900	4,989
New York Life Global Funding	1.250%	12/17/26	GBP	3,724	3,642
New York Life Global Funding	0.250%	1/23/27	EUR	9,787	8,363
New York Life Global Funding	2.000%	4/17/28	CAD	2,993	1,892
NextEra Energy Capital Holdings Inc.	2.200%	12/2/26	AUD	2,290	1,299
Omnicom Capital Holdings plc	2.250%	11/22/33	GBP	2,429	1,991
Omnicom Finance Holdings plc	0.800%	7/8/27	EUR	7,904	6,847
Omnicom Finance Holdings plc	1.400%	7/8/31	EUR	2,269	1,794
Oracle Corp.	3.125%	7/10/25	EUR	448	436
Parker-Hannifin Corp.	1.125%	3/1/25	EUR	7,955	7,297
PepsiCo Inc.	0.250%	5/6/24	EUR	3,156	2,999
PepsiCo Inc.	2.150%	5/6/24	CAD	1,624	1,149
PepsiCo Inc.	0.750%	3/18/27	EUR	996	895
PepsiCo Inc.	0.500%	5/6/28	EUR	5,974	5,117
PepsiCo Inc.	0.875%	7/18/28	EUR	1,875	1,619
PepsiCo Inc.	1.125%	3/18/31	EUR	943	783
PepsiCo Inc.	0.400%	10/9/32	EUR	6,028	4,424
PepsiCo Inc.	0.750%	10/14/33	EUR	3,343	2,478
PepsiCo Inc.	0.875%	10/16/39	EUR	5,032	3,140
PepsiCo Inc.	1.050%	10/9/50	EUR	1,107	615
PerkinElmer Inc.	1.875%	7/19/26	EUR	2,323	2,125
Pfizer Inc.	1.000%	3/6/27	EUR	1,765	1,603
Pfizer Inc.	2.735%	6/15/43	GBP	4,634	3,836
Philip Morris International Inc.	0.625%	11/8/24	EUR	667	621
Philip Morris International Inc.	2.875%	5/14/29	EUR	1,272	1,099
Philip Morris International Inc.	0.800%	8/1/31	EUR	4,539	3,160
Philip Morris International Inc.	3.125%	6/3/33	EUR	548	434
Philip Morris International Inc.	2.000%	5/9/36	EUR	4,090	2,589
Philip Morris International Inc.	1.875%	11/6/37	EUR	7,763	4,556
Philip Morris International Inc.	1.450%	8/1/39	EUR	3,102	1,657
PPG Industries Inc.	1.875%	6/1/25	EUR	2,296	2,151
PPG Industries Inc.	0.875%	11/3/25	EUR	1,326	1,190
PPG Industries Inc.	1.400%	3/13/27	EUR	200	174
PPG Industries Inc.	2.750%	6/1/29	EUR	2,906	2,587
Praxair Inc.	1.200%	2/12/24	EUR	4,090	3,953
Praxair Inc.	1.625%	12/1/25	EUR	10,476	9,810
Procter & Gamble Co.	1.125%	11/2/23	EUR	5,976	5,814
Procter & Gamble Co.	0.500%	10/25/24	EUR	1,545	1,463
Procter & Gamble Co.	0.625%	10/30/24	EUR	2,050	1,944
Procter & Gamble Co.	1.375%	5/3/25	GBP	4,977	5,293
Procter & Gamble Co.	1.200%	10/30/28	EUR	2,379	2,110
Procter & Gamble Co.	1.800%	5/3/29	GBP	6,427	6,149
Procter & Gamble Co.	1.250%	10/25/29	EUR	3,541	3,091
Procter & Gamble Co.	0.350%	5/5/30	EUR	8,000	6,439
Procter & Gamble Co.	1.875%	10/30/38	EUR	1,216	981
Prologis Euro Finance LLC	0.250%	9/10/27	EUR	8,728	7,138
Prologis Euro Finance LLC	0.375%	2/6/28	EUR	1,729	1,402
Prologis Euro Finance LLC	1.875%	1/5/29	EUR	5,481	4,700
Prologis Euro Finance LLC	1.000%	2/8/29	EUR	5,300	4,246
Prologis Euro Finance LLC	0.625%	9/10/31	EUR	3,019	2,124
Prologis Euro Finance LLC	0.500%	2/16/32	EUR	4,197	2,855
Prologis Euro Finance LLC	1.500%	2/8/34	EUR	1,300	918
Prologis Euro Finance LLC	1.000%	2/6/35	EUR	1,710	1,111

## Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Prologis Euro Finance LLC	1.000%	2/16/41	EUR	2,130	1,129
Prologis Euro Finance LLC	1.500%	9/10/49	EUR	1,619	827
Prologis LP	3.000%	6/2/26	EUR	778	737
Prologis LP	2.250%	6/30/29	GBP	4,469	4,134
Prologis LP	5.250%	1/15/31	CAD	4,000	2,935
Public Storage	0.500%	9/9/30	EUR	3,241	2,315
Public Storage	0.875%	1/24/32	EUR	3,376	2,380
Raytheon Technologies Corp.	2.150%	5/18/30	EUR	6,316	5,427
Realty Income Corp.	1.875%	1/14/27	GBP	624	603
Realty Income Corp.	1.125%	7/13/27	GBP	5,938	5,441
Realty Income Corp.	1.750%	7/13/33	GBP	2,043	1,556
Realty Income Corp.	2.500%	1/14/42	GBP	946	658
Schlumberger Finance BV	0.250%	10/15/27	EUR	5,087	4,322
Schlumberger Finance BV	0.500%	10/15/31	EUR	5,087	3,820
Schlumberger Finance BV	2.000%	5/6/32	EUR	3,019	2,562
Schlumberger Finance France SAS	1.000%	2/18/26	EUR	1,765	1,625
Schneider Electric SE	0.250%	9/9/24	EUR	6,500	6,141
Schneider Electric SE	0.875%	3/11/25	EUR	1,500	1,414
Schneider Electric SE	1.500%	1/15/28	EUR	5,600	5,086
Schneider Electric SE	0.250%	3/11/29	EUR	7,600	6,214
Signify NV	2.375%	5/11/27	EUR	1,450	1,296
Simon International Finance SCA	1.125%	3/19/33	EUR	5,321	3,458
Southern Co.	1.875%	9/15/81	EUR	4,624	3,253
Southern Power Co.	1.850%	6/20/26	EUR	5,471	5,046
Stellantis NV	2.000%	3/20/25	EUR	1,900	1,803
Stellantis NV	3.875%	1/5/26	EUR	8,728	8,551
Stellantis NV	2.750%	5/15/26	EUR	4,600	4,318
Stellantis NV	4.500%	7/7/28	EUR	15,577	15,167
Stellantis NV	1.250%	6/20/33	EUR	7,448	5,075
Stryker Corp.	0.250%	12/3/24	EUR	1,985	1,837
Stryker Corp.	2.125%	11/30/27	EUR	943	861
Stryker Corp.	2.625%	11/30/30	EUR	1,052	932
Stryker Corp.	1.000%	12/3/31	EUR	5,635	4,242
Swiss Re Finance UK plc	2.714%	6/4/52	EUR	2,300	1,690
Sysco Canada Inc.	3.650%	4/25/25	CAD	1,804	1,274
Thermo Fisher Scientific Finance I BV	0.000%	11/18/25	EUR	8,714	7,815
Thermo Fisher Scientific Finance I BV	0.800%	10/18/30	EUR	9,372	7,517
Thermo Fisher Scientific Finance I BV	1.125%	10/18/33	EUR	3,693	2,810
Thermo Fisher Scientific Finance I BV	1.625%	10/18/41	EUR	10,753	6,963
Thermo Fisher Scientific Finance I BV	2.000%	10/18/51	EUR	5,000	3,127
Thermo Fisher Scientific Inc.	0.750%	9/12/24	EUR	2,367	2,240
Thermo Fisher Scientific Inc.	0.125%	3/1/25	EUR	3,212	2,963
Thermo Fisher Scientific Inc.	2.000%	4/15/25	EUR	3,092	2,965
Thermo Fisher Scientific Inc.	1.400%	1/23/26	EUR	8,427	7,834
Thermo Fisher Scientific Inc.	1.750%	4/15/27	EUR	1,545	1,423
Thermo Fisher Scientific Inc.	0.500%	3/1/28	EUR	6,201	5,254
Thermo Fisher Scientific Inc.	1.375%	9/12/28	EUR	448	392
Thermo Fisher Scientific Inc.	2.875%	7/24/37	EUR	3,333	2,860
Thermo Fisher Scientific Inc.	1.500%	10/1/39	EUR	2,094	1,378
Thermo Fisher Scientific Inc.	1.875%	10/1/49	EUR	5,581	3,466
Time Warner Cable LLC	5.250%	7/15/42	GBP	3,037	2,719
Toyota Motor Credit Corp.	0.625%	11/21/24	EUR	100	94
Toyota Motor Credit Corp.	0.750%	11/19/26	GBP	3,724	3,601
Toyota Motor Credit Corp.	0.125%	11/5/27	EUR	7,448	6,168
Trillium Windpower LP	5.803%	2/15/33	CAD	743	557
TWDC Enterprises 18 Corp.	2.758%	10/7/24	CAD	5,240	3,696
United Parcel Service Inc.	0.375%	11/15/23	EUR	3,761	3,622
United Parcel Service Inc.	2.125%	5/21/24	CAD	3,552	2,506
United Parcel Service Inc.	1.625%	11/15/25	EUR	6,030	5,693
United Parcel Service Inc.	1.500%	11/15/32	EUR	1,710	1,366
United Parcel Service Inc.	5.125%	2/12/50	GBP	850	1,032
Upjohn Finance BV	1.362%	6/23/27	EUR	4,090	3,415
Upjohn Finance BV	1.908%	6/23/32	EUR	7,790	5,452
US Bancorp	0.850%	6/7/24	EUR	7,544	7,141
Utah Acquisition Sub Inc.	3.125%	11/22/28	EUR	3,147	2,715
Ventas Canada Finance Ltd.	2.800%	4/12/24	CAD	3,163	2,226
Ventas Canada Finance Ltd.	4.125%	9/30/24	CAD	608	433
Ventas Canada Finance Ltd.	2.450%	1/4/27	CAD	1,200	772
Ventas Canada Finance Ltd.	3.300%	12/1/31	CAD	1,272	755

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Verizon Communications Inc.	4.073%	6/18/24	GBP	1,545	1,738
Verizon Communications Inc.	4.050%	2/17/25	AUD	780	489
Verizon Communications Inc.	0.875%	4/2/25	EUR	2,488	2,325
Verizon Communications Inc.	3.250%	2/17/26	EUR	1,326	1,294
Verizon Communications Inc.	1.375%	10/27/26	EUR	3,541	3,222
Verizon Communications Inc.	0.875%	4/8/27	EUR	12,799	11,208
Verizon Communications Inc.	4.500%	8/17/27	AUD	6,420	3,930
Verizon Communications Inc.	2.375%	3/22/28	CAD	3,693	2,364
Verizon Communications Inc.	2.350%	3/23/28	AUD	1,400	754
Verizon Communications Inc.	1.375%	11/2/28	EUR	4,977	4,284
Verizon Communications Inc.	1.125%	11/3/28	GBP	6,685	5,942
Verizon Communications Inc.	0.375%	3/22/29	EUR	7,917	6,312
Verizon Communications Inc.	1.875%	10/26/29	EUR	1,718	1,491
Verizon Communications Inc.	1.250%	4/8/30	EUR	9,787	8,006
Verizon Communications Inc.	2.500%	5/16/30	CAD	3,541	2,151
Verizon Communications Inc.	1.875%	9/19/30	GBP	778	688
Verizon Communications Inc.	2.500%	4/8/31	GBP	1,345	1,231
Verizon Communications Inc.	2.625%	12/1/31	EUR	3,509	3,105
Verizon Communications Inc.	0.875%	3/19/32	EUR	3,724	2,766
Verizon Communications Inc.	0.750%	3/22/32	EUR	6,902	5,050
Verizon Communications Inc.	1.300%	5/18/33	EUR	1,796	1,346
Verizon Communications Inc.	4.750%	10/31/34	EUR	6,167	6,319
Verizon Communications Inc.	1.125%	9/19/35	EUR	5,904	4,037
Verizon Communications Inc.	3.125%	11/2/35	GBP	2,671	2,383
Verizon Communications Inc.	3.375%	10/27/36	GBP	6,524	5,926
Verizon Communications Inc.	2.875%	1/15/38	EUR	5,515	4,503
Verizon Communications Inc.	1.875%	11/3/38	GBP	3,194	2,245
Verizon Communications Inc.	1.500%	9/19/39	EUR	1,155	743
Verizon Communications Inc.	3.500%	11/4/39	AUD	600	248
Verizon Communications Inc.	1.850%	5/18/40	EUR	704	478
Verizon Communications Inc.	3.625%	5/16/50	CAD	2,300	1,187
Verizon Communications Inc.	4.050%	3/22/51	CAD	791	441
VF Corp.	0.250%	2/25/28	EUR	723	585
Visa Inc.	1.500%	6/15/26	EUR	9,300	8,657
Visa Inc.	2.000%	6/15/29	EUR	4,700	4,253
Visa Inc.	2.375%	6/15/34	EUR	2,500	2,179
Wabtec Transportation Netherlands BV	1.250%	12/3/27	EUR	2,093	1,687
Walgreens Boots Alliance Inc.	3.600%	11/20/25	GBP	626	676
Walmart Inc.	2.550%	4/8/26	EUR	943	910
Walmart Inc.	4.875%	9/21/29	EUR	5,498	5,884
Walmart Inc.	5.625%	3/27/34	GBP	7,590	9,410
Walmart Inc.	5.250%	9/28/35	GBP	512	614
Walt Disney Co.	3.057%	3/30/27	CAD	7,225	4,878
Waste Management of Canada Corp.	2.600%	9/23/26	CAD	1,903	1,272
Wells Fargo & Co.	0.500%	11/2/23	CHF	10,200	10,044
Wells Fargo & Co.	2.125%	12/20/23	GBP	418	463
Wells Fargo & Co.	3.184%	2/8/24	CAD	2,533	1,805
Wells Fargo & Co.	2.125%	6/4/24	EUR	9,300	8,938
Wells Fargo & Co.	3.874%	5/21/25	CAD	1,756	1,231
Wells Fargo & Co.	2.000%	7/28/25	GBP	14,035	14,696
Wells Fargo & Co.	2.000%	4/27/26	EUR	12,305	11,239
Wells Fargo & Co.	4.168%	4/28/26	CAD	1,500	1,063
Wells Fargo & Co.	2.568%	5/1/26	CAD	4,370	2,979
Wells Fargo & Co.	2.975%	5/19/26	CAD	5,152	3,477
Wells Fargo & Co.	1.375%	10/26/26	EUR	6,798	5,978
Wells Fargo & Co.	1.000%	2/2/27	EUR	12,065	10,344
Wells Fargo & Co.	2.493%	2/18/27	CAD	4,099	2,660
Wells Fargo & Co.	1.500%	5/24/27	EUR	10,275	8,943
Wells Fargo & Co.	3.473%	4/26/28	GBP	3,700	3,783
Wells Fargo & Co.	3.500%	9/12/29	GBP	2,175	2,133
Wells Fargo & Co.	1.741%	5/4/30	EUR	5,087	4,209
Wells Fargo & Co.	4.625%	11/2/35	GBP	1,263	1,309
Welltower Inc.	4.800%	11/20/28	GBP	3,705	3,848
Welltower Inc.	4.500%	12/1/34	GBP	2,434	2,259
Westlake Chemical Corp.	1.625%	7/17/29	EUR	1,900	1,442
Whirlpool Finance Luxembourg Sarl	1.250%	11/2/26	EUR	5,471	4,899
Whirlpool Finance Luxembourg Sarl	1.100%	11/9/27	EUR	1,875	1,588
WPC Eurobond BV	2.250%	7/19/24	EUR	3,156	2,955
WPC Eurobond BV	2.250%	4/9/26	EUR	2,050	1,802

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
WPC Eurobond BV	2.125%	4/15/27	EUR	4,195	3,558
WPC Eurobond BV	1.350%	4/15/28	EUR	4,539	3,588
WPC Eurobond BV	0.950%	6/1/30	EUR	1,876	1,259
Zimmer Biomet Holdings Inc.	1.414%	12/13/22	EUR	2,937	2,901
					<b>2,331,075</b>
<b>Total Corporate Bonds (Cost \$20,179,886)</b>					<b>15,575,092</b>
<b>Sovereign Bonds (78.3%)</b>					
<b>Australia (3.1%)</b>					
Australian Capital Territory	4.000%	5/22/24	AUD	2,530	1,624
Australian Capital Territory	1.250%	5/22/25	AUD	630	379
Australian Capital Territory	2.500%	5/21/26	AUD	1,010	616
Australian Capital Territory	3.000%	4/18/28	AUD	290	176
Australian Capital Territory	2.250%	5/22/29	AUD	5,100	2,897
Australian Capital Territory	1.750%	5/17/30	AUD	1,110	593
Australian Capital Territory	1.750%	10/23/31	AUD	440	225
Commonwealth of Australia	5.500%	4/21/23	AUD	51,360	33,204
Commonwealth of Australia	2.750%	4/21/24	AUD	20,413	12,979
Commonwealth of Australia	0.250%	11/21/24	AUD	170,429	102,565
Commonwealth of Australia	3.250%	4/21/25	AUD	181,103	115,765
Commonwealth of Australia	0.250%	11/21/25	AUD	140,185	81,738
Commonwealth of Australia	4.250%	4/21/26	AUD	205,752	135,444
Commonwealth of Australia	0.500%	9/21/26	AUD	161,297	92,387
Commonwealth of Australia	4.750%	4/21/27	AUD	146,892	99,057
Commonwealth of Australia	2.750%	11/21/27	AUD	106,570	65,862
Commonwealth of Australia	2.250%	5/21/28	AUD	117,029	70,082
Commonwealth of Australia	2.750%	11/21/28	AUD	154,383	94,391
Commonwealth of Australia	3.250%	4/21/29	AUD	129,331	81,074
Commonwealth of Australia	2.750%	11/21/29	AUD	143,635	86,808
Commonwealth of Australia	2.500%	5/21/30	AUD	146,075	86,301
Commonwealth of Australia	1.000%	12/21/30	AUD	134,721	69,847
Commonwealth of Australia	1.500%	6/21/31	AUD	137,648	73,642
Commonwealth of Australia	1.000%	11/21/31	AUD	154,615	78,211
Commonwealth of Australia	1.250%	5/21/32	AUD	104,342	53,368
Commonwealth of Australia	1.750%	11/21/32	AUD	82,401	43,864
Commonwealth of Australia	4.500%	4/21/33	AUD	126,270	85,811
Commonwealth of Australia	3.000%	11/21/33	AUD	52,080	30,876
Commonwealth of Australia	2.750%	6/21/35	AUD	47,147	26,659
Commonwealth of Australia	3.750%	4/21/37	AUD	43,769	27,257
Commonwealth of Australia	3.250%	6/21/39	AUD	37,313	21,527
Commonwealth of Australia	2.750%	5/21/41	AUD	50,029	26,355
Commonwealth of Australia	3.000%	3/21/47	AUD	38,584	20,452
Commonwealth of Australia	1.750%	6/21/51	AUD	84,349	32,827
National Housing Finance and Investment Corp.	2.380%	3/28/29	AUD	1,485	855
National Housing Finance and Investment Corp.	2.335%	6/30/36	AUD	3,735	1,832
New South Wales Treasury Corp.	1.000%	2/8/24	AUD	15,820	9,784
New South Wales Treasury Corp.	5.000%	8/20/24	AUD	16,943	11,077
New South Wales Treasury Corp.	1.250%	3/20/25	AUD	20,413	12,336
New South Wales Treasury Corp.	4.000%	5/20/26	AUD	4,899	3,146
New South Wales Treasury Corp.	3.000%	5/20/27	AUD	66,841	40,986
New South Wales Treasury Corp.	3.000%	3/20/28	AUD	64,075	38,865
New South Wales Treasury Corp.	3.000%	11/15/28	AUD	10,206	6,132
New South Wales Treasury Corp.	3.000%	4/20/29	AUD	11,737	7,004
New South Wales Treasury Corp.	3.000%	2/20/30	AUD	28,558	16,793
New South Wales Treasury Corp.	1.250%	11/20/30	AUD	7,484	3,790
New South Wales Treasury Corp.	2.000%	3/20/31	AUD	21,309	11,337
New South Wales Treasury Corp.	1.500%	2/20/32	AUD	86,169	42,549
New South Wales Treasury Corp.	2.000%	3/8/33	AUD	20,288	10,200
New South Wales Treasury Corp.	3.500%	3/20/34	AUD	422	242
New South Wales Treasury Corp.	3.500%	11/20/37	AUD	3,742	2,041
New South Wales Treasury Corp.	2.250%	11/20/40	AUD	11,397	4,943
New South Wales Treasury Corp.	2.450%	8/24/50	AUD	261	104
Northern Territory Treasury Corp.	2.750%	10/21/24	AUD	2,600	1,627
Northern Territory Treasury Corp.	2.750%	4/21/27	AUD	5,200	3,150
Northern Territory Treasury Corp.	3.500%	4/21/28	AUD	800	496
Northern Territory Treasury Corp.	3.500%	5/21/30	AUD	2,300	1,384
Northern Territory Treasury Corp.	2.000%	4/21/31	AUD	500	264
Northern Territory Treasury Corp.	3.750%	4/21/33	AUD	3,600	2,119
Queensland Treasury Corp.	3.000%	3/22/24	AUD	6,889	4,368

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Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Queensland Treasury Corp.	5.750%	7/22/24	AUD	23,577	15,595
<sup>3</sup> Queensland Treasury Corp.	4.750%	7/21/25	AUD	25,257	16,539
<sup>3</sup> Queensland Treasury Corp.	3.250%	7/21/26	AUD	31,895	19,953
<sup>3</sup> Queensland Treasury Corp.	2.750%	8/20/27	AUD	40,997	24,790
<sup>3</sup> Queensland Treasury Corp.	3.250%	7/21/28	AUD	41,599	25,472
<sup>3</sup> Queensland Treasury Corp.	3.250%	8/21/29	AUD	23,651	14,298
<sup>3</sup> Queensland Treasury Corp.	3.500%	8/21/30	AUD	40,817	24,751
<sup>3</sup> Queensland Treasury Corp.	1.750%	8/21/31	AUD	17,822	9,211
<sup>3</sup> Queensland Treasury Corp.	1.500%	3/2/32	AUD	9,300	4,606
<sup>3</sup> Queensland Treasury Corp.	1.500%	8/20/32	AUD	40,669	19,886
Queensland Treasury Corp.	6.500%	3/14/33	AUD	4,235	3,149
<sup>3</sup> Queensland Treasury Corp.	1.750%	7/20/34	AUD	15,225	7,162
<sup>3</sup> Queensland Treasury Corp.	2.250%	4/16/40	AUD	7,654	3,363
<sup>3</sup> Queensland Treasury Corp.	2.250%	11/20/41	AUD	7,552	3,219
<sup>3</sup> Queensland Treasury Corp.	4.200%	2/20/47	AUD	4,011	2,298
South Australian Government Financing Authority	4.250%	11/20/23	AUD	2,550	1,641
South Australian Government Financing Authority	2.250%	8/15/24	AUD	8,929	5,565
South Australian Government Financing Authority	2.750%	4/16/25	AUD	5,612	3,502
South Australian Government Financing Authority	3.000%	7/20/26	AUD	4,210	2,607
South Australian Government Financing Authority	3.000%	9/20/27	AUD	637	388
South Australian Government Financing Authority	3.000%	5/24/28	AUD	9,345	5,636
South Australian Government Financing Authority	2.750%	5/24/30	AUD	15,411	8,847
South Australian Government Financing Authority	1.750%	5/24/32	AUD	14,335	7,180
South Australian Government Financing Authority	2.000%	5/23/36	AUD	20,238	9,205
Tasmanian Public Finance Corp.	3.250%	2/19/26	AUD	4,900	3,078
Tasmanian Public Finance Corp.	3.250%	1/24/28	AUD	765	468
Tasmanian Public Finance Corp.	2.000%	1/24/30	AUD	785	428
Tasmanian Public Finance Corp.	2.250%	1/22/32	AUD	3,742	1,977
Treasury Corp. of Victoria	5.500%	12/17/24	AUD	7,144	4,725
Treasury Corp. of Victoria	0.500%	11/20/25	AUD	11,226	6,505
Treasury Corp. of Victoria	5.500%	11/17/26	AUD	26,537	17,981
Treasury Corp. of Victoria	1.250%	11/19/27	AUD	37,679	21,042
Treasury Corp. of Victoria	3.000%	10/20/28	AUD	19,456	11,705
Treasury Corp. of Victoria	2.500%	10/22/29	AUD	36,511	20,890
Treasury Corp. of Victoria	1.500%	11/20/30	AUD	33,760	17,416
Treasury Corp. of Victoria	1.500%	9/10/31	AUD	63,101	31,655
Treasury Corp. of Victoria	4.250%	12/20/32	AUD	21,518	13,417
Treasury Corp. of Victoria	2.250%	9/15/33	AUD	23,784	12,124
Treasury Corp. of Victoria	2.250%	11/20/34	AUD	27,218	13,401
Treasury Corp. of Victoria	2.000%	9/17/35	AUD	7,484	3,492
Treasury Corp. of Victoria	2.000%	11/20/37	AUD	7,484	3,308
Treasury Corp. of Victoria	2.250%	11/20/41	AUD	15,283	6,458
Western Australian Treasury Corp.	2.500%	7/23/24	AUD	24,493	15,357
Western Australian Treasury Corp.	5.000%	7/23/25	AUD	7,910	5,213
Western Australian Treasury Corp.	3.000%	10/21/26	AUD	12,674	7,840
Western Australian Treasury Corp.	3.000%	10/21/27	AUD	5,103	3,116
Western Australian Treasury Corp.	3.250%	7/20/28	AUD	16,293	9,982
Western Australian Treasury Corp.	2.750%	7/24/29	AUD	7,409	4,344
Western Australian Treasury Corp.	1.500%	10/22/30	AUD	18,600	9,659
Western Australian Treasury Corp.	1.750%	10/22/31	AUD	15,769	8,127
Western Australian Treasury Corp.	2.000%	10/24/34	AUD	7,821	3,783
Western Australian Treasury Corp.	2.250%	7/23/41	AUD	2,994	1,293
					<b>2,489,934</b>
<b>Austria (1.0%)</b>					
Autobahnen- und Schnell- strassen-Finanzierungs AG	0.250%	10/18/24	EUR	17,456	16,441
Autobahnen- und Schnell- strassen-Finanzierungs AG	3.375%	9/22/25	EUR	1,046	1,051
Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/9/29	EUR	4,539	3,742
Autobahnen- und Schnell- strassen-Finanzierungs AG	1.500%	9/15/30	EUR	5,000	4,454
Autobahnen- und Schnell- strassen-Finanzierungs AG	0.125%	6/2/31	EUR	3,700	2,878
Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	6/11/32	EUR	400	387
Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	6/20/33	EUR	658	634
Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/16/35	EUR	2,250	1,533
<sup>2</sup> Oesterreichische Kontrollbank AG	2.625%	11/22/24	CHF	15,610	16,057
<sup>2</sup> Oesterreichische Kontrollbank AG	3.200%	8/25/25	AUD	765	474
<sup>2</sup> Oesterreichische Kontrollbank AG	0.000%	10/8/26	EUR	2,543	2,251
<sup>2</sup> Oesterreichische Kontrollbank AG	2.875%	2/25/30	CHF	2,290	2,482
<sup>3</sup> Republic of Austria	0.000%	7/15/24	EUR	35,869	34,264
<sup>3</sup> Republic of Austria	1.650%	10/21/24	EUR	3,479	3,415
<sup>3</sup> Republic of Austria	0.000%	4/20/25	EUR	160,905	150,647



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<sup>3</sup> Republic of Austria	0.750%	10/20/26	EUR	39,558	36,746
<sup>3</sup> Republic of Austria	0.500%	4/20/27	EUR	21,009	19,084
<sup>3</sup> Republic of Austria	0.750%	2/20/28	EUR	12,810	11,592
<sup>3</sup> Republic of Austria	0.000%	10/20/28	EUR	17,240	14,653
<sup>3</sup> Republic of Austria	0.500%	2/20/29	EUR	78,336	68,108
<sup>3</sup> Republic of Austria	0.000%	2/20/30	EUR	40,771	33,161
<sup>3</sup> Republic of Austria	0.000%	2/20/31	EUR	110,003	86,605
<sup>3</sup> Republic of Austria	0.900%	2/20/32	EUR	112,995	94,131
<sup>3</sup> Republic of Austria	2.400%	5/23/34	EUR	2,898	2,717
<sup>3</sup> Republic of Austria	5.375%	12/1/34	CAD	827	659
<sup>3</sup> Republic of Austria	0.250%	10/20/36	EUR	70,552	48,358
<sup>3</sup> Republic of Austria	4.150%	3/15/37	EUR	7,782	8,690
<sup>3</sup> Republic of Austria	0.000%	10/20/40	EUR	34,412	19,897
<sup>3</sup> Republic of Austria	3.150%	6/20/44	EUR	25,743	26,131
<sup>3</sup> Republic of Austria	1.500%	2/20/47	EUR	27,629	20,529
<sup>3</sup> Republic of Austria	1.850%	5/23/49	EUR	15,348	12,283
<sup>3</sup> Republic of Austria	0.750%	3/20/51	EUR	58,058	33,663
<sup>3</sup> Republic of Austria	3.800%	1/26/62	EUR	5,687	6,669
<sup>3</sup> Republic of Austria	0.700%	4/20/71	EUR	15,030	6,806
<sup>3</sup> Republic of Austria	1.500%	11/2/86	EUR	12,517	7,658
<sup>3</sup> Republic of Austria	2.100%	9/20/17	EUR	22,372	16,822
<sup>3</sup> Republic of Austria	0.850%	6/30/20	EUR	18,617	8,389
					824,061
<b>Belgium (1.7%)</b>					
Communaute Francaise de Belgique	0.625%	6/11/35	EUR	14,000	10,034
<sup>3</sup> Kingdom of Belgium	2.600%	6/22/24	EUR	50,000	49,870
<sup>3</sup> Kingdom of Belgium	0.500%	10/22/24	EUR	26,646	25,576
<sup>3</sup> Kingdom of Belgium	0.800%	6/22/25	EUR	111,796	106,982
<sup>3</sup> Kingdom of Belgium	1.000%	6/22/26	EUR	136,622	129,696
<sup>3</sup> Kingdom of Belgium	0.800%	6/22/27	EUR	111,920	103,535
<sup>3</sup> Kingdom of Belgium	0.000%	10/22/27	EUR	82,727	72,834
<sup>3</sup> Kingdom of Belgium	0.900%	6/22/29	EUR	120,481	107,783
<sup>3</sup> Kingdom of Belgium	0.100%	6/22/30	EUR	97,359	80,305
<sup>3</sup> Kingdom of Belgium	1.000%	6/22/31	EUR	13,937	12,126
<sup>3</sup> Kingdom of Belgium	0.000%	10/22/31	EUR	83,694	65,449
<sup>3</sup> Kingdom of Belgium	4.000%	3/28/32	EUR	20,659	22,574
<sup>3</sup> Kingdom of Belgium	0.350%	6/22/32	EUR	207,539	163,695
<sup>3</sup> Kingdom of Belgium	3.000%	6/22/34	EUR	13,251	13,206
<sup>3</sup> Kingdom of Belgium	5.000%	3/28/35	EUR	2,269	2,697
<sup>3</sup> Kingdom of Belgium	1.450%	6/22/37	EUR	33,102	26,365
<sup>3</sup> Kingdom of Belgium	1.900%	6/22/38	EUR	18,982	15,964
<sup>3</sup> Kingdom of Belgium	2.750%	4/22/39	EUR	43,586	41,003
<sup>3</sup> Kingdom of Belgium	0.400%	6/22/40	EUR	32,773	20,321
<sup>3</sup> Kingdom of Belgium	4.250%	3/28/41	EUR	21,716	24,508
<sup>3</sup> Kingdom of Belgium	3.750%	6/22/45	EUR	28,923	30,996
<sup>3</sup> Kingdom of Belgium	1.600%	6/22/47	EUR	40,386	29,298
<sup>3,7</sup> Kingdom of Belgium	1.700%	6/22/50	EUR	36,354	26,314
<sup>3</sup> Kingdom of Belgium	1.400%	6/22/53	EUR	106,732	69,767
<sup>3</sup> Kingdom of Belgium	2.250%	6/22/57	EUR	7,993	6,593
<sup>3</sup> Kingdom of Belgium	2.150%	6/22/66	EUR	29,276	23,450
<sup>3</sup> Kingdom of Belgium	0.650%	6/22/71	EUR	18,467	8,187
Ministeries Van de Vlaamse Gemeenschap	0.375%	10/13/26	EUR	2,500	2,274
Ministeries Van de Vlaamse Gemeenschap	0.010%	6/23/27	EUR	4,700	4,137
Ministeries Van de Vlaamse Gemeenschap	0.300%	10/20/31	EUR	13,400	10,520
Ministeries Van de Vlaamse Gemeenschap	1.000%	10/13/36	EUR	5,200	3,848
Ministeries Van de Vlaamse Gemeenschap	1.500%	7/12/38	EUR	1,500	1,157
Ministeries Van de Vlaamse Gemeenschap	1.875%	6/2/42	EUR	1,800	1,391
Ministeries Van de Vlaamse Gemeenschap	1.500%	4/11/44	EUR	1,600	1,130
<sup>7</sup> Ministeries Van de Vlaamse Gemeenschap	1.000%	1/23/51	EUR	8,400	4,835
Region Wallonne Belgium	0.050%	6/22/25	EUR	7,200	6,683
Region Wallonne Belgium	0.250%	5/3/26	EUR	26,200	23,974
Region Wallonne Belgium	0.500%	4/8/30	EUR	6,100	5,043
Region Wallonne Belgium	0.375%	10/22/31	EUR	2,400	1,888
Region Wallonne Belgium	1.375%	4/6/32	EUR	10,000	8,511
Region Wallonne Belgium	1.250%	5/3/34	EUR	7,900	6,342
<sup>7</sup> Region Wallonne Belgium	0.650%	1/16/51	EUR	1,900	934
Region Wallonne Belgium	1.250%	6/22/71	EUR	2,200	1,194
					1,372,989

