

**Annual Report** | October 31, 2023

# Vanguard Total International Stock Index Fund

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

## Important information about shareholder reports

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

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

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## Your Fund's Performance at a Glance

- For the 12 months ended October 31, 2023, returns for Vanguard Total International Stock Index Fund ranged from 12.29% for Investor Shares to 12.46% for ETF Shares (based on net asset value).
- Early on, inflation in many developed markets eased off multidecade highs amid ongoing interest rate hikes by central banks. Unexpected resilience in labor markets and consumer spending helped dial back expectations of a sustained global recession, but the prospect of higher interest rates for longer and heightened geopolitical tensions weighed on market sentiment toward the close of the period.
- European stocks, which represent more than a third of the fund's benchmark index, contributed most to its return, particularly stocks of the United Kingdom and France.
- All 11 of the fund's market sectors performed well for the 12-month period. Financials, technology, consumer discretionary, and industrials contributed most to returns.
- The fund regularly uses derivatives to hedge portfolio risks. Its holdings of forward currency contracts, futures, and swaps helped performance for the period. Returns for the fund differed from that of its benchmark in part because of differences in the prices of securities used by the fund to calculate its net asset value and the quoted or published prices for the same securities.<sup>1</sup>

### Market Barometer

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

<sup>1</sup> See Note 1 in the Notes to Financial Statements.

## About Your Fund's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended October 31, 2023

|                                      | Beginning<br>Account Value<br>4/30/2023 | Ending<br>Account Value<br>10/31/2023 | Expenses<br>Paid During<br>Period |
|--------------------------------------|---|---------------------------------------|-----------------------------------|
| <b>Based on Actual Fund Return</b>   |   |                                       |                                   |
| Total International Stock Index Fund |   |                                       |                                   |
| Investor Shares                      | \$1,000.00                              | \$ 933.50                             | \$0.83                            |
| ETF Shares                           | 1,000.00                                | 934.20                                | 0.34                              |
| Admiral™ Shares                      | 1,000.00                                | 933.50                                | 0.54                              |
| Institutional Shares                 | 1,000.00                                | 934.00                                | 0.39                              |
| Institutional Plus Shares            | 1,000.00                                | 934.10                                | 0.34                              |
| Institutional Select Shares          | 1,000.00                                | 934.10                                | 0.24                              |

**Based on Hypothetical 5% Yearly Return**

|                                      |            |            |        |
|--------------------------------------|------------|------------|--------|
| Total International Stock Index Fund |            |            |        |
| Investor Shares                      | \$1,000.00 | \$1,024.35 | \$0.87 |
| 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   | 1,024.80   | 0.41   |
| Institutional Plus Shares            | 1,000.00   | 1,024.85   | 0.36   |
| Institutional Select Shares          | 1,000.00   | 1,024.96   | 0.25   |

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: 0.17% for Investor Shares, 0.07% for ETF Shares, 0.11% for Admiral Shares, 0.08% for Institutional Shares, 0.07% for Institutional Plus Shares, and 0.049% for Institutional Select 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).

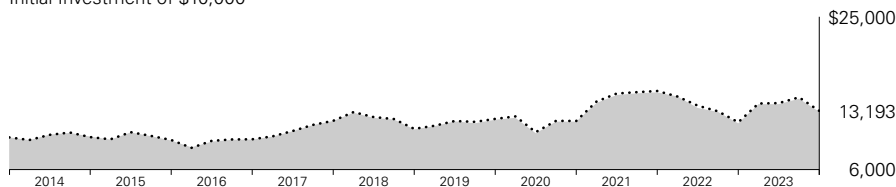
# Total International Stock Index Fund

## 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: October 31, 2013, Through October 31, 2023

Initial Investment of \$10,000



### Average Annual Total Returns Periods Ended October 31, 2023

|  | One Year | Five Years | Ten Years | Final Value of a \$10,000 Investment |
|--|----------|------------|-----------|--------------------------------------|
| Total International Stock Index Fund Investor Shares | 12.29%   | 3.72%      | 2.81%     | \$13,193                             |
| FTSE Global All Cap ex US Index                      | 11.93    | 3.75       | 2.89      | 13,301                               |