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<b>Bulgaria (0.0%)</b>					
Republic of Bulgaria	2.950%	9/3/24	EUR	418	413
Republic of Bulgaria	2.625%	3/26/27	EUR	1,545	1,441
Republic of Bulgaria	3.000%	3/21/28	EUR	12,816	11,528
Republic of Bulgaria	3.125%	3/26/35	EUR	2,543	1,983
Republic of Bulgaria	1.375%	9/23/50	EUR	3,587	1,696
Republic of Bulgaria	4.125%	9/23/29	EUR	3,800	3,499
Republic of Bulgaria	0.375%	9/23/30	EUR	1,500	1,025
Republic of Bulgaria	4.625%	9/23/34	EUR	2,500	2,263
					<b>23,848</b>
<b>Canada (4.9%)</b>					
British Columbia Municipal Finance Authority	2.800%	12/3/23	CAD	3,108	2,247
British Columbia Municipal Finance Authority	2.150%	6/3/24	CAD	2,735	1,947
British Columbia Municipal Finance Authority	2.950%	10/14/24	CAD	3,037	2,180
British Columbia Municipal Finance Authority	1.100%	6/1/25	CAD	3,061	2,090
British Columbia Municipal Finance Authority	2.650%	10/2/25	CAD	7,037	4,969
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	501
British Columbia Municipal Finance Authority	3.050%	10/23/28	CAD	3,888	2,723
British Columbia Municipal Finance Authority	2.550%	10/9/29	CAD	609	408
British Columbia Municipal Finance Authority	2.300%	4/15/31	CAD	1,871	1,204
Canada	0.500%	11/1/23	CAD	19,110	13,529
Canada	0.750%	2/1/24	CAD	62,862	44,304
Canada	0.250%	4/1/24	CAD	58,816	40,991
Canada	1.500%	5/1/24	CAD	23,125	16,363
Canada	2.500%	6/1/24	CAD	3,046	2,187
Canada	2.750%	8/1/24	CAD	180,073	129,529
Canada	1.500%	9/1/24	CAD	41,070	28,884
Canada	1.500%	4/1/25	CAD	126,728	87,966
Canada	2.250%	6/1/25	CAD	6,900	4,877
Canada	9.000%	6/1/25	CAD	6,123	5,066
Canada	0.500%	9/1/25	CAD	29,015	19,428
Canada	0.250%	3/1/26	CAD	121,927	79,995
Canada	1.000%	9/1/26	CAD	53,531	35,686
Canada	1.250%	3/1/27	CAD	75,580	50,489
Canada	8.000%	6/1/27	CAD	2,603	2,280
Canada	2.750%	9/1/27	CAD	53,100	37,802
Canada	2.000%	6/1/28	CAD	21,148	14,500
Canada	2.250%	6/1/29	CAD	33,622	23,200
Canada	5.750%	6/1/29	CAD	20,608	17,310
Canada	2.250%	12/1/29	CAD	21,018	14,450
Canada	1.250%	6/1/30	CAD	92,520	58,723
Canada	0.500%	12/1/30	CAD	73,861	43,547
Canada	1.500%	6/1/31	CAD	112,430	71,502
Canada	1.500%	12/1/31	CAD	73,637	46,521
Canada	2.000%	6/1/32	CAD	89,966	59,151
Canada	2.500%	12/1/32	CAD	70,600	48,390
Canada	5.750%	6/1/33	CAD	35,263	31,357
Canada	5.000%	6/1/37	CAD	44,630	38,628
Canada	4.000%	6/1/41	CAD	41,529	32,791
Canada	3.500%	12/1/45	CAD	31,440	23,364
Canada	2.750%	12/1/48	CAD	16,284	10,666
Canada	2.000%	12/1/51	CAD	118,885	65,494
Canada	1.750%	12/1/53	CAD	89,995	45,983
Canada	2.750%	12/1/64	CAD	21,164	13,539
<sup>3</sup> Canada Housing Trust No. 1	2.550%	12/15/23	CAD	33,590	24,253
<sup>3</sup> Canada Housing Trust No. 1	2.900%	6/15/24	CAD	62,660	45,081
<sup>3</sup> Canada Housing Trust No. 1	1.800%	12/15/24	CAD	39,355	27,536
<sup>3</sup> Canada Housing Trust No. 1	2.550%	3/15/25	CAD	23,625	16,740
<sup>3</sup> Canada Housing Trust No. 1	0.950%	6/15/25	CAD	42,770	29,164
<sup>3</sup> Canada Housing Trust No. 1	1.950%	12/15/25	CAD	50,465	34,819
<sup>3</sup> Canada Housing Trust No. 1	2.250%	12/15/25	CAD	11,080	7,716
<sup>3</sup> Canada Housing Trust No. 1	1.250%	6/15/26	CAD	38,040	25,446
<sup>3</sup> Canada Housing Trust No. 1	1.900%	9/15/26	CAD	23,060	15,732
<sup>3</sup> Canada Housing Trust No. 1	1.100%	12/15/26	CAD	14,965	9,840
<sup>3</sup> Canada Housing Trust No. 1	1.550%	12/15/26	CAD	12,345	8,271
<sup>3</sup> Canada Housing Trust No. 1	2.350%	6/15/27	CAD	37,915	26,122
<sup>3</sup> Canada Housing Trust No. 1	3.800%	6/15/27	CAD	13,950	10,287
<sup>3</sup> Canada Housing Trust No. 1	3.600%	12/15/27	CAD	22,900	16,712

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<sup>3</sup>	Canada Housing Trust No. 1	2.350%	3/15/28	CAD	10,675	7,339
<sup>3</sup>	Canada Housing Trust No. 1	2.650%	3/15/28	CAD	29,555	20,717
<sup>3</sup>	Canada Housing Trust No. 1	2.650%	12/15/28	CAD	12,820	8,880
<sup>3</sup>	Canada Housing Trust No. 1	2.100%	9/15/29	CAD	19,310	12,825
<sup>3</sup>	Canada Housing Trust No. 1	1.750%	6/15/30	CAD	39,240	25,090
<sup>3</sup>	Canada Housing Trust No. 1	1.100%	3/15/31	CAD	9,810	5,855
<sup>3</sup>	Canada Housing Trust No. 1	1.400%	3/15/31	CAD	14,510	8,888
<sup>3</sup>	Canada Housing Trust No. 1	1.900%	3/15/31	CAD	10,545	6,737
<sup>3</sup>	Canada Housing Trust No. 1	1.600%	12/15/31	CAD	30,680	18,846
<sup>3</sup>	Canada Housing Trust No. 1	2.150%	12/15/31	CAD	11,260	7,268
<sup>3</sup>	Canada Housing Trust No. 1	2.450%	12/15/31	CAD	12,645	8,376
<sup>3</sup>	Canada Housing Trust No. 1	3.550%	9/15/32	CAD	28,300	20,442
	Canada Post Corp.	4.080%	7/16/25	CAD	4,544	3,315
	Canada Post Corp.	4.360%	7/16/40	CAD	1,861	1,346
	CDP Financial Inc.	1.125%	4/6/27	EUR	37,100	33,619
	City of Montreal	3.500%	9/1/24	CAD	111	80
	City of Montreal	3.000%	9/1/25	CAD	3,572	2,541
	City of Montreal	2.750%	9/1/26	CAD	3,400	2,332
	City of Montreal	3.000%	9/1/27	CAD	2,550	1,791
	City of Montreal	3.150%	9/1/28	CAD	1,555	1,089
	City of Montreal	2.300%	9/1/29	CAD	1,169	766
	City of Montreal	1.750%	9/1/30	CAD	3,051	1,876
	City of Montreal	2.000%	9/1/31	CAD	3,442	2,114
	City of Montreal	4.250%	12/1/32	CAD	2,046	1,494
	City of Montreal	4.100%	12/1/34	CAD	1,629	1,146
	City of Montreal	3.150%	12/1/36	CAD	3,054	1,895
	City of Montreal	3.500%	12/1/38	CAD	3,061	1,937
	City of Montreal	2.400%	12/1/41	CAD	2,776	1,459
	City of Montreal	4.700%	12/1/41	CAD	2,046	1,488
	City of Montreal	6.000%	6/1/43	CAD	2,070	1,763
	City of Ottawa Ontario	4.100%	12/6/52	CAD	1,116	747
	CPPIB Capital Inc.	0.375%	6/20/24	EUR	17,409	16,505
	CPPIB Capital Inc.	0.250%	4/6/27	EUR	7,700	6,751
	CPPIB Capital Inc.	1.250%	12/7/27	GBP	4,750	4,635
	CPPIB Capital Inc.	3.000%	6/15/28	CAD	3,873	2,713
	CPPIB Capital Inc.	0.875%	2/6/29	EUR	9,767	8,430
	CPPIB Capital Inc.	1.950%	9/30/29	CAD	6,308	4,062
	CPPIB Capital Inc.	0.050%	2/24/31	EUR	4,750	3,612
	CPPIB Capital Inc.	1.500%	3/4/33	EUR	7,617	6,337
	CPPIB Capital Inc.	0.250%	1/18/41	EUR	9,712	5,506
<sup>7</sup>	CPPIB Capital Inc.	0.750%	7/15/49	EUR	2,273	1,297
	CPPIB Capital Inc.	1.625%	10/22/71	GBP	3,050	1,612
	Export Development Canada	1.375%	12/8/23	GBP	5,087	5,685
	Export Development Canada	1.650%	7/31/24	CAD	2,110	1,485
	Financement-Quebec	5.250%	6/1/34	CAD	5,327	4,241
	First Nations Finance Authority	3.050%	6/1/28	CAD	528	370
	First Nations Finance Authority	1.710%	6/16/30	CAD	1,706	1,063
	First Nations Finance Authority	2.850%	6/1/32	CAD	3,255	2,148
	Government of the Northwest Territories	2.200%	9/29/51	CAD	509	230
	Greater Sudbury Canada	2.416%	3/12/50	CAD	443	213
	Hydro-Quebec	2.000%	9/1/28	CAD	6,873	4,556
	Hydro-Quebec	6.000%	8/15/31	CAD	4,740	3,971
	Hydro-Quebec	6.500%	1/16/35	CAD	3,620	3,189
	Hydro-Quebec	6.500%	2/15/35	CAD	13,992	12,438
	Hydro-Quebec	6.000%	2/15/40	CAD	11,583	10,093
	Hydro-Quebec	5.000%	2/15/45	CAD	18,675	14,744
	Hydro-Quebec	5.000%	2/15/50	CAD	26,649	21,580
	Hydro-Quebec	4.000%	2/15/55	CAD	23,955	16,589
	Hydro-Quebec	2.100%	2/15/60	CAD	28,563	12,399
	Hydro-Quebec	4.000%	2/15/63	CAD	4,557	3,160
<sup>3</sup>	Labrador-Island Link Funding Trust	3.760%	6/1/33	CAD	4,035	2,878
<sup>3</sup>	Labrador-Island Link Funding Trust	3.860%	12/1/45	CAD	2,179	1,485
<sup>3</sup>	Labrador-Island Link Funding Trust	3.850%	12/1/53	CAD	3,502	2,404
	Maritime Link Financing Trust	3.500%	12/1/52	CAD	3,454	2,315
	Municipal Finance Authority of British Columbia	3.300%	4/8/32	CAD	3,874	2,664
	Municipal Finance Authority of British Columbia	2.500%	9/27/41	CAD	1,547	838
<sup>3</sup>	Muskat Falls / Labrador Transmission Assets Funding Trust	3.630%	6/1/29	CAD	2,608	1,892
<sup>3</sup>	Muskat Falls / Labrador Transmission Assets Funding Trust	3.830%	6/1/37	CAD	3,545	2,487
<sup>3</sup>	Muskat Falls / Labrador Transmission Assets Funding Trust	3.860%	12/1/48	CAD	3,689	2,495

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Muskrat Falls / Labrador Transmission Assets Funding Trust	3.382%	6/1/57	CAD	1,860	1,124
New Brunswick F-M Project Co. Inc.	6.470%	11/30/27	CAD	518	390
Newfoundland & Labrador Hydro	6.650%	8/27/31	CAD	1,019	872
Newfoundland & Labrador Hydro	3.600%	12/1/45	CAD	1,529	936
OMERS Finance Trust	0.450%	5/13/25	EUR	6,908	6,404
OMERS Finance Trust	1.550%	4/21/27	CAD	3,097	2,027
OMERS Finance Trust	2.600%	5/14/29	CAD	1,395	934
<sup>3</sup> OMERS Finance Trust	2.600%	5/14/29	CAD	1,225	820
Ontario Electricity Financial Corp.	8.250%	6/22/26	CAD	7,161	5,990
Ontario Infrastructure & Lands Corp.	4.700%	6/1/37	CAD	915	671
Ontario School Boards Financing Corp.	5.483%	11/26/29	CAD	132	98
Ontario Teachers Finance Trust	0.500%	5/6/25	EUR	20,138	18,708
Ontario Teachers Finance Trust	0.100%	5/19/28	EUR	6,900	5,746
<sup>3</sup> Ontario Teachers Finance Trust	1.850%	5/3/32	EUR	3,700	3,169
Ontario Teachers Finance Trust	1.850%	5/3/32	EUR	10,250	8,779
Ontario Teachers Finance Trust	0.900%	5/20/41	EUR	7,770	4,953
OPB Finance Trust	2.950%	2/2/26	CAD	14,799	10,382
OPB Finance Trust	2.980%	1/25/27	CAD	2,543	1,772
Ottawa Ontario	4.600%	7/14/42	CAD	969	705
Ottawa Ontario	3.250%	11/10/47	CAD	907	522
Ottawa Ontario	3.100%	7/27/48	CAD	2,205	1,234
Ottawa Ontario	2.500%	5/11/51	CAD	2,000	973
Ottawa Ontario	4.200%	7/30/53	CAD	1,292	877
Province of Alberta	3.400%	12/1/23	CAD	1,521	1,106
Province of Alberta	3.100%	6/1/24	CAD	8,963	6,474
Province of Alberta	0.625%	4/18/25	EUR	5,417	5,071
Province of Alberta	2.350%	6/1/25	CAD	13,217	9,302
Province of Alberta	0.625%	1/16/26	EUR	2,599	2,392
Province of Alberta	2.200%	6/1/26	CAD	13,206	9,136
Province of Alberta	3.100%	12/14/26	AUD	952	573
Province of Alberta	2.550%	6/1/27	CAD	24,896	17,289
Province of Alberta	3.600%	4/11/28	AUD	325	194
Province of Alberta	2.900%	12/1/28	CAD	12,586	8,743
Province of Alberta	1.403%	2/20/29	SEK	64,000	5,086
Province of Alberta	2.900%	9/20/29	CAD	8,678	5,960
Province of Alberta	2.050%	6/1/30	CAD	28,559	18,340
Province of Alberta	1.650%	6/1/31	CAD	12,609	7,683
Province of Alberta	3.500%	6/1/31	CAD	2,346	1,656
Province of Alberta	4.150%	6/1/33	CAD	2,790	2,028
Province of Alberta	3.900%	12/1/33	CAD	9,373	6,686
Province of Alberta	4.500%	12/1/40	CAD	2,550	1,879
Province of Alberta	3.450%	12/1/43	CAD	9,733	6,159
Province of Alberta	3.300%	12/1/46	CAD	18,049	11,016
Province of Alberta	3.050%	12/1/48	CAD	24,456	14,164
Province of Alberta	3.100%	6/1/50	CAD	31,909	18,672
Province of Alberta	2.950%	6/1/52	CAD	14,229	8,101
Province of British Columbia	3.300%	12/18/23	CAD	7,092	5,150
Province of British Columbia	4.250%	11/27/24	AUD	1,770	1,129
Province of British Columbia	2.850%	6/18/25	CAD	17,309	12,340
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	8,218
Province of British Columbia	2.950%	12/18/28	CAD	8,858	6,172
Province of British Columbia	5.700%	6/18/29	CAD	6,926	5,607
Province of British Columbia	2.200%	6/18/30	CAD	18,390	11,950
Province of British Columbia	1.550%	6/18/31	CAD	16,315	9,866
Province of British Columbia	6.350%	6/18/31	CAD	7,654	6,579
Province of British Columbia	3.200%	6/18/32	CAD	7,905	5,424
Province of British Columbia	4.700%	6/18/37	CAD	4,251	3,226
Province of British Columbia	4.950%	6/18/40	CAD	7,127	5,564
Province of British Columbia	4.300%	6/18/42	CAD	12,237	8,817
Province of British Columbia	3.200%	6/18/44	CAD	14,120	8,585
Province of British Columbia	2.800%	6/18/48	CAD	19,003	10,525
Province of British Columbia	4.900%	6/18/48	CAD	1,529	1,196
Province of British Columbia	2.950%	6/18/50	CAD	27,953	15,909
Province of British Columbia	2.750%	6/18/52	CAD	16,981	9,276
Province of British Columbia	4.250%	12/18/53	CAD	4,092	3,010
Province of Manitoba	3.300%	6/2/24	CAD	1,521	1,102
Province of Manitoba	4.250%	3/3/25	AUD	509	324
Province of Manitoba	2.450%	6/2/25	CAD	9,100	6,417

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Manitoba	4.400%	9/5/25	CAD	5,329	3,948
Province of Manitoba	2.550%	6/2/26	CAD	9,696	6,784
Province of Manitoba	2.600%	6/2/27	CAD	9,616	6,687
Province of Manitoba	3.000%	6/2/28	CAD	3,027	2,123
Province of Manitoba	2.750%	6/2/29	CAD	3,271	2,237
Province of Manitoba	3.250%	9/5/29	CAD	1,157	811
Province of Manitoba	2.050%	6/2/30	CAD	6,138	3,930
Province of Manitoba	6.300%	3/5/31	CAD	486	411
Province of Manitoba	2.050%	6/2/31	CAD	9,019	5,669
Province of Manitoba	3.900%	12/2/32	CAD	3,000	2,159
Province of Manitoba	5.700%	3/5/37	CAD	1,529	1,269
Province of Manitoba	4.600%	3/5/38	CAD	2,895	2,148
Province of Manitoba	4.650%	3/5/40	CAD	2,040	1,515
Province of Manitoba	4.100%	3/5/41	CAD	2,550	1,768
Province of Manitoba	4.400%	3/5/42	CAD	3,316	2,377
Province of Manitoba	3.350%	3/5/43	CAD	1,019	627
Province of Manitoba	4.050%	9/5/45	CAD	6,669	4,531
Province of Manitoba	2.850%	9/5/46	CAD	7,365	4,066
Province of Manitoba	3.400%	9/5/48	CAD	7,679	4,666
Province of Manitoba	3.200%	3/5/50	CAD	9,340	5,464
Province of Manitoba	4.700%	3/5/50	CAD	3,345	2,523
Province of Manitoba	2.050%	9/5/52	CAD	6,991	3,135
Province of Manitoba	3.150%	9/5/52	CAD	3,114	1,812
Province of Manitoba	3.800%	9/5/53	CAD	2,511	1,658
Province of Manitoba	3.450%	3/5/63	CAD	1,835	1,116
Province of New Brunswick	3.650%	6/3/24	CAD	5,582	4,066
Province of New Brunswick	1.800%	8/14/25	CAD	2,300	1,590
Province of New Brunswick	2.600%	8/14/26	CAD	5,102	3,568
Province of New Brunswick	2.350%	8/14/27	CAD	4,030	2,761
Province of New Brunswick	3.100%	8/14/28	CAD	4,211	2,959
Province of New Brunswick	2.550%	8/14/31	CAD	4,650	3,035
Province of New Brunswick	5.500%	1/27/34	CAD	2,040	1,671
Province of New Brunswick	4.550%	3/26/37	CAD	3,572	2,645
Province of New Brunswick	4.800%	9/26/39	CAD	3,234	2,455
Province of New Brunswick	4.800%	6/3/41	CAD	1,525	1,156
Province of New Brunswick	3.550%	6/3/43	CAD	4,059	2,584
Province of New Brunswick	3.800%	8/14/45	CAD	4,542	2,975
Province of New Brunswick	3.100%	8/14/48	CAD	8,409	4,838
Province of New Brunswick	3.050%	8/14/50	CAD	5,727	3,274
Province of New Brunswick	2.900%	8/14/52	CAD	3,581	1,985
Province of Newfoundland and Labrador	2.300%	6/2/25	CAD	2,550	1,789
Province of Newfoundland and Labrador	3.000%	6/2/26	CAD	5,102	3,619
Province of Newfoundland and Labrador	1.250%	6/2/27	CAD	1,600	1,039
Province of Newfoundland and Labrador	6.150%	4/17/28	CAD	509	410
Province of Newfoundland and Labrador	2.850%	6/2/28	CAD	7,654	5,282
Province of Newfoundland and Labrador	2.850%	6/2/29	CAD	5,593	3,831
Province of Newfoundland and Labrador	1.750%	6/2/30	CAD	5,585	3,458
Province of Newfoundland and Labrador	2.050%	6/2/31	CAD	6,169	3,817
Province of Newfoundland and Labrador	5.700%	10/17/35	CAD	509	411
Province of Newfoundland and Labrador	4.650%	10/17/40	CAD	2,720	1,962
Province of Newfoundland and Labrador	3.300%	10/17/46	CAD	7,758	4,488
Province of Newfoundland and Labrador	3.700%	10/17/48	CAD	5,564	3,426
Province of Newfoundland and Labrador	2.650%	10/17/50	CAD	7,520	3,738
Province of Newfoundland and Labrador	3.150%	12/2/52	CAD	2,971	1,649
Province of Nova Scotia	2.100%	6/1/27	CAD	7,347	4,996
Province of Nova Scotia	1.100%	6/1/28	CAD	3,813	2,415
Province of Nova Scotia	2.000%	9/1/30	CAD	6,787	4,304
Province of Nova Scotia	2.400%	12/1/31	CAD	800	514
Province of Nova Scotia	6.600%	12/1/31	CAD	33	29
Province of Nova Scotia	5.800%	6/1/33	CAD	1,019	843
Province of Nova Scotia	4.500%	6/1/37	CAD	2,550	1,879
Province of Nova Scotia	4.700%	6/1/41	CAD	3,750	2,814
Province of Nova Scotia	4.400%	6/1/42	CAD	5,034	3,613
Province of Nova Scotia	3.450%	6/1/45	CAD	2,924	1,812
Province of Nova Scotia	3.150%	12/1/51	CAD	7,675	4,454
Province of Nova Scotia	3.500%	6/2/62	CAD	4,296	2,583
Province of Ontario	7.500%	2/7/24	CAD	1,304	996
Province of Ontario	1.875%	5/21/24	EUR	2,543	2,477
Province of Ontario	3.500%	6/2/24	CAD	47,113	34,249

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Ontario	0.375%	6/14/24	EUR	12,379	11,761
Province of Ontario	4.250%	8/22/24	AUD	505	323
Province of Ontario	2.300%	9/8/24	CAD	20,256	14,394
Province of Ontario	0.875%	1/21/25	EUR	2,543	2,405
Province of Ontario	2.650%	2/5/25	CAD	16,888	12,022
Province of Ontario	0.625%	4/17/25	EUR	6,753	6,321
Province of Ontario	2.600%	6/2/25	CAD	53,576	37,939
Province of Ontario	3.100%	8/26/25	AUD	1,015	627
Province of Ontario	1.750%	9/8/25	CAD	36,002	24,822
Province of Ontario	2.400%	6/2/26	CAD	38,393	26,747
Province of Ontario	1.350%	9/8/26	CAD	6,436	4,295
Province of Ontario	3.500%	1/27/27	AUD	505	306
Province of Ontario	1.850%	2/1/27	CAD	9,377	6,319
Province of Ontario	0.375%	4/8/27	EUR	943	831
Province of Ontario	2.600%	6/2/27	CAD	38,019	26,468
Province of Ontario	7.600%	6/2/27	CAD	7,654	6,527
Province of Ontario	1.050%	9/8/27	CAD	11,545	7,452
Province of Ontario	2.900%	6/2/28	CAD	34,157	23,855
Province of Ontario	6.500%	3/8/29	CAD	8,450	7,038
Province of Ontario	2.700%	6/2/29	CAD	28,116	19,177
Province of Ontario	0.250%	6/28/29	CHF	4,485	4,039
Province of Ontario	1.550%	11/1/29	CAD	36,004	22,606
Province of Ontario	2.050%	6/2/30	CAD	41,746	26,798
Province of Ontario	0.010%	11/25/30	EUR	8,886	6,781
Province of Ontario	1.350%	12/2/30	CAD	39,486	23,715
Province of Ontario	2.150%	6/2/31	CAD	27,588	17,523
Province of Ontario	6.200%	6/2/31	CAD	6,633	5,639
Province of Ontario	0.250%	6/9/31	EUR	1,900	1,453
Province of Ontario	2.250%	12/2/31	CAD	19,745	12,539
Province of Ontario	3.750%	6/2/32	CAD	33,400	23,929
Province of Ontario	5.850%	3/8/33	CAD	13,752	11,476
Province of Ontario	5.600%	6/2/35	CAD	19,902	16,413
Province of Ontario	4.700%	6/2/37	CAD	40,264	30,499
Province of Ontario	4.600%	6/2/39	CAD	38,304	28,649
Province of Ontario	4.650%	6/2/41	CAD	43,832	32,907
Province of Ontario	3.500%	6/2/43	CAD	45,955	29,346
Province of Ontario	3.450%	6/2/45	CAD	59,510	37,400
Province of Ontario	2.900%	12/2/46	CAD	58,629	33,203
Province of Ontario	2.800%	6/2/48	CAD	47,267	26,086
Province of Ontario	2.900%	6/2/49	CAD	49,578	27,813
Province of Ontario	2.650%	12/2/50	CAD	50,486	26,809
Province of Ontario	1.900%	12/2/51	CAD	45,094	19,796
Province of Ontario	2.550%	12/2/52	CAD	43,970	22,638
Province of Ontario	3.750%	12/2/53	CAD	22,041	14,642
Province of Prince Edward Island	1.850%	7/27/31	CAD	1,900	1,160
Province of Prince Edward Island	3.650%	6/27/42	CAD	816	518
Province of Prince Edward Island	2.650%	12/1/51	CAD	999	512
Province of Prince Edward Island	3.600%	1/17/53	CAD	1,527	946
Province of Quebec	1.500%	12/15/23	GBP	4,090	4,568
Province of Quebec	2.375%	1/22/24	EUR	448	441
Province of Quebec	2.250%	2/22/24	CAD	2,638	1,890
Province of Quebec	3.750%	9/1/24	CAD	22,917	16,712
Province of Quebec	0.875%	1/15/25	EUR	5,800	5,490
Province of Quebec	4.200%	3/10/25	AUD	768	490
Province of Quebec	5.350%	6/1/25	CAD	2,550	1,930
Province of Quebec	2.600%	7/6/25	CAD	4,936	3,495
Province of Quebec	2.750%	9/1/25	CAD	27,353	19,401
Province of Quebec	8.500%	4/1/26	CAD	5,102	4,255
Province of Quebec	3.700%	5/20/26	AUD	421	262
Province of Quebec	2.500%	9/1/26	CAD	19,136	13,352
Province of Quebec	1.850%	2/13/27	CAD	3,613	2,437
Province of Quebec	0.875%	5/4/27	EUR	17,851	16,093
Province of Quebec	2.750%	9/1/27	CAD	21,524	15,072
Province of Quebec	0.875%	7/5/28	EUR	21,256	18,639
Province of Quebec	2.750%	9/1/28	CAD	23,290	16,117
Province of Quebec	2.300%	9/1/29	CAD	33,617	22,325
Province of Quebec	6.000%	10/1/29	CAD	7,654	6,300
Province of Quebec	1.900%	9/1/30	CAD	36,000	22,776
Province of Quebec	0.000%	10/29/30	EUR	16,907	12,978

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Province of Quebec	0.250%	5/5/31	EUR	10,600	8,165
Province of Quebec	1.500%	9/1/31	CAD	32,996	19,766
Province of Quebec	3.650%	5/20/32	CAD	13,000	9,259
Province of Quebec	6.250%	6/1/32	CAD	11,006	9,449
Province of Quebec	3.250%	9/1/32	CAD	18,765	12,889
Province of Quebec	5.750%	12/1/36	CAD	10,131	8,537
Province of Quebec	5.000%	12/1/38	CAD	17,643	13,832
Province of Quebec	5.000%	12/1/41	CAD	28,086	22,067
Province of Quebec	4.250%	12/1/43	CAD	35,783	25,567
Province of Quebec	3.500%	12/1/45	CAD	37,111	23,557
Province of Quebec	3.500%	12/1/48	CAD	42,780	27,038
Province of Quebec	3.100%	12/1/51	CAD	52,276	30,613
Province of Quebec	2.850%	12/1/53	CAD	45,117	24,979
Province of Quebec	4.400%	12/1/55	CAD	4,400	3,312
Province of Saskatchewan	3.200%	6/3/24	CAD	4,821	3,488
Province of Saskatchewan	0.800%	9/2/25	CAD	3,826	2,568
Province of Saskatchewan	2.550%	6/2/26	CAD	5,678	3,974
Province of Saskatchewan	2.650%	6/2/27	CAD	5,102	3,556
Province of Saskatchewan	3.050%	12/2/28	CAD	3,807	2,664
Province of Saskatchewan	5.750%	3/5/29	CAD	3,061	2,454
Province of Saskatchewan	2.200%	6/2/30	CAD	4,520	2,930
Province of Saskatchewan	2.150%	6/2/31	CAD	2,615	1,658
Province of Saskatchewan	6.400%	9/5/31	CAD	3,441	2,960
Province of Saskatchewan	5.800%	9/5/33	CAD	1,860	1,549
Province of Saskatchewan	5.000%	3/5/37	CAD	179	139
Province of Saskatchewan	4.750%	6/1/40	CAD	3,776	2,865
Province of Saskatchewan	3.400%	2/3/42	CAD	7,550	4,753
Province of Saskatchewan	3.900%	6/2/45	CAD	4,984	3,341
Province of Saskatchewan	2.750%	12/2/46	CAD	7,448	4,078
Province of Saskatchewan	3.300%	6/2/48	CAD	8,635	5,221
Province of Saskatchewan	3.100%	6/2/50	CAD	8,853	5,152
Province of Saskatchewan	2.800%	12/2/52	CAD	7,845	4,234
Province of Saskatchewan	3.750%	3/5/54	CAD	1,936	1,267
Province of Saskatchewan	2.950%	6/2/58	CAD	1,428	765
PSP Capital Inc.	2.090%	11/22/23	CAD	2,029	1,455
PSP Capital Inc.	3.290%	4/4/24	CAD	9,978	7,238
PSP Capital Inc.	3.000%	11/5/25	CAD	3,087	2,197
PSP Capital Inc.	0.900%	6/15/26	CAD	4,550	2,994
PSP Capital Inc.	1.500%	3/15/28	CAD	3,700	2,401
PSP Capital Inc.	2.050%	1/15/30	CAD	6,972	4,489
PSP Capital Inc.	2.600%	3/1/32	CAD	3,000	1,946
Regional Municipality of Peel Ontario	4.250%	12/2/33	CAD	1,000	730
Regional Municipality of Peel Ontario	5.100%	6/29/40	CAD	3,561	2,728
Regional Municipality of Peel Ontario	2.500%	6/16/51	CAD	747	365
Regional Municipality of York	2.600%	12/15/25	CAD	2,550	1,794
Regional Municipality of York	2.500%	6/2/26	CAD	1,529	1,067
Regional Municipality of York	2.350%	6/9/27	CAD	1	1
Regional Municipality of York	1.700%	5/27/30	CAD	1,512	937
Regional Municipality of York	2.150%	6/22/31	CAD	1,346	844
Regional Municipality of York	4.000%	5/31/32	CAD	2,365	1,724
Regional Municipality of York	3.650%	5/13/33	CAD	1,581	1,090
Regional Municipality of York	4.050%	5/1/34	CAD	1,223	865
Royal Office Finance LP	5.209%	11/12/37	CAD	3,717	2,783
South Coast British Columbia Transportation Authority	3.050%	6/4/25	CAD	3,143	2,244
South Coast British Columbia Transportation Authority	3.150%	11/16/48	CAD	4,793	2,694
South Coast British Columbia Transportation Authority	2.650%	10/29/50	CAD	504	253
TCHC Issuer Trust	5.395%	2/22/40	CAD	1,060	825
Toronto Canada	2.450%	2/6/25	CAD	2,410	1,706
Toronto Canada	2.400%	6/7/27	CAD	2,587	1,780
Toronto Canada	2.650%	11/9/29	CAD	2,170	1,485
Toronto Canada	3.250%	4/20/32	CAD	2,400	1,635
Toronto Canada	2.950%	4/28/35	CAD	3,188	1,984
Toronto Canada	3.500%	6/2/36	CAD	2,800	1,828
Toronto Canada	2.600%	9/24/39	CAD	1,023	566
Toronto Canada	5.200%	6/1/40	CAD	621	480
Toronto Canada	2.150%	8/25/40	CAD	2,582	1,314
Toronto Canada	4.700%	6/10/41	CAD	1,019	740
Toronto Canada	3.800%	12/13/42	CAD	1,160	747
Toronto Canada	4.150%	3/10/44	CAD	2,515	1,696

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Toronto Canada	3.250%	6/24/46	CAD	2,040	1,179
Toronto Canada	3.200%	8/1/48	CAD	927	529
Toronto Canada	2.800%	11/22/49	CAD	2,802	1,459
Toronto Canada	2.900%	4/29/51	CAD	2,796	1,480
Toronto Canada	4.300%	6/1/52	CAD	1,116	777
Vancouver Canada	3.700%	10/18/52	CAD	652	405
Winnipeg Canada	4.100%	6/1/45	CAD	1,160	764
Winnipeg Canada	4.300%	11/15/51	CAD	2,121	1,440
					<b>3,925,220</b>
<b>Chile (0.1%)</b>					
<sup>3</sup> Bonos de la Tesoreria de la Republica en pesos	5.800%	6/1/24	CLP	8,175,000	8,239
Bonos de la Tesoreria de la Republica en pesos	2.500%	3/1/25	CLP	13,250,000	12,539
Bonos de la Tesoreria de la Republica en pesos	4.500%	3/1/26	CLP	18,940,000	18,619
<sup>3</sup> Bonos de la Tesoreria de la Republica en pesos	5.000%	10/1/28	CLP	10,500,000	10,128
<sup>3</sup> Bonos de la Tesoreria de la Republica en pesos	4.700%	9/1/30	CLP	11,650,000	10,872
Bonos de la Tesoreria de la Republica en pesos	5.000%	3/1/35	CLP	10,750,000	9,958
Bonos de la Tesoreria de la Republica en pesos	6.000%	1/1/43	CLP	15,000,000	15,032
Republic of Chile	1.625%	1/30/25	EUR	2,884	2,708
Republic of Chile	1.750%	1/20/26	EUR	100	92
Republic of Chile	0.100%	1/26/27	EUR	7,438	6,120
Republic of Chile	0.555%	1/21/29	EUR	3,400	2,622
Republic of Chile	1.440%	2/1/29	EUR	2,269	1,841
Republic of Chile	0.830%	7/2/31	EUR	5,659	4,059
Republic of Chile	1.300%	7/26/36	EUR	4,046	2,605
Republic of Chile	1.250%	1/29/40	EUR	4,868	2,859
Republic of Chile	1.250%	1/22/51	EUR	5,937	2,859
					<b>111,152</b>
<b>China (1.1%)</b>					
Agricultural Development Bank of China	3.190%	3/3/24	CNY	150,000	20,862
Agricultural Development Bank of China	4.000%	11/12/25	CNY	39,900	5,731
Agricultural Development Bank of China	3.630%	7/19/26	CNY	50,000	7,130
Agricultural Development Bank of China	3.750%	1/25/29	CNY	375,200	54,257
Agricultural Development Bank of China	3.520%	5/24/31	CNY	20,000	2,866
Agricultural Development Bank of China	3.300%	11/5/31	CNY	100,000	14,116
Agricultural Development Bank of China	3.060%	6/6/32	CNY	170,000	23,553
China Development Bank	0.875%	1/24/24	EUR	778	747
China Development Bank	3.300%	2/1/24	CNY	299,900	41,752
China Development Bank	2.730%	11/11/24	CNY	20,000	2,771
China Development Bank	3.340%	7/14/25	CNY	30,000	4,225
China Development Bank	3.680%	2/26/26	CNY	391,800	55,915
China Development Bank	3.300%	3/3/26	CNY	10,000	1,411
China Development Bank	3.500%	8/13/26	CNY	235,300	33,458
China Development Bank	3.430%	1/14/27	CNY	50,000	7,104
China Development Bank	3.390%	7/10/27	CNY	100,000	14,178
China Development Bank	3.400%	1/8/28	CNY	100,000	14,233
China Development Bank	2.990%	3/1/29	CNY	100,000	13,867
China Development Bank	3.450%	9/20/29	CNY	50,000	7,121
China Development Bank	3.070%	3/10/30	CNY	25,000	3,476
China Development Bank	3.700%	10/20/30	CNY	50,000	7,246
China Development Bank	3.660%	3/1/31	CNY	60,000	8,680
China Development Bank	3.410%	6/7/31	CNY	150,000	21,327
China Development Bank	3.120%	9/13/31	CNY	120,000	16,698
China Development Bank	4.010%	1/9/37	CNY	74,900	11,288
China Government Bond	2.880%	11/5/23	CNY	50,000	6,927
China Government Bond	2.470%	9/2/24	CNY	115,000	15,880
China Government Bond	3.020%	10/22/25	CNY	85,000	11,902
China Government Bond	3.220%	12/6/25	CNY	243,600	34,317
China Government Bond	3.250%	6/6/26	CNY	52,800	7,460
China Government Bond	2.740%	8/4/26	CNY	85,000	11,807
China Government Bond	0.125%	11/12/26	EUR	2,300	1,982
China Government Bond	3.120%	12/5/26	CNY	100,000	14,087
China Government Bond	2.850%	6/4/27	CNY	130,000	18,147
China Government Bond	3.010%	5/13/28	CNY	160,000	22,484
China Government Bond	2.910%	10/14/28	CNY	100,000	13,957
China Government Bond	0.125%	11/17/28	EUR	5,000	3,995
China Government Bond	2.680%	5/21/30	CNY	60,000	8,207
China Government Bond	3.270%	11/19/30	CNY	40,000	5,722
China Government Bond	3.020%	5/27/31	CNY	115,000	16,186



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
China Government Bond	0.500%	11/12/31	EUR	5,737	4,314
China Government Bond	2.890%	11/18/31	CNY	30,000	4,184
China Government Bond	2.750%	2/17/32	CNY	75,000	10,346
China Government Bond	0.625%	11/25/35	EUR	5,087	3,427
China Government Bond	1.000%	11/12/39	EUR	4,922	3,124
China Government Bond	3.970%	7/23/48	CNY	189,000	29,587
China Government Bond	4.080%	10/22/48	CNY	40,000	6,373
China Government Bond	3.860%	7/22/49	CNY	255,200	39,377
China Government Bond	3.390%	3/16/50	CNY	158,000	22,567
China Government Bond	4.240%	11/24/64	CNY	20,000	3,434
China Government Bond	3.730%	5/25/70	CNY	30,000	4,692
China Government Bond	3.760%	3/22/71	CNY	20,000	3,151
Export-Import Bank of China	3.280%	2/11/24	CNY	414,800	57,740
Export-Import Bank of China	3.260%	2/24/27	CNY	140,000	19,727
Export-Import Bank of China	3.860%	5/20/29	CNY	50,000	7,299
Export-Import Bank of China	3.230%	3/23/30	CNY	55,000	7,723
Export-Import Bank of China	3.380%	7/16/31	CNY	70,000	9,929
Export-Import Bank of China	3.180%	3/11/32	CNY	170,000	23,768
					<b>847,834</b>
<b>Colombia (0.2%)</b>					
Colombian TES	10.000%	7/24/24	COP	102,170,000	19,883
Colombian TES	6.250%	11/26/25	COP	73,070,000	12,309
Colombian TES	7.500%	8/26/26	COP	109,275,000	18,290
Colombian TES	5.750%	11/3/27	COP	82,310,000	12,071
Colombian TES	6.000%	4/28/28	COP	117,605,000	16,963
Colombian TES	7.750%	9/18/30	COP	88,110,000	12,757
Colombian TES	7.000%	3/26/31	COP	77,500,000	10,492
Colombian TES	7.000%	6/30/32	COP	103,300,000	13,459
Colombian TES	7.250%	10/18/34	COP	133,945,000	16,956
Colombian TES	9.250%	5/28/42	COP	72,500,000	10,118
Colombian TES	7.250%	10/26/50	COP	60,000,000	6,483
					<b>149,781</b>
<b>Croatia (0.1%)</b>					
Republic of Croatia	3.000%	3/11/25	EUR	996	985
Republic of Croatia	3.000%	3/20/27	EUR	3,541	3,480
Republic of Croatia	2.700%	6/15/28	EUR	2,982	2,825
Republic of Croatia	1.125%	6/19/29	EUR	3,541	2,940
Republic of Croatia	2.750%	1/27/30	EUR	4,541	4,097
Republic of Croatia	1.500%	6/17/31	EUR	22,361	17,802
Republic of Croatia	2.875%	4/22/32	EUR	4,600	4,016
Republic of Croatia	1.125%	3/4/33	EUR	4,000	2,887
Republic of Croatia	1.750%	3/4/41	EUR	5,053	3,313
					<b>42,345</b>
<b>Czech Republic (0.4%)</b>					
Czech Republic	0.450%	10/25/23	CZK	510,640	19,372
Czech Republic	5.700%	5/25/24	CZK	112,260	4,495
Czech Republic	0.000%	12/12/24	CZK	538,920	19,254
Czech Republic	2.400%	9/17/25	CZK	531,660	19,368
Czech Republic	6.000%	2/26/26	CZK	2,379,110	95,482
Czech Republic	1.000%	6/26/26	CZK	946,570	31,865
Czech Republic	0.250%	2/10/27	CZK	251,570	7,938
Czech Republic	2.500%	8/25/28	CZK	188,810	6,312
Czech Republic	2.750%	7/23/29	CZK	1,627,470	54,116
Czech Republic	0.950%	5/15/30	CZK	811,930	22,897
Czech Republic	1.200%	3/13/31	CZK	548,580	15,413
Czech Republic	2.000%	10/13/33	CZK	190,090	5,335
Czech Republic	4.200%	12/4/36	CZK	49,580	1,699
Czech Republic	1.500%	4/24/40	CZK	99,250	2,144
Czech Republic	4.850%	11/26/57	CZK	46,430	1,652
					<b>307,342</b>
<b>Denmark (0.4%)</b>					
Kingdom of Denmark	1.500%	11/15/23	DKK	123,779	16,346
Kingdom of Denmark	7.000%	11/10/24	DKK	37,910	5,505
Kingdom of Denmark	1.750%	11/15/25	DKK	345,649	45,278
Kingdom of Denmark	0.500%	11/15/27	DKK	388,364	47,088
Kingdom of Denmark	0.500%	11/15/29	DKK	588,247	68,355
Kingdom of Denmark	0.000%	11/15/31	DKK	441,612	46,750
Kingdom of Denmark	4.500%	11/15/39	DKK	381,645	63,104

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Kingdom of Denmark	0.250%	11/15/52	DKK	50,182	3,582
Kommunekredit	0.250%	2/16/24	EUR	996	955
Kommunekredit	0.625%	5/11/26	EUR	2,214	2,028
Kommunekredit	2.900%	11/27/26	AUD	2,131	1,273
Kommunekredit	0.750%	5/18/27	EUR	13,135	11,821
Kommunekredit	0.010%	5/4/34	EUR	14,000	9,687
					321,772
<b>Finland (0.5%)</b>					
Finnvera OYJ	0.500%	4/13/26	EUR	3,266	2,982
Finnvera OYJ	2.125%	3/8/28	EUR	15,300	14,591
Finnvera OYJ	0.375%	4/9/29	EUR	5,831	4,906
Finnvera OYJ	1.125%	5/17/32	EUR	1,900	1,580
Kuntarahoitus OYJ	0.000%	4/21/28	EUR	4,600	3,894
Kuntarahoitus OYJ	0.250%	2/25/32	EUR	17,200	13,232
Kuntarahoitus OYJ	0.050%	9/10/35	EUR	6,823	4,578
Municipality Finance plc	5.000%	3/20/24	AUD	2,092	1,352
Municipality Finance plc	0.625%	11/26/26	EUR	2,543	2,306
Municipality Finance plc	1.250%	2/23/33	EUR	5,087	4,236
<sup>3</sup> Republic of Finland	2.000%	4/15/24	EUR	14,859	14,686
<sup>3</sup> Republic of Finland	0.000%	9/15/24	EUR	25,620	24,410
<sup>3</sup> Republic of Finland	4.000%	7/4/25	EUR	22,373	23,223
<sup>3</sup> Republic of Finland	0.875%	9/15/25	EUR	5,380	5,143
<sup>3</sup> Republic of Finland	0.500%	9/15/27	EUR	26,133	23,520
<sup>3</sup> Republic of Finland	2.750%	7/4/28	EUR	5,818	5,804
<sup>3</sup> Republic of Finland	0.500%	9/15/29	EUR	58,950	50,534
<sup>3</sup> Republic of Finland	0.000%	9/15/30	EUR	55,510	44,675
<sup>3</sup> Republic of Finland	0.750%	4/15/31	EUR	33,047	27,986
<sup>3</sup> Republic of Finland	0.125%	9/15/31	EUR	14,549	11,522
<sup>3</sup> Republic of Finland	1.500%	9/15/32	EUR	32,031	28,147
<sup>3</sup> Republic of Finland	1.125%	4/15/34	EUR	16,396	13,405
<sup>3</sup> Republic of Finland	0.250%	9/15/40	EUR	38,836	23,998
<sup>3</sup> Republic of Finland	2.625%	7/4/42	EUR	17,532	16,397
<sup>3</sup> Republic of Finland	0.500%	4/15/43	EUR	14,007	8,703
<sup>3</sup> Republic of Finland	0.125%	4/15/52	EUR	16,853	7,982
					383,792
<b>France (8.6%)</b>					
Action Logement Services	1.375%	4/13/32	EUR	7,500	6,364
Action Logement Services	0.750%	7/19/41	EUR	13,600	8,400
Agence Francaise de Developpement EPIC	0.125%	11/15/23	EUR	4,000	3,854
Agence Francaise de Developpement EPIC	0.375%	4/30/24	EUR	21,700	20,734
Agence Francaise de Developpement EPIC	1.375%	9/17/24	EUR	10,500	10,147
Agence Francaise de Developpement EPIC	2.250%	5/27/25	EUR	5,000	4,894
Agence Francaise de Developpement EPIC	0.500%	10/31/25	EUR	5,000	4,646
Agence Francaise de Developpement EPIC	0.250%	7/21/26	EUR	6,000	5,427
Agence Francaise de Developpement EPIC	3.750%	2/15/27	EUR	1,800	1,849
Agence Francaise de Developpement EPIC	1.000%	1/31/28	EUR	2,500	2,255
Agence Francaise de Developpement EPIC	0.010%	11/25/28	EUR	11,200	9,343
Agence Francaise de Developpement EPIC	0.250%	6/29/29	EUR	19,600	16,329
Agence Francaise de Developpement EPIC	0.500%	5/25/30	EUR	30,000	24,809
Agence Francaise de Developpement EPIC	1.375%	7/5/32	EUR	20,600	17,457
Agence Francaise de Developpement EPIC	0.500%	5/31/35	EUR	5,000	3,505
Agence Francaise de Developpement EPIC	1.125%	3/2/37	EUR	3,700	2,723
Agence France Locale	0.500%	6/20/24	EUR	4,900	4,682
Agence France Locale	0.125%	6/20/26	EUR	8,600	7,760
Agence France Locale	1.125%	6/20/28	EUR	4,500	4,071
Agence France Locale	0.000%	3/20/31	EUR	6,400	4,960
Bpifrance SACA	0.125%	11/25/23	EUR	1,200	1,156
Bpifrance SACA	2.500%	5/25/24	EUR	5,000	4,936
Bpifrance SACA	0.750%	11/25/24	EUR	8,100	7,721
Bpifrance SACA	0.125%	3/25/25	EUR	16,400	15,283
Bpifrance SACA	0.500%	5/25/25	EUR	4,900	4,594
Bpifrance SACA	2.750%	10/25/25	EUR	12,000	11,880
Bpifrance SACA	2.125%	11/29/27	EUR	12,500	11,940
Bpifrance SACA	0.125%	11/25/28	EUR	28,300	23,821
Bpifrance SACA	0.050%	9/26/29	EUR	5,000	4,066
Bpifrance SACA	1.875%	5/25/30	EUR	5,000	4,612
Bpifrance SACA	0.250%	6/4/31	EUR	9,300	7,325
Caisse d'Amortissement de la Dette Sociale	1.375%	11/25/24	EUR	35,869	34,589

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	5,273
Caisse d'Amortissement de la Dette Sociale	0.000%	2/25/28	EUR	9,300	7,939
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/29	EUR	31,300	25,778
Caisse d'Amortissement de la Dette Sociale	0.600%	11/25/29	EUR	30,800	26,147
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/31	EUR	90,700	70,064
Caisse d'Amortissement de la Dette Sociale	0.125%	9/15/31	EUR	30,800	23,750
Caisse d'Amortissement de la Dette Sociale	0.450%	1/19/32	EUR	18,700	14,716
Caisse des Depots et Consignations	0.000%	6/19/24	EUR	2,000	1,897
Caisse Francaise de Financement Local	2.375%	1/17/24	EUR	6,000	5,909
Caisse Francaise de Financement Local	0.375%	5/11/24	EUR	10,200	9,728
Caisse Francaise de Financement Local	5.375%	7/8/24	EUR	2,049	2,108
Caisse Francaise de Financement Local	0.375%	6/23/25	EUR	11,800	10,933
Caisse Francaise de Financement Local	1.125%	9/9/25	EUR	1,700	1,600
Caisse Francaise de Financement Local	0.500%	1/19/26	EUR	900	824
Caisse Francaise de Financement Local	0.625%	4/13/26	EUR	3,000	2,743
Caisse Francaise de Financement Local	0.750%	1/11/27	EUR	2,000	1,805
Caisse Francaise de Financement Local	0.750%	9/27/27	EUR	5,000	4,441
Caisse Francaise de Financement Local	1.000%	4/25/28	EUR	100	89
Caisse Francaise de Financement Local	3.000%	10/2/28	EUR	20,200	19,899
Caisse Francaise de Financement Local	0.010%	6/24/30	EUR	25,600	20,005
Caisse Francaise de Financement Local	1.500%	1/13/31	EUR	5,000	4,372
Caisse Francaise de Financement Local	1.125%	12/1/31	EUR	30,000	24,939
Caisse Francaise de Financement Local	1.250%	5/11/32	EUR	9,600	7,991
Caisse Francaise de Financement Local	1.450%	1/16/34	EUR	2,500	2,051
Caisse Francaise de Financement Local	1.250%	1/22/35	EUR	400	315
Caisse Francaise de Financement Local	1.500%	6/28/38	EUR	3,400	2,618
Caisse Francaise de Financement Local	0.375%	2/13/40	EUR	18,700	11,496
France	0.000%	2/25/24	EUR	251,025	241,540
<sup>8</sup> France	0.000%	3/25/24	EUR	232,616	223,255
France	1.750%	11/25/24	EUR	78,829	77,380
France	0.000%	2/25/25	EUR	243,280	228,777
<sup>8</sup> France	0.000%	3/25/25	EUR	220,000	206,611
France	0.500%	5/25/25	EUR	148,245	140,530
<sup>8</sup> France	1.000%	11/25/25	EUR	144,791	138,407
France	0.000%	2/25/26	EUR	162,410	149,357
France	3.500%	4/25/26	EUR	82,257	84,847
France	0.500%	5/25/26	EUR	178,321	166,142
France	0.250%	11/25/26	EUR	83,694	76,464
<sup>9</sup> France	0.000%	2/25/27	EUR	468,188	420,609
France	1.000%	5/25/27	EUR	64,689	60,519
France	0.750%	2/25/28	EUR	352,786	321,477
<sup>8</sup> France	0.750%	5/25/28	EUR	246,813	223,992
<sup>8</sup> France	0.750%	11/25/28	EUR	191,509	172,411
France	5.500%	4/25/29	EUR	76,812	89,712
<sup>8</sup> France	0.500%	5/25/29	EUR	176,702	155,143
<sup>8</sup> France	0.000%	11/25/29	EUR	213,459	178,397
France	2.500%	5/25/30	EUR	140,069	139,633
<sup>8</sup> France	0.000%	11/25/30	EUR	219,706	178,224
France	1.500%	5/25/31	EUR	150,885	138,462
France	0.000%	11/25/31	EUR	251,173	197,530
France	0.000%	5/25/32	EUR	142,980	110,179
France	5.750%	10/25/32	EUR	82,358	102,845
France	2.000%	11/25/32	EUR	80,000	74,313
France	1.250%	5/25/34	EUR	174,376	145,591
France	4.750%	4/25/35	EUR	106,535	124,965
<sup>3,8</sup> France	1.250%	5/25/36	EUR	142,099	113,967
France	1.250%	5/25/38	EUR	84,041	65,190
France	4.000%	10/25/38	EUR	95,869	106,003
<sup>3</sup> France	1.750%	6/25/39	EUR	7,084	5,921
<sup>3</sup> France	0.500%	5/25/40	EUR	88,590	57,599
France	4.500%	4/25/41	EUR	165,428	195,113
<sup>3</sup> France	2.500%	5/25/43	EUR	64,087	57,926
<sup>3</sup> France	0.500%	6/25/44	EUR	24,019	14,415
France	3.250%	5/25/45	EUR	129,509	130,744
<sup>3,8</sup> France	2.000%	5/25/48	EUR	126,607	100,954
<sup>3</sup> France	1.500%	5/25/50	EUR	103,205	72,750
France	0.750%	5/25/52	EUR	135,268	75,277
<sup>3</sup> France	0.750%	5/25/53	EUR	166,253	90,737
<sup>3</sup> France	4.000%	4/25/55	EUR	74,952	87,608

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
France	4.000%	4/25/60	EUR	49,833	59,282
<sup>3</sup> France	1.750%	5/25/66	EUR	53,794	38,403
<sup>3</sup> France	0.500%	5/25/72	EUR	34,906	14,256
Ile-de-France Mobilites	0.950%	5/28/41	EUR	1,900	1,240
Ile-de-France Mobilites	1.275%	2/14/42	EUR	10,700	7,348
Regie Autonome des Transports Parisiens	0.875%	5/25/27	EUR	1,500	1,368
Region of Ile de France	3.625%	3/27/24	EUR	6,800	6,825
Region of Ile de France	0.500%	6/14/25	EUR	15,100	14,160
Region of Ile de France	0.625%	4/23/27	EUR	2,500	2,263
Region of Ile de France	0.000%	4/20/28	EUR	2,500	2,134
Region of Ile de France	1.375%	3/14/29	EUR	100	91
Region of Ile de France	1.375%	6/20/33	EUR	3,000	2,500
SFIL SA	0.050%	6/4/29	EUR	23,300	19,160
SNCF Reseau	2.625%	12/29/25	EUR	2,300	2,279
SNCF Reseau	4.250%	10/7/26	EUR	900	943
SNCF Reseau	3.125%	10/25/28	EUR	3,400	3,428
SNCF Reseau	5.250%	12/7/28	GBP	8,708	10,314
SNCF Reseau	0.875%	1/22/29	EUR	3,000	2,641
SNCF Reseau	1.125%	5/25/30	EUR	14,300	12,541
SNCF Reseau	1.000%	11/9/31	EUR	7,600	6,376
SNCF Reseau	5.000%	10/10/33	EUR	7,891	9,033
SNCF Reseau	5.250%	1/31/35	GBP	2,716	3,265
SNCF Reseau	0.750%	5/25/36	EUR	18,900	13,440
SNCF Reseau	1.500%	5/29/37	EUR	9,100	7,076
SNCF Reseau	2.250%	12/20/47	EUR	6,300	4,857
SNCF Reseau	2.000%	2/5/48	EUR	2,500	1,794
SNCF Reseau	5.000%	3/11/52	GBP	2,574	3,094
SNCF Reseau	4.830%	3/25/60	GBP	717	860
Societe Du Grand Paris EPIC	1.125%	10/22/28	EUR	5,200	4,682
Societe Du Grand Paris EPIC	0.000%	11/25/30	EUR	7,600	5,967
Societe Du Grand Paris EPIC	1.125%	5/25/34	EUR	23,200	18,203
Societe Du Grand Paris EPIC	0.875%	5/10/46	EUR	7,000	4,039
Societe Du Grand Paris EPIC	1.700%	5/25/50	EUR	8,500	5,752
Societe Du Grand Paris EPIC	1.000%	11/26/51	EUR	16,800	8,980
Societe Du Grand Paris EPIC	0.700%	10/15/60	EUR	5,100	2,041
Societe Du Grand Paris EPIC	1.000%	2/18/70	EUR	9,300	4,006
Societe Nationale SNCF SA	4.125%	2/19/25	EUR	400	408
Societe Nationale SNCF SA	0.875%	12/28/26	GBP	6,400	6,378
Societe Nationale SNCF SA	5.375%	3/18/27	GBP	4,134	4,867
Societe Nationale SNCF SA	1.500%	2/2/29	EUR	7,100	6,441
Societe Nationale SNCF SA	1.000%	5/25/40	EUR	14,900	9,710
Societe Nationale SNCF SA	0.875%	2/28/51	EUR	5,200	2,578
UNEDIC ASSEO	2.375%	5/25/24	EUR	1,500	1,478
UNEDIC ASSEO	0.125%	11/25/24	EUR	46,000	43,229
UNEDIC ASSEO	0.625%	2/17/25	EUR	4,500	4,263
UNEDIC ASSEO	0.625%	3/3/26	EUR	7,300	6,766
UNEDIC ASSEO	0.100%	11/25/26	EUR	43,800	39,077
UNEDIC ASSEO	1.250%	10/21/27	EUR	11,000	10,158
UNEDIC ASSEO	0.500%	3/20/29	EUR	12,200	10,506
UNEDIC ASSEO	0.250%	11/25/29	EUR	15,300	12,707
UNEDIC ASSEO	0.000%	11/19/30	EUR	9,500	7,481
UNEDIC ASSEO	1.500%	4/20/32	EUR	700	609
UNEDIC ASSEO	1.250%	5/25/33	EUR	1,000	826
UNEDIC ASSEO	0.100%	5/25/34	EUR	25,400	17,705
UNEDIC ASSEO	0.250%	7/16/35	EUR	45,200	30,863
					<b>6,867,769</b>
<b>Germany (8.5%)</b>					
Bundesobligation	0.000%	4/11/25	EUR	218,276	205,821
Bundesobligation	0.000%	10/10/25	EUR	377,723	353,204
Bundesobligation	0.000%	10/9/26	EUR	250,000	228,584
Bundesobligation	0.000%	4/16/27	EUR	184,891	167,219
Bundesschatzanweisungen	0.000%	12/15/23	EUR	100,207	96,861
Bundesschatzanweisungen	0.200%	6/14/24	EUR	410,116	394,172
Bundesschatzanweisungen	0.400%	9/13/24	EUR	241,102	231,611
Federal Republic of Germany	1.500%	5/15/24	EUR	43,640	42,868
Federal Republic of Germany	0.500%	2/15/26	EUR	134,252	126,759
Federal Republic of Germany	0.000%	8/15/26	EUR	22,545	20,730
Federal Republic of Germany	0.250%	2/15/27	EUR	115,138	105,959
Federal Republic of Germany	0.500%	8/15/27	EUR	13,872	12,813

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Federal Republic of Germany	0.000%	11/15/27	EUR	109,252	97,751
Federal Republic of Germany	5.625%	1/4/28	EUR	59,562	68,958
Federal Republic of Germany	0.500%	2/15/28	EUR	157,946	144,710
Federal Republic of Germany	4.750%	7/4/28	EUR	48,175	54,328
<sup>8</sup> Federal Republic of Germany	0.250%	8/15/28	EUR	227,586	203,720
Federal Republic of Germany	0.000%	11/15/28	EUR	225,465	197,929
Federal Republic of Germany	0.250%	2/15/29	EUR	49,782	44,180
Federal Republic of Germany	0.000%	8/15/29	EUR	88,233	76,079
Federal Republic of Germany	6.250%	1/4/30	EUR	40,000	50,495
Federal Republic of Germany	0.000%	2/15/30	EUR	100,000	85,348
Federal Republic of Germany	5.500%	1/4/31	EUR	55,000	68,149
Federal Republic of Germany	0.000%	2/15/31	EUR	5,458	4,552
Federal Republic of Germany	0.000%	8/15/31	EUR	21,386	17,624
Federal Republic of Germany	0.000%	2/15/32	EUR	145,931	118,625
Federal Republic of Germany	1.700%	8/15/32	EUR	176,812	167,717
<sup>8</sup> Federal Republic of Germany	0.000%	5/15/35	EUR	264,473	196,957
Federal Republic of Germany	0.000%	5/15/36	EUR	274,943	200,076
Federal Republic of Germany	1.000%	5/15/38	EUR	102,717	84,029
Federal Republic of Germany	4.250%	7/4/39	EUR	45,000	55,740
Federal Republic of Germany	4.750%	7/4/40	EUR	53,000	70,237
Federal Republic of Germany	3.250%	7/4/42	EUR	35,000	39,599
Federal Republic of Germany	2.500%	7/4/44	EUR	99,968	102,348
<sup>8</sup> Federal Republic of Germany	2.500%	8/15/46	EUR	213,709	221,217
<sup>8</sup> Federal Republic of Germany	1.250%	8/15/48	EUR	137,990	111,060
Federal Republic of Germany	0.000%	8/15/50	EUR	97,517	53,215
Federal Republic of Germany	1.800%	8/15/53	EUR	76,416	68,304
FMS Wertmanagement	1.375%	3/7/25	GBP	10,200	10,996
FMS Wertmanagement	0.375%	4/29/30	EUR	5,600	4,590
Free and Hanseatic City of Hamburg	0.250%	1/20/25	EUR	11,784	11,043
Free and Hanseatic City of Hamburg	0.375%	4/1/25	EUR	3,235	3,027
Free and Hanseatic City of Hamburg	0.010%	6/15/28	EUR	7,500	6,361
Free and Hanseatic City of Hamburg	0.800%	4/11/34	EUR	1,023	792
Free and Hanseatic City of Hamburg	1.450%	11/5/38	EUR	7,686	6,042
Free and Hanseatic City of Hamburg	0.250%	2/18/41	EUR	14,000	8,384
Free State of Bavaria	0.030%	4/3/28	EUR	22,546	19,271
Free State of Bavaria	0.150%	4/3/30	EUR	5,036	4,082
Free State of Bavaria	0.010%	1/18/35	EUR	17,718	12,112
Free State of Saxony	0.010%	11/5/29	EUR	11,459	9,298
Free State of Saxony	0.010%	12/17/35	EUR	751	497
Gemeinsame Deutsche Bundeslaender	0.250%	3/18/24	EUR	12,810	12,273
Gemeinsame Deutsche Bundeslaender	1.125%	9/30/24	EUR	2,817	2,707
Gemeinsame Deutsche Bundeslaender	0.500%	2/5/25	EUR	8,608	8,110
Gemeinsame Deutsche Bundeslaender	0.375%	4/17/25	EUR	10,248	9,585
Gemeinsame Deutsche Bundeslaender	0.625%	2/13/29	EUR	2,049	1,771
Gemeinsame Deutsche Bundeslaender	0.010%	8/26/30	EUR	18,449	14,604
<sup>10</sup> KFW	0.125%	11/7/23	EUR	5,545	5,373
<sup>10</sup> KFW	1.250%	12/29/23	GBP	10,529	11,736
<sup>10</sup> KFW	0.125%	1/15/24	EUR	10,248	9,880
<sup>10</sup> KFW	5.000%	3/19/24	AUD	1,019	661
<sup>10</sup> KFW	0.000%	4/2/24	EUR	40,305	38,622
<sup>10</sup> KFW	0.050%	5/30/24	EUR	1,536	1,467
<sup>10</sup> KFW	1.500%	6/11/24	EUR	11,509	11,235
<sup>10</sup> KFW	0.875%	7/18/24	GBP	423	462
<sup>10</sup> KFW	1.500%	7/24/24	AUD	790	484
<sup>10</sup> KFW	0.125%	10/4/24	EUR	41,511	39,370
<sup>10</sup> KFW	1.375%	12/9/24	GBP	20,668	22,486
<sup>10</sup> KFW	0.625%	1/15/25	EUR	18,977	18,071
<sup>10</sup> KFW	4.000%	2/27/25	AUD	3,929	2,513
<sup>10</sup> KFW	0.010%	3/31/25	EUR	41,647	38,879
<sup>10</sup> KFW	0.375%	4/23/25	EUR	14,859	13,987
<sup>10</sup> KFW	5.500%	6/18/25	GBP	10,248	12,168
<sup>10</sup> KFW	0.125%	6/30/25	EUR	86,690	80,699
<sup>10</sup> KFW	2.500%	8/25/25	CHF	5,390	5,588
<sup>10</sup> KFW	0.250%	9/15/25	EUR	39,114	36,336
<sup>10</sup> KFW	0.750%	2/19/26	CAD	3,295	2,178
<sup>10</sup> KFW	0.375%	3/9/26	EUR	22,802	21,013
<sup>10</sup> KFW	0.000%	6/15/26	EUR	38,607	34,857
<sup>10</sup> KFW	3.200%	9/11/26	AUD	4,317	2,654
<sup>10</sup> KFW	0.000%	9/30/26	EUR	76,605	68,660

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<sup>10</sup>	KFW	2.000%	2/15/27	AUD	9,300	5,394
<sup>10</sup>	KFW	0.625%	2/22/27	EUR	19,471	17,706
<sup>10</sup>	KFW	0.000%	3/31/27	EUR	5,919	5,219
<sup>10</sup>	KFW	1.250%	6/30/27	EUR	25,000	23,257
<sup>10</sup>	KFW	0.500%	9/15/27	EUR	42,644	38,077
<sup>10</sup>	KFW	0.000%	12/15/27	EUR	41,672	36,013
<sup>10</sup>	KFW	0.625%	1/7/28	EUR	20,497	18,277
<sup>10</sup>	KFW	1.375%	2/2/28	SEK	56,730	4,662
<sup>10</sup>	KFW	3.200%	3/15/28	AUD	14,325	8,566
<sup>10</sup>	KFW	0.750%	6/28/28	EUR	15,810	14,080
<sup>10</sup>	KFW	0.000%	9/15/28	EUR	922	780
<sup>10</sup>	KFW	6.000%	12/7/28	GBP	5,124	6,422
<sup>10</sup>	KFW	0.750%	1/15/29	EUR	29,123	25,606
<sup>10</sup>	KFW	2.875%	12/28/29	EUR	40,000	39,742
<sup>10</sup>	KFW	0.000%	9/17/30	EUR	38,887	30,885
<sup>10</sup>	KFW	0.000%	1/10/31	EUR	22,546	17,731
<sup>10</sup>	KFW	0.125%	1/9/32	EUR	28,014	21,627
<sup>10</sup>	KFW	1.375%	6/7/32	EUR	10,000	8,646
<sup>10</sup>	KFW	5.750%	6/7/32	GBP	5,380	7,001
<sup>10</sup>	KFW	1.125%	5/9/33	EUR	19,984	16,549
<sup>10</sup>	KFW	0.050%	9/29/34	EUR	13,002	9,157
<sup>10</sup>	KFW	1.375%	7/31/35	EUR	7,173	5,870
<sup>10</sup>	KFW	5.000%	6/9/36	GBP	3,735	4,622
<sup>10</sup>	KFW	1.250%	7/4/36	EUR	11,784	9,293
<sup>10</sup>	KFW	4.875%	3/15/37	GBP	1,017	1,240
<sup>10</sup>	KFW	1.125%	3/31/37	EUR	21,007	16,072
<sup>10</sup>	KFW	4.700%	6/2/37	CAD	1,198	915
<sup>10</sup>	KFW	1.125%	6/15/37	EUR	5,124	3,895
<sup>10</sup>	KFW	2.600%	6/20/37	JPY	18,000	154
<sup>10</sup>	KFW	0.875%	7/4/39	EUR	2,561	1,814
	Land Baden-Wuerttemberg	2.000%	11/13/23	EUR	4,099	4,030
	Land Baden-Wuerttemberg	0.625%	2/9/27	EUR	5,124	4,637
	Land Baden-Wuerttemberg	0.800%	4/5/28	EUR	5,124	4,559
	Land Baden-Wuerttemberg	0.010%	7/9/32	EUR	16,396	12,257
	Land Berlin	0.500%	2/10/25	EUR	10,760	10,133
	Land Berlin	0.250%	4/22/25	EUR	5,124	4,776
	Land Berlin	0.625%	3/20/26	EUR	20,497	18,908
	Land Berlin	0.625%	2/8/27	EUR	2,869	2,595
	Land Berlin	0.010%	5/18/27	EUR	18,140	15,837
	Land Berlin	1.250%	6/1/28	EUR	9,000	8,201
	Land Berlin	0.010%	10/26/28	EUR	13,835	11,588
	Land Berlin	0.010%	7/2/30	EUR	18,085	14,367
	Land Berlin	1.000%	5/19/32	EUR	7,686	6,371
	Land Berlin	1.300%	6/13/33	EUR	1,023	853
	Land Berlin	0.750%	4/3/34	EUR	10,499	8,076
	Land Berlin	0.125%	6/4/35	EUR	5,124	3,509
	Land Berlin	0.625%	8/25/36	EUR	1,281	912
	Land Berlin	1.375%	6/5/37	EUR	2,561	2,015
	Land Berlin	1.375%	8/27/38	EUR	2,561	1,982
	Land Berlin	0.050%	8/6/40	EUR	7,686	4,453
	Land Berlin	0.100%	1/18/41	EUR	17,561	10,236
	Land Thueringen	0.500%	5/12/25	EUR	2,306	2,160
	Land Thueringen	0.200%	10/26/26	EUR	7,686	6,906
	Land Thueringen	0.500%	3/2/29	EUR	15,000	12,873
	Land Thueringen	0.250%	3/5/40	EUR	4,201	2,566
	Landeskreditbank Baden-Wuerttemberg Foerderbank	4.250%	8/7/25	AUD	6,020	3,831
	Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	4/13/26	EUR	7,686	6,997
	Landeskreditbank Baden-Wuerttemberg Foerderbank	1.000%	12/15/26	GBP	20,000	20,222
<sup>10</sup>	Landwirtschaftliche Rentenbank	1.125%	12/15/23	GBP	3,025	3,371
<sup>10</sup>	Landwirtschaftliche Rentenbank	0.375%	1/22/24	EUR	14,852	14,342
<sup>10</sup>	Landwirtschaftliche Rentenbank	4.750%	4/8/24	AUD	2,030	1,312
<sup>10</sup>	Landwirtschaftliche Rentenbank	4.250%	1/9/25	AUD	8,410	5,407
<sup>10</sup>	Landwirtschaftliche Rentenbank	0.500%	3/6/25	EUR	11,784	11,104
<sup>10</sup>	Landwirtschaftliche Rentenbank	0.100%	3/8/27	EUR	5,500	4,870
<sup>10</sup>	Landwirtschaftliche Rentenbank	2.600%	3/23/27	AUD	2,390	1,418
<sup>10</sup>	Landwirtschaftliche Rentenbank	0.625%	5/18/27	EUR	16,551	14,904
<sup>10</sup>	Landwirtschaftliche Rentenbank	0.375%	2/14/28	EUR	5,124	4,483
<sup>10</sup>	Landwirtschaftliche Rentenbank	3.250%	4/12/28	AUD	2,210	1,323
<sup>10</sup>	Landwirtschaftliche Rentenbank	0.000%	7/19/28	EUR	5,110	4,327

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<sup>10</sup> Landwirtschaftliche Rentenbank	0.500%	2/28/29	EUR	10,916	9,377
<sup>10</sup> Landwirtschaftliche Rentenbank	0.000%	11/27/29	EUR	5,124	4,156
<sup>10</sup> Landwirtschaftliche Rentenbank	0.050%	12/18/29	EUR	22,546	18,311
<sup>10</sup> Landwirtschaftliche Rentenbank	0.625%	2/20/30	EUR	10,248	8,654
<sup>10</sup> Landwirtschaftliche Rentenbank	0.050%	1/31/31	EUR	14,941	11,745
Niedersachsen Invest GmbH	0.250%	7/16/35	EUR	10,000	6,882
NRW Bank	0.375%	12/16/24	GBP	15,000	15,938
NRW Bank	0.250%	3/10/25	EUR	7,686	7,164
NRW Bank	0.625%	2/11/26	EUR	7,686	7,089
NRW Bank	0.500%	5/11/26	EUR	6,145	5,610
NRW Bank	0.250%	9/28/26	EUR	3,049	2,735
NRW Bank	0.625%	2/23/27	EUR	7,686	6,952
NRW Bank	0.250%	3/16/27	EUR	2,895	2,566
NRW Bank	0.125%	4/12/27	EUR	8,352	7,330
NRW Bank	0.500%	9/13/27	EUR	7,686	6,800
NRW Bank	0.625%	1/4/28	EUR	3,587	3,156
NRW Bank	0.375%	5/16/29	EUR	3,715	3,126
NRW Bank	0.125%	2/4/30	EUR	25,000	20,299
NRW Bank	0.000%	7/28/31	EUR	14,007	10,724
NRW Bank	0.875%	4/12/34	EUR	4,669	3,638
NRW Bank	0.100%	7/9/35	EUR	3,697	2,497
NRW Bank	0.500%	6/17/41	EUR	14,279	8,950
NRW Bank	1.250%	5/13/49	EUR	5,124	3,629
State of Brandenburg	0.010%	6/26/28	EUR	2,104	1,779
State of Brandenburg	0.750%	8/8/36	EUR	5,124	3,736
State of Brandenburg	1.450%	11/26/38	EUR	7,225	5,655
State of Brandenburg	0.300%	10/4/49	EUR	512	263
State of Bremen	0.500%	3/3/25	EUR	6,661	6,262
State of Bremen	1.200%	1/30/34	EUR	300	244
State of Bremen	1.500%	11/12/38	EUR	2,526	1,989
State of Bremen	1.000%	5/27/39	EUR	6,403	4,605
State of Bremen	0.500%	5/6/41	EUR	5,260	3,302
State of Bremen	0.550%	2/4/50	EUR	6,365	3,529
State of Hesse	0.125%	1/25/24	EUR	1,022	981
State of Hesse	1.375%	6/10/24	EUR	2,049	1,990
State of Hesse	0.125%	6/20/24	EUR	6,763	6,425
State of Hesse	0.000%	9/15/24	EUR	12,024	11,328
State of Hesse	0.500%	2/17/25	EUR	5,380	5,068
State of Hesse	0.250%	6/10/25	EUR	12,810	11,903
State of Hesse	0.000%	4/14/26	EUR	922	830
State of Hesse	0.375%	7/6/26	EUR	30,693	27,861
State of Hesse	0.625%	8/2/28	EUR	5,124	4,486
State of Hesse	0.010%	3/11/30	EUR	28,821	23,156
State of Hesse	0.000%	11/8/30	EUR	12,810	10,070
State of Hesse	1.300%	10/10/33	EUR	4,099	3,407
State of Hesse	0.750%	8/4/36	EUR	6,145	4,488
State of Lower Saxony	2.125%	1/16/24	EUR	233	230
State of Lower Saxony	0.000%	8/2/24	EUR	12,306	11,640
State of Lower Saxony	0.625%	1/20/25	EUR	5,124	4,852
State of Lower Saxony	0.125%	3/7/25	EUR	2,049	1,911
State of Lower Saxony	0.500%	6/13/25	EUR	5,124	4,798
State of Lower Saxony	0.375%	1/9/26	EUR	10,600	9,744
State of Lower Saxony	0.500%	6/8/26	EUR	1,281	1,171
State of Lower Saxony	0.010%	9/8/26	EUR	12,731	11,343
State of Lower Saxony	0.000%	2/11/27	EUR	27,282	24,000
State of Lower Saxony	0.125%	4/8/27	EUR	1,023	902
State of Lower Saxony	0.625%	7/6/27	EUR	10,248	9,195
State of Lower Saxony	0.010%	11/25/27	EUR	33,879	29,177
State of Lower Saxony	0.750%	2/15/28	EUR	7,686	6,853
State of Lower Saxony	0.010%	2/19/29	EUR	10,002	8,306
State of Lower Saxony	0.375%	5/14/29	EUR	3,074	2,601
State of Lower Saxony	0.125%	1/10/30	EUR	5,124	4,166
State of Lower Saxony	0.010%	8/13/30	EUR	13,307	10,550
State of Lower Saxony	0.010%	1/10/31	EUR	4,669	3,652
State of Lower Saxony	0.050%	3/9/35	EUR	13,026	8,893
State of North Rhine-Westphalia Germany	0.200%	2/16/24	EUR	15,303	14,683
State of North Rhine-Westphalia Germany	1.875%	3/15/24	EUR	998	978
State of North Rhine-Westphalia Germany	1.000%	1/16/25	EUR	165	157
State of North Rhine-Westphalia Germany	0.500%	3/11/25	EUR	1,536	1,444