|   | One Year | Five Years | Ten Years | Final Value of a \$10,000 Investment |
|---|----------|------------|-----------|--------------------------------------|
| Total International Stock Index Fund ETF Shares Net Asset Value | 12.46%   | 3.84%      | 2.90%     | \$13,312                             |
| Total International Stock Index Fund ETF Shares Market Price    | 12.69    | 3.95       | 2.92      | 13,334                               |
| FTSE Global All Cap ex US Index                                 | 11.93    | 3.75       | 2.89      | 13,301                               |

|   | One Year | Five Years | Ten Years | Final Value of a \$10,000 Investment |
|---|----------|------------|-----------|--------------------------------------|
| Total International Stock Index Fund Admiral Shares | 12.35%   | 3.79%      | 2.87%     | \$13,276                             |
| FTSE Global All Cap ex US Index                     | 11.93    | 3.75       | 2.89      | 13,301                               |

|   | One Year | Five Years | Ten Years | Final Value of a \$5,000,000 Investment |
|---|----------|------------|-----------|---|
| Total International Stock Index Fund Institutional Shares | 12.41%   | 3.82%      | 2.90%     | \$ 6,657,383                            |
| FTSE Global All Cap ex US Index                           | 11.93    | 3.75       | 2.89      | 6,650,389                               |

See Financial Highlights for dividend and capital gains information.

Total International Stock Index Fund

Average Annual Total Returns  
Periods Ended October 31, 2023

|   | One<br>Year | Five<br>Years | Ten<br>Years | Final Value<br>of a \$100,000,000<br>Investment |
|---|-------------|---------------|--------------|---|
| Total International Stock Index Fund<br>Institutional Plus Shares | 12.43%      | 3.83%         | 2.92%        | \$133,344,810                                   |
| FTSE Global All Cap ex US Index                                   | 11.93       | 3.75          | 2.89         | 133,007,770                                     |

|   | One<br>Year | Five<br>Years | Since<br>Inception<br>(6/24/2016) | Final Value<br>of a \$5,000,000,000<br>Investment |
|---|-------------|---------------|-----------------------------------|---|
| Total International Stock Index Fund<br>Institutional Select Shares | 12.45%      | 3.86%         | 5.52%                             | \$7,420,270,500                                   |
| FTSE Global All Cap ex US Index                                     | 11.93       | 3.75          | 5.40                              | 7,361,437,000                                     |

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

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

|  | One<br>Year | Five<br>Years | Ten<br>Years |
|--|-------------|---------------|--------------|
| Total International Stock Index Fund ETF Shares Market Price       | 12.69%      | 21.37%        | 33.34%       |
| Total International Stock Index Fund ETF Shares Net Asset<br>Value | 12.46       | 20.72         | 33.12        |
| FTSE Global All Cap ex US Index                                    | 11.93       | 20.22         | 33.01        |

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, 2023

|                |       |
|----------------|-------|
| Japan          | 16.1% |
| United Kingdom | 9.8   |
| China          | 7.9   |
| Canada         | 7.0   |
| France         | 6.7   |
| Switzerland    | 5.7   |
| India          | 5.1   |
| Germany        | 4.9   |
| Australia      | 4.9   |
| Taiwan         | 4.6   |
| South Korea    | 3.4   |
| Netherlands    | 2.5   |
| Sweden         | 2.0   |
| Denmark        | 2.0   |
| Italy          | 1.8   |
| Brazil         | 1.6   |
| Spain          | 1.6   |
| Hong Kong      | 1.5   |
| Saudi Arabia   | 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, 2023

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at [www.sec.gov](http://www.sec.gov).