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
State of North Rhine-Westphalia Germany	2.000%	10/15/25	EUR	1,536	1,488
State of North Rhine-Westphalia Germany	0.750%	1/16/26	EUR	7,686	7,144
State of North Rhine-Westphalia Germany	0.250%	3/13/26	EUR	53,968	49,194
State of North Rhine-Westphalia Germany	0.500%	4/16/26	EUR	5,124	4,701
State of North Rhine-Westphalia Germany	0.500%	2/16/27	EUR	10,453	9,404
State of North Rhine-Westphalia Germany	0.200%	3/31/27	EUR	17,695	15,642
State of North Rhine-Westphalia Germany	0.950%	3/13/28	EUR	14,348	12,914
State of North Rhine-Westphalia Germany	0.000%	1/15/29	EUR	3,119	2,595
State of North Rhine-Westphalia Germany	0.200%	4/9/30	EUR	4,035	3,281
State of North Rhine-Westphalia Germany	1.625%	10/24/30	EUR	5,124	4,610
State of North Rhine-Westphalia Germany	0.625%	7/21/31	EUR	7,686	6,274
State of North Rhine-Westphalia Germany	2.375%	5/13/33	EUR	18,652	17,439
State of North Rhine-Westphalia Germany	1.100%	3/13/34	EUR	13,832	11,131
State of North Rhine-Westphalia Germany	0.000%	10/12/35	EUR	20,755	13,803
State of North Rhine-Westphalia Germany	1.250%	5/12/36	EUR	7,173	5,648
State of North Rhine-Westphalia Germany	1.650%	2/22/38	EUR	23,506	19,077
State of North Rhine-Westphalia Germany	0.500%	11/25/39	EUR	12,776	8,298
State of North Rhine-Westphalia Germany	1.500%	6/12/40	EUR	1,742	1,353
State of North Rhine-Westphalia Germany	0.600%	6/4/41	EUR	8,427	5,438
State of North Rhine-Westphalia Germany	0.750%	8/16/41	EUR	1,023	677
State of North Rhine-Westphalia Germany	1.450%	2/16/43	EUR	2,561	1,913
State of North Rhine-Westphalia Germany	1.000%	10/16/46	EUR	3,735	2,477
State of North Rhine-Westphalia Germany	1.650%	5/16/47	EUR	23,800	18,361
State of North Rhine-Westphalia Germany	1.550%	6/16/48	EUR	5,124	3,848
State of North Rhine-Westphalia Germany	0.800%	7/30/49	EUR	1,683	1,015
State of North Rhine-Westphalia Germany	0.200%	1/27/51	EUR	16,266	7,818
State of North Rhine-Westphalia Germany	0.500%	1/15/52	EUR	7,470	3,932
State of North Rhine-Westphalia Germany	1.750%	10/26/57	EUR	14,734	11,071
State of North Rhine-Westphalia Germany	1.750%	7/11/68	EUR	10,732	7,709
State of North Rhine-Westphalia Germany	1.950%	9/26/78	EUR	10,515	7,943
State of North Rhine-Westphalia Germany	2.150%	3/21/19	EUR	9,512	6,953
State of North Rhine-Westphalia Germany	1.375%	1/15/20	EUR	10,651	5,501
State of North Rhine-Westphalia Germany	0.950%	1/10/21	EUR	15,344	6,095
State of North Rhine-Westphalia Germany	1.450%	1/19/22	EUR	4,202	2,257
State of Rhineland-Palatinate	0.500%	1/21/25	EUR	3,074	2,900
State of Rhineland-Palatinate	0.100%	8/18/26	EUR	5,124	4,591
State of Rhineland-Palatinate	0.375%	1/26/27	EUR	5,124	4,592
State of Rhineland-Palatinate	0.700%	1/26/28	EUR	5,124	4,549
State of Rhineland-Palatinate	0.010%	1/21/31	EUR	12,731	9,952
State of Rhineland-Palatinate	0.750%	2/23/32	EUR	32,683	26,590
State of Rhineland-Palatinate	0.375%	3/10/51	EUR	6,012	3,119
State of Saxony-Anhalt	1.875%	4/10/24	EUR	4,612	4,514
State of Saxony-Anhalt	0.500%	6/25/27	EUR	1,281	1,143
State of Saxony-Anhalt	0.500%	3/24/51	EUR	7,515	4,097
State of Schleswig-Holstein Germany	0.500%	5/19/26	EUR	13,442	12,286
State of Schleswig-Holstein Germany	0.250%	4/18/28	EUR	1,023	883
State of Schleswig-Holstein Germany	0.625%	8/31/28	EUR	3,509	3,063
State of Schleswig-Holstein Germany	0.010%	11/26/29	EUR	13,669	11,083
State of Schleswig-Holstein Germany	0.010%	5/22/30	EUR	1,502	1,198
State of Schleswig-Holstein Germany	0.050%	7/8/31	EUR	2,574	1,990
					<b>6,761,940</b>
<b>Hong Kong (0.0%)</b>					
Hong Kong Government Bond Programme	0.360%	4/15/24	HKD	74,800	8,996
Hong Kong Government Bond Programme	2.220%	8/7/24	HKD	15,250	1,871
Hong Kong Government Bond Programme	1.680%	1/21/26	HKD	5,050	593
Hong Kong Government Bond Programme	1.250%	6/29/27	HKD	3,000	335
Hong Kong Government Bond Programme	1.970%	1/17/29	HKD	61,150	6,902
Hong Kong Government Bond Programme	2.130%	7/16/30	HKD	40,250	4,510
Hong Kong Government Bond Programme	1.890%	3/2/32	HKD	3,250	350
Hong Kong Government Bond Programme	2.020%	3/7/34	HKD	14,000	1,453
					<b>25,010</b>
<b>Hungary (0.2%)</b>					
Republic of Hungary	1.500%	8/23/23	HUF	1,730,540	3,852
Republic of Hungary	6.000%	11/24/23	HUF	1,485,060	3,337
Republic of Hungary	2.500%	10/24/24	HUF	6,363,750	12,578
Republic of Hungary	5.500%	6/24/25	HUF	3,081,090	6,210
Republic of Hungary	1.250%	10/22/25	EUR	6,918	6,100
Republic of Hungary	1.000%	11/26/25	HUF	1,919,870	3,375



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Hungary	1.500%	4/22/26	HUF	5,563,460	9,530
Republic of Hungary	2.750%	12/22/26	HUF	3,546,820	6,032
Republic of Hungary	1.750%	10/10/27	EUR	2,254	1,894
Republic of Hungary	3.000%	10/27/27	HUF	10,167,150	16,833
Republic of Hungary	4.500%	3/23/28	HUF	15,525,090	27,219
<sup>3</sup> Republic of Hungary	0.125%	9/21/28	EUR	3,522	2,493
Republic of Hungary	2.000%	5/23/29	HUF	2,058,080	3,003
Republic of Hungary	3.000%	8/21/30	HUF	6,884,230	10,301
<sup>3</sup> Republic of Hungary	4.250%	6/16/31	EUR	2,200	1,852
Republic of Hungary	3.250%	10/22/31	HUF	484,810	708
Republic of Hungary	1.625%	4/28/32	EUR	17,162	11,492
Republic of Hungary	2.250%	4/20/33	HUF	2,472,710	3,064
Republic of Hungary	1.750%	6/5/35	EUR	1,131	682
Republic of Hungary	3.000%	10/27/38	HUF	1,531,000	1,768
Republic of Hungary	3.000%	4/25/41	HUF	1,902,090	2,077
Republic of Hungary	1.500%	11/17/50	EUR	3,819	1,679
					<b>136,079</b>
<b>Iceland (0.0%)</b>					
Republic of Iceland	0.625%	6/3/26	EUR	2,310	2,073
<b>Indonesia (1.2%)</b>					
Indonesia Treasury Bond	8.375%	3/15/24	IDR	786,315,000	51,475
Indonesia Treasury Bond	8.125%	5/15/24	IDR	541,084,000	35,509
Indonesia Treasury Bond	6.500%	6/15/25	IDR	816,589,000	51,752
Indonesia Treasury Bond	7.250%	2/15/26	IDR	143,913,000	9,276
Indonesia Treasury Bond	5.500%	4/15/26	IDR	544,399,000	33,241
Indonesia Treasury Bond	8.375%	9/15/26	IDR	344,475,000	22,986
Indonesia Treasury Bond	5.125%	4/15/27	IDR	348,269,000	20,589
Indonesia Treasury Bond	7.000%	5/15/27	IDR	761,037,000	48,280
Indonesia Treasury Bond	6.125%	5/15/28	IDR	736,413,000	44,453
Indonesia Treasury Bond	9.000%	3/15/29	IDR	25,516,000	1,766
Indonesia Treasury Bond	8.250%	5/15/29	IDR	629,199,000	41,845
Indonesia Treasury Bond	7.000%	9/15/30	IDR	750,587,000	46,839
Indonesia Treasury Bond	6.500%	2/15/31	IDR	1,006,998,000	60,004
Indonesia Treasury Bond	8.750%	5/15/31	IDR	143,138,000	9,890
Indonesia Treasury Bond	6.375%	4/15/32	IDR	726,872,000	42,529
Indonesia Treasury Bond	7.500%	8/15/32	IDR	286,121,000	18,268
Indonesia Treasury Bond	7.000%	2/15/33	IDR	170,000,000	10,461
Indonesia Treasury Bond	6.625%	5/15/33	IDR	928,627,000	54,812
Indonesia Treasury Bond	8.375%	3/15/34	IDR	472,741,000	31,764
Indonesia Treasury Bond	7.500%	6/15/35	IDR	549,847,000	34,826
Indonesia Treasury Bond	8.250%	5/15/36	IDR	398,139,000	26,599
Indonesia Treasury Bond	9.750%	5/15/37	IDR	66,511,000	5,053
Indonesia Treasury Bond	7.500%	5/15/38	IDR	435,166,000	27,615
Indonesia Treasury Bond	7.125%	6/15/38	IDR	150,000,000	9,252
Indonesia Treasury Bond	8.375%	4/15/39	IDR	316,832,000	21,368
Indonesia Treasury Bond	7.500%	4/15/40	IDR	598,682,000	38,013
Indonesia Treasury Bond	9.500%	5/15/41	IDR	81,900,000	6,151
Indonesia Treasury Bond	7.125%	6/15/42	IDR	530,449,000	32,548
Indonesia Treasury Bond	7.125%	6/15/43	IDR	235,000,000	14,606
Indonesia Treasury Bond	7.375%	5/15/48	IDR	381,493,000	23,790
Indonesia Treasury Bond	6.875%	8/15/51	IDR	332,981,000	19,678
Republic of Indonesia	2.150%	7/18/24	EUR	1,020	970
Republic of Indonesia	1.750%	4/24/25	EUR	9,152	8,474
Republic of Indonesia	1.450%	9/18/26	EUR	2,224	1,920
Republic of Indonesia	0.900%	2/14/27	EUR	7,195	5,963
Republic of Indonesia	3.750%	6/14/28	EUR	9,561	8,782
Republic of Indonesia	1.000%	7/28/29	EUR	4,429	3,304
Republic of Indonesia	1.100%	3/12/33	EUR	4,791	3,103
					<b>927,754</b>
<b>Ireland (0.6%)</b>					
Republic of Ireland	3.400%	3/18/24	EUR	52,881	53,163
Republic of Ireland	1.000%	5/15/26	EUR	47,116	44,917
Republic of Ireland	0.200%	5/15/27	EUR	61,450	55,508
Republic of Ireland	0.900%	5/15/28	EUR	11,726	10,752
Republic of Ireland	1.100%	5/15/29	EUR	25,620	23,440
Republic of Ireland	0.200%	10/18/30	EUR	45,492	37,669
Republic of Ireland	1.350%	3/18/31	EUR	20,497	18,622

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Ireland	0.000%	10/18/31	EUR	86,597	68,451
Republic of Ireland	0.350%	10/18/32	EUR	32,683	25,966
Republic of Ireland	1.300%	5/15/33	EUR	10,453	9,041
Republic of Ireland	0.400%	5/15/35	EUR	11,459	8,482
Republic of Ireland	1.700%	5/15/37	EUR	2,649	2,241
Republic of Ireland	0.550%	4/22/41	EUR	71,283	45,615
Republic of Ireland	2.000%	2/18/45	EUR	4,459	3,655
Republic of Ireland	1.500%	5/15/50	EUR	47,915	33,923
					<b>441,445</b>
<b>Isle Of Man (0.0%)</b>					
Isle of Man	1.625%	9/14/51	GBP	4,968	3,020
<b>Israel (0.4%)</b>					
State of Israel	4.250%	3/31/23	ILS	37,248	10,587
State of Israel	0.150%	7/31/23	ILS	30,688	8,491
State of Israel	1.500%	11/30/23	ILS	27,960	7,774
State of Israel	2.875%	1/29/24	EUR	11,682	11,456
State of Israel	3.750%	3/31/24	ILS	18,873	5,373
State of Israel	0.400%	10/31/24	ILS	29,933	7,996
State of Israel	0.500%	4/30/25	ILS	122,478	32,366
State of Israel	1.750%	8/31/25	ILS	117,117	31,770
State of Israel	6.250%	10/30/26	ILS	28,757	9,031
State of Israel	1.500%	1/18/27	EUR	13,151	11,853
State of Israel	2.000%	3/31/27	ILS	82,667	22,176
State of Israel	2.250%	9/28/28	ILS	116,708	31,183
State of Israel	1.500%	1/16/29	EUR	5,561	4,736
State of Israel	1.000%	3/31/30	ILS	120,127	28,962
State of Israel	0.625%	1/18/32	EUR	1,934	1,403
State of Israel	1.500%	5/31/37	ILS	37,121	8,212
State of Israel	5.500%	1/31/42	ILS	33,676	12,253
State of Israel	3.750%	3/31/47	ILS	92,481	26,910
State of Israel	2.500%	1/16/49	EUR	1,281	961
State of Israel	2.800%	11/29/52	ILS	42,870	10,066
					<b>283,559</b>
<b>Italy (6.5%)</b>					
Cassa Depositi e Prestiti SpA	1.500%	6/21/24	EUR	2,500	2,412
Cassa Depositi e Prestiti SpA	1.500%	4/9/25	EUR	3,800	3,589
Cassa Depositi e Prestiti SpA	1.875%	2/7/26	EUR	2,500	2,343
Cassa Depositi e Prestiti SpA	2.000%	4/20/27	EUR	7,600	6,998
Cassa Depositi e Prestiti SpA	1.000%	2/11/30	EUR	8,600	6,887
Italy Buoni Poliennali Del Tesoro	0.000%	1/15/24	EUR	59,430	56,943
Italy Buoni Poliennali Del Tesoro	0.000%	1/30/24	EUR	316,773	302,750
Italy Buoni Poliennali Del Tesoro	0.000%	4/15/24	EUR	11,999	11,410
Italy Buoni Poliennali Del Tesoro	1.750%	5/30/24	EUR	210,058	204,253
Italy Buoni Poliennali Del Tesoro	1.750%	7/1/24	EUR	88,874	86,476
Italy Buoni Poliennali Del Tesoro	0.000%	8/15/24	EUR	135,359	127,446
Italy Buoni Poliennali Del Tesoro	1.450%	11/15/24	EUR	30,189	29,064
Italy Buoni Poliennali Del Tesoro	0.000%	12/15/24	EUR	140,069	130,576
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	1.850%	7/1/25	EUR	429,896	410,881
Italy Buoni Poliennali Del Tesoro	1.200%	8/15/25	EUR	267,226	250,460
Italy Buoni Poliennali Del Tesoro	3.500%	1/15/26	EUR	49,351	49,024
Italy Buoni Poliennali Del Tesoro	0.000%	4/1/26	EUR	50,000	44,175
Italy Buoni Poliennali Del Tesoro	2.100%	7/15/26	EUR	241,767	228,845
Italy Buoni Poliennali Del Tesoro	0.000%	8/1/26	EUR	47,626	41,580
Italy Buoni Poliennali Del Tesoro	1.100%	4/1/27	EUR	179,931	160,873
Italy Buoni Poliennali Del Tesoro	2.050%	8/1/27	EUR	139,510	129,408
Italy Buoni Poliennali Del Tesoro	0.950%	9/15/27	EUR	53,475	46,888
Italy Buoni Poliennali Del Tesoro	2.650%	12/1/27	EUR	116,724	109,832
Italy Buoni Poliennali Del Tesoro	0.250%	3/15/28	EUR	395,552	326,527
Italy Buoni Poliennali Del Tesoro	0.500%	7/15/28	EUR	113,864	94,155
Italy Buoni Poliennali Del Tesoro	2.800%	6/15/29	EUR	232,355	215,347
Italy Buoni Poliennali Del Tesoro	3.000%	8/1/29	EUR	84,675	79,822
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	3.500%	3/1/30	EUR	52,219	50,583
Italy Buoni Poliennali Del Tesoro	1.350%	4/1/30	EUR	69,175	57,233
Italy Buoni Poliennali Del Tesoro	0.950%	8/1/30	EUR	105,700	83,612
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	1.650%	12/1/30	EUR	302,586	251,096
Italy Buoni Poliennali Del Tesoro	0.900%	4/1/31	EUR	174,624	134,297
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	0.600%	8/1/31	EUR	57,295	42,138

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	1.650%	3/1/32	EUR	66,412	53,268
Italy Buoni Poliennali Del Tesoro	0.950%	6/1/32	EUR	134,601	99,727
Italy Buoni Poliennali Del Tesoro	2.500%	12/1/32	EUR	251,513	212,906
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	2.450%	9/1/33	EUR	12,354	10,216
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	3.350%	3/1/35	EUR	61,300	54,395
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	4.000%	4/30/35	EUR	82,326	78,606
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	4.000%	2/1/37	EUR	22,454	21,370
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	0.950%	3/1/37	EUR	120,596	77,132
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	3.250%	3/1/38	EUR	185,515	158,365
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	2.950%	9/1/38	EUR	55,169	45,417
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	3.100%	3/1/40	EUR	57,451	47,560
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	5.000%	9/1/40	EUR	8,910	9,370
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	1.800%	3/1/41	EUR	174,107	115,725
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	4.750%	9/1/44	EUR	52,768	54,286
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	1.500%	4/30/45	EUR	112,138	65,948
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	3.250%	9/1/46	EUR	60,807	50,259
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	3.450%	3/1/48	EUR	66,690	56,799
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	3.850%	9/1/49	EUR	83,843	75,632
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	2.450%	9/1/50	EUR	67,209	46,086
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	1.700%	9/1/51	EUR	3,253	1,882
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	2.150%	9/1/52	EUR	104,958	66,151
<sup>3</sup> Italy Buoni Poliennali Del Tesoro	2.800%	3/1/67	EUR	43,717	30,228
Republic of Italy	6.000%	8/4/28	GBP	6,098	7,029
					<b>5,216,280</b>

Japan (15.9%)

Deposit Insurance Corp. of Japan	0.100%	8/6/24	JPY	3,000,000	20,200
Development Bank of Japan Inc.	0.645%	3/18/24	JPY	256,700	1,741
Development Bank of Japan Inc.	0.466%	12/12/24	JPY	307,500	2,086
Development Bank of Japan Inc.	1.250%	1/31/25	GBP	10,043	10,720
Development Bank of Japan Inc.	0.450%	3/13/25	JPY	205,000	1,392
Development Bank of Japan Inc.	0.425%	9/11/25	JPY	387,900	2,637
Development Bank of Japan Inc.	0.875%	10/10/25	EUR	26,269	24,393
Development Bank of Japan Inc.	0.020%	3/16/26	JPY	23,300	156
Fukuoka Prefecture	0.432%	6/18/49	JPY	180,000	944
Japan	0.005%	12/1/23	JPY	5,571,900	37,511
Japan	0.100%	12/20/23	JPY	11,587,600	78,094
Japan	0.600%	12/20/23	JPY	8,024,400	54,385
Japan	1.900%	12/20/23	JPY	922,450	6,343
Japan	0.005%	1/1/24	JPY	6,821,300	45,923
Japan	0.005%	2/1/24	JPY	14,006,900	94,297
Japan	0.005%	3/1/24	JPY	9,337,900	62,854
Japan	0.100%	3/20/24	JPY	17,964,300	121,096
Japan	0.600%	3/20/24	JPY	9,679,500	65,700
Japan	1.900%	3/20/24	JPY	256,200	1,770
Japan	0.005%	4/1/24	JPY	10,271,700	69,149
Japan	0.005%	5/1/24	JPY	11,205,500	75,434
Japan	0.005%	6/1/24	JPY	10,551,850	71,030
Japan	0.100%	6/20/24	JPY	9,184,100	61,917
Japan	0.600%	6/20/24	JPY	363,800	2,473
Japan	0.005%	7/1/24	JPY	22,141,700	149,040
Japan	0.005%	8/1/24	JPY	23,309,500	156,890
Japan	0.005%	9/1/24	JPY	6,000,000	40,382
Japan	0.100%	9/20/24	JPY	6,909,000	46,581
Japan	0.500%	9/20/24	JPY	6,507,700	44,205
Japan	2.100%	9/20/24	JPY	668,700	4,678
Japan	0.005%	10/1/24	JPY	11,000,000	74,027
Japan	0.005%	11/1/24	JPY	10,800,000	72,679
Japan	0.100%	12/20/24	JPY	8,332,300	56,186
Japan	0.300%	12/20/24	JPY	5,154,900	34,908
Japan	0.500%	12/20/24	JPY	3,960,950	26,936
Japan	0.100%	3/20/25	JPY	8,198,650	55,305
Japan	0.400%	3/20/25	JPY	5,055,000	34,343
Japan	2.000%	3/20/25	JPY	38,400	271
Japan	0.100%	6/20/25	JPY	4,152,600	28,023
Japan	0.400%	6/20/25	JPY	4,253,000	28,926
Japan	1.900%	6/20/25	JPY	589,200	4,164
Japan	2.100%	6/20/25	JPY	1,537,250	10,918
Japan	0.100%	9/20/25	JPY	15,445,900	104,276
Japan	0.400%	9/20/25	JPY	1,637,150	11,147

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	2.100%	9/20/25	JPY	102,500	732
Japan	0.100%	12/20/25	JPY	14,991,100	101,229
Japan	0.300%	12/20/25	JPY	7,931,800	53,895
Japan	2.000%	12/20/25	JPY	1,711,450	12,242
Japan	0.005%	3/20/26	JPY	14,919,100	100,424
Japan	0.100%	3/20/26	JPY	2,613,300	17,647
Japan	2.100%	3/20/26	JPY	440,650	3,176
Japan	2.200%	3/20/26	JPY	409,950	2,964
Japan	0.005%	6/20/26	JPY	16,804,150	113,083
Japan	0.100%	6/20/26	JPY	2,784,100	18,800
Japan	0.005%	9/20/26	JPY	17,865,650	120,190
Japan	0.100%	9/20/26	JPY	3,558,700	24,029
Japan	2.200%	9/20/26	JPY	30,700	224
Japan	2.300%	9/20/26	JPY	17,900	131
Japan	0.005%	12/20/26	JPY	23,979,800	161,224
Japan	0.100%	12/20/26	JPY	9,358,350	63,165
Japan	2.100%	12/20/26	JPY	2,562,050	18,716
Japan	0.005%	3/20/27	JPY	28,750,650	193,123
Japan	0.100%	3/20/27	JPY	8,316,950	56,098
Japan	0.100%	3/20/27	JPY	8,731,150	58,892
Japan	2.000%	3/20/27	JPY	512,400	3,743
Japan	2.100%	3/20/27	JPY	179,300	1,315
Japan	0.005%	6/20/27	JPY	27,402,000	183,867
Japan	0.100%	6/20/27	JPY	7,347,850	49,519
Japan	2.100%	6/20/27	JPY	1,000,000	7,361
Japan	2.300%	6/20/27	JPY	1,010,200	7,499
Japan	0.100%	9/20/27	JPY	9,584,000	64,528
Japan	0.100%	9/20/27	JPY	10,000,000	67,343
Japan	2.200%	9/20/27	JPY	1,007,650	7,478
Japan	0.100%	12/20/27	JPY	8,264,400	55,597
Japan	2.100%	12/20/27	JPY	1,988,300	14,744
Japan	0.100%	3/20/28	JPY	8,412,050	56,550
Japan	2.200%	3/20/28	JPY	2,824,050	21,125
Japan	2.400%	3/20/28	JPY	2,997,600	22,639
Japan	0.100%	6/20/28	JPY	4,483,600	30,117
Japan	2.300%	6/20/28	JPY	760,000	5,736
Japan	2.400%	6/20/28	JPY	1,282,800	9,730
Japan	0.100%	9/20/28	JPY	7,030,450	47,185
Japan	2.100%	9/20/28	JPY	3,139,100	23,541
Japan	2.200%	9/20/28	JPY	614,850	4,635
Japan	0.100%	12/20/28	JPY	2,828,750	18,969
Japan	1.900%	12/20/28	JPY	3,709,800	27,616
Japan	2.100%	12/20/28	JPY	307,400	2,313
Japan	0.100%	3/20/29	JPY	8,704,400	58,317
Japan	1.900%	3/20/29	JPY	2,126,500	15,881
Japan	2.100%	3/20/29	JPY	2,312,500	17,467
Japan	0.100%	6/20/29	JPY	5,856,400	39,199
Japan	2.100%	6/20/29	JPY	2,833,600	21,477
Japan	0.100%	9/20/29	JPY	7,603,400	50,840
Japan	2.100%	9/20/29	JPY	3,705,350	28,182
Japan	2.800%	9/20/29	JPY	1,383,450	10,968
Japan	0.100%	12/20/29	JPY	10,251,550	68,461
Japan	2.100%	12/20/29	JPY	3,843,100	29,323
Japan	2.200%	12/20/29	JPY	2,941,200	22,581
Japan	0.100%	3/20/30	JPY	13,835,800	92,256
Japan	2.100%	3/20/30	JPY	3,040,950	23,271
Japan	2.200%	3/20/30	JPY	3,228,150	24,862
Japan	2.300%	5/20/30	JPY	87,100	676
Japan	0.100%	6/20/30	JPY	17,153,050	114,192
Japan	1.600%	6/20/30	JPY	292,050	2,167
Japan	1.800%	6/20/30	JPY	20,450	154
Japan	2.000%	6/20/30	JPY	2,562,050	19,530
Japan	0.100%	9/20/30	JPY	17,406,850	115,683
Japan	1.800%	9/20/30	JPY	717,350	5,407
Japan	1.900%	9/20/30	JPY	2,239,250	16,996
Japan	0.100%	12/20/30	JPY	24,308,400	161,359
Japan	2.000%	12/20/30	JPY	1,537,200	11,783
Japan	2.100%	12/20/30	JPY	4,186,400	32,317
Japan	0.100%	3/20/31	JPY	22,630,300	150,132

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	1.900%	3/20/31	JPY	3,074,450	23,481
Japan	2.000%	3/20/31	JPY	6,241,250	48,015
Japan	2.200%	3/20/31	JPY	256,200	1,999
Japan	0.100%	6/20/31	JPY	29,168,350	193,403
Japan	1.800%	6/20/31	JPY	2,385,250	18,141
Japan	1.900%	6/20/31	JPY	3,048,850	23,363
Japan	0.100%	9/20/31	JPY	24,107,250	159,743
Japan	1.700%	9/20/31	JPY	12,810,350	96,983
Japan	1.800%	9/20/31	JPY	3,881,550	29,615
Japan	0.100%	12/20/31	JPY	14,944,700	98,916
Japan	1.700%	12/20/31	JPY	3,433,200	26,054
Japan	1.800%	12/20/31	JPY	12,944,650	99,021
Japan	1.600%	3/20/32	JPY	4,586,150	34,588
Japan	1.700%	3/20/32	JPY	2,639,700	20,073
Japan	1.800%	3/20/32	JPY	2,179,000	16,705
Japan	0.200%	6/20/32	JPY	13,300,000	88,587
Japan	1.500%	6/20/32	JPY	3,228,150	24,181
Japan	1.600%	6/20/32	JPY	3,792,600	28,651
Japan	1.700%	6/20/32	JPY	1,800,000	13,713
Japan	1.700%	9/20/32	JPY	10,717,100	81,794
Japan	1.700%	12/20/32	JPY	7,754,400	59,261
Japan	1.800%	12/20/32	JPY	4,074,450	31,411
Japan	1.500%	3/20/33	JPY	8,451,250	63,488
Japan	1.600%	3/20/33	JPY	7,461,150	56,561
Japan	1.700%	6/20/33	JPY	794,250	6,080
Japan	1.700%	6/20/33	JPY	6,138,450	46,989
Japan	1.700%	9/20/33	JPY	6,538,600	50,085
Japan	1.600%	12/20/33	JPY	7,503,300	56,956
Japan	2.000%	12/20/33	JPY	256,200	2,020
Japan	1.500%	3/20/34	JPY	8,799,050	66,157
Japan	2.400%	3/20/34	JPY	1,895,900	15,527
Japan	1.500%	6/20/34	JPY	7,776,150	58,463
Japan	2.500%	6/20/34	JPY	1,031,450	8,539
Japan	1.400%	9/20/34	JPY	13,928,950	103,629
Japan	2.500%	9/20/34	JPY	204,950	1,700
Japan	1.200%	12/20/34	JPY	10,626,650	77,347
Japan	2.400%	12/20/34	JPY	1,178,550	9,696
Japan	1.200%	3/20/35	JPY	10,380,300	75,487
Japan	2.300%	3/20/35	JPY	1,281,000	10,450
Japan	1.300%	6/20/35	JPY	6,640,850	48,786
Japan	2.300%	6/20/35	JPY	1,834,450	14,981
Japan	1.200%	9/20/35	JPY	7,898,000	57,310
Japan	2.500%	9/20/35	JPY	512,400	4,274
Japan	1.000%	12/20/35	JPY	4,360,050	30,857
Japan	2.300%	12/20/35	JPY	1,286,150	10,521
Japan	0.400%	3/20/36	JPY	7,084,800	46,384
Japan	2.500%	3/20/36	JPY	1,131,400	9,458
Japan	0.200%	6/20/36	JPY	13,197,900	83,805
Japan	2.500%	6/20/36	JPY	742,950	6,216
Japan	0.500%	9/20/36	JPY	8,247,850	54,371
Japan	2.500%	9/20/36	JPY	307,400	2,574
Japan	0.600%	12/20/36	JPY	8,945,400	59,589
Japan	2.300%	12/20/36	JPY	414,050	3,395
Japan	0.700%	3/20/37	JPY	14,995,500	100,969
Japan	2.400%	3/20/37	JPY	1,851,850	15,363
Japan	0.600%	6/20/37	JPY	8,159,250	54,013
Japan	0.600%	9/20/37	JPY	9,778,550	64,521
Japan	2.500%	9/20/37	JPY	298,650	2,508
Japan	0.600%	12/20/37	JPY	9,776,950	64,312
Japan	0.500%	3/20/38	JPY	14,605,050	94,371
Japan	2.500%	3/20/38	JPY	1,774,700	14,923
Japan	0.500%	6/20/38	JPY	16,468,800	106,067
Japan	0.700%	9/20/38	JPY	15,281,800	101,150
Japan	2.400%	9/20/38	JPY	1,572,400	13,082
Japan	0.500%	12/20/38	JPY	10,990,450	70,307
Japan	0.400%	3/20/39	JPY	13,014,900	81,633
Japan	2.300%	3/20/39	JPY	2,579,950	21,217
Japan	0.300%	6/20/39	JPY	17,732,400	108,911
Japan	0.300%	9/20/39	JPY	12,042,900	73,654

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	2.200%	9/20/39	JPY	5,574,850	45,264
Japan	0.300%	12/20/39	JPY	12,164,800	74,082
Japan	0.400%	3/20/40	JPY	13,734,200	84,755
Japan	2.300%	3/20/40	JPY	3,986,850	32,785
Japan	0.400%	6/20/40	JPY	19,009,650	116,875
Japan	0.400%	9/20/40	JPY	18,396,800	112,635
Japan	2.000%	9/20/40	JPY	9,206,700	72,630
Japan	0.500%	12/20/40	JPY	18,147,250	112,656
Japan	0.500%	3/20/41	JPY	14,665,650	90,672
Japan	2.200%	3/20/41	JPY	6,798,700	55,078
Japan	0.400%	6/20/41	JPY	19,076,750	115,274
Japan	0.500%	9/20/41	JPY	18,102,750	110,974
Japan	2.000%	9/20/41	JPY	6,608,600	51,940
Japan	0.500%	12/20/41	JPY	19,386,400	118,330
Japan	0.800%	3/20/42	JPY	17,333,450	111,454
Japan	2.000%	3/20/42	JPY	8,954,450	70,219
Japan	0.900%	6/20/42	JPY	11,864,000	77,382
Japan	1.100%	9/20/42	JPY	3,000,000	20,241
Japan	1.900%	9/20/42	JPY	9,701,050	74,711
Japan	1.800%	3/20/43	JPY	5,954,750	45,085
Japan	1.900%	6/20/43	JPY	4,897,750	37,673
Japan	1.800%	9/20/43	JPY	5,721,800	43,286
Japan	1.700%	12/20/43	JPY	4,389,800	32,641
Japan	1.700%	3/20/44	JPY	4,886,700	36,313
Japan	1.700%	6/20/44	JPY	4,962,200	36,847
Japan	1.700%	9/20/44	JPY	5,165,800	38,331
Japan	1.500%	12/20/44	JPY	5,336,800	38,174
Japan	1.500%	3/20/45	JPY	6,254,900	44,691
Japan	1.600%	6/20/45	JPY	3,205,100	23,299
Japan	1.400%	9/20/45	JPY	1,465,500	10,249
Japan	1.400%	12/20/45	JPY	2,772,150	19,358
Japan	0.800%	3/20/46	JPY	3,912,650	24,079
Japan	0.300%	6/20/46	JPY	3,982,000	21,698
Japan	0.500%	9/20/46	JPY	6,327,950	36,090
Japan	0.600%	12/20/46	JPY	5,457,150	31,773
Japan	0.800%	3/20/47	JPY	5,138,400	31,263
Japan	0.800%	6/20/47	JPY	4,745,400	28,787
Japan	0.800%	9/20/47	JPY	4,827,600	29,197
Japan	0.800%	12/20/47	JPY	7,432,550	44,827
Japan	0.800%	3/20/48	JPY	8,194,550	49,292
Japan	2.400%	3/20/48	JPY	709,950	5,920
Japan	0.700%	6/20/48	JPY	10,592,400	61,999
Japan	0.900%	9/20/48	JPY	6,863,500	42,078
7 Japan	0.700%	12/20/48	JPY	8,966,600	52,177
7 Japan	0.500%	3/20/49	JPY	7,576,050	41,691
7 Japan	2.200%	3/20/49	JPY	832,650	6,698
7 Japan	0.400%	6/20/49	JPY	10,398,550	55,457
7 Japan	0.400%	9/20/49	JPY	9,446,200	50,141
7 Japan	0.400%	12/20/49	JPY	8,540,250	45,158
7 Japan	0.400%	3/20/50	JPY	9,362,550	49,313
7 Japan	2.200%	3/20/50	JPY	1,147,800	9,224
7 Japan	0.600%	6/20/50	JPY	12,758,350	70,936
7 Japan	0.600%	9/20/50	JPY	12,050,000	66,770
7 Japan	0.700%	12/20/50	JPY	13,545,450	76,924
7 Japan	0.700%	3/20/51	JPY	10,403,400	58,894
7 Japan	2.200%	3/20/51	JPY	2,017,000	16,186
7 Japan	0.700%	6/20/51	JPY	10,596,800	59,798
7 Japan	0.700%	9/20/51	JPY	11,110,300	62,493
7 Japan	0.700%	12/20/51	JPY	12,830,100	71,935
7 Japan	1.000%	3/20/52	JPY	11,784,000	71,566
7 Japan	2.000%	3/20/52	JPY	3,667,350	28,192
7 Japan	1.300%	6/20/52	JPY	9,211,000	60,270
Japan	1.400%	9/20/52	JPY	2,500,000	16,756
Japan	1.900%	3/20/53	JPY	3,782,450	28,406
Japan	1.700%	3/20/54	JPY	3,676,550	26,377
Japan	1.400%	3/20/55	JPY	4,776,950	31,757
Japan	0.400%	3/20/56	JPY	7,376,050	35,823
Japan	0.900%	3/20/57	JPY	8,775,400	50,061
Japan	0.800%	3/20/58	JPY	8,318,300	45,596

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan	0.500%	3/20/59	JPY	10,457,450	50,963
Japan	0.500%	3/20/60	JPY	13,564,950	65,300
Japan	0.700%	3/20/61	JPY	14,666,350	75,558
Japan	1.000%	3/20/62	JPY	8,462,700	48,329
Japan Expressway Holding and Debt Repayment Agency	0.669%	11/30/23	JPY	512,400	3,473
Japan Expressway Holding and Debt Repayment Agency	0.693%	12/28/23	JPY	256,200	1,736
Japan Expressway Holding and Debt Repayment Agency	0.660%	2/29/24	JPY	1,024,700	6,951
Japan Expressway Holding and Debt Repayment Agency	0.645%	3/29/24	JPY	542,400	3,680
Japan Expressway Holding and Debt Repayment Agency	0.669%	4/30/24	JPY	572,500	3,888
Japan Expressway Holding and Debt Repayment Agency	0.660%	5/31/24	JPY	576,100	3,883
Japan Expressway Holding and Debt Repayment Agency	0.601%	7/31/24	JPY	1,024,800	6,961
Japan Expressway Holding and Debt Repayment Agency	0.544%	9/30/24	JPY	12,700	86
Japan Expressway Holding and Debt Repayment Agency	0.539%	10/31/24	JPY	512,400	3,480
Japan Expressway Holding and Debt Repayment Agency	0.495%	11/29/24	JPY	778,800	5,287
Japan Expressway Holding and Debt Repayment Agency	0.466%	12/27/24	JPY	1,024,700	6,955
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/31/25	JPY	205,000	1,387
Japan Expressway Holding and Debt Repayment Agency	0.414%	2/28/25	JPY	209,600	1,422
Japan Expressway Holding and Debt Repayment Agency	0.450%	3/31/25	JPY	293,800	1,995
Japan Expressway Holding and Debt Repayment Agency	0.509%	5/30/25	JPY	297,100	2,022
Japan Expressway Holding and Debt Repayment Agency	0.557%	7/31/25	JPY	7,100	48
Japan Expressway Holding and Debt Repayment Agency	0.440%	8/29/25	JPY	32,700	222
Japan Expressway Holding and Debt Repayment Agency	0.320%	1/30/26	JPY	384,700	2,611
Japan Expressway Holding and Debt Repayment Agency	0.145%	2/27/26	JPY	21,000	142
Japan Expressway Holding and Debt Repayment Agency	2.450%	3/19/26	JPY	90,000	642
Japan Expressway Holding and Debt Repayment Agency	2.280%	4/20/27	JPY	30,000	216
Japan Expressway Holding and Debt Repayment Agency	0.140%	4/30/27	JPY	1,216,600	8,189
Japan Expressway Holding and Debt Repayment Agency	0.110%	5/31/27	JPY	5,600	38
Japan Expressway Holding and Debt Repayment Agency	0.130%	6/30/27	JPY	650,400	4,371
Japan Expressway Holding and Debt Repayment Agency	0.155%	8/31/27	JPY	429,700	2,890
Japan Expressway Holding and Debt Repayment Agency	0.090%	9/30/27	JPY	1,521,300	10,195
Japan Expressway Holding and Debt Repayment Agency	2.340%	10/20/27	JPY	340,000	2,521
Japan Expressway Holding and Debt Repayment Agency	0.170%	10/29/27	JPY	614,800	4,136
Japan Expressway Holding and Debt Repayment Agency	0.160%	11/30/27	JPY	307,500	2,067
Japan Expressway Holding and Debt Repayment Agency	2.250%	12/20/27	JPY	40,000	290
Japan Expressway Holding and Debt Repayment Agency	0.185%	1/31/28	JPY	379,400	2,554
Japan Expressway Holding and Debt Repayment Agency	2.420%	6/20/28	JPY	750,000	5,640
Japan Expressway Holding and Debt Repayment Agency	2.370%	9/20/28	JPY	60,000	441
Japan Expressway Holding and Debt Repayment Agency	2.410%	4/20/29	JPY	320,000	2,370
Japan Expressway Holding and Debt Repayment Agency	2.100%	12/28/29	JPY	100,000	759
Japan Expressway Holding and Debt Repayment Agency	1.427%	7/31/34	JPY	200,000	1,475
Japan Expressway Holding and Debt Repayment Agency	1.338%	10/31/34	JPY	100,000	731
Japan Expressway Holding and Debt Repayment Agency	0.970%	1/31/35	JPY	1,000,000	7,010
Japan Expressway Holding and Debt Repayment Agency	1.240%	7/31/35	JPY	200,000	1,443
Japan Expressway Holding and Debt Repayment Agency	1.119%	10/31/35	JPY	300,000	2,136
Japan Expressway Holding and Debt Repayment Agency	0.934%	1/31/36	JPY	1,800,000	12,487
Japan Expressway Holding and Debt Repayment Agency	0.306%	4/30/36	JPY	100,000	640
Japan Expressway Holding and Debt Repayment Agency	0.149%	7/31/36	JPY	1,000,000	6,224
Japan Expressway Holding and Debt Repayment Agency	0.397%	10/31/36	JPY	100,000	643
Japan Expressway Holding and Debt Repayment Agency	0.591%	1/29/38	JPY	1,000,000	6,503
Japan Expressway Holding and Debt Repayment Agency	0.538%	5/31/38	JPY	100,000	642
Japan Expressway Holding and Debt Repayment Agency	0.543%	6/30/38	JPY	100,000	642
Japan Expressway Holding and Debt Repayment Agency	0.500%	9/17/38	JPY	100,000	628
Japan Expressway Holding and Debt Repayment Agency	0.625%	9/30/38	JPY	800,000	5,182
Japan Expressway Holding and Debt Repayment Agency	0.500%	3/18/39	JPY	100,000	622
Japan Expressway Holding and Debt Repayment Agency	2.300%	2/29/40	JPY	100,000	812
Japan Expressway Holding and Debt Repayment Agency	2.960%	3/19/46	JPY	170,000	1,487
Japan Expressway Holding and Debt Repayment Agency	2.870%	12/20/46	JPY	70,000	609
Japan Expressway Holding and Debt Repayment Agency	2.700%	3/20/48	JPY	1,050,000	8,829
Japan Expressway Holding and Debt Repayment Agency	0.686%	7/31/48	JPY	100,000	576
Japan Expressway Holding and Debt Repayment Agency	0.542%	5/31/49	JPY	300,000	1,633
Japan Expressway Holding and Debt Repayment Agency	0.297%	9/30/49	JPY	200,000	1,012
Japan Expressway Holding and Debt Repayment Agency	0.306%	3/31/50	JPY	100,000	502
Japan Expressway Holding and Debt Repayment Agency	1.861%	3/19/55	JPY	1,220,000	8,662
Japan Finance Corp.	0.001%	7/31/24	JPY	1,050,000	7,060
Japan Finance Organization for Municipalities	0.669%	11/17/23	JPY	809,000	5,478
Japan Finance Organization for Municipalities	0.660%	2/16/24	JPY	512,400	3,476
Japan Finance Organization for Municipalities	0.669%	4/12/24	JPY	794,200	5,353
Japan Finance Organization for Municipalities	0.660%	5/21/24	JPY	1,566,900	10,560
Japan Finance Organization for Municipalities	0.391%	4/25/25	JPY	115,200	780

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Japan Finance Organization for Municipalities	0.484%	6/13/25	JPY	103,400	703
Japan Finance Organization for Municipalities	0.320%	1/19/26	JPY	512,400	3,413
Japan Finance Organization for Municipalities	0.145%	2/16/26	JPY	46,000	305
Japan Finance Organization for Municipalities	0.020%	3/13/26	JPY	76,600	505
Japan Finance Organization for Municipalities	0.140%	4/16/27	JPY	128,000	861
Japan Finance Organization for Municipalities	0.110%	5/21/27	JPY	768,600	5,161
Japan Finance Organization for Municipalities	0.160%	7/16/27	JPY	542,400	3,649
Japan Finance Organization for Municipalities	0.170%	10/15/27	JPY	512,400	3,448
Japan Finance Organization for Municipalities	0.160%	11/15/27	JPY	1,024,800	6,705
Japan Finance Organization for Municipalities	0.185%	1/21/28	JPY	1,024,800	6,891
Japan Finance Organization for Municipalities	0.195%	2/15/28	JPY	22,500	151
Japan Finance Organization for Municipalities	2.290%	4/25/28	JPY	90,000	672
Japan Finance Organization for Municipalities	2.290%	4/27/29	JPY	30,000	221
Japan Finance Organization for Municipalities	2.220%	1/28/30	JPY	1,150,000	8,479
Japan Finance Organization for Municipalities	0.224%	3/28/31	JPY	900,000	5,945
Japan Finance Organization for Municipalities	2.030%	6/27/31	JPY	90,000	661
Japan Housing Finance Agency	0.040%	6/20/25	JPY	10,000	67
Japan Housing Finance Agency	0.075%	10/20/26	JPY	2,130,000	14,282
Japan Housing Finance Agency	0.547%	3/18/50	JPY	370,000	1,956
Major Joint Local Government Bond	0.660%	11/24/23	JPY	737,900	4,997
Major Joint Local Government Bond	0.710%	12/25/23	JPY	1,896,000	12,848
Major Joint Local Government Bond	0.760%	1/25/24	JPY	768,600	5,204
Major Joint Local Government Bond	0.689%	4/25/24	JPY	128,000	863
Major Joint Local Government Bond	0.674%	5/24/24	JPY	205,000	1,393
Major Joint Local Government Bond	0.659%	6/25/24	JPY	409,900	2,776
Major Joint Local Government Bond	0.611%	7/25/24	JPY	677,000	4,587
Major Joint Local Government Bond	0.566%	8/23/24	JPY	256,100	1,734
Major Joint Local Government Bond	0.554%	9/25/24	JPY	768,600	5,169
Major Joint Local Government Bond	0.456%	12/25/24	JPY	1,229,700	8,250
Major Joint Local Government Bond	0.448%	2/25/25	JPY	1,178,500	7,993
Major Joint Local Government Bond	0.470%	3/25/25	JPY	896,600	6,086
Major Joint Local Government Bond	0.406%	4/25/25	JPY	1,870,300	12,680
Major Joint Local Government Bond	0.553%	5/23/25	JPY	2,613,200	17,789
Major Joint Local Government Bond	0.548%	6/25/25	JPY	1,332,200	9,070
Major Joint Local Government Bond	0.553%	7/25/25	JPY	637,200	4,280
Major Joint Local Government Bond	0.500%	8/25/25	JPY	819,900	5,579
Major Joint Local Government Bond	0.510%	9/25/25	JPY	1,112,200	7,574
Major Joint Local Government Bond	0.496%	11/25/25	JPY	512,400	3,489
Major Joint Local Government Bond	0.469%	12/25/25	JPY	2,613,200	17,491
Major Joint Local Government Bond	0.060%	8/25/26	JPY	22,500	151
Major Joint Local Government Bond	0.060%	10/23/26	JPY	14,900	100
Major Joint Local Government Bond	0.145%	12/25/26	JPY	1,690,900	11,374
Major Joint Local Government Bond	0.180%	1/25/27	JPY	1,583,300	10,663
Major Joint Local Government Bond	0.245%	2/25/27	JPY	871,000	5,882
Major Joint Local Government Bond	0.210%	3/25/27	JPY	998,100	6,577
Major Joint Local Government Bond	0.215%	10/25/27	JPY	406,100	2,737
Major Joint Local Government Bond	0.240%	2/25/28	JPY	245,400	1,653
Major Joint Local Government Bond	0.180%	4/25/28	JPY	2,920,700	19,597
Major Joint Local Government Bond	0.200%	5/25/28	JPY	456,000	3,062
Major Joint Local Government Bond	0.205%	6/23/28	JPY	536,000	3,599
Major Joint Local Government Bond	0.175%	7/25/28	JPY	22,800	153
Major Joint Local Government Bond	0.245%	8/25/28	JPY	267,500	1,799
Major Joint Local Government Bond	0.250%	9/25/28	JPY	698,100	4,694
Major Joint Local Government Bond	0.269%	10/25/28	JPY	93,400	628
Major Joint Local Government Bond	0.160%	1/25/29	JPY	825,000	5,510
Major Joint Local Government Bond	0.140%	2/22/29	JPY	820,000	5,468
Major Joint Local Government Bond	0.100%	4/25/29	JPY	1,878,900	12,488
Major Joint Local Government Bond	0.050%	9/25/29	JPY	25,600	169
Major Joint Local Government Bond	0.070%	11/22/29	JPY	1,872,100	12,383
Major Joint Local Government Bond	0.095%	2/25/30	JPY	15,300	101
Major Joint Local Government Bond	0.150%	6/25/30	JPY	512,400	3,397
Major Joint Local Government Bond	0.125%	8/23/30	JPY	225,500	1,490
Major Joint Local Government Bond	0.150%	9/25/30	JPY	75,100	497
Major Joint Local Government Bond	0.125%	10/25/30	JPY	1,749,400	11,548
Major Joint Local Government Bond	0.120%	11/25/30	JPY	33,200	219
Major Joint Local Government Bond	0.145%	2/25/31	JPY	1,368,800	9,045
Major Joint Local Government Bond	0.199%	4/25/31	JPY	90,100	598
Major Joint Local Government Bond	0.145%	6/25/31	JPY	375,800	2,482
Major Joint Local Government Bond	0.299%	4/23/32	JPY	3,763,200	25,176



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Osaka Prefecture	1.453%	9/26/34	JPY	140,000	1,028
Osaka Prefecture	0.366%	9/28/35	JPY	840,000	5,432
Osaka Prefecture	1.203%	9/28/35	JPY	600,000	4,276
Tokyo Metropolitan Government	0.720%	12/20/23	JPY	15,300	104
Tokyo Metropolitan Government	0.730%	12/20/23	JPY	1,024,700	6,946
Tokyo Metropolitan Government	0.635%	3/19/24	JPY	358,600	2,411
Tokyo Metropolitan Government	0.690%	3/19/24	JPY	97,300	659
Tokyo Metropolitan Government	0.505%	9/20/24	JPY	358,700	2,406
Tokyo Metropolitan Government	0.426%	12/20/24	JPY	71,600	479
Tokyo Metropolitan Government	0.386%	3/19/25	JPY	512,400	3,430
Tokyo Metropolitan Government	0.435%	3/19/25	JPY	1,270,100	8,492
Tokyo Metropolitan Government	0.499%	6/20/25	JPY	384,300	2,575
Tokyo Metropolitan Government	0.533%	6/20/25	JPY	256,100	1,717
Tokyo Metropolitan Government	0.456%	9/19/25	JPY	256,100	1,715
Tokyo Metropolitan Government	0.475%	9/19/25	JPY	563,500	3,770
Tokyo Metropolitan Government	0.444%	12/19/25	JPY	343,300	2,296
Tokyo Metropolitan Government	0.075%	9/18/26	JPY	90,900	611
Tokyo Metropolitan Government	0.210%	3/19/27	JPY	1,024,800	6,914
Tokyo Metropolitan Government	0.040%	6/20/29	JPY	819,900	5,238
Tokyo Metropolitan Government	0.095%	9/20/30	JPY	1,219,200	8,022
Tokyo Metropolitan Government	0.150%	12/20/30	JPY	811,700	5,357
Tokyo Metropolitan Government	0.080%	3/20/31	JPY	45,000	295
Tokyo Metropolitan Government	1.980%	6/20/31	JPY	180,000	1,316
Tokyo Metropolitan Government	1.293%	6/20/35	JPY	40,000	289
					<b>12,669,125</b>
<b>Jersey (0.0%)</b>					
Bailiwick of Jersey	3.750%	6/9/54	GBP	728	724
<b>Kazakhstan (0.0%)</b>					
<sup>3</sup> Republic of Kazakhstan	1.550%	11/9/23	EUR	1,628	1,572
Republic of Kazakhstan	1.550%	11/9/23	EUR	996	962
Republic of Kazakhstan	0.600%	9/30/26	EUR	812	687
<sup>3</sup> Republic of Kazakhstan	0.600%	9/30/26	EUR	3,156	2,668
Republic of Kazakhstan	2.375%	11/9/28	EUR	2,387	2,069
<sup>3</sup> Republic of Kazakhstan	1.500%	9/30/34	EUR	2,434	1,542
					<b>9,500</b>
<b>Latvia (0.0%)</b>					
Republic of Latvia	2.875%	4/30/24	EUR	448	441
Republic of Latvia	3.875%	3/25/27	EUR	7,659	7,459
					<b>7,900</b>
<b>Lithuania (0.0%)</b>					
Republic of Lithuania	2.125%	10/29/26	EUR	7,072	6,514
Republic of Lithuania	4.125%	4/25/28	EUR	4,500	4,410
Republic of Lithuania	2.125%	6/1/32	EUR	7,000	5,710
					<b>16,634</b>
<b>Luxembourg (0.0%)</b>					
Grand Duchy of Luxembourg	2.250%	3/19/28	EUR	1,536	1,470
<b>Malaysia (0.8%)</b>					
Federation of Malaysia	3.478%	6/14/24	MYR	132,686	28,054
Federation of Malaysia	4.181%	7/15/24	MYR	72,466	15,482
Federation of Malaysia	4.059%	9/30/24	MYR	27,557	5,873
Federation of Malaysia	3.882%	3/14/25	MYR	75,079	15,903
Federation of Malaysia	3.955%	9/15/25	MYR	238,326	50,436
Federation of Malaysia	4.392%	4/15/26	MYR	35,723	7,636
Federation of Malaysia	3.906%	7/15/26	MYR	118,643	24,918
Federation of Malaysia	3.900%	11/30/26	MYR	67,108	14,115
Federation of Malaysia	3.892%	3/15/27	MYR	373	78
Federation of Malaysia	3.899%	11/16/27	MYR	49,502	10,338
Federation of Malaysia	3.733%	6/15/28	MYR	130,850	26,833
Federation of Malaysia	3.885%	8/15/29	MYR	77,460	15,850
Federation of Malaysia	4.498%	4/15/30	MYR	71,702	15,160
Federation of Malaysia	2.632%	4/15/31	MYR	32,034	5,887
Federation of Malaysia	4.232%	6/30/31	MYR	10,562	2,184
Federation of Malaysia	4.127%	4/15/32	MYR	12,757	2,612
Federation of Malaysia	4.193%	10/7/32	MYR	68,600	14,179
Federation of Malaysia	3.844%	4/15/33	MYR	103,536	20,518
Federation of Malaysia	4.642%	11/7/33	MYR	58,024	12,270

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Federation of Malaysia	3.828%	7/5/34	MYR	108,288	21,133
Federation of Malaysia	4.254%	5/31/35	MYR	54,605	11,050
Federation of Malaysia	4.762%	4/7/37	MYR	23,781	5,094
Federation of Malaysia	4.893%	6/8/38	MYR	100,791	21,404
Federation of Malaysia	3.757%	5/22/40	MYR	71,446	13,075
Federation of Malaysia	4.696%	10/15/42	MYR	18,600	3,865
Federation of Malaysia	4.935%	9/30/43	MYR	9,096	1,916
Federation of Malaysia	4.736%	3/15/46	MYR	17,860	3,649
Federation of Malaysia	4.921%	7/6/48	MYR	58,178	12,176
Federation of Malaysia	4.065%	6/15/50	MYR	93,261	17,032
Malaysia Government Investment Issue	4.444%	5/22/24	MYR	12,679	2,718
Malaysia Government Investment Issue	3.655%	10/15/24	MYR	5,987	1,266
Malaysia Government Investment Issue	3.726%	3/31/26	MYR	112,915	23,693
Malaysia Government Investment Issue	3.422%	9/30/27	MYR	134,278	27,430
Malaysia Government Investment Issue	3.871%	8/8/28	MYR	2,500	516
Malaysia Government Investment Issue	4.369%	10/31/28	MYR	144,150	30,514
Malaysia Government Investment Issue	4.130%	7/9/29	MYR	94,390	19,711
Malaysia Government Investment Issue	3.465%	10/15/30	MYR	139,340	27,492
Malaysia Government Investment Issue	4.724%	6/15/33	MYR	37,424	7,951
Malaysia Government Investment Issue	4.582%	8/30/33	MYR	13,950	2,926
Malaysia Government Investment Issue	4.119%	11/30/34	MYR	80,504	16,085
Malaysia Government Investment Issue	3.447%	7/15/36	MYR	150,232	27,535
Malaysia Government Investment Issue	4.467%	9/15/39	MYR	75,715	15,243
Malaysia Government Investment Issue	4.417%	9/30/41	MYR	104,838	20,836
Malaysia Government Investment Issue	4.638%	11/15/49	MYR	119,341	23,864
Malaysia Government Investment Issue	5.357%	5/15/52	MYR	29,650	6,578
					<b>653,078</b>
<b>Mexico (0.8%)</b>					
Mexican Bonos	8.000%	12/7/23	MXN	805,140	39,500
Mexican Bonos	8.000%	9/5/24	MXN	1,096,190	53,292
Mexican Bonos	10.000%	12/5/24	MXN	887,120	44,595
Mexican Bonos	5.750%	3/5/26	MXN	1,662,140	74,265
Mexican Bonos	5.500%	3/4/27	MXN	587,700	25,227
Mexican Bonos	7.500%	6/3/27	MXN	1,144,730	53,012
Mexican Bonos	8.500%	5/31/29	MXN	1,098,190	52,033
Mexican Bonos	7.750%	5/29/31	MXN	1,547,460	69,124
Mexican Bonos	7.750%	11/23/34	MXN	368,830	15,932
Mexican Bonos	10.000%	11/20/36	MXN	253,420	12,921
Mexican Bonos	8.500%	11/18/38	MXN	904,560	40,429
Mexican Bonos	7.750%	11/13/42	MXN	861,640	35,232
Mexican Bonos	8.000%	11/7/47	MXN	1,017,010	42,269
United Mexican States	1.375%	1/15/25	EUR	5,509	5,207
United Mexican States	1.625%	4/8/26	EUR	2,052	1,884
United Mexican States	1.350%	9/18/27	EUR	3,030	2,624
United Mexican States	1.750%	4/17/28	EUR	9,453	8,020
United Mexican States	3.625%	4/9/29	EUR	4,648	4,302
United Mexican States	1.125%	1/17/30	EUR	3,886	2,977
United Mexican States	2.375%	2/11/30	EUR	4,600	3,816
United Mexican States	3.375%	2/23/31	EUR	6,377	5,529
United Mexican States	1.450%	10/25/33	EUR	8,935	5,976
United Mexican States	2.250%	8/12/36	EUR	3,724	2,458
United Mexican States	2.875%	4/8/39	EUR	6,024	4,082
United Mexican States	3.000%	3/6/45	EUR	2,872	1,914
United Mexican States	2.125%	10/25/51	EUR	6,382	3,215
United Mexican States	5.625%	3/19/14	GBP	3,095	2,420
United Mexican States	4.000%	3/15/15	EUR	1,765	1,131
					<b>613,386</b>
<b>Netherlands (1.8%)</b>					
BNG Bank NV	5.250%	5/20/24	AUD	4,082	2,654
BNG Bank NV	0.250%	6/7/24	EUR	3,074	2,927
BNG Bank NV	0.050%	7/13/24	EUR	12,810	12,118
BNG Bank NV	1.125%	9/4/24	EUR	716	689
BNG Bank NV	0.200%	11/9/24	EUR	10,275	9,653
BNG Bank NV	0.250%	5/7/25	EUR	14,629	13,615
BNG Bank NV	3.250%	7/15/25	AUD	5,179	3,219
BNG Bank NV	1.625%	8/26/25	GBP	300	321
BNG Bank NV	1.000%	1/12/26	EUR	7,686	7,197
BNG Bank NV	0.125%	4/11/26	EUR	3,705	3,352

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
BNG Bank NV	3.250%	8/24/26	AUD	373	227
BNG Bank NV	0.625%	6/19/27	EUR	7,521	6,746
BNG Bank NV	3.500%	7/19/27	AUD	3,980	2,422
BNG Bank NV	0.750%	1/11/28	EUR	11,876	10,556
BNG Bank NV	3.300%	7/17/28	AUD	10,104	5,966
BNG Bank NV	5.200%	12/7/28	GBP	1,550	1,829
BNG Bank NV	0.100%	1/15/30	EUR	7,631	6,157
BNG Bank NV	1.375%	10/21/30	EUR	3,074	2,696
BNG Bank NV	0.250%	1/12/32	EUR	5,900	4,549
BNG Bank NV	1.875%	7/13/32	EUR	6,000	5,361
BNG Bank NV	0.125%	4/19/33	EUR	13,448	9,808
BNG Bank NV	0.125%	7/9/35	EUR	34,808	23,704
BNG Bank NV	0.875%	10/17/35	EUR	2,543	1,907
BNG Bank NV	0.875%	10/24/36	EUR	9,300	6,836
BNG Bank NV	0.250%	11/22/36	EUR	9,300	6,159
BNG Bank NV	1.250%	3/30/37	EUR	9,300	7,131
BNG Bank NV	1.500%	3/29/38	EUR	1,545	1,212
BNG Bank NV	1.500%	7/15/39	EUR	2,094	1,621
<sup>7</sup> BNG Bank NV	0.805%	6/28/49	EUR	3,700	2,126
<sup>3</sup> Kingdom of Netherlands	0.000%	1/15/24	EUR	61,325	59,251
<sup>3</sup> Kingdom of Netherlands	2.000%	7/15/24	EUR	104,043	102,933
<sup>3</sup> Kingdom of Netherlands	0.250%	7/15/25	EUR	54,952	51,827
Kingdom of Netherlands	0.000%	1/15/26	EUR	25,000	23,129
<sup>3</sup> Kingdom of Netherlands	0.500%	7/15/26	EUR	31,742	29,646
<sup>3</sup> Kingdom of Netherlands	0.000%	1/15/27	EUR	101,614	91,880
<sup>3</sup> Kingdom of Netherlands	0.750%	7/15/27	EUR	91,458	84,866
<sup>3</sup> Kingdom of Netherlands	0.750%	7/15/28	EUR	51,539	47,023
<sup>3</sup> Kingdom of Netherlands	0.250%	7/15/29	EUR	81,217	70,334
<sup>3</sup> Kingdom of Netherlands	0.000%	7/15/30	EUR	110,169	91,551
<sup>3</sup> Kingdom of Netherlands	0.000%	7/15/31	EUR	57,762	46,952
<sup>3</sup> Kingdom of Netherlands	0.500%	7/15/32	EUR	88,710	73,091
<sup>3</sup> Kingdom of Netherlands	2.500%	1/15/33	EUR	20,752	20,553
<sup>3</sup> Kingdom of Netherlands	4.000%	1/15/37	EUR	63,551	73,002
<sup>3</sup> Kingdom of Netherlands	0.000%	1/15/38	EUR	29,356	19,741
<sup>3</sup> Kingdom of Netherlands	0.500%	1/15/40	EUR	49,063	34,652
<sup>3</sup> Kingdom of Netherlands	3.750%	1/15/42	EUR	55,786	64,816
<sup>3</sup> Kingdom of Netherlands	2.750%	1/15/47	EUR	71,146	73,473
<sup>3,7</sup> Kingdom of Netherlands	0.000%	1/15/52	EUR	49,318	24,887
<sup>3</sup> Kingdom of Netherlands	2.000%	1/15/54	EUR	45,000	40,435
Nederlandse Waterschapsbank NV	0.125%	1/17/24	EUR	12,818	12,298
Nederlandse Waterschapsbank NV	5.250%	4/18/24	AUD	4,150	2,693
Nederlandse Waterschapsbank NV	5.200%	3/31/25	CAD	870	653
Nederlandse Waterschapsbank NV	3.400%	7/22/25	AUD	1,770	1,104
Nederlandse Waterschapsbank NV	0.250%	12/15/25	GBP	8,398	8,560
Nederlandse Waterschapsbank NV	3.150%	9/2/26	AUD	4,560	2,776
Nederlandse Waterschapsbank NV	0.000%	11/16/26	EUR	12,782	11,295
Nederlandse Waterschapsbank NV	3.250%	3/9/27	EUR	5,087	5,108
Nederlandse Waterschapsbank NV	1.000%	3/1/28	EUR	3,092	2,775
Nederlandse Waterschapsbank NV	3.450%	7/17/28	AUD	2,030	1,211
Nederlandse Waterschapsbank NV	3.300%	5/2/29	AUD	2,290	1,334
Nederlandse Waterschapsbank NV	0.500%	4/29/30	EUR	2,700	2,233
Nederlandse Waterschapsbank NV	0.000%	9/8/31	EUR	11,700	8,903
Nederlandse Waterschapsbank NV	3.000%	9/11/31	EUR	3,000	2,964
Nederlandse Waterschapsbank NV	0.250%	1/19/32	EUR	9,300	7,181
Nederlandse Waterschapsbank NV	5.375%	6/7/32	GBP	5,124	6,426
Nederlandse Waterschapsbank NV	1.250%	5/27/36	EUR	9,287	7,208
Nederlandse Waterschapsbank NV	0.000%	2/16/37	EUR	16,300	10,313
Nederlandse Waterschapsbank NV	1.500%	6/15/39	EUR	2,543	1,972
Nederlandse Waterschapsbank NV	0.750%	10/4/41	EUR	21,712	14,240
					<b>1,398,047</b>
<b>New Zealand (0.4%)</b>					
Auckland Council	0.625%	11/13/24	EUR	5,087	4,806
Auckland Council	3.500%	3/9/26	AUD	300	185
Auckland Council	0.125%	9/26/29	EUR	1,501	1,207
Housing New Zealand Ltd.	3.360%	6/12/25	NZD	5,390	2,992
Housing New Zealand Ltd.	2.247%	10/5/26	NZD	13,510	7,035
Housing New Zealand Ltd.	2.183%	4/24/30	NZD	3,720	1,760
Housing New Zealand Ltd.	1.534%	9/10/35	NZD	3,720	1,369
New Zealand	0.500%	5/15/24	NZD	43,200	23,698

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
New Zealand	2.750%	4/15/25	NZD	69,821	39,116
New Zealand	0.500%	5/15/26	NZD	58,240	29,658
New Zealand	4.500%	4/15/27	NZD	76,170	44,662
New Zealand	0.250%	5/15/28	NZD	38,981	18,251
New Zealand	3.000%	4/20/29	NZD	43,255	23,432
New Zealand	1.500%	5/15/31	NZD	44,769	21,052
New Zealand	2.000%	5/15/32	NZD	11,164	5,385
New Zealand	3.500%	4/14/33	NZD	45,482	24,909
New Zealand	2.750%	4/15/37	NZD	39,636	19,054
New Zealand	1.750%	5/15/41	NZD	29,092	11,119
New Zealand	2.750%	5/15/51	NZD	15,397	6,529
New Zealand Local Government Funding Agency Bond	2.250%	4/15/24	NZD	5,705	3,179
New Zealand Local Government Funding Agency Bond	2.750%	4/15/25	NZD	4,589	2,515
New Zealand Local Government Funding Agency Bond	1.500%	4/15/26	NZD	5,097	2,617
New Zealand Local Government Funding Agency Bond	4.500%	4/15/27	NZD	1,016	574
New Zealand Local Government Funding Agency Bond	1.500%	4/20/29	NZD	14,855	6,879
New Zealand Local Government Funding Agency Bond	3.500%	4/14/33	NZD	7,381	3,667
					<b>305,650</b>
<b>Norway (0.2%)</b>					
<sup>3</sup> Kingdom of Norway	3.000%	3/14/24	NOK	289,665	27,678
<sup>3</sup> Kingdom of Norway	1.750%	3/13/25	NOK	89,307	8,252
<sup>3</sup> Kingdom of Norway	1.500%	2/19/26	NOK	66,343	5,984
<sup>3</sup> Kingdom of Norway	1.750%	2/17/27	NOK	78,080	6,986
<sup>3</sup> Kingdom of Norway	2.000%	4/26/28	NOK	102,066	9,079
<sup>3</sup> Kingdom of Norway	1.750%	9/6/29	NOK	182,140	15,645
<sup>3</sup> Kingdom of Norway	1.375%	8/19/30	NOK	554,802	45,613
<sup>3</sup> Kingdom of Norway	1.250%	9/17/31	NOK	221,910	17,712
Kommunalbanken A/S	1.500%	12/15/23	GBP	7,631	8,528
Kommunalbanken A/S	5.250%	7/15/24	AUD	3,196	2,079
Kommunalbanken A/S	4.250%	7/16/25	AUD	632	403
Kommunalbanken A/S	0.625%	4/20/26	EUR	4,090	3,742
Kommunalbanken A/S	0.600%	6/1/26	AUD	9,300	5,197
Kommunalbanken A/S	3.000%	12/9/26	AUD	4,592	2,772
Kommunalbanken A/S	0.875%	5/24/27	EUR	14,748	13,295
Kommunalbanken A/S	3.400%	7/24/28	AUD	4,080	2,428
Kommunalbanken A/S	0.050%	10/24/29	EUR	4,758	3,831
					<b>179,224</b>
<b>Peru (0.1%)</b>					
Republic of Peru	5.700%	8/12/24	PEN	25,355	6,191
Republic of Peru	2.750%	1/30/26	EUR	7,182	6,762
Republic of Peru	8.200%	8/12/26	PEN	63,040	16,272
Republic of Peru	6.350%	8/12/28	PEN	66,780	15,524
Republic of Peru	5.940%	2/12/29	PEN	61,875	13,847
Republic of Peru	3.750%	3/1/30	EUR	996	894
Republic of Peru	6.950%	8/12/31	PEN	52,125	11,931
Republic of Peru	6.150%	8/12/32	PEN	55,121	11,683
Republic of Peru	1.250%	3/11/33	EUR	4,699	3,082
Republic of Peru	5.400%	8/12/34	PEN	49,943	9,554
Republic of Peru	1.950%	11/17/36	EUR	4,339	2,735
Republic of Peru	6.900%	8/12/37	PEN	52,230	11,096
Republic of Peru	5.350%	8/12/40	PEN	33,749	5,905
Republic of Peru	6.850%	2/12/42	PEN	17,630	3,647
Republic of Peru	6.714%	2/12/55	PEN	10,725	2,130
					<b>121,253</b>
<b>Philippines (0.0%)</b>					
Republic of Philippines	0.250%	4/28/25	EUR	2,683	2,411
Republic of Philippines	0.875%	5/17/27	EUR	4,013	3,396
Republic of Philippines	0.700%	2/3/29	EUR	2,599	2,004
Republic of Philippines	1.200%	4/28/33	EUR	4,613	3,117
					<b>10,928</b>
<b>Poland (0.5%)</b>					
Bank Gospodarstwa Krajowego	1.375%	6/1/25	EUR	5,145	4,713
Bank Gospodarstwa Krajowego	1.750%	5/6/26	EUR	2,094	1,872
Bank Gospodarstwa Krajowego	1.625%	4/30/28	EUR	2,615	2,162
Bank Gospodarstwa Krajowego	0.375%	10/13/28	EUR	800	605
Bank Gospodarstwa Krajowego	3.000%	5/30/29	EUR	2,500	2,217
Bank Gospodarstwa Krajowego	2.000%	6/1/30	EUR	394	312
Bank Gospodarstwa Krajowego	0.500%	7/8/31	EUR	1,250	825