|  | Shares     | Market Value* (\$000) |     | Shares                               | Market Value* (\$000) |
|--|------------|-----------------------|-----|--------------------------------------|-----------------------|
| <b>Common Stocks (98.1%)</b>           |            |                       |     |                                      |                       |
| <b>Argentina (0.0%)</b>                |            |                       |     |                                      |                       |
| * Ternium Argentina SA                 | 390        | 1                     | *   |                                      |                       |
| <b>Australia (4.8%)</b>                |            |                       |     |                                      |                       |
| Commonwealth Bank of Australia         | 22,887,516 | 1,407,946             |     | Endeavour Group Ltd.                 | 18,516,515            |
| BHP Group Ltd. (XASX)                  | 41,217,522 | 1,166,764             | *   | Orica Ltd.                           | 6,166,335             |
| CSL Ltd.                               | 6,536,759  | 966,081               |     | Lynas Rare Earths Ltd.               | 12,671,285            |
| BHP Group Ltd.                         | 27,076,249 | 769,907               |     | Vicinity Ltd.                        | 51,278,982            |
| National Australia Bank Ltd.           | 42,580,383 | 762,796               |     | AGL Energy Ltd.                      | 8,119,805             |
| ANZ Group Holdings Ltd.                | 40,727,209 | 642,226               |     | Worley Ltd.                          | 5,122,975             |
| Westpac Banking Corp.                  | 47,339,767 | 621,656               | *   | NEXTDC Ltd.                          | 6,987,976             |
| Macquarie Group Ltd.                   | 4,927,242  | 506,471               |     | Evolution Mining Ltd.                | 23,439,423            |
| Wesfarmers Ltd.                        | 15,362,566 | 494,273               |     | Aurizon Holdings Ltd.                | 23,993,569            |
| Woodside Energy Group Ltd. (XASX)      | 20,759,942 | 452,147               |     | IDP Education Ltd.                   | 3,774,835             |
| Rio Tinto Ltd.                         | 5,036,884  | 376,246               |     | IGO Ltd.                             | 8,438,655             |
| Woolworths Group Ltd.                  | 16,531,886 | 370,062               |     | Allkem Ltd.                          | 7,902,711             |
| Goodman Group                          | 25,053,086 | 331,500               |     | Steadfast Group Ltd.                 | 13,974,270            |
| Transurban Group                       | 41,747,032 | 314,292               |     | Incitec Pivot Ltd.                   | 26,219,327            |
| Fortescue Metals Group Ltd.            | 21,564,226 | 306,769               |     | ALS Ltd.                             | 6,559,346             |
| Aristocrat Leisure Ltd.                | 8,888,168  | 218,472               |     | Whitehaven Coal Ltd.                 | 9,497,684             |
| QBE Insurance Group Ltd.               | 20,226,434 | 200,567               |     | Cleanaway Waste Management Ltd.      | 30,532,667            |
| Santos Ltd.                            | 39,972,015 | 195,042               | *   | Bendigo & Adelaide Bank Ltd.         | 7,722,619             |
| Amcor plc                              | 19,612,170 | 173,045               |     | JB Hi-Fi Ltd.                        | 1,474,318             |
| Coles Group Ltd.                       | 17,629,612 | 171,108               |     | Altium Ltd.                          | 1,600,408             |
| Brambles Ltd.                          | 18,883,154 | 157,594               |     | Qube Holdings Ltd.                   | 22,944,262            |
| * James Hardie Industries plc          | 5,972,188  | 149,003               |     | Lendlease Corp. Ltd.                 | 9,384,773             |
| Suncorp Group Ltd.                     | 17,170,223 | 146,147               | *   | Qantas Airways Ltd.                  | 11,473,070            |
| Origin Energy Ltd.                     | 23,295,332 | 135,133               |     | Charter Hall Group                   | 6,430,789             |
| Cochlear Ltd.                          | 870,853    | 133,479               | 1   | Technology One Ltd.                  | 3,804,545             |
| Telstra Group Ltd.                     | 54,854,569 | 133,016               |     | Seven Group Holdings Ltd.            | 1,940,534             |