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Poland	2.500%	1/25/23	PLN	62,048	12,859
Republic of Poland	4.000%	10/25/23	PLN	129,306	26,207
Republic of Poland	3.000%	1/15/24	EUR	300	296
Republic of Poland	2.500%	4/25/24	PLN	56,105	10,830
Republic of Poland	3.375%	7/9/24	EUR	3,074	3,030
Republic of Poland	2.250%	10/25/24	PLN	25,516	4,749
Republic of Poland	5.250%	1/20/25	EUR	3,792	3,886
Republic of Poland	0.000%	2/10/25	EUR	7,686	6,993
Republic of Poland	0.750%	4/25/25	PLN	148,117	25,773
Republic of Poland	3.250%	7/25/25	PLN	66,853	12,210
Republic of Poland	1.500%	9/9/25	EUR	2,561	2,398
Republic of Poland	1.500%	1/19/26	EUR	24,494	22,820
Republic of Poland	2.500%	7/25/26	PLN	82,417	13,953
Republic of Poland	1.125%	8/7/26	EUR	1,794	1,628
Republic of Poland	0.250%	10/25/26	PLN	135,172	20,575
Republic of Poland	0.875%	5/10/27	EUR	16,806	14,814
Republic of Poland	3.750%	5/25/27	PLN	268,144	46,106
Republic of Poland	2.500%	7/25/27	PLN	79,101	12,788
Republic of Poland	1.375%	10/22/27	EUR	2,075	1,818
Republic of Poland	2.750%	4/25/28	PLN	134,365	21,391
Republic of Poland	1.000%	10/25/28	EUR	1,486	1,252
Republic of Poland	5.750%	4/25/29	PLN	13,192	2,398
Republic of Poland	2.750%	10/25/29	PLN	65,316	9,715
Republic of Poland	1.250%	10/25/30	PLN	117,376	14,719
Republic of Poland	1.750%	4/25/32	PLN	494,810	59,961
Republic of Poland	2.750%	5/25/32	EUR	9,633	8,118
Republic of Poland	2.375%	1/18/36	EUR	6,821	5,274
Republic of Poland	2.000%	10/25/46	EUR	225	149
Republic of Poland	4.000%	4/25/47	PLN	32,636	3,563
					<b>382,979</b>
<b>Portugal (0.6%)</b>					
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	5.650%	2/15/24	EUR	40,993	42,334
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	2.875%	7/21/26	EUR	34,787	35,273
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	4.125%	4/14/27	EUR	16,914	17,903
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	0.700%	10/15/27	EUR	44,950	40,726
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	2.125%	10/17/28	EUR	25,000	24,061
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	1.950%	6/15/29	EUR	58,482	55,267
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	3.875%	2/15/30	EUR	20,497	21,773
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	0.475%	10/18/30	EUR	38,430	31,520
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	0.300%	10/17/31	EUR	30,062	23,499
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	1.650%	7/16/32	EUR	56,690	49,103
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	2.250%	4/18/34	EUR	35,869	32,429
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	0.900%	10/12/35	EUR	32,376	24,126
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	4.100%	4/15/37	EUR	8,556	9,179
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	1.150%	4/11/42	EUR	14,007	9,376
<sup>3</sup> Portugal Obrigacoes do Tesouro OT	4.100%	2/15/45	EUR	22,545	24,325
					<b>440,894</b>
<b>Romania (0.2%)</b>					
Romania	3.625%	4/24/24	EUR	2,664	2,603
Romania	2.750%	10/29/25	EUR	8,652	7,984
Romania	3.500%	11/25/25	RON	54,750	9,407
<sup>3</sup> Romania	2.750%	2/26/26	EUR	1,906	1,709
Romania	3.250%	6/24/26	RON	49,260	8,143
<sup>3</sup> Romania	2.000%	12/8/26	EUR	1,869	1,600
Romania	2.375%	4/19/27	EUR	11,529	9,755
Romania	5.800%	7/26/27	RON	116,950	20,491
Romania	2.500%	10/25/27	RON	150,000	22,329
<sup>3</sup> Romania	2.125%	3/7/28	EUR	2,708	2,104
Romania	2.125%	3/7/28	EUR	1,868	1,452
Romania	2.875%	5/26/28	EUR	17,178	13,583
Romania	4.850%	7/25/29	RON	50,000	7,912
<sup>3</sup> Romania	1.375%	12/2/29	EUR	1,655	1,110
Romania	1.375%	12/2/29	EUR	4,100	2,751
Romania	2.500%	2/8/30	EUR	3,587	2,579
<sup>3</sup> Romania	3.624%	5/26/30	EUR	1,598	1,229
Romania	3.624%	5/26/30	EUR	10,320	7,938
<sup>3</sup> Romania	1.750%	7/13/30	EUR	4,366	2,894
Romania	1.750%	7/13/30	EUR	7,768	5,149

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Romania	2.124%	7/16/31	EUR	4,364	2,888
<sup>3</sup> Romania	2.124%	7/16/31	EUR	2,208	1,461
Romania	2.000%	1/28/32	EUR	2,785	1,762
<sup>3</sup> Romania	2.000%	1/28/32	EUR	2,306	1,459
Romania	6.700%	2/25/32	RON	104,000	17,671
<sup>3</sup> Romania	2.000%	4/14/33	EUR	3,392	2,033
Romania	2.000%	4/14/33	EUR	2,500	1,499
<sup>3</sup> Romania	3.750%	2/7/34	EUR	2,148	1,499
Romania	3.750%	2/7/34	EUR	5,136	3,584
Romania	3.875%	10/29/35	EUR	7,467	5,028
Romania	4.250%	4/28/36	RON	50,000	6,205
Romania	4.125%	3/11/39	EUR	1,536	1,000
<sup>3</sup> Romania	2.625%	12/2/40	EUR	1,023	524
<sup>3</sup> Romania	2.750%	4/14/41	EUR	4,774	2,457
Romania	2.750%	4/14/41	EUR	3,182	1,637
<sup>3</sup> Romania	2.875%	4/13/42	EUR	2,728	1,413
<sup>3</sup> Romania	4.625%	4/3/49	EUR	4,347	2,798
Romania	4.625%	4/3/49	EUR	5,124	3,299
<sup>3</sup> Romania	3.375%	1/28/50	EUR	5,124	2,673
					<b>193,612</b>
<b>Saudi Arabia (0.0%)</b>					
<sup>3</sup> Kingdom of Saudi Arabia	0.000%	3/3/24	EUR	17,870	16,841
<sup>3</sup> Kingdom of Saudi Arabia	0.750%	7/9/27	EUR	5,087	4,383
<sup>3</sup> Kingdom of Saudi Arabia	0.625%	3/3/30	EUR	7,682	6,050
Kingdom of Saudi Arabia	2.000%	7/9/39	EUR	7,411	5,117
					<b>32,391</b>
<b>Singapore (0.6%)</b>					
Housing & Development Board	2.505%	6/27/24	SGD	750	516
Housing & Development Board	3.100%	7/24/24	SGD	4,500	3,121
Housing & Development Board	2.495%	3/11/26	SGD	750	503
Housing & Development Board	2.035%	9/16/26	SGD	4,500	2,940
Housing & Development Board	2.675%	1/22/29	SGD	2,500	1,610
Housing & Development Board	2.598%	10/30/29	SGD	2,750	1,747
Housing & Development Board	3.080%	5/31/30	SGD	7,250	4,727
Housing & Development Board	2.545%	7/4/31	SGD	1,250	767
Housing & Development Board	1.865%	7/21/33	SGD	3,500	1,911
Republic of Singapore	2.000%	2/1/24	SGD	62,058	43,175
Republic of Singapore	3.000%	9/1/24	SGD	31,669	22,322
Republic of Singapore	2.375%	6/1/25	SGD	25,520	17,693
Republic of Singapore	0.500%	11/1/25	SGD	29,939	19,556
Republic of Singapore	2.125%	6/1/26	SGD	53,028	36,122
Republic of Singapore	1.250%	11/1/26	SGD	37,394	24,491
Republic of Singapore	3.500%	3/1/27	SGD	83,448	59,548
Republic of Singapore	2.875%	9/1/27	SGD	6,000	4,160
Republic of Singapore	2.625%	5/1/28	SGD	31,923	21,715
Republic of Singapore	2.875%	7/1/29	SGD	25,646	17,520
Republic of Singapore	2.875%	9/1/30	SGD	55,004	37,380
Republic of Singapore	1.625%	7/1/31	SGD	40,300	24,578
Republic of Singapore	2.625%	8/1/32	SGD	14,000	9,219
Republic of Singapore	3.375%	9/1/33	SGD	30,104	21,158
Republic of Singapore	2.250%	8/1/36	SGD	34,254	21,141
Republic of Singapore	2.375%	7/1/39	SGD	12,768	7,905
Republic of Singapore	2.750%	4/1/42	SGD	29,124	19,063
Republic of Singapore	2.750%	3/1/46	SGD	31,282	20,513
Republic of Singapore	1.875%	3/1/50	SGD	23,878	13,023
Republic of Singapore	1.875%	10/1/51	SGD	12,558	6,824
Republic of Singapore	3.000%	8/1/72	SGD	4,309	2,972
					<b>467,920</b>
<b>Slovakia (0.2%)</b>					
Slovak Republic	0.000%	11/13/23	EUR	32,179	30,984
Slovak Republic	0.000%	6/17/24	EUR	4,965	4,692
Slovak Republic	0.250%	5/14/25	EUR	12,343	11,450
Slovak Republic	0.625%	5/22/26	EUR	6,661	6,106
Slovak Republic	1.375%	1/21/27	EUR	10,863	10,170
Slovak Republic	1.000%	6/12/28	EUR	17,304	15,289
Slovak Republic	0.750%	4/9/30	EUR	8,109	6,607
Slovak Republic	1.000%	5/14/32	EUR	28,704	22,481
Slovak Republic	4.000%	10/19/32	EUR	7,500	7,638

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Slovak Republic	1.875%	3/9/37	EUR	5,200	3,900
Slovak Republic	2.000%	10/17/47	EUR	7,595	5,385
Slovak Republic	2.250%	6/12/68	EUR	12,923	9,293
					<b>133,995</b>
<b>Slovenia (0.1%)</b>					
Republic of Slovenia	4.625%	9/9/24	EUR	2,049	2,137
Republic of Slovenia	2.125%	7/28/25	EUR	2,561	2,548
Republic of Slovenia	5.125%	3/30/26	EUR	4,099	4,443
Republic of Slovenia	1.250%	3/22/27	EUR	7,173	6,728
Republic of Slovenia	1.000%	3/6/28	EUR	17,933	16,187
Republic of Slovenia	1.188%	3/14/29	EUR	5,124	4,483
Republic of Slovenia	0.275%	1/14/30	EUR	7,686	6,122
Republic of Slovenia	0.000%	2/12/31	EUR	22,280	16,589
Republic of Slovenia	2.250%	3/3/32	EUR	29,681	26,364
Republic of Slovenia	1.500%	3/25/35	EUR	6,145	4,728
Republic of Slovenia	1.750%	11/3/40	EUR	5,124	3,624
Republic of Slovenia	3.125%	8/7/45	EUR	5,124	4,473
Republic of Slovenia	0.488%	10/20/50	EUR	8,307	3,713
					<b>102,139</b>
<b>South Korea (2.7%)</b>					
Export-Import Bank of Korea	0.375%	3/26/24	EUR	5,087	4,860
Export-Import Bank of Korea	0.000%	10/19/24	EUR	5,500	5,132
Export-Import Bank of Korea	4.000%	6/7/27	AUD	530	322
Korea Development Bank	2.625%	9/8/27	EUR	5,000	4,797
Korea Gas Corp.	0.000%	11/28/23	CHF	2,035	1,995
<sup>3</sup> Korea Housing Finance Corp	1.963%	7/19/26	EUR	14,400	13,543
<sup>3</sup> Korea Housing Finance Corp.	0.750%	10/30/23	EUR	2,434	2,358
<sup>3</sup> Korea Housing Finance Corp.	0.010%	2/5/25	EUR	2,543	2,341
Korea Housing Finance Corp.	0.010%	2/5/25	EUR	24,979	22,999
<sup>3</sup> Korea Housing Finance Corp.	0.010%	7/7/25	EUR	7,457	6,770
Korea Housing Finance Corp.	0.010%	6/29/26	EUR	6,542	5,748
Korea Monetary Stabilization Bond	1.800%	1/2/24	KRW	20,000,000	13,713
Korea National Housing Bond I	1.750%	4/30/24	KRW	8,800,000	5,971
Korea Treasury Bond	1.875%	12/10/24	KRW	103,000,000	68,999
Korea Treasury Bond	1.750%	9/10/26	KRW	57,500,000	36,769
Korea Treasury Bond	3.125%	9/10/27	KRW	30,000,000	20,012
Korea Treasury Bond	2.375%	12/10/31	KRW	105,000,000	63,562
Korea Treasury Bond	3.375%	6/10/32	KRW	30,000,000	19,649
Korea Treasury Bond	1.875%	9/10/41	KRW	58,000,000	28,496
Korea Treasury Bond	3.250%	9/10/42	KRW	10,000,000	6,128
Republic of Korea	0.875%	12/10/23	KRW	116,000,000	78,876
Republic of Korea	1.875%	3/10/24	KRW	75,000,000	51,255
Republic of Korea	1.125%	6/10/24	KRW	139,000,000	93,254
Republic of Korea	1.375%	9/10/24	KRW	50,000,000	33,406
Republic of Korea	3.000%	9/10/24	KRW	95,000,000	65,388
Republic of Korea	1.500%	3/10/25	KRW	77,500,000	51,165
Republic of Korea	2.250%	6/10/25	KRW	79,000,000	52,820
Republic of Korea	3.125%	6/10/25	KRW	65,000,000	44,435
Republic of Korea	1.125%	9/10/25	KRW	92,500,000	59,597
Republic of Korea	0.000%	9/16/25	EUR	6,298	5,686
Republic of Korea	2.250%	12/10/25	KRW	30,000,000	19,860
Republic of Korea	1.250%	3/10/26	KRW	87,500,000	55,729
Republic of Korea	5.750%	3/10/26	KRW	14,000,000	10,285
Republic of Korea	1.875%	6/10/26	KRW	72,000,000	46,549
Republic of Korea	1.500%	12/10/26	KRW	70,000,000	44,029
Republic of Korea	2.375%	3/10/27	KRW	50,000,000	32,460
Republic of Korea	5.250%	3/10/27	KRW	15,500,000	11,293
Republic of Korea	2.125%	6/10/27	KRW	75,000,000	47,949
Republic of Korea	2.375%	12/10/27	KRW	45,000,000	28,857
Republic of Korea	5.500%	3/10/28	KRW	20,000,000	14,853
Republic of Korea	2.625%	6/10/28	KRW	50,260,000	32,413
Republic of Korea	2.375%	12/10/28	KRW	50,000,000	31,567
Republic of Korea	1.875%	6/10/29	KRW	63,000,000	38,208
Republic of Korea	1.375%	12/10/29	KRW	75,000,000	43,448
Republic of Korea	5.500%	12/10/29	KRW	12,137,000	9,163
Republic of Korea	1.375%	6/10/30	KRW	94,000,000	53,808
Republic of Korea	1.500%	12/10/30	KRW	104,000,000	59,448
Republic of Korea	4.750%	12/10/30	KRW	28,000,000	20,344

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Republic of Korea	2.000%	6/10/31	KRW	83,003,340	48,943
Republic of Korea	4.000%	12/10/31	KRW	41,000,000	28,251
Republic of Korea	3.750%	12/10/33	KRW	86,500,000	58,201
Republic of Korea	2.625%	9/10/35	KRW	49,000,000	29,039
Republic of Korea	1.500%	9/10/36	KRW	40,000,000	20,187
Republic of Korea	2.250%	9/10/37	KRW	20,000,000	11,051
Republic of Korea	2.375%	9/10/38	KRW	36,600,000	20,330
Republic of Korea	1.125%	9/10/39	KRW	26,800,000	11,894
Republic of Korea	1.500%	9/10/40	KRW	39,700,000	18,506
Republic of Korea	3.000%	12/10/42	KRW	59,500,000	35,005
Republic of Korea	2.750%	12/10/44	KRW	57,990,000	32,093
Republic of Korea	2.000%	3/10/46	KRW	49,000,000	22,998
Republic of Korea	2.125%	3/10/47	KRW	52,955,000	25,176
Republic of Korea	2.625%	3/10/48	KRW	98,695,000	53,049
Republic of Korea	2.000%	3/10/49	KRW	91,360,000	41,449
Republic of Korea	1.500%	3/10/50	KRW	153,730,000	61,897
Republic of Korea	1.875%	3/10/51	KRW	182,145,380	80,360
Republic of Korea	2.500%	3/10/52	KRW	61,000,000	30,898
Republic of Korea	2.000%	9/10/68	KRW	35,697,000	14,102
Republic of Korea	1.625%	9/10/70	KRW	34,012,000	11,397
					<b>2,125,135</b>
<b>Spain (4.5%)</b>					
Adif Alta Velocidad	3.500%	5/27/24	EUR	6,000	6,016
Adif Alta Velocidad	1.875%	1/28/25	EUR	7,600	7,383
Adif Alta Velocidad	0.950%	4/30/27	EUR	7,500	6,814
Adif Alta Velocidad	0.550%	10/31/31	EUR	4,000	3,069
Autonomous Community of Andalusia Spain	0.500%	4/30/31	EUR	22,546	17,676
Autonomous Community of Madrid Spain	4.125%	5/21/24	EUR	11,017	11,148
Autonomous Community of Madrid Spain	0.997%	9/30/24	EUR	881	846
Autonomous Community of Madrid Spain	1.826%	4/30/25	EUR	7,173	6,969
Autonomous Community of Madrid Spain	4.300%	9/15/26	EUR	10,901	11,417
Autonomous Community of Madrid Spain	2.146%	4/30/27	EUR	8,710	8,359
Autonomous Community of Madrid Spain	1.773%	4/30/28	EUR	6,981	6,491
Autonomous Community of Madrid Spain	1.571%	4/30/29	EUR	10,248	9,268
Autonomous Community of Madrid Spain	2.080%	3/12/30	EUR	2,561	2,362
Autonomous Community of Madrid Spain	0.419%	4/30/30	EUR	2,021	1,640
Autonomous Community of Madrid Spain	0.420%	4/30/31	EUR	14,052	10,959
Basque Government	0.850%	4/30/30	EUR	8,751	7,390
Basque Government	0.450%	4/30/32	EUR	2,813	2,151
Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA	0.850%	12/17/23	EUR	2,500	2,429
Instituto de Credito Oficial	0.000%	4/30/26	EUR	13,227	11,987
Kingdom of Spain	0.000%	5/31/24	EUR	493,626	471,448
Kingdom of Spain	0.000%	1/31/25	EUR	70,034	65,832
<sup>3</sup> Kingdom of Spain	1.600%	4/30/25	EUR	25,000	24,314
Kingdom of Spain	0.000%	5/31/25	EUR	138,081	128,415
Kingdom of Spain	0.000%	1/31/26	EUR	409,278	374,182
<sup>3</sup> Kingdom of Spain	1.950%	4/30/26	EUR	53,054	51,642
Kingdom of Spain	0.000%	1/31/27	EUR	225,792	200,103
<sup>3</sup> Kingdom of Spain	1.500%	4/30/27	EUR	51,222	48,353
Kingdom of Spain	0.800%	7/30/27	EUR	77,534	70,411
Kingdom of Spain	0.000%	1/31/28	EUR	266,032	228,189
<sup>3</sup> Kingdom of Spain	1.400%	4/30/28	EUR	62,566	57,643
<sup>3</sup> Kingdom of Spain	1.400%	7/30/28	EUR	61,318	56,284
<sup>3</sup> Kingdom of Spain	5.150%	10/31/28	EUR	157,682	175,773
<sup>3</sup> Kingdom of Spain	1.450%	4/30/29	EUR	73,522	66,859
Kingdom of Spain	0.800%	7/30/29	EUR	182,089	156,973
<sup>3</sup> Kingdom of Spain	0.600%	10/31/29	EUR	40,000	33,948
<sup>3</sup> Kingdom of Spain	1.250%	10/31/30	EUR	38,382	33,312
<sup>3</sup> Kingdom of Spain	0.500%	10/31/31	EUR	68,193	53,832
<sup>3</sup> Kingdom of Spain	0.700%	4/30/32	EUR	157,112	124,198
<sup>3</sup> Kingdom of Spain	2.550%	10/31/32	EUR	324,387	301,394
<sup>3</sup> Kingdom of Spain	2.350%	7/30/33	EUR	7,219	6,567
<sup>3</sup> Kingdom of Spain	1.850%	7/30/35	EUR	81,756	68,137
<sup>3</sup> Kingdom of Spain	4.200%	1/31/37	EUR	60,007	64,456
<sup>3</sup> Kingdom of Spain	0.850%	7/30/37	EUR	116,760	79,721
<sup>3</sup> Kingdom of Spain	1.200%	10/31/40	EUR	85,283	57,606
<sup>3</sup> Kingdom of Spain	4.700%	7/30/41	EUR	85,345	97,738
<sup>3</sup> Kingdom of Spain	1.000%	7/30/42	EUR	28,941	18,392
<sup>3</sup> Kingdom of Spain	3.450%	7/30/43	EUR	25,415	24,216



Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<sup>3</sup> Kingdom of Spain	5.150%	10/31/44	EUR	56,520	68,962
<sup>3</sup> Kingdom of Spain	2.900%	10/31/46	EUR	53,405	47,009
<sup>3</sup> Kingdom of Spain	2.700%	10/31/48	EUR	20,351	17,022
<sup>3</sup> Kingdom of Spain	1.000%	10/31/50	EUR	33,127	17,747
<sup>3</sup> Kingdom of Spain	1.900%	10/31/52	EUR	150,444	99,902
<sup>3</sup> Kingdom of Spain	3.450%	7/30/66	EUR	53,292	49,284
<sup>3</sup> Kingdom of Spain	1.450%	10/31/71	EUR	36,946	18,056
					<b>3,592,294</b>
<b>Supranational (4.0%)</b>					
African Development Bank	0.250%	1/24/24	EUR	4,150	3,983
African Development Bank	4.750%	3/6/24	AUD	3,367	2,171
African Development Bank	0.250%	11/21/24	EUR	11,580	10,877
African Development Bank	0.875%	12/16/24	GBP	3,758	4,032
African Development Bank	4.000%	1/10/25	AUD	7,312	4,656
African Development Bank	4.500%	6/2/26	AUD	3,178	2,040
African Development Bank	0.500%	6/22/26	GBP	16,308	16,429
African Development Bank	0.125%	10/7/26	EUR	2,049	1,823
African Development Bank	0.500%	3/22/27	EUR	22,691	20,295
African Development Bank	3.300%	7/27/27	AUD	509	306
African Development Bank	3.350%	8/8/28	AUD	373	220
African Development Bank	0.500%	3/21/29	EUR	10,854	9,219
African Development Bank	2.250%	9/14/29	EUR	18,696	17,678
Asian Development Bank	2.450%	1/17/24	AUD	915	574
Asian Development Bank	3.500%	5/30/24	NZD	10,206	5,779
Asian Development Bank	2.500%	12/19/24	GBP	8,000	8,888
Asian Development Bank	1.625%	1/28/25	CAD	7,114	4,939
Asian Development Bank	3.750%	3/12/25	AUD	5,725	3,628
Asian Development Bank	3.700%	6/17/25	AUD	40,000	25,302
Asian Development Bank	0.750%	2/10/26	CAD	6,586	4,358
Asian Development Bank	1.342%	6/18/26	NOK	18,000	1,584
Asian Development Bank	0.625%	9/15/26	GBP	3,792	3,807
Asian Development Bank	3.000%	10/14/26	AUD	925	561
Asian Development Bank	0.125%	12/15/26	GBP	8,198	7,950
Asian Development Bank	4.650%	2/16/27	CAD	1,424	1,074
Asian Development Bank	3.400%	9/10/27	AUD	6,655	4,048
Asian Development Bank	0.250%	10/28/27	GBP	6,918	6,472
Asian Development Bank	0.750%	12/7/27	GBP	6,365	6,098
Asian Development Bank	3.300%	8/8/28	AUD	1,320	786
Asian Development Bank	0.000%	10/24/29	EUR	7,788	6,297
Asian Development Bank	0.025%	1/31/30	EUR	7,834	6,291
Asian Development Bank	0.100%	6/17/31	EUR	13,447	10,408
Asian Development Bank	1.950%	7/22/32	EUR	18,930	16,968
Asian Development Bank	2.000%	6/10/37	EUR	4,669	3,994
Asian Infrastructure Investment Bank	1.000%	5/6/26	AUD	3,742	2,121
Corp. Andina de Fomento	0.750%	6/13/23	EUR	2,543	2,482
Corp. Andina de Fomento	1.125%	2/13/25	EUR	7,631	7,155
Corp. Andina de Fomento	1.625%	6/3/25	EUR	3,965	3,731
Corp. Andina de Fomento	0.250%	2/4/26	EUR	100	88
Corp. Andina de Fomento	0.500%	2/26/26	CHF	4,435	4,187
Corp. Andina de Fomento	4.500%	9/14/27	AUD	816	485
Council of Europe Development Bank	1.000%	10/21/24	CAD	930	640
Council of Europe Development Bank	0.750%	6/9/25	EUR	3,593	3,376
Council of Europe Development Bank	0.375%	6/8/26	EUR	44,653	40,556
Council of Europe Development Bank	0.000%	4/9/27	EUR	4,760	4,160
Council of Europe Development Bank	0.250%	1/19/32	EUR	9,338	7,217
EUROFIMA	3.000%	5/22/24	CHF	2,545	2,614
EUROFIMA	3.900%	12/19/25	AUD	505	318
EUROFIMA	3.000%	5/15/26	CHF	3,315	3,487
EUROFIMA	2.600%	1/13/27	AUD	12,660	7,446
EUROFIMA	4.550%	3/30/27	CAD	1,372	1,026
EUROFIMA	3.350%	5/21/29	AUD	2,190	1,268
European Bank for Reconstruction & Development	0.000%	10/17/24	EUR	5,124	4,793
European Bank for Reconstruction & Development	5.625%	12/7/28	GBP	512	629
<sup>5</sup> European Financial Stability Facility	0.200%	1/17/24	EUR	974	938
<sup>5</sup> European Financial Stability Facility	2.125%	2/19/24	EUR	9,992	9,845
<sup>5</sup> European Financial Stability Facility	0.000%	4/19/24	EUR	73,892	70,575
<sup>5</sup> European Financial Stability Facility	1.750%	6/27/24	EUR	8,710	8,511
<sup>5</sup> European Financial Stability Facility	0.400%	2/17/25	EUR	7,788	7,343
<sup>5</sup> European Financial Stability Facility	0.200%	4/28/25	EUR	8,198	7,661

Total International Bond Index Fund

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
<sup>5</sup>	European Financial Stability Facility	0.500%	7/11/25	EUR	15,372	14,417
<sup>5</sup>	European Financial Stability Facility	0.000%	10/15/25	EUR	6,012	5,523
<sup>5</sup>	European Financial Stability Facility	0.400%	5/31/26	EUR	40,993	37,524
<sup>5</sup>	European Financial Stability Facility	0.000%	7/20/26	EUR	24,801	22,279
<sup>5</sup>	European Financial Stability Facility	0.750%	5/3/27	EUR	28,413	25,823
<sup>5</sup>	European Financial Stability Facility	0.875%	7/26/27	EUR	12,810	11,656
<sup>5</sup>	European Financial Stability Facility	0.000%	10/13/27	EUR	49,007	42,449
<sup>5</sup>	European Financial Stability Facility	0.950%	2/14/28	EUR	21,454	19,356
<sup>5</sup>	European Financial Stability Facility	0.875%	9/5/28	EUR	7,003	6,207
<sup>5</sup>	European Financial Stability Facility	0.050%	10/17/29	EUR	2,997	2,447
<sup>5</sup>	European Financial Stability Facility	2.750%	12/3/29	EUR	2,817	2,768
<sup>5</sup>	European Financial Stability Facility	0.125%	3/18/30	EUR	9,689	7,860
<sup>5</sup>	European Financial Stability Facility	0.000%	1/20/31	EUR	46,917	36,711
<sup>5</sup>	European Financial Stability Facility	3.875%	3/30/32	EUR	10,248	10,869
<sup>5</sup>	European Financial Stability Facility	1.250%	5/24/33	EUR	23,345	19,349
<sup>5</sup>	European Financial Stability Facility	3.000%	9/4/34	EUR	2,664	2,604
<sup>5</sup>	European Financial Stability Facility	0.875%	4/10/35	EUR	31,787	24,083
<sup>5</sup>	European Financial Stability Facility	3.375%	4/3/37	EUR	20,378	20,539
<sup>5</sup>	European Financial Stability Facility	1.450%	9/5/40	EUR	10,447	7,915
<sup>5</sup>	European Financial Stability Facility	1.700%	2/13/43	EUR	18,810	14,653
<sup>5</sup>	European Financial Stability Facility	2.350%	7/29/44	EUR	6,968	6,097
<sup>5</sup>	European Financial Stability Facility	1.200%	2/17/45	EUR	18,703	12,967
<sup>5</sup>	European Financial Stability Facility	1.375%	5/31/47	EUR	21,083	14,979
<sup>5</sup>	European Financial Stability Facility	1.800%	7/10/48	EUR	19,554	15,054
<sup>5</sup>	European Financial Stability Facility	0.700%	1/20/50	EUR	15,370	8,659
<sup>5</sup>	European Financial Stability Facility	0.050%	1/18/52	EUR	7,425	3,134
<sup>5</sup>	European Financial Stability Facility	0.700%	1/17/53	EUR	3,735	2,008
<sup>5</sup>	European Financial Stability Facility	1.750%	7/17/53	EUR	1,793	1,326
<sup>5</sup>	European Financial Stability Facility	2.000%	2/28/56	EUR	10,211	8,074
	European Investment Bank	0.500%	11/15/23	EUR	10,248	9,950
	European Investment Bank	0.050%	12/15/23	EUR	28,182	27,169
	European Investment Bank	0.875%	12/15/23	GBP	5,662	6,293
	European Investment Bank	2.125%	1/15/24	EUR	8,710	8,583
	European Investment Bank	0.000%	3/15/24	EUR	69,688	66,706
	European Investment Bank	0.050%	5/24/24	EUR	15,851	15,097
	European Investment Bank	0.200%	7/15/24	EUR	20,497	19,503
	European Investment Bank	1.750%	7/30/24	CAD	7,105	5,000
	European Investment Bank	4.750%	8/7/24	AUD	1,657	1,073
	European Investment Bank	0.875%	9/13/24	EUR	16,908	16,224
	European Investment Bank	0.750%	11/15/24	GBP	12,651	13,614
	European Investment Bank	1.625%	2/4/25	CHF	1,265	1,277
	European Investment Bank	0.000%	3/25/25	EUR	1,536	1,429
	European Investment Bank	0.125%	4/15/25	EUR	15,372	14,349
	European Investment Bank	5.500%	4/15/25	GBP	1,366	1,616
	European Investment Bank	0.375%	7/16/25	EUR	11,837	11,053
	European Investment Bank	2.750%	9/15/25	EUR	20,497	20,363
	European Investment Bank	4.500%	10/15/25	EUR	7,686	8,005
	European Investment Bank	2.900%	10/17/25	AUD	19,624	12,108
	European Investment Bank	0.000%	3/13/26	EUR	5,124	4,648
	European Investment Bank	0.375%	4/14/26	EUR	26,021	23,857
	European Investment Bank	3.100%	8/17/26	AUD	17,970	11,008
	European Investment Bank	2.750%	8/25/26	PLN	5,102	857
	European Investment Bank	1.000%	9/21/26	GBP	1,640	1,674
	European Investment Bank	0.100%	10/15/26	EUR	12,611	11,297
	European Investment Bank	1.250%	11/13/26	EUR	3,074	2,879
	European Investment Bank	0.000%	12/22/26	EUR	28,656	25,436
	European Investment Bank	0.500%	1/15/27	EUR	27,516	24,905
	European Investment Bank	3.500%	4/15/27	EUR	2,561	2,617
	European Investment Bank	0.375%	9/15/27	EUR	28,014	24,866
	European Investment Bank	3.750%	12/7/27	GBP	1,947	2,174
	European Investment Bank	0.875%	1/14/28	EUR	23,828	21,509
	European Investment Bank	1.000%	1/28/28	CAD	5,538	3,525
	European Investment Bank	3.300%	2/3/28	AUD	1,147	691
	European Investment Bank	0.000%	3/28/28	EUR	19,098	16,313
	European Investment Bank	1.375%	5/12/28	SEK	38,260	3,143
	European Investment Bank	0.000%	5/15/28	EUR	5,124	4,351
	European Investment Bank	0.000%	9/28/28	EUR	11,672	9,830
	European Investment Bank	0.000%	12/7/28	GBP	1,332	1,183
	European Investment Bank	6.000%	12/7/28	GBP	8,198	10,259

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Investment Bank	0.625%	1/22/29	EUR	15,372	13,340
European Investment Bank	3.300%	5/25/29	AUD	3,524	2,069
European Investment Bank	0.125%	6/20/29	EUR	5,894	4,896
European Investment Bank	0.250%	9/14/29	EUR	9,544	7,947
European Investment Bank	0.050%	1/16/30	EUR	61,660	50,145
European Investment Bank	2.250%	3/15/30	EUR	30,000	28,544
European Investment Bank	4.000%	4/15/30	EUR	3,650	3,888
European Investment Bank	0.000%	9/9/30	EUR	12,731	10,104
European Investment Bank	2.750%	9/13/30	EUR	15,373	15,085
European Investment Bank	0.000%	1/14/31	EUR	23,948	18,764
European Investment Bank	1.300%	1/27/31	AUD	6,510	3,134
European Investment Bank	1.000%	3/14/31	EUR	22,265	18,950
European Investment Bank	1.000%	4/14/32	EUR	16,396	13,662
European Investment Bank	1.125%	11/15/32	EUR	10,248	8,515
European Investment Bank	1.125%	4/13/33	EUR	15,372	12,622
European Investment Bank	3.000%	10/14/33	EUR	26,902	26,507
European Investment Bank	0.050%	10/13/34	EUR	3,504	2,418
European Investment Bank	2.625%	3/15/35	EUR	3,638	3,411
European Investment Bank	0.010%	11/15/35	EUR	16,341	10,797
European Investment Bank	0.200%	3/17/36	EUR	14,007	9,445
European Investment Bank	3.125%	6/30/36	CHF	505	574
European Investment Bank	1.125%	9/15/36	EUR	24,593	18,788
European Investment Bank	3.875%	6/8/37	GBP	2,767	3,024
European Investment Bank	0.500%	11/13/37	EUR	1,260	856
European Investment Bank	5.000%	4/15/39	GBP	3,584	4,461
European Investment Bank	2.750%	3/15/40	EUR	9,505	8,886
European Investment Bank	0.250%	6/15/40	EUR	11,552	6,990
European Investment Bank	0.010%	5/15/41	EUR	27,515	15,435
European Investment Bank	3.625%	3/14/42	EUR	2,869	3,047
European Investment Bank	1.000%	11/14/42	EUR	5,124	3,517
European Investment Bank	4.500%	3/7/44	GBP	4,355	5,150
European Investment Bank	1.750%	9/15/45	EUR	7,153	5,606
European Investment Bank	0.875%	9/13/47	EUR	5,124	3,235
European Investment Bank	1.500%	11/15/47	EUR	2,561	1,889
European Investment Bank	1.500%	10/16/48	EUR	1,575	1,152
European Investment Bank	0.050%	1/27/51	EUR	10,303	4,505
European Investment Bank	4.625%	10/12/54	GBP	3,945	4,964
European Stability Mechanism	2.125%	11/20/23	EUR	1,649	1,626
European Stability Mechanism	0.125%	4/22/24	EUR	32,794	31,357
European Stability Mechanism	0.000%	12/16/24	EUR	23,178	21,739
European Stability Mechanism	0.000%	3/14/25	EUR	34,984	32,593
European Stability Mechanism	1.000%	9/23/25	EUR	20,497	19,437
European Stability Mechanism	0.500%	3/2/26	EUR	23,929	22,074
European Stability Mechanism	0.750%	3/15/27	EUR	19,640	17,869
European Stability Mechanism	0.750%	9/5/28	EUR	9,456	8,324
European Stability Mechanism	0.500%	3/5/29	EUR	21,522	18,411
European Stability Mechanism	0.010%	3/4/30	EUR	26,804	21,519
European Stability Mechanism	0.010%	10/15/31	EUR	10,202	7,775
European Stability Mechanism	1.125%	5/3/32	EUR	2,680	2,244
European Stability Mechanism	1.200%	5/23/33	EUR	6,148	5,061
European Stability Mechanism	1.625%	11/17/36	EUR	20,471	16,648
European Stability Mechanism	1.750%	10/20/45	EUR	5,124	4,004
European Stability Mechanism	1.800%	11/2/46	EUR	8,320	6,533
European Stability Mechanism	1.850%	12/1/55	EUR	17,355	13,240
European Union	0.625%	11/4/23	EUR	13,835	13,467
European Union	0.500%	4/4/25	EUR	30,744	29,032
European Union	0.800%	7/4/25	EUR	23,424	22,171
European Union	0.000%	11/4/25	EUR	9,336	8,571
European Union	0.000%	3/4/26	EUR	52,608	47,808
European Union	0.000%	7/6/26	EUR	48,703	43,731
European Union	3.000%	9/4/26	EUR	3,650	3,658
European Union	2.000%	10/4/27	EUR	105,656	101,109
European Union	2.500%	11/4/27	EUR	9,736	9,535
European Union	2.875%	4/4/28	EUR	2,561	2,552
European Union	0.000%	6/2/28	EUR	49,300	41,910
European Union	0.000%	10/4/28	EUR	25,684	21,583
European Union	0.000%	7/4/29	EUR	30,922	25,428
European Union	1.375%	10/4/29	EUR	8,198	7,386
European Union	1.625%	12/4/29	EUR	73,705	67,143