| South32 Ltd.                           | 61,864,968 | 132,353               |     | Reece Ltd.                           | 2,925,232             |
| Computershare Ltd.                     | 8,123,068  | 128,198               |     | Metcash Ltd.                         | 13,138,104            |
| Insurance Australia Group Ltd.         | 33,247,616 | 119,942               |     | nib holdings Ltd.                    | 6,568,809             |
| * Xero Ltd.                            | 1,734,197  | 118,562               | 3   | Bank of Queensland Ltd.              | 8,904,467             |
| Northern Star Resources Ltd.           | 15,268,924 | 111,811               |     | Orora Ltd.                           | 18,247,604            |
| Sonic Healthcare Ltd.                  | 6,074,665  | 111,234               | 1   | Champion Iron Ltd.                   | 6,253,114             |
| Scentre Group                          | 70,361,082 | 109,003               |     | Domino's Pizza Enterprises Ltd.      | 847,718               |
| Woodside Energy Group Ltd.             | 4,892,708  | 106,631               |     | Pro Medicus Ltd.                     | 574,334               |
| ASX Ltd.                               | 2,623,075  | 93,716                | 1   | Viva Energy Group Ltd.               | 14,882,620            |
| 1 Pilbara Minerals Ltd.                | 38,945,619 | 91,483                |     | New Hope Corp. Ltd.                  | 7,185,442             |
| APA Group                              | 17,074,159 | 89,502                | *.1 | Breville Group Ltd.                  | 1,950,880             |
| Lottery Corp. Ltd.                     | 30,158,710 | 87,055                | *   | Iluka Resources Ltd.                 | 5,723,825             |
| carsales.com Ltd.                      | 4,884,237  | 86,096                |     | AMP Ltd.                             | 38,234,505            |
| Mineral Resources Ltd.                 | 2,318,935  | 85,470                |     | 1 Flight Centre Travel Group Ltd.    | 2,120,114             |
| Medibank Pvt Ltd.                      | 37,386,768 | 81,588                |     | Reliance Worldwide Corp. Ltd.        | 10,888,722            |
| WiseTech Global Ltd.                   | 2,181,016  | 81,202                |     | Liontown Resources Ltd.              | 23,389,238            |
| Washington H Soul Pattinson & Co. Ltd. | 3,620,326  | 77,127                |     | * Paladin Energy Ltd.                | 39,669,617            |
| 2 Treasury Wine Estates Ltd.           | 9,818,830  | 75,646                |     | Beach Energy Ltd.                    | 24,038,661            |
| BlueScope Steel Ltd.                   | 6,193,510  | 74,244                |     | Ansell Ltd.                          | 1,746,135             |
| Ramsay Health Care Ltd.                | 2,373,518  | 73,494                |     | CSR Ltd.                             | 6,570,961             |
| Stockland                              | 32,465,664 | 73,273                |     | Nine Entertainment Co. Holdings Ltd. | 19,881,308            |
| Atlas Arteria Ltd.                     | 19,692,842 | 66,574                | *   | Sandfire Resources Ltd.              | 6,174,323             |
| Ampol Ltd.                             | 3,233,536  | 65,569                |     | Challenger Ltd.                      | 6,059,603             |
| REA Group Ltd.                         | 683,979    | 62,792                |     | Downer EDI Ltd.                      | 9,254,498             |
| SEEK Ltd.                              | 4,755,636  | 62,740                |     | National Storage REIT                | 17,198,208            |
| Mirvac Group                           | 53,531,007 | 62,110                | 1   | AUB Group Ltd.                       | 1,261,823             |
| Dexus                                  | 14,610,773 | 60,345                | 1   | Eagers Automotive Ltd.               | 2,632,879             |
| GPT Group                              | 26,051,790 | 60,123                |     | * Webjet Ltd.                        | 5,169,385             |
|  |            |                       |     | Perseus Mining Ltd.                  | 18,628,945            |
|  |            |                       |     | Region RE Ltd.                       | 15,883,916            |
|  |            |                       |     | 1 ARB Corp. Ltd.                     | 1,036,268             |
|  |            |                       |     | 1 Harvey Norman Holdings Ltd.        | 8,123,557             |
|  |            |                       |     | Perpetual Ltd.                       | 1,532,481             |
|  |            |                       |     |                                      | 18,735                |