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
European Union	0.000%	10/4/30	EUR	2,148	1,696
European Union	0.750%	4/4/31	EUR	16,781	13,928
European Union	0.000%	4/22/31	EUR	20,237	15,669
European Union	0.000%	7/4/31	EUR	73,695	56,667
European Union	1.000%	7/6/32	EUR	38,440	31,689
European Union	1.250%	4/4/33	EUR	12,810	10,658
European Union	0.000%	7/4/35	EUR	39,174	26,139
European Union	1.125%	4/4/36	EUR	10,248	7,947
European Union	0.250%	4/22/36	EUR	21,290	14,421
European Union	0.200%	6/4/36	EUR	44,216	29,491
European Union	0.400%	2/4/37	EUR	48,342	32,612
European Union	0.875%	3/11/37	EUR	1,868	1,350
European Union	1.125%	6/4/37	EUR	4,482	3,373
European Union	3.375%	4/4/38	EUR	4,147	4,183
European Union	0.100%	10/4/40	EUR	22,559	12,705
European Union	0.450%	7/4/41	EUR	49,591	29,418
European Union	3.750%	4/4/42	EUR	5,124	5,438
European Union	3.375%	11/4/42	EUR	48,254	47,920
European Union	1.250%	2/4/43	EUR	2,147	1,477
European Union	0.450%	5/2/46	EUR	5,389	2,935
European Union	0.750%	1/4/47	EUR	21,887	12,849
European Union	2.625%	2/4/48	EUR	28,014	24,959
European Union	0.300%	11/4/50	EUR	14,661	6,770
European Union	0.700%	7/6/51	EUR	29,323	15,557
European Union	2.500%	10/4/52	EUR	55,317	47,517
Inter-American Development Bank	1.950%	4/23/24	AUD	1,633	1,013
Inter-American Development Bank	4.750%	8/27/24	AUD	10,931	7,065
Inter-American Development Bank	1.700%	10/10/24	CAD	6,283	4,400
Inter-American Development Bank	1.375%	12/15/24	GBP	14,089	15,292
Inter-American Development Bank	0.750%	10/15/25	CAD	2,411	1,608
Inter-American Development Bank	2.750%	10/30/25	AUD	5,562	3,414
Inter-American Development Bank	1.250%	12/15/25	GBP	12,544	13,243
Inter-American Development Bank	4.400%	1/26/26	CAD	37	27
Inter-American Development Bank	4.250%	6/11/26	AUD	663	422
Inter-American Development Bank	1.000%	6/29/26	CAD	4,800	3,169
Inter-American Development Bank	0.500%	9/15/26	GBP	5,124	5,124
Inter-American Development Bank	0.875%	8/27/27	CAD	3,219	2,057
Inter-American Development Bank	2.125%	12/15/28	GBP	4,669	4,731
Inter-American Development Bank	3.290%	6/28/32	AUD	5,238	2,932
International Bank for Reconstruction & Development	2.200%	2/27/24	AUD	11,430	7,147
International Bank for Reconstruction & Development	1.800%	7/26/24	CAD	5,877	4,146
International Bank for Reconstruction & Development	1.900%	1/16/25	CAD	3,916	2,740
International Bank for Reconstruction & Development	4.250%	6/24/25	AUD	6,430	4,125
International Bank for Reconstruction & Development	0.750%	7/2/25	CAD	3,010	2,026
International Bank for Reconstruction & Development	2.900%	11/26/25	AUD	5,307	3,269
International Bank for Reconstruction & Development	0.625%	1/14/26	CAD	3,178	2,097
International Bank for Reconstruction & Development	0.750%	6/10/26	NZD	2,993	1,494
International Bank for Reconstruction & Development	0.250%	7/22/26	GBP	2,561	2,545
International Bank for Reconstruction & Development	1.200%	7/22/26	CAD	6,735	4,475
International Bank for Reconstruction & Development	3.000%	10/19/26	AUD	8,419	5,123
International Bank for Reconstruction & Development	0.750%	12/15/26	GBP	7,107	7,091
International Bank for Reconstruction & Development	0.000%	1/15/27	EUR	23,660	20,830
International Bank for Reconstruction & Development	1.800%	1/19/27	CAD	2,918	1,966
International Bank for Reconstruction & Development	0.250%	9/23/27	GBP	10,248	9,705
International Bank for Reconstruction & Development	0.625%	9/24/27	NZD	4,490	2,114
International Bank for Reconstruction & Development	0.875%	9/28/27	CAD	2,761	1,761
International Bank for Reconstruction & Development	0.625%	11/22/27	EUR	5,635	4,999
International Bank for Reconstruction & Development	0.010%	4/24/28	EUR	26,829	22,719
International Bank for Reconstruction & Development	1.625%	5/10/28	NZD	6,735	3,270
International Bank for Reconstruction & Development	0.625%	7/14/28	GBP	11,122	10,411
International Bank for Reconstruction & Development	3.300%	8/14/28	AUD	1,683	1,004
International Bank for Reconstruction & Development	4.875%	12/7/28	GBP	300	355
International Bank for Reconstruction & Development	1.250%	12/13/28	GBP	6,012	5,798
International Bank for Reconstruction & Development	1.950%	9/20/29	CAD	919	600
International Bank for Reconstruction & Development	1.000%	12/21/29	GBP	1,720	1,590
International Bank for Reconstruction & Development	0.000%	2/21/30	EUR	5,854	4,683
International Bank for Reconstruction & Development	0.500%	4/16/30	EUR	2,767	2,292
International Bank for Reconstruction & Development	5.750%	6/7/32	GBP	3,074	3,970
International Bank for Reconstruction & Development	0.625%	1/12/33	EUR	23,743	18,560

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
International Bank for Reconstruction & Development	1.200%	8/8/34	EUR	4,943	3,974
International Bank for Reconstruction & Development	0.500%	6/21/35	EUR	1,844	1,326
International Bank for Reconstruction & Development	0.100%	9/17/35	EUR	2,801	1,885
International Bank for Reconstruction & Development	0.700%	10/22/46	EUR	5,260	3,192
International Bank for Reconstruction & Development	0.125%	1/3/51	EUR	4,315	1,974
International Bank for Reconstruction & Development	0.200%	1/21/61	EUR	2,767	1,096
International Development Assn.	0.750%	9/21/28	GBP	1,502	1,398
International Development Assn.	0.000%	7/15/31	EUR	9,338	7,116
International Development Assn.	0.350%	4/22/36	EUR	12,139	8,344
International Development Assn.	1.750%	5/5/37	EUR	12,000	9,959
International Development Assn.	0.700%	1/17/42	EUR	5,789	3,770
International Finance Corp.	1.250%	12/15/23	GBP	7,071	7,882
International Finance Corp.	1.450%	7/22/24	AUD	1,759	1,077
International Finance Corp.	1.375%	9/13/24	CAD	1,707	1,193
International Finance Corp.	1.375%	3/7/25	GBP	5,032	5,417
International Finance Corp.	4.000%	4/3/25	AUD	4,156	2,654
International Finance Corp.	0.250%	12/15/25	GBP	5,226	5,353
International Finance Corp.	3.200%	7/22/26	AUD	12,741	7,846
International Finance Corp.	0.875%	9/15/26	GBP	7,515	7,623
International Finance Corp.	1.850%	1/28/27	CAD	5,138	3,470
International Finance Corp.	0.750%	7/22/27	GBP	5,124	5,003
International Finance Corp.	3.200%	10/18/27	AUD	611	368
International Finance Corp.	3.150%	6/26/29	AUD	4,864	2,827
International Finance Corp.	1.500%	4/15/35	AUD	13,020	5,511
Nordic Investment Bank	1.125%	12/15/23	GBP	9,811	10,926
Nordic Investment Bank	4.750%	2/28/24	AUD	2,672	1,724
Nordic Investment Bank	0.125%	6/10/24	EUR	12,657	12,008
Nordic Investment Bank	0.500%	11/3/25	EUR	10,055	9,299
Nordic Investment Bank	0.125%	12/15/26	GBP	13,368	12,998
					<b>3,183,794</b>
<b>Sweden (0.3%)</b>					
<sup>3</sup> Kingdom of Sweden	1.500%	11/13/23	SEK	471,650	42,386
Kingdom of Sweden	2.500%	5/12/25	SEK	65,980	5,988
Kingdom of Sweden	0.750%	5/12/28	SEK	3,570	297
<sup>3</sup> Kingdom of Sweden	0.750%	11/12/29	SEK	198,515	16,186
<sup>3</sup> Kingdom of Sweden	0.125%	5/12/31	SEK	582,080	44,186
Kingdom of Sweden	2.250%	6/1/32	SEK	89,300	8,137
Kingdom of Sweden	3.500%	3/30/39	SEK	118,110	12,672
Kingdom of Sweden	1.375%	6/23/71	SEK	168,410	9,834
Kommuninvest I Sverige AB	1.000%	11/13/23	SEK	290,880	25,881
Kommuninvest I Sverige AB	1.000%	10/2/24	SEK	102,050	8,868
Kommuninvest I Sverige AB	1.000%	5/12/25	SEK	201,090	17,210
Kommuninvest I Sverige AB	0.750%	2/4/26	SEK	367,740	30,724
Kommuninvest I Sverige AB	1.000%	11/12/26	SEK	306,190	25,229
Region Stockholm	0.750%	2/26/25	EUR	2,543	2,387
					<b>249,985</b>
<b>Switzerland (0.4%)</b>					
Canton of Basel-Landschaft	1.375%	9/29/34	CHF	8,465	7,961
Canton of Geneva Switzerland	1.625%	7/30/29	CHF	1,805	1,794
Canton of Geneva Switzerland	1.500%	3/5/32	CHF	810	787
Canton of Geneva Switzerland	0.400%	4/28/36	CHF	2,545	2,052
Canton of Geneva Switzerland	0.600%	7/4/46	CHF	1,520	1,130
Canton of Vaud	2.000%	10/24/33	CHF	4,540	4,614
Canton of Zurich	1.250%	12/3/32	CHF	1,525	1,439
Canton of Zurich	2.000%	7/29/38	CHF	5,100	5,101
Canton of Zurich	0.250%	7/12/39	CHF	6,375	4,900
Swiss Confederation	4.000%	2/11/23	CHF	1,226	1,237
Swiss Confederation	1.250%	6/11/24	CHF	10,818	10,930
Swiss Confederation	1.500%	7/24/25	CHF	8,904	9,115
Swiss Confederation	1.250%	5/28/26	CHF	71,517	72,899
Swiss Confederation	3.250%	6/27/27	CHF	4,593	5,098
Swiss Confederation	4.000%	4/8/28	CHF	298	346
Swiss Confederation	0.000%	6/22/29	CHF	22,568	21,125
Swiss Confederation	2.250%	6/22/31	CHF	29,389	32,149
Swiss Confederation	0.500%	6/27/32	CHF	7,246	6,844
Swiss Confederation	3.500%	4/8/33	CHF	10,512	12,993
Swiss Confederation	0.000%	6/26/34	CHF	7,655	6,725
Swiss Confederation	0.250%	6/23/35	CHF	18,711	16,742

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
Swiss Confederation	2.500%	3/8/36	CHF	3,137	3,650
Swiss Confederation	1.250%	6/27/37	CHF	15,437	15,491
Swiss Confederation	0.000%	7/24/39	CHF	9,185	7,528
Swiss Confederation	1.500%	4/30/42	CHF	20,974	22,307
Swiss Confederation	0.500%	6/28/45	CHF	12,757	11,232
Swiss Confederation	4.000%	1/6/49	CHF	4,337	7,214
Swiss Confederation	0.500%	5/24/55	CHF	3,188	2,841
Swiss Confederation	0.500%	5/30/58	CHF	11,313	9,770
Swiss Confederation	2.000%	6/25/64	CHF	2,449	3,456
					<b>309,470</b>
<b>Thailand (0.7%)</b>					
Kingdom of Thailand	2.400%	12/17/23	THB	970,657	25,743
Kingdom of Thailand	0.750%	6/17/24	THB	1,039,382	26,876
Kingdom of Thailand	0.750%	9/17/24	THB	440,000	11,329
Kingdom of Thailand	1.450%	12/17/24	THB	1,149,482	29,909
Kingdom of Thailand	0.950%	6/17/25	THB	1,007,774	25,773
Kingdom of Thailand	3.850%	12/12/25	THB	637,918	17,634
Kingdom of Thailand	2.125%	12/17/26	THB	496,408	12,827
Kingdom of Thailand	1.000%	6/17/27	THB	1,757,022	42,893
Kingdom of Thailand	3.580%	12/17/27	THB	466,275	12,748
Kingdom of Thailand	5.670%	3/13/28	THB	61,239	1,841
Kingdom of Thailand	2.650%	6/17/28	THB	600,000	15,641
Kingdom of Thailand	2.875%	12/17/28	THB	839,187	22,070
Kingdom of Thailand	4.875%	6/22/29	THB	887,982	26,111
Kingdom of Thailand	1.600%	12/17/29	THB	744,661	17,905
Kingdom of Thailand	3.650%	6/20/31	THB	627,711	17,212
Kingdom of Thailand	2.000%	12/17/31	THB	1,462,818	35,155
Kingdom of Thailand	3.775%	6/25/32	THB	769,585	21,175
Kingdom of Thailand	1.600%	6/17/35	THB	153,099	3,255
Kingdom of Thailand	1.585%	12/17/35	THB	1,231,603	25,848
Kingdom of Thailand	3.400%	6/17/36	THB	1,511,203	38,804
Kingdom of Thailand	4.260%	12/12/37	THB	141,362	3,888
Kingdom of Thailand	3.300%	6/17/38	THB	936,247	23,136
Kingdom of Thailand	3.800%	6/14/41	THB	76,549	1,989
Kingdom of Thailand	2.000%	6/17/42	THB	970,118	18,887
Kingdom of Thailand	3.450%	6/17/43	THB	210,000	5,219
Kingdom of Thailand	4.675%	6/29/44	THB	429,761	12,267
Kingdom of Thailand	2.875%	6/17/46	THB	576,435	12,175
Kingdom of Thailand	3.140%	6/17/47	THB	290,000	6,566
Kingdom of Thailand	1.875%	6/17/49	THB	472,937	7,810
Kingdom of Thailand	2.750%	6/17/52	THB	37,200	724
Kingdom of Thailand	4.850%	6/17/61	THB	9,492	261
Kingdom of Thailand	4.000%	6/17/66	THB	248,447	5,686
Kingdom of Thailand	3.600%	6/17/67	THB	1,195,459	24,812
Kingdom of Thailand	2.500%	6/17/71	THB	93,000	1,428
					<b>555,597</b>
<b>United Kingdom (4.0%)</b>					
<sup>1</sup> Community Finance Co. 1 plc	5.017%	7/31/34	GBP	2,253	2,571
<sup>6</sup> LCR Finance plc	4.500%	12/7/28	GBP	3,843	4,464
<sup>6</sup> LCR Finance plc	4.500%	12/7/38	GBP	820	949
<sup>6</sup> LCR Finance plc	5.100%	3/7/51	GBP	3,433	4,604
Transport for London	2.125%	4/24/25	GBP	2,543	2,703
Transport for London	3.875%	7/23/42	GBP	518	469
Transport for London	3.625%	5/15/45	GBP	2,488	2,097
Transport for London	4.000%	4/7/64	GBP	2,296	2,115
United Kingdom Gilt	0.125%	1/31/24	GBP	203,554	224,557
United Kingdom Gilt	0.250%	1/31/25	GBP	276,378	294,689
United Kingdom Gilt	5.000%	3/7/25	GBP	64,414	76,429
United Kingdom Gilt	0.375%	10/22/26	GBP	81,655	82,541
United Kingdom Gilt	4.125%	1/29/27	GBP	50,952	59,235
United Kingdom Gilt	4.250%	12/7/27	GBP	7,775	9,139
United Kingdom Gilt	0.125%	1/31/28	GBP	111,983	106,982
United Kingdom Gilt	0.500%	1/31/29	GBP	180,241	170,312
United Kingdom Gilt	0.875%	10/22/29	GBP	40,000	38,248
United Kingdom Gilt	4.750%	12/7/30	GBP	84,895	105,841
United Kingdom Gilt	0.250%	7/31/31	GBP	150,992	130,388
United Kingdom Gilt	1.000%	1/31/32	GBP	108,000	98,704
United Kingdom Gilt	4.250%	6/7/32	GBP	98,346	119,446

Total International Bond Index Fund

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value* (\$000)
United Kingdom Gilt	0.875%	7/31/33	GBP	45,000	38,914
United Kingdom Gilt	4.500%	9/7/34	GBP	59,109	73,212
United Kingdom Gilt	0.625%	7/31/35	GBP	68,948	54,265
United Kingdom Gilt	4.250%	3/7/36	GBP	54,829	65,915
United Kingdom Gilt	1.750%	9/7/37	GBP	135,431	118,534
United Kingdom Gilt	1.125%	1/31/39	GBP	98,949	75,957
United Kingdom Gilt	4.250%	9/7/39	GBP	34,739	41,576
United Kingdom Gilt	4.250%	12/7/40	GBP	35,750	42,937
United Kingdom Gilt	1.250%	10/22/41	GBP	84,525	63,234
United Kingdom Gilt	4.500%	12/7/42	GBP	48,730	61,045
United Kingdom Gilt	3.250%	1/22/44	GBP	140,157	147,369
United Kingdom Gilt	3.500%	1/22/45	GBP	55,260	60,407
United Kingdom Gilt	0.875%	1/31/46	GBP	72,149	46,089
United Kingdom Gilt	4.250%	12/7/46	GBP	79,111	97,179
United Kingdom Gilt	1.500%	7/22/47	GBP	60,600	44,744
United Kingdom Gilt	1.750%	1/22/49	GBP	41,486	32,343
United Kingdom Gilt	4.250%	12/7/49	GBP	47,188	59,102
United Kingdom Gilt	0.625%	10/22/50	GBP	33,909	18,655
United Kingdom Gilt	1.250%	7/31/51	GBP	97,749	65,005
United Kingdom Gilt	3.750%	7/22/52	GBP	23,659	27,757
United Kingdom Gilt	1.500%	7/31/53	GBP	79,707	56,165
United Kingdom Gilt	1.625%	10/22/54	GBP	52,544	38,294
United Kingdom Gilt	4.250%	12/7/55	GBP	37,262	48,699
United Kingdom Gilt	1.750%	7/22/57	GBP	52,515	39,867
United Kingdom Gilt	4.000%	1/22/60	GBP	55,084	70,654
United Kingdom Gilt	0.500%	10/22/61	GBP	67,029	30,267
United Kingdom Gilt	2.500%	7/22/65	GBP	56,244	52,199
United Kingdom Gilt	3.500%	7/22/68	GBP	41,734	49,332
United Kingdom Gilt	1.625%	10/22/71	GBP	72,836	51,481
United Kingdom Gilt	1.125%	10/22/73	GBP	29,639	16,547
					<u>3,224,227</u>
<b>Total Sovereign Bonds (Cost \$81,167,736)</b>					<b>62,446,350</b>

Total International Bond Index Fund

	Coupon	Shares	Market Value* (\$000)
<b>Temporary Cash Investments (0.3%)</b>			
<b>Money Market Fund (0.3%)</b>			
<sup>11</sup> Vanguard Market Liquidity Fund (Cost \$253,490)	3.117%	2,535,427	253,492
<b>Total Investments (98.2%) (Cost \$101,603,286)</b>			<b>78,276,492</b>
<b>Other Assets and Liabilities— Net (1.8%)</b>			<b>1,455,737</b>
<b>Net Assets (100.0%)</b>			<b>79,732,229</b>

Cost is in \$000.

• See Note A in Notes to Financial Statements.

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

2 Guaranteed by the Republic of Austria.

3 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At October 31, 2022, the aggregate value was \$9,280,970,000, representing 11.6% of net assets.

4 Guaranteed by the Republic of France.

5 Guaranteed by multiple countries.

6 Guaranteed by the Government of the United Kingdom.

7 Securities with a value of \$944,498,000 have been pledged as collateral for open forward currency contracts.

8 Securities with a value of \$1,036,290,000 have been segregated as collateral for open forward currency contracts.

9 Securities with a value of \$2,619,000 have been segregated as initial margin for open futures contracts.

10 Guaranteed by the Federal Republic of Germany.

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

DAC—Designated Activity Company.

GMTN—Global Medium Term Note.

REIT—Real Estate Investment Trust.

AUD—Australian dollar.

CAD—Canadian dollar.

CHF—Swiss franc.

CLP—Chilean peso.

CNY—Chinese renminbi.

COP—Colombia peso.

CZK—Czech koruna.

DKK—Danish krone.

EUR—euro.

GBP—British pound.

HKD—Hong Kong dollar.

HUF—Hungarian forint.

IDR—Indonesian rupiah.

ILS—Israeli shekel.

JPY—Japanese yen.

KRW—Korean won.

MXN—Mexican peso.

MYR—Malaysian ringgit.

NOK—Norwegian krone.

NZD—New Zealand dollar.

PEN—Peruvian sol.

PLN—Polish zloty.

RON—Romania new leu.

SEK—Swedish krona.

SGD—Singapore dollar.

THB—Thai baht.

USD—U.S. dollar.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

				(\$000)
	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>Long Futures Contracts</b>				
10-Year Japanese Government Bond	December 2022	23	23,012	95
Euro-Schatz	December 2022	3,322	351,064	(2,713)
Long Gilt	December 2022	62	7,262	(570)
				(3,188)



Total International Bond Index Fund

Futures Contracts (continued)

				(\$000)	
	Expiration		Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Short Futures Contracts					
Euro-Buxl	December 2022		(11)	(1,568)	12
					(3,176)

Forward Currency Contracts

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Commonwealth Bank of Australia	11/2/22	AUD	75,000	USD 48,234	—	(258)
Commonwealth Bank of Australia	11/2/22	AUD	20,000	USD 12,534	260	—
State Street Bank & Trust Co.	11/2/22	AUD	15,000	USD 9,711	—	(115)
Royal Bank of Canada	12/2/22	CAD	38,344	USD 28,106	45	—
Toronto-Dominion Bank	11/2/22	CAD	37,000	USD 26,925	234	—
State Street Bank & Trust Co.	12/2/22	CAD	12,781	USD 9,372	12	—
Bank of America, N.A.	11/2/22	CHF	22,000	USD 22,410	—	(435)
Toronto-Dominion Bank	11/3/22	CLP	41,795,500	USD 43,582	701	—
UBS AG	11/3/22	CLP	33,720,592	USD 36,013	—	(284)
Credit Suisse International	11/3/22	CLP	27,556,543	USD 29,430	—	(233)
State Street Bank & Trust Co.	11/3/22	CLP	20,897,750	USD 22,161	—	(19)
State Street Bank & Trust Co.	11/3/22	CLP	20,897,750	USD 21,928	213	—
Toronto-Dominion Bank	11/3/22	CLP	11,159,399	USD 11,918	—	(94)
Bank of America, N.A.	11/3/22	CLP	11,154,467	USD 11,913	—	(94)
Standard Chartered Bank	11/2/22	CNY	4,367,314	USD 600,787	—	(2,339)
HSBC Bank plc	11/2/22	CNY	2,200,070	USD 302,124	—	(652)
HSBC Bank plc	12/2/22	CNY	437,256	USD 60,559	—	(533)
HSBC Bank plc	11/2/22	COP	332,772,923	USD 67,913	—	(547)
Toronto-Dominion Bank	11/2/22	COP	287,497,363	USD 58,639	—	(440)
UBS AG	11/2/22	COP	169,219,363	USD 34,772	—	(517)
State Street Bank & Trust Co.	11/2/22	COP	123,182,165	USD 24,860	77	—
State Street Bank & Trust Co.	11/2/22	COP	119,492,654	USD 24,796	—	(606)
Credit Agricole CIB	11/2/22	COP	100,678,342	USD 20,552	—	(171)
Citibank, N.A.	11/2/22	COP	56,000,000	USD 11,431	—	(95)
Bank of America, N.A.	12/5/22	COP	26,453,201	USD 5,377	—	(54)
Deutsche Bank AG	11/2/22	CZK	8,205,014	USD 332,884	—	(1,664)
Deutsche Bank AG	12/2/22	CZK	300,000	USD 12,092	—	(10)
Bank of America, N.A.	11/2/22	CZK	149,000	USD 5,924	91	—
JPMorgan Chase Bank, N.A.	12/2/22	CZK	122,566	USD 4,936	—	—
Barclays Bank plc	11/2/22	DKK	1,497,188	USD 200,226	—	(1,480)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
UBS AG	11/2/22	DKK	147,000	USD 19,410	103	—
Bank of America, N.A.	11/2/22	EUR	4,950,000	USD 4,942,395	—	(49,892)
HSBC Bank plc	11/2/22	EUR	4,050,000	USD 4,060,800	—	(57,843)
Toronto-Dominion Bank	11/2/22	EUR	2,250,000	USD 2,251,170	—	(27,305)
Morgan Stanley Capital Services Inc.	11/2/22	EUR	2,250,000	USD 2,248,335	—	(24,470)
BNP Paribas	11/2/22	EUR	1,800,000	USD 1,797,352	—	(18,260)
State Street Bank & Trust Co.	11/2/22	EUR	900,000	USD 903,868	—	(14,321)
UBS AG	11/2/22	EUR	900,000	USD 902,866	—	(13,320)
Deutsche Bank AG	11/2/22	EUR	900,000	USD 902,490	—	(12,944)
Royal Bank of Canada	11/2/22	EUR	900,000	USD 900,000	—	(10,454)
Credit Agricole CIB	11/2/22	EUR	900,000	USD 888,607	941	—
State Street Bank & Trust Co.	11/2/22	EUR	900,000	USD 887,716	1,832	—
Credit Agricole CIB	11/2/22	EUR	450,000	USD 449,325	—	(4,552)
Citibank, N.A.	11/2/22	EUR	450,000	USD 447,750	—	(2,977)
Bank of America, N.A.	12/2/22	EUR	286,000	USD 283,512	—	(209)
UBS AG	11/2/22	EUR	30,000	USD 29,133	518	—
Bank of Montreal	11/2/22	EUR	5,000	USD 4,877	65	—
Royal Bank of Canada	11/2/22	GBP	13,000	USD 14,574	335	—
State Street Bank & Trust Co.	11/2/22	GBP	4,000	USD 4,468	119	—
Bank of America, N.A.	11/2/22	GBP	620	USD 693	19	—
Standard Chartered Bank	12/2/22	HKD	32,000	USD 4,079	—	—
Deutsche Bank AG	11/3/22	HUF	28,270,449	USD 68,099	78	—
Deutsche Bank AG	11/3/22	HUF	21,988,127	USD 53,501	—	(475)
JPMorgan Chase Bank, N.A.	12/2/22	HUF	2,442,376	USD 5,839	—	(2)
UBS AG	12/2/22	HUF	800,000	USD 1,916	—	(4)
Deutsche Bank AG	11/2/22	IDR	12,443,718,152	USD 797,312	464	—
Deutsche Bank AG	11/2/22	IDR	1,795,574,852	USD 115,140	—	(20)
BNP Paribas	11/2/22	ILS	452,480	USD 127,635	431	—
UBS AG	11/2/22	ILS	32,000	USD 9,019	38	—
JPMorgan Chase Bank, N.A.	12/2/22	ILS	7,000	USD 1,989	—	(4)
JPMorgan Chase Bank, N.A.	11/2/22	JPY	589,818,229	USD 4,011,834	—	(44,346)
Bank of America, N.A.	11/2/22	JPY	70,673,365	USD 474,860	534	—
UBS AG	11/2/22	JPY	60,000,000	USD 415,675	—	(12,077)
Bank of America, N.A.	11/2/22	JPY	55,937,123	USD 381,986	—	(5,718)
JPMorgan Chase Bank, N.A.	12/2/22	JPY	30,000,000	USD 202,610	—	(113)
State Street Bank & Trust Co.	11/2/22	JPY	28,043,000	USD 194,294	—	(5,659)
BNP Paribas	12/2/22	JPY	8,081,641	USD 54,537	13	—
HSBC Bank plc	11/2/22	KRW	1,042,161,710	USD 733,712	—	(2,104)
BNP Paribas	11/2/22	KRW	1,026,686,685	USD 722,503	—	(1,758)
Deutsche Bank AG	11/2/22	KRW	1,002,333,040	USD 706,100	—	(2,452)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
		Receive		Deliver			
Standard Chartered Bank	11/2/22	KRW	497,847,135	USD	350,054	—	(561)
JPMorgan Chase Bank, N.A.	11/2/22	KRW	478,323,720	USD	336,326	—	(539)
JPMorgan Chase Bank, N.A.	11/2/22	KRW	407,632,120	USD	285,817	345	—
State Street Bank & Trust Co.	11/2/22	KRW	342,912,110	USD	241,913	—	(1,186)
HSBC Bank plc	11/2/22	KRW	327,519,980	USD	229,581	341	—
Morgan Stanley Capital Services Inc.	11/2/22	KRW	26,591,000	USD	18,697	—	(30)
Citibank, N.A.	12/2/22	KRW	16,805,749	USD	11,760	40	—
State Street Bank & Trust Co.	11/3/22	MXN	249,000	USD	12,316	245	—
BNP Paribas	11/2/22	MYR	1,352,080	USD	286,609	—	(622)
BNP Paribas	11/2/22	MYR	1,329,839	USD	281,210	74	—
Standard Chartered Bank	11/2/22	MYR	654,990	USD	138,505	36	—
Standard Chartered Bank	12/2/22	MYR	136,887	USD	29,008	—	(22)
State Street Bank & Trust Co.	11/2/22	NZD	9,000	USD	5,091	142	—
Toronto-Dominion Bank	11/3/22	PEN	369,316	USD	92,505	193	—
Citibank, N.A.	11/3/22	PEN	159,507	USD	39,978	59	—
Bank of America, N.A.	11/3/22	PEN	138,937	USD	34,822	51	—
Citibank, N.A.	11/3/22	PEN	111,293	USD	28,019	—	(85)
Toronto-Dominion Bank	11/3/22	PEN	111,293	USD	27,963	—	(29)
BNP Paribas	11/3/22	PLN	761,553	USD	160,469	—	(996)
HSBC Bank plc	11/3/22	PLN	761,553	USD	160,241	—	(769)
Bank of America, N.A.	11/3/22	PLN	75,000	USD	15,116	589	—
UBS AG	12/2/22	PLN	37,348	USD	7,816	—	(26)
State Street Bank & Trust Co.	12/2/22	PLN	17,348	USD	3,626	—	(7)
Barclays Bank plc	11/2/22	RON	496,000	USD	100,324	—	(521)
HSBC Bank plc	11/2/22	SEK	1,774,211	USD	161,373	—	(662)
Bank of America, N.A.	11/2/22	SEK	295,000	USD	26,870	—	(149)
State Street Bank & Trust Co.	12/2/22	SEK	100,000	USD	9,076	1	—
Bank of America, N.A.	11/2/22	SEK	77,000	USD	6,948	27	—
Morgan Stanley Capital Services Inc.	11/2/22	SGD	13,000	USD	9,063	121	—
BNP Paribas	11/2/22	THB	7,554,940	USD	200,242	—	(1,715)
Standard Chartered Bank	11/2/22	THB	6,952,663	USD	183,075	—	(375)
HSBC Bank plc	11/2/22	THB	4,295,930	USD	114,080	—	(1,193)
JPMorgan Chase Bank, N.A.	11/2/22	THB	3,407,340	USD	89,490	47	—
Commonwealth Bank of Australia	12/2/22	USD	1,696,068	AUD	2,650,128	—	(675)
Commonwealth Bank of Australia	11/2/22	USD	1,346,421	AUD	2,093,457	7,269	—
JPMorgan Chase Bank, N.A.	11/2/22	USD	912,166	AUD	1,418,302	4,900	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
JPMorgan Chase Bank, N.A.	12/2/22	USD	865,963	AUD 1,353,077	—	(344)
UBS AG	11/2/22	USD	428,543	AUD 666,328	2,302	—
UBS AG	12/2/22	USD	295,751	AUD 462,115	—	(118)
State Street Bank & Trust Co.	11/2/22	USD	149,263	AUD 232,218	716	—
BNP Paribas	11/2/22	USD	58,426	AUD 90,849	311	—
Commonwealth Bank of Australia	11/2/22	USD	11,349	AUD 18,000	—	(165)
Bank of New York	11/2/22	USD	8,419	AUD 13,000	104	—
State Street Bank & Trust Co.	12/2/22	USD	5,120	AUD 8,000	—	(2)
Toronto-Dominion Bank	12/2/22	USD	2,142,536	CAD 2,922,334	—	(2,982)
Royal Bank of Canada	11/2/22	USD	1,888,635	CAD 2,590,613	—	(12,944)
Standard Chartered Bank	11/2/22	USD	1,227,368	CAD 1,685,419	—	(9,774)
Bank of New York	12/2/22	USD	1,042,967	CAD 1,424,250	—	(2,687)
HSBC Bank plc	11/2/22	USD	983,837	CAD 1,350,000	—	(7,099)
Standard Chartered Bank	12/2/22	USD	905,920	CAD 1,235,498	—	(1,158)
Royal Bank of Canada	12/2/22	USD	688,773	CAD 940,000	—	(1,356)
Toronto-Dominion Bank	11/2/22	USD	638,237	CAD 877,050	—	(5,541)
Morgan Stanley Capital Services Inc.	11/2/22	USD	359,864	CAD 494,000	—	(2,745)
Bank of America, N.A.	12/2/22	USD	344,109	CAD 470,000	—	(955)
State Street Bank & Trust Co.	11/2/22	USD	9,468	CAD 13,000	—	(74)
UBS AG	11/2/22	USD	939,078	CHF 920,722	19,407	—
UBS AG	12/2/22	USD	655,608	CHF 653,987	183	—
Morgan Stanley Capital Services Inc.	12/2/22	USD	292,910	CHF 292,449	—	(182)
Morgan Stanley Capital Services Inc.	11/2/22	USD	43,007	CHF 42,000	1,054	—
BNP Paribas	12/2/22	USD	11,816	CHF 11,786	3	—
Toronto-Dominion Bank	11/2/22	USD	9,167	CHF 9,000	178	—
JPMorgan Chase Bank, N.A.	12/2/22	USD	7,344	CHF 7,326	2	—
Bank of New York	11/2/22	USD	5,067	CHF 5,000	73	—
State Street Bank & Trust Co.	11/2/22	USD	2,500	CHF 2,500	3	—
JPMorgan Chase Bank, N.A.	11/2/22	USD	1,013	CHF 1,000	14	—
Toronto-Dominion Bank	11/3/22	USD	44,637	CLP 41,795,500	353	—
Toronto-Dominion Bank	12/5/22	USD	43,343	CLP 41,795,500	—	(673)
UBS AG	11/3/22	USD	34,002	CLP 33,720,592	—	(1,727)
Credit Suisse International	11/3/22	USD	28,605	CLP 27,556,543	—	(592)
State Street Bank & Trust Co.	12/5/22	USD	22,046	CLP 20,897,750	38	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)	
			Receive	Deliver			
State Street Bank & Trust Co.	12/5/22	USD	21,815	CLP	20,897,750	—	(193)
Toronto-Dominion Bank	11/3/22	USD	11,231	CLP	11,159,399	—	(592)
Bank of America, N.A.	11/3/22	USD	11,249	CLP	11,154,467	—	(569)
HSBC Bank plc	11/2/22	USD	739,716	CNY	5,311,286	11,919	—
Standard Chartered Bank	12/2/22	USD	601,857	CNY	4,367,314	2,317	—
HSBC Bank plc	12/2/22	USD	302,665	CNY	2,200,070	641	—
Standard Chartered Bank	11/2/22	USD	239,004	CNY	1,693,354	6,966	—
State Street Bank & Trust Co.	11/2/22	USD	81,213	COP	371,307,403	6,047	—
HSBC Bank plc	11/2/22	USD	67,930	COP	332,772,923	565	—
HSBC Bank plc	12/5/22	USD	67,525	COP	332,772,923	573	—
Toronto-Dominion Bank	11/2/22	USD	61,485	COP	287,497,363	3,285	—
State Street Bank & Trust Co.	12/5/22	USD	49,516	COP	238,985,308	1,434	—
UBS AG	11/2/22	USD	37,059	COP	169,219,363	2,804	—
Toronto-Dominion Bank	12/5/22	USD	25,585	COP	126,274,037	180	—
State Street Bank & Trust Co.	12/5/22	USD	24,714	COP	123,182,165	—	(70)
Credit Agricole CIB	11/2/22	USD	22,095	COP	100,678,342	1,714	—
Citibank, N.A.	11/2/22	USD	12,377	COP	56,000,000	1,041	—
Deutsche Bank AG	12/2/22	USD	332,036	CZK	8,205,014	1,604	—
BNP Paribas	11/2/22	USD	138,367	CZK	3,477,007	—	(1,992)
Deutsche Bank AG	11/2/22	USD	135,896	CZK	3,477,007	—	(4,464)
State Street Bank & Trust Co.	11/2/22	USD	56,237	CZK	1,400,000	—	(278)
Barclays Bank plc	12/2/22	USD	400,918	DKK	2,994,376	2,479	—
UBS AG	11/2/22	USD	206,701	DKK	1,570,688	—	(1,801)
Deutsche Bank AG	11/2/22	USD	204,452	DKK	1,570,688	—	(4,050)
JPMorgan Chase Bank, N.A.	12/2/22	USD	5,125	DKK	38,520	—	—
State Street Bank & Trust Co.	11/2/22	USD	14,291,190	EUR	14,595,834	—	(135,109)
State Street Bank & Trust Co.	12/2/22	USD	10,404,456	EUR	10,509,200	—	(5,649)
Bank of America, N.A.	12/2/22	USD	7,434,180	EUR	7,450,000	54,429	—
Morgan Stanley Capital Services Inc.	11/2/22	USD	6,954,660	EUR	7,200,000	—	(161,710)
Bank of America, N.A.	11/2/22	USD	4,722,027	EUR	4,862,000	—	(83,499)
HSBC Bank plc	11/2/22	USD	4,174,549	EUR	4,308,531	—	(83,935)
HSBC Bank plc	12/2/22	USD	4,069,442	EUR	4,050,000	57,631	—
UBS AG	11/2/22	USD	3,765,634	EUR	3,854,000	—	(43,600)
BNP Paribas	12/2/22	USD	3,287,699	EUR	3,300,000	18,816	—
Toronto-Dominion Bank	11/2/22	USD	3,137,483	EUR	3,202,501	—	(27,818)
Commonwealth Bank of Australia	11/2/22	USD	2,793,334	EUR	2,863,000	—	(36,411)
Toronto-Dominion Bank	12/2/22	USD	2,753,960	EUR	2,750,000	29,892	—
State Street Bank & Trust Co.	12/2/22	USD	2,387,574	EUR	2,391,538	18,585	—