Total International Stock Index Fund

|                                  | Shares     | Market Value* (\$000) |     | Shares                                    | Market Value* (\$000) |       |
|----------------------------------|------------|-----------------------|-----|---|-----------------------|-------|
| Super Retail Group Ltd.          | 2,193,879  | 18,460                | *   | Perenti Ltd.                              | 11,286,283            | 7,632 |
| Deterra Royalties Ltd.           | 5,852,153  | 17,486                |     | Magellan Financial Group Ltd.             | 1,835,405             | 7,617 |
| Gold Road Resources Ltd.         | 14,681,939 | 17,452                |     | Hansen Technologies Ltd.                  | 2,293,873             | 7,575 |
| Charter Hall Long Wale REIT      | 9,040,469  | 17,368                | *   | Nanosonics Ltd.                           | 3,169,618             | 7,565 |
| Sims Ltd.                        | 2,165,423  | 17,261                | *   | Adbri Ltd.                                | 5,991,104             | 7,527 |
| Alumina Ltd.                     | 34,166,253 | 16,978                | *   | SiteMinder Ltd.                           | 2,854,722             | 7,401 |
| TPG Telecom Ltd.                 | 5,067,196  | 16,715                |     | Domain Holdings Australia Ltd.            | 3,341,084             | 7,242 |
| Corporate Travel Management Ltd. | 1,547,086  | 16,371                |     | GQG Partners Inc.                         | 8,540,520             | 7,058 |
| HomeCo Daily Needs REIT          | 23,981,109 | 16,354                | *.1 | Audinate Group Ltd.                       | 875,874               | 6,987 |
| InvoCare Ltd.                    | 2,007,013  | 16,152                |     | Bega Cheese Ltd.                          | 3,939,532             | 6,980 |
| Premier Investments Ltd.         | 1,111,621  | 16,119                |     | Centuria Capital Group                    | 9,491,201             | 6,944 |
| Bapcor Ltd.                      | 4,620,901  | 15,729                | 1   | Yancoal Australia Ltd.                    | 2,260,063             | 6,940 |
| Tabcorp Holdings Ltd.            | 31,204,078 | 15,397                | *   | Westgold Resources Ltd.                   | 5,287,148             | 6,920 |
| Ramelius Resources Ltd.          | 14,700,856 | 15,269                |     | Imdex Ltd.                                | 6,582,400             | 6,904 |
| HUB24 Ltd.                       | 774,880    | 14,961                |     | Charter Hall Social Infrastructure REIT   | 4,441,968             | 6,731 |
| Nufarm Ltd.                      | 5,253,928  | 14,518                | 1   | Pinnacle Investment Management Group Ltd. | 1,326,042             | 6,572 |
| Ventia Services Group Pty Ltd.   | 8,187,168  | 14,309                |     | G8 Education Ltd.                         | 10,747,519            | 6,495 |
| BWP Trust                        | 6,647,973  | 13,748                | *   | Resolute Mining Ltd.                      | 28,412,043            | 6,417 |
| GrainCorp Ltd. Class A           | 3,082,515  | 13,624                | *.1 | Macquarie Technology Group Ltd.           | 161,302               | 6,393 |
| Charter Hall Retail REIT         | 6,941,683  | 13,489                |     | SmartGroup Corp. Ltd.                     | 1,169,077             | 6,392 |
| Centuria Industrial REIT         | 7,431,892  | 13,451                |     | Estia Health Ltd.                         | 3,265,356             | 6,331 |
| Boral Ltd.                       | 4,611,241  | 13,219                | *   | West African Resources Ltd.               | 13,317,534            | 6,188 |
| Bellevue Gold Ltd.               | 14,525,374 | 13,210                | 1   | Credit Corp. Group Ltd.                   | 798,001               | 6,157 |
| De Grey Mining Ltd.              | 17,507,884 | 13,159                | *.1 | Aussie Broadband Ltd.                     | 2,464,517             | 6,140 |