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
Morgan Stanley Capital Services Inc.	12/2/22	USD	2,253,080	EUR	2,250,000	24,297	—
UBS AG	12/2/22	USD	1,403,227	EUR	1,400,000	16,428	—
Toronto-Dominion Bank	12/2/22	USD	1,338,726	EUR	1,351,650	—	(179)
HSBC Bank plc	12/2/22	USD	1,080,827	EUR	1,091,250	—	(133)
JPMorgan Chase Bank, N.A.	12/2/22	USD	995,248	EUR	1,000,000	4,678	—
Bank of New York	12/2/22	USD	960,826	EUR	968,189	1,766	—
Deutsche Bank AG	12/2/22	USD	904,416	EUR	900,000	12,902	—
Royal Bank of Canada	12/2/22	USD	901,900	EUR	900,000	10,386	—
Credit Agricole CIB	12/2/22	USD	890,511	EUR	900,000	—	(1,003)
Deutsche Bank AG	11/2/22	USD	867,470	EUR	900,000	—	(22,076)
BNP Paribas	11/2/22	USD	865,499	EUR	881,734	—	(5,993)
BNP Paribas	12/2/22	USD	624,781	EUR	630,811	—	(82)
Bank of New York	11/2/22	USD	590,799	EUR	603,000	—	(5,197)
Morgan Stanley Capital Services Inc.	12/2/22	USD	495,152	EUR	500,000	—	(134)
Credit Agricole CIB	12/2/22	USD	450,272	EUR	450,000	4,515	—
Citibank, N.A.	12/2/22	USD	448,691	EUR	450,000	2,934	—
Bank of America, N.A.	12/2/22	USD	289,706	EUR	292,500	—	(37)
UBS AG	12/2/22	USD	57,770	EUR	58,332	—	(12)
UBS AG	11/2/22	USD	27,994	EUR	28,000	319	—
Commonwealth Bank of Australia	11/2/22	USD	2,471	EUR	2,500	—	—
Toronto-Dominion Bank	11/2/22	USD	2,734,769	GBP	2,448,320	—	(73,110)
HSBC Bank plc	11/2/22	USD	2,266,803	GBP	2,029,680	—	(60,954)
HSBC Bank plc	12/2/22	USD	2,312,751	GBP	2,007,077	8,920	—
Toronto-Dominion Bank	12/2/22	USD	1,568,172	GBP	1,360,914	6,041	—
UBS AG	12/2/22	USD	1,459,959	GBP	1,267,011	5,615	—
State Street Bank & Trust Co.	12/2/22	USD	151,536	GBP	131,631	443	—
State Street Bank & Trust Co.	11/2/22	USD	39,343	GBP	35,000	—	(797)
BNP Paribas	11/2/22	USD	38,182	GBP	34,000	—	(812)
JPMorgan Chase Bank, N.A.	11/2/22	USD	4,581	GBP	4,000	—	(7)
Morgan Stanley Capital Services Inc.	11/2/22	USD	3,312	GBP	3,000	—	(129)
HSBC Bank plc	11/2/22	USD	30,275	HKD	237,500	18	—
HSBC Bank plc	12/2/22	USD	30,275	HKD	237,500	1	—
BNP Paribas	11/3/22	USD	115,143	HUF	50,258,577	—	(6,060)
Deutsche Bank AG	12/2/22	USD	67,504	HUF	28,270,449	—	(55)
Deutsche Bank AG	12/2/22	USD	53,015	HUF	21,988,127	468	—
Deutsche Bank AG	12/2/22	USD	796,880	IDR	12,443,718,152	—	(432)
Deutsche Bank AG	11/2/22	USD	674,476	IDR	10,274,920,224	15,732	—
Standard Chartered Bank	11/2/22	USD	469,000	IDR	7,141,721,956	11,140	—
Deutsche Bank AG	12/2/22	USD	115,076	IDR	1,795,574,852	24	—
BNP Paribas	12/2/22	USD	256,104	ILS	904,960	—	(544)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
JPMorgan Chase Bank, N.A.	11/2/22	USD	132,539	ILS 468,480	—	(55)
Barclays Bank plc	11/2/22	USD	108,273	ILS 384,154	—	(455)
Barclays Bank plc	11/2/22	USD	23,871	ILS 84,326	4	—
JPMorgan Chase Bank, N.A.	12/2/22	USD	5,908,259	JPY 868,558,039	45,564	—
JPMorgan Chase Bank, N.A.	11/2/22	USD	4,531,900	JPY 653,776,803	134,186	—
BNP Paribas	11/2/22	USD	2,780,630	JPY 401,044,586	82,952	—
JPMorgan Chase Bank, N.A.	12/2/22	USD	1,961,126	JPY 290,765,052	—	(1,514)
Deutsche Bank AG	11/2/22	USD	1,966,661	JPY 283,519,090	59,534	—
BNP Paribas	12/2/22	USD	1,597,474	JPY 236,426,417	1,615	—
UBS AG	11/2/22	USD	1,451,375	JPY 209,169,649	44,369	—
Morgan Stanley Capital Services Inc.	11/2/22	USD	1,436,891	JPY 206,744,635	46,197	—
Standard Chartered Bank	12/2/22	USD	1,105,204	JPY 163,729,013	47	—
Royal Bank of Canada	11/2/22	USD	1,097,774	JPY 158,471,891	31,792	—
Standard Chartered Bank	11/2/22	USD	1,085,504	JPY 156,700,662	31,437	—
Bank of America, N.A.	12/2/22	USD	966,722	JPY 143,364,840	—	(979)
HSBC Bank plc	12/2/22	USD	493,997	JPY 72,774,403	2,776	—
UBS AG	12/2/22	USD	492,584	JPY 72,713,457	1,774	—
UBS AG	12/2/22	USD	489,958	JPY 72,674,013	—	(586)
BNP Paribas	12/2/22	USD	489,984	JPY 72,663,015	—	(485)
Toronto-Dominion Bank	11/2/22	USD	473,013	JPY 68,221,054	14,115	—
Bank of America, N.A.	12/2/22	USD	244,076	JPY 35,937,123	1,503	—
HSBC Bank plc	11/2/22	USD	967,962	KRW 1,369,681,690	6,431	—
State Street Bank & Trust Co.	11/2/22	USD	522,184	KRW 745,915,540	—	(1,457)
Deutsche Bank AG	12/2/22	USD	505,304	KRW 716,624,500	2,097	—
Deutsche Bank AG	11/2/22	USD	503,885	KRW 716,624,500	808	—
BNP Paribas	12/2/22	USD	493,766	KRW 701,296,405	1,324	—
BNP Paribas	11/2/22	USD	493,106	KRW 701,296,405	789	—
State Street Bank & Trust Co.	12/2/22	USD	408,258	KRW 579,177,740	1,565	—
Standard Chartered Bank	11/2/22	USD	346,097	KRW 497,847,135	—	(3,396)
JPMorgan Chase Bank, N.A.	11/2/22	USD	332,809	KRW 478,323,720	—	(2,980)
JPMorgan Chase Bank, N.A.	11/2/22	USD	286,621	KRW 407,632,120	459	—
HSBC Bank plc	12/2/22	USD	236,410	KRW 334,843,590	1,286	—
HSBC Bank plc	12/2/22	USD	229,634	KRW 327,519,980	—	(347)
BNP Paribas	11/2/22	USD	228,027	KRW 325,390,280	—	(400)
JPMorgan Chase Bank, N.A.	12/2/22	USD	223,148	KRW 317,992,120	—	(143)
Deutsche Bank AG	11/2/22	USD	200,150	KRW 285,708,540	—	(421)
Morgan Stanley Capital Services Inc.	11/2/22	USD	18,456	KRW 26,591,000	—	(211)
State Street Bank & Trust Co.	12/2/22	USD	573,317	MXN 11,439,296	—	(527)

Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
Toronto-Dominion Bank	11/3/22	USD	560,744	MXN 11,333,297	—	(10,960)
State Street Bank & Trust Co.	11/3/22	USD	17,623	MXN 355,000	—	(285)
BNP Paribas	11/2/22	USD	567,282	MYR 2,620,098	13,087	—
BNP Paribas	12/2/22	USD	281,469	MYR 1,329,839	—	(130)
BNP Paribas	12/2/22	USD	271,824	MYR 1,282,380	275	—
Standard Chartered Bank	11/2/22	USD	154,479	MYR 716,810	2,862	—
Standard Chartered Bank	12/2/22	USD	138,631	MYR 654,990	—	(66)
BNP Paribas	12/2/22	USD	131,896	NOK 1,370,000	—	(20)
BNP Paribas	11/2/22	USD	125,745	NOK 1,370,000	—	(6,042)
BNP Paribas	12/2/22	USD	11,129	NOK 115,393	18	—
UBS AG	11/2/22	USD	10,684	NOK 115,393	—	(416)
Commonwealth Bank of Australia	12/2/22	USD	231,377	NZD 398,078	—	(187)
Commonwealth Bank of Australia	11/2/22	USD	182,136	NZD 322,024	—	(5,097)
JPMorgan Chase Bank, N.A.	12/2/22	USD	86,012	NZD 147,982	—	(70)
State Street Bank & Trust Co.	11/2/22	USD	81,215	NZD 143,568	—	(2,258)
JPMorgan Chase Bank, N.A.	11/2/22	USD	50,610	NZD 89,469	—	(1,409)
Toronto-Dominion Bank	11/3/22	USD	83,682	PEN 333,880	—	(123)
Citibank, N.A.	11/3/22	USD	67,860	PEN 270,800	—	(111)
Toronto-Dominion Bank	12/5/22	USD	55,498	PEN 222,587	—	(126)
Toronto-Dominion Bank	11/3/22	USD	37,116	PEN 146,729	287	—
Bank of America, N.A.	11/3/22	USD	35,226	PEN 138,937	353	—
Citibank, N.A.	12/5/22	USD	27,909	PEN 111,293	97	—
Toronto-Dominion Bank	12/5/22	USD	27,851	PEN 111,293	39	—
BNP Paribas	11/3/22	USD	301,094	PLN 1,510,906	—	(15,296)
BNP Paribas	12/2/22	USD	159,928	PLN 761,553	1,096	—
HSBC Bank plc	12/2/22	USD	159,692	PLN 761,553	860	—
Bank of New York	11/3/22	USD	17,432	PLN 87,000	—	(786)
State Street Bank & Trust Co.	11/3/22	USD	41	PLN 200	—	(1)
Barclays Bank plc	12/5/22	USD	99,984	RON 496,000	490	—
Barclays Bank plc	11/2/22	USD	94,099	RON 475,000	—	(1,478)
Morgan Stanley Capital Services Inc.	11/2/22	USD	4,132	RON 21,000	—	(93)
Toronto-Dominion Bank	12/2/22	USD	448,803	SEK 4,950,000	—	(500)
Toronto-Dominion Bank	11/2/22	USD	426,314	SEK 4,725,000	—	(1,682)
UBS AG	11/2/22	USD	369,274	SEK 4,145,422	—	(6,224)
HSBC Bank plc	12/2/22	USD	161,681	SEK 1,774,211	639	—
UBS AG	12/2/22	USD	161,681	SEK 1,774,211	639	—
UBS AG	12/2/22	USD	7,044	SEK 77,694	—	(8)
HSBC Bank plc	12/2/22	USD	467,687	SGD 661,307	439	—
BNP Paribas	11/2/22	USD	441,478	SGD 631,307	—	(4,492)



Total International Bond Index Fund

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date		Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive	Deliver		
JPMorgan Chase Bank, N.A.	11/2/22	USD	29,955	SGD 43,000	—	(421)
Toronto-Dominion Bank	12/2/22	USD	7,565	SGD 10,703	2	—
JPMorgan Chase Bank, N.A.	11/2/22	USD	204,998	THB 7,832,420	—	(820)
BNP Paribas	12/2/22	USD	200,729	THB 7,554,940	1,719	—
Standard Chartered Bank	12/2/22	USD	183,447	THB 6,952,663	302	—
BNP Paribas	11/2/22	USD	168,791	THB 6,408,337	395	—
Standard Chartered Bank	11/2/22	USD	106,829	THB 4,036,087	769	—
JPMorgan Chase Bank, N.A.	12/2/22	USD	89,643	THB 3,407,340	—	(112)
HSBC Bank plc	12/2/22	USD	90,044	THB 3,380,930	984	—
HSBC Bank plc	11/2/22	USD	58,321	THB 2,173,500	1,206	—
Deutsche Bank AG	11/2/22	USD	46,677	THB 1,760,530	414	—
					935,489	(1,225,854)

At October 31, 2022, the counterparties had deposited in segregated accounts securities with a value of \$138,150,000 and cash of \$35,341,000 in connection with open forward currency contracts.

## Statement of Assets and Liabilities

As of October 31, 2022

(\$000s, except shares and per-share amounts)	Amount
<b>Assets</b>	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$101,349,796)	78,023,000
Affiliated Issuers (Cost \$253,490)	253,492
Total Investments in Securities	78,276,492
Investment in Vanguard	3,172
Foreign Currency, at Value (Cost \$758,357)	700,910
Receivables for Investment Securities Sold	1,270,062
Receivables for Accrued Income	492,327
Receivables for Capital Shares Issued	19,967
Variation Margin Receivable—Futures Contracts	433
Unrealized Appreciation—Forward Currency Contracts	935,489
Other Assets	18,124
<b>Total Assets</b>	<b>81,716,976</b>
<b>Liabilities</b>	
Payables for Investment Securities Purchased	732,151
Payables for Capital Shares Redeemed	21,891
Payables for Distributions	2,011
Payables to Vanguard	2,840
Unrealized Depreciation—Forward Currency Contracts	1,225,854
<b>Total Liabilities</b>	<b>1,984,747</b>
<b>Net Assets</b>	<b>79,732,229</b>

At October 31, 2022, net assets consisted of:

Paid-in Capital	91,015,530
Total Distributable Earnings (Loss)	(11,283,301)
<b>Net Assets</b>	<b>79,732,229</b>

### Investor Shares—Net Assets

Applicable to 6,177,037 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	59,147
<b>Net Asset Value Per Share—Investor Shares</b>	<b>\$9.58</b>

### ETF Shares—Net Assets

Applicable to 935,426,799 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	44,751,288
<b>Net Asset Value Per Share—ETF Shares</b>	<b>\$47.84</b>

### Admiral Shares—Net Assets

Applicable to 1,250,463,088 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	23,932,598
<b>Net Asset Value Per Share—Admiral Shares</b>	<b>\$19.14</b>

### Institutional Shares—Net Assets

Applicable to 382,627,468 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	10,989,196
<b>Net Asset Value Per Share—Institutional Shares</b>	<b>\$28.72</b>

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

## Statement of Operations

	Year Ended October 31, 2022
	(\$000)
<b>Investment Income</b>	
<b>Income</b>	
Interest <sup>1,2</sup>	977,922
Total Income	977,922
<b>Expenses</b>	
The Vanguard Group—Note B	
Investment Advisory Services	3,670
Management and Administrative— Investor Shares	11,110
Management and Administrative— ETF Shares	25,537
Management and Administrative— Admiral Shares	25,496
Management and Administrative— Institutional Shares	7,077
Marketing and Distribution— Investor Shares	889
Marketing and Distribution— ETF Shares	1,771
Marketing and Distribution— Admiral Shares	1,382
Marketing and Distribution— Institutional Shares	537
Custodian Fees	3,110
Auditing Fees	82
Shareholders' Reports—Investor Shares	115
Shareholders' Reports—ETF Shares	1,497
Shareholders' Reports—Admiral Shares	445
Shareholders' Reports—Institutional Shares	22
Trustees' Fees and Expenses	36
Other Expenses	86
Total Expenses	82,862
Expenses Paid Indirectly	(7)
Net Expenses	82,855
<b>Net Investment Income</b>	<b>895,067</b>
<b>Realized Net Gain (Loss)</b>	
Investment Securities Sold <sup>1,3</sup>	(4,268,215)
Futures Contracts	(10,276)
Forward Currency Contracts	17,350,201
Foreign Currencies	(475,864)
<b>Realized Net Gain (Loss)</b>	<b>12,595,846</b>
<b>Change in Unrealized Appreciation (Depreciation)</b>	
Investment Securities <sup>1</sup>	(24,570,941)
Futures Contracts	(2,349)
Forward Currency Contracts	(639,164)
Foreign Currencies	66,579
<b>Change in Unrealized Appreciation (Depreciation)</b>	<b>(25,145,875)</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>	<b>(11,654,962)</b>

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 \$2,701,000, (\$235,000), \$34,000, and (\$18,000), respectively. Purchases and sales are for temporary cash investment purposes.

2 Interest is net of foreign withholding taxes of \$24,876,000.

3 Includes (\$723,511,000) of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

	Year Ended October 31,	
	2022	2021
	(\$000)	(\$000)
<b>Increase (Decrease) in Net Assets</b>		
<b>Operations</b>		
Net Investment Income	895,067	1,150,819
Realized Net Gain (Loss)	12,595,846	6,422,168
Change in Unrealized Appreciation (Depreciation)	(25,145,875)	(10,454,014)
Net Increase (Decrease) in Net Assets Resulting from Operations	(11,654,962)	(2,881,027)
<b>Distributions</b>		
Investor Shares	(904,557)	(315,494)
ETF Shares	(1,726,038)	(411,957)
Admiral Shares	(1,069,575)	(427,771)
Institutional Shares	(473,513)	(240,342)
Total Distributions	(4,173,683)	(1,395,564)
<b>Capital Share Transactions</b>		
Investor Shares	(28,476,384)	(894,692)
ETF Shares	7,014,128	12,638,785
Admiral Shares	(755,230)	(20,249,604)
Institutional Shares	478,429	(27,279,588)
Net Increase (Decrease) from Capital Share Transactions	(21,739,057)	(35,785,099)
Total Increase (Decrease)	(37,567,702)	(40,061,690)
<b>Net Assets</b>		
<b>Beginning of Period</b>	<b>117,299,931</b>	<b>157,361,621</b>
<b>End of Period</b>	<b>79,732,229</b>	<b>117,299,931</b>

## Financial Highlights

### Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended October 31,				
	2022	2021	2020	2019	2018
<b>Net Asset Value, Beginning of Period</b>	<b>\$11.32</b>	<b>\$11.66</b>	<b>\$11.68</b>	<b>\$10.90</b>	<b>\$10.96</b>
<b>Investment Operations</b>					
Net Investment Income <sup>1</sup>	.086	.092	.109	.121	.113
Net Realized and Unrealized Gain (Loss) on Investments	(1.417)	(.320)	.240	.988	.068
Total from Investment Operations	(1.331)	(.228)	.349	1.109	.181
<b>Distributions</b>					
Dividends from Net Investment Income	(.336)	(.094)	(.369)	(.329)	(.241)
Distributions from Realized Capital Gains	(.073)	(.018)	—	—	—
Total Distributions	(.409)	(.112)	(.369)	(.329)	(.241)
<b>Net Asset Value, End of Period</b>	<b>\$9.58</b>	<b>\$11.32</b>	<b>\$11.66</b>	<b>\$11.68</b>	<b>\$10.90</b>
<b>Total Return<sup>2</sup></b>	<b>-12.16%</b>	<b>-1.97%</b>	<b>3.09%</b>	<b>10.39%</b>	<b>1.68%</b>

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

### ETF Shares

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

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

## Financial Highlights

### Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended October 31,				
	2022	2021	2020	2019	2018
<b>Net Asset Value, Beginning of Period</b>	<b>\$22.64</b>	<b>\$23.32</b>	<b>\$23.35</b>	<b>\$21.79</b>	<b>\$21.91</b>
<b>Investment Operations</b>					
Net Investment Income <sup>1</sup>	.195	.191	.223	.246	.230
Net Realized and Unrealized Gain (Loss) on Investments	(2.864)	(.644)	.489	1.976	.137
Total from Investment Operations	(2.669)	(.453)	.712	2.222	.367
<b>Distributions</b>					
Dividends from Net Investment Income	(.684)	(.191)	(.742)	(.662)	(.487)
Distributions from Realized Capital Gains	(.147)	(.036)	—	—	—
Total Distributions	(.831)	(.227)	(.742)	(.662)	(.487)
<b>Net Asset Value, End of Period</b>	<b>\$19.14</b>	<b>\$22.64</b>	<b>\$23.32</b>	<b>\$23.35</b>	<b>\$21.79</b>
<b>Total Return<sup>2</sup></b>	<b>-12.20%</b>	<b>-1.96%</b>	<b>3.15%</b>	<b>10.41%</b>	<b>1.70%</b>

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

### Institutional Shares

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

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

## Notes to Financial Statements

Vanguard Total International Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Select Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on Nasdaq; they can be purchased and sold through a broker. The fund has not issued Institutional Select Shares through October 31, 2022.

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. The fund invests in securities of foreign issuers, which may subject it to investment risks not normally associated with investing in securities of U.S. corporations. To minimize the currency risk associated with investment in securities denominated in currencies other than the U.S. dollar, the fund attempts to hedge its currency exposure. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

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

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

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

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

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

During the year ended October 31, 2022, 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's risks in using these contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The fund mitigates its counterparty risk by entering into forward currency contracts only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, rehypothecated or (under master netting agreements) resold. The master netting arrangements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate the forward currency contracts, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The forward currency contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the forward currency contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

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

During the year ended October 31, 2022, the fund's average investment in forward currency contracts represented 159% of net assets, based on the average of the notional amounts at each quarter-end during the period.

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

	Assets Reflected in Statement of Assets and Liabilities <sup>1</sup> (\$000)	Liabilities Reflected in Statement of Assets and Liabilities <sup>1</sup> (\$000)	Net Amount Receivable (Payable) (\$000)	Amounts Not Offset in the Statement of Assets and Liabilities		Net Exposure <sup>3</sup> (Not Less Than \$0) (\$000)
				Collateral Pledged <sup>2</sup> (\$000)	Collateral Received <sup>2</sup> (\$000)	
Derivatives Subject to Offsetting Arrangements, by Counterparty						
Bank of America, N.A.	57,596	(142,590)	(84,994)	124,529	—	—
Bank of Montreal	65	—	65	—	—	65
Bank of New York	1,943	(8,670)	(6,727)	11,055	—	—
Barclays Bank plc	2,973	(3,934)	(961)	2,557	—	—
BNP Paribas	122,918	(65,699)	57,219	—	20,620	36,599
Citibank, N.A.	4,171	(3,268)	903	—	740	163
Commonwealth Bank of Australia	7,529	(42,793)	(35,264)	58,054	—	—
Credit Agricole CIB	7,170	(5,726)	1,444	—	1,278	166
Credit Suisse International	—	(825)	(825)	—	—	—
Deutsche Bank AG	94,125	(49,063)	45,062	—	18,919	26,143
HSBC Bank plc	95,230	(216,771)	(121,541)	191,429	—	—
JPMorgan Chase Bank, N.A.	190,195	(52,879)	137,316	—	98,611	38,705

Total International Bond Index Fund

	Assets Reflected in Statement of Assets and Liabilities <sup>1</sup> (\$000)	Liabilities Reflected in Statement of Assets and Liabilities <sup>1</sup> (\$000)	Net Amount Receivable (Payable) (\$000)	Amounts Not Offset in the Statement of Assets and Liabilities		Net Exposure <sup>3</sup> (Not Less Than \$0) (\$000)
				Collateral Pledged <sup>2</sup> (\$000)	Collateral Received <sup>2</sup> (\$000)	
Morgan Stanley Capital Services Inc.	71,669	(189,704)	(118,035)	184,608	—	—
Royal Bank of Canada	42,558	(24,754)	17,804	—	10,413	7,391
Standard Chartered Bank	55,876	(17,691)	38,185	—	22,910	15,275
State Street Bank & Trust Co.	31,472	(168,613)	(137,141)	251,264	—	—
Toronto-Dominion Bank	55,500	(152,154)	(96,654)	168,300	—	—
UBS AG	94,499	(80,720)	13,779	44,494	—	13,779
Exchange-Traded Futures Contracts	433	—	433	2,619	—	—
<b>Total</b>	<b>935,922</b>	<b>(1,225,854)</b>	<b>(289,932)</b>	<b>1,038,909</b>	<b>173,491</b>	<b>138,286</b>

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

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

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

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

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

7. Credit Facilities and Interfund Lending Program: The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.4 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

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

For the year ended October 31, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

8. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on



certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At October 31, 2022, the fund had contributed to Vanguard capital in the amount of \$3,172,000, representing less than 0.01% of the fund's net assets and 1.27% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

**C.** The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended October 31, 2022, custodian fee offset arrangements reduced the fund's expenses by \$7,000 (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.

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The following table summarizes the market value of the fund's investments and derivatives as of October 31, 2022, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
<b>Investments</b>				
<b>Assets</b>				
U.S. Government and Agency Obligations	—	894	—	894
Asset-Backed/Commercial Mortgage-Backed Securities	—	664	—	664
Corporate Bonds	—	15,575,092	—	15,575,092
Sovereign Bonds	—	62,446,350	—	62,446,350
Temporary Cash Investments	253,492	—	—	253,492
<b>Total</b>	<b>253,492</b>	<b>78,023,000</b>	<b>—</b>	<b>78,276,492</b>
<b>Derivative Financial Instruments</b>				
<b>Assets</b>				
Futures Contracts <sup>1</sup>	107	—	—	107
Forward Currency Contracts	—	935,489	—	935,489
<b>Total</b>	<b>107</b>	<b>935,489</b>	<b>—</b>	<b>935,596</b>
<b>Liabilities</b>				
Futures Contracts <sup>1</sup>	3,283	—	—	3,283
Forward Currency Contracts	—	1,225,854	—	1,225,854
<b>Total</b>	<b>3,283</b>	<b>1,225,854</b>	<b>—</b>	<b>1,229,137</b>

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

E. At October 31, 2022, the fair values of derivatives were reflected in the Statement of Assets and Liabilities as follows:

Statement of Assets and Liabilities	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
Unrealized Appreciation—Futures Contracts <sup>1</sup>	107	—	107
Unrealized Appreciation—Forward Currency Contracts	—	935,489	935,489
<b>Total Assets</b>	<b>107</b>	<b>935,489</b>	<b>935,596</b>
Unrealized Depreciation—Futures Contracts <sup>1</sup>	3,283	—	3,283
Unrealized Depreciation—Forward Currency Contracts	—	1,225,854	1,225,854
<b>Total Liabilities</b>	<b>3,283</b>	<b>1,225,854</b>	<b>1,229,137</b>

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

Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the year ended October 31, 2022, were:

	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
<b>Realized Net Gain (Loss) on Derivatives</b>			
Futures Contracts	(10,276)	—	(10,276)
Forward Currency Contracts	—	17,350,201	17,350,201
<b>Realized Net Gain (Loss) on Derivatives</b>	<b>(10,276)</b>	<b>17,350,201</b>	<b>17,339,925</b>
<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>			
Futures Contracts	(2,349)	—	(2,349)
Forward Currency Contracts	—	(639,164)	(639,164)
<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>	<b>(2,349)</b>	<b>(639,164)</b>	<b>(641,513)</b>

F. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end,

Total International Bond Index Fund

permanent differences primarily attributable to the accounting for applicable in-kind redemptions, foreign currency transactions, and tax expense on capital gains were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	(82,450)
Total Distributable Earnings (Loss)	82,450

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

	Amount (\$000)
Undistributed Ordinary Income	307,909
Undistributed Long-Term Gains	—
Capital Loss Carryforwards	(1,345,128)
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	(10,244,071)

The tax character of distributions paid was as follows:

	Year Ended October 31,	
	2022 Amount (\$000)	2021 Amount (\$000)
Ordinary Income*	3,419,545	1,147,385
Long-Term Capital Gains	—	248,179
Total	3,419,545	1,395,564

\* Includes short-term capital gains, if any.

As of October 31, 2022, 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	88,436,700
Gross Unrealized Appreciation	13,649,284
Gross Unrealized Depreciation	(23,809,492)
Net Unrealized Appreciation (Depreciation)	(10,160,208)

G. During the year ended October 31, 2022, the fund purchased \$44,125,156,000 of investment securities and sold \$51,822,853,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$0 and \$418,000, respectively. Purchases and sales include \$0 and \$27,062,810,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended October 31, 2022, such purchases were \$20,273,000 and sales were \$5,283,000, resulting in net realized gain of \$76,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Year Ended October 31,			
	2022		2021	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
<b>Investor Shares</b>				
Issued	14,939	1,334	2,674,201	228,999
Issued in Lieu of Cash Distributions	904,557	81,691	315,494	27,384
Redeemed	(29,395,880)	(2,741,979)	(3,884,387)	(339,539)
Net Increase (Decrease)—Investor Shares	(28,476,384)	(2,658,954)	(894,692)	(83,156)
<b>ETF Shares</b>				
Issued	7,295,220	139,392	12,787,381	221,849
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(281,092)	(5,700)	(148,596)	(2,575)
Net Increase (Decrease)—ETF Shares	7,014,128	133,692	12,638,785	219,274
<b>Admiral Shares</b>				
Issued	3,720,765	177,764	7,576,473	327,289
Issued in Lieu of Cash Distributions	998,753	45,929	408,933	17,736
Redeemed	(5,474,748)	(264,888)	(28,235,010)	(1,232,548)
Net Increase (Decrease)—Admiral Shares	(755,230)	(41,195)	(20,249,604)	(887,523)
<b>Institutional Shares</b>				
Issued	2,725,020	86,584	6,785,466	195,333
Issued in Lieu of Cash Distributions	459,785	14,106	236,584	6,798
Redeemed	(2,706,376)	(87,134)	(34,301,638)	(991,835)
Net Increase (Decrease)—Institutional Shares	478,429	13,556	(27,279,588)	(789,704)

I. Management has determined that no events or transactions occurred subsequent to October 31, 2022, that would require recognition or disclosure in these financial statements.

# Report of Independent Registered Public Accounting Firm

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

## Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Total International Bond Index Fund (one of the funds constituting Vanguard Charlotte Funds, referred to hereafter as the "Fund") as of October 31, 2022, the related statement of operations for the year ended October 31, 2022, the statement of changes in net assets for each of the two years in the period ended October 31, 2022, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2022 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of October 31, 2022, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2022 and the financial highlights for each of the five years in the period ended October 31, 2022 in conformity with accounting principles generally accepted in the United States of America.

## Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2022 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
December 16, 2022

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

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**Tax information (unaudited)**

The fund hereby designates \$936,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

For nonresident alien shareholders, 100% of short-term capital gain dividends distributed by the fund for the fiscal year are qualified short-term capital gains.

The fund distributed \$754,138,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

The fund hereby designates 27.2%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder for the fiscal year.

The fund designates to shareholders foreign source income of \$999,634,000 and foreign taxes paid of \$26,032,000, or if subsequently determined to be different, the maximum amounts allowable by law. Shareholders will receive more detailed information with their Form 1099-DIV to determine the calendar-year amounts to be included on their tax returns.

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# The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 206 Vanguard funds.

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

## Interested Trustee<sup>1</sup>

### Mortimer J. Buckley

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

## Independent Trustees

### Tara Bunch

Born in 1962. Trustee since November 2021. Principal occupation(s) during the past five years and other experience: head of global operations at Airbnb (2020–present). Vice president of AppleCare (2012–2020). Member of the board of directors of Out & Equal (2002–2006), the advisory board of the University of California, Berkeley School of Engineering (2020–present), and the advisory board of Santa Clara University's Leavey School of Business (2018–present).

### Emerson U. Fullwood

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

### F. Joseph Loughrey

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

### Mark Loughridge

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

### Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: adjunct professor of finance at the University of Notre Dame (2020–present). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Assistant professor (retired June 2020) of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee. Member of the board of Catholic Investment Services, Inc. (investment advisors), the board of superintendence of the Institute for the Works of Religion, and the board of directors of Paxos Trust Company (finance).

### Deanna Mulligan

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

(business leadership), Chief Executives for Corporate Purpose, and the NewYork-Presbyterian Hospital.

### André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and co-managing partner of HighVista Strategies (private investment firm). Member of the board (2018–present) of RIT Capital Partners (investment firm). Member of the investment committee of Partners Health Care System.

### Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Colin W. Brown Distinguished Professor of the Practice of Law (2021–present), professor (2020–present), Distinguished Fellow of the Global Financial Markets Center (2020–present), and Rubenstein Fellow (2017–2020) at Duke University. Trustee (2017–present) of Amherst College and member of Amherst College Investment Committee (2019–present). Member of the Regenerative Crisis Response Committee (2020–present).

### David A. Thomas

Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company (2013–present). Trustee of Common Fund (2019–present).

### Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth

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

College (2001–2013). Member of the BMW Group Mobility Council.

#### Executive Officers

##### Christine M. Buchanan

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

##### John Galloway

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

##### Ashley Grim

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

##### Peter Mahoney

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Controller (2015–present) of each of the investment companies served by Vanguard. Head of International Fund Services (2008–2014) at Vanguard.

##### Anne E. Robinson

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

##### Michael Rollings

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

##### John E. Schadl

Born in 1972. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (2019–present) of Vanguard and of each of the investment companies served by Vanguard. Assistant vice president (2019–present) of Vanguard Marketing Corporation.

#### Vanguard Senior Management Team

Matthew Benchener

Joseph Brennan

Mortimer J. Buckley

Gregory Davis

John James

Chris D. McIsaac

Thomas M. Rampulla

Karin A. Risi

Anne E. Robinson

Michael Rollings

Nitin Tandon

Lauren Valente

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All comparative mutual fund data are from Morningstar, Inc., unless otherwise noted.

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

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](mailto:publicinfo@sec.gov).