| GUD Holdings Ltd.                | 1,927,653  | 13,109                |     | Inghams Group Ltd.                        | 2,614,719             | 6,124 |
| Brickworks Ltd.                  | 830,274    | 12,941                |     | Rural Funds Group                         | 5,260,609             | 5,997 |
| Telix Pharmaceuticals Ltd.       | 2,283,425  | 12,883                | *.1 | PolyNovo Ltd.                             | 8,003,767             | 5,902 |
| Lifestyle Communities Ltd.       | 1,283,169  | 12,765                | *   | FleetPartners Group Ltd.                  | 3,636,547             | 5,744 |
| PEXA Group Ltd.                  | 1,831,398  | 12,702                |     | Jumbo Interactive Ltd.                    | 648,293               | 5,718 |
| Boss Energy Ltd.                 | 4,586,504  | 12,639                | *.1 | Core Lithium Ltd.                         | 24,284,744            | 5,584 |
| Waypoint REIT Ltd.               | 9,355,348  | 12,635                |     | Vulcan Steel Ltd.                         | 1,209,211             | 5,495 |
| Ingenia Communities Group        | 5,057,009  | 12,587                | *.1 | Sayona Mining Ltd.                        | 112,608,320           | 5,411 |
| Megaport Ltd.                    | 2,041,965  | 12,488                |     | Accent Group Ltd.                         | 4,497,832             | 5,372 |
| Capricorn Metals Ltd.            | 4,170,648  | 12,409                | 1   | HealthCo REIT                             | 6,055,631             | 5,290 |
| Genesis Minerals Ltd.            | 13,452,011 | 12,367                | *   | Chalice Mining Ltd.                       | 4,635,981             | 5,283 |
| Costa Group Holdings Ltd.        | 6,019,010  | 11,872                | 1   | APM Human Services International Ltd.     | 3,965,570             | 5,272 |
| Life360 Inc.                     | 2,346,775  | 11,693                |     | Platinum Asset Management Ltd.            | 7,364,776             | 5,267 |
| United Malt Group Ltd.           | 3,723,070  | 11,528                | *.1 | Temple & Webster Group Ltd.               | 1,447,208             | 5,168 |
| Insignia Financial Ltd.          | 8,751,507  | 11,510                | *   | Silex Systems Ltd.                        | 2,499,786             | 5,118 |
| Nickel Industries Ltd.           | 24,031,726 | 11,441                |     | Link Administration Holdings Ltd.         | 6,667,864             | 5,062 |
| Karoon Energy Ltd.               | 6,955,874  | 11,201                | *.1 | Weebit Nano Ltd.                          | 2,398,720             | 5,060 |
| Coronado Global Resources Inc.   | 10,071,412 | 11,079                |     | oOh!media Ltd.                            | 6,090,147             | 5,053 |
| Star Entertainment Group Ltd.    | 31,559,892 | 10,661                |     | Hotel Property Investments Ltd.           | 3,065,882             | 4,980 |
| Monadelphous Group Ltd.          | 1,187,850  | 10,641                | *.1 | Latin Resources Ltd.                      | 31,185,685            | 4,913 |
| IPH Ltd.                         | 2,423,598  | 10,532                |     | PWR Holdings Ltd.                         | 774,421               | 4,826 |
| Kelsian Group Ltd.               | 2,691,486  | 10,351                | 1   | Clinuvel Pharmaceuticals Ltd.             | 514,899               | 4,818 |
| Regis Resources Ltd.             | 9,489,601  | 10,273                | *   | Abacus Storage King                       | 7,547,014             | 4,773 |
| EVT Ltd.                         | 1,520,113  | 10,079                |     | Growthpoint Properties Australia Ltd.     | 3,767,093             | 4,730 |
| Helia Group Ltd.                 | 4,358,881  | 10,024                |     | Sigma Healthcare Ltd.                     | 11,517,987            | 4,725 |
| Neuren Pharmaceuticals Ltd.      | 1,451,677  | 9,902                 | *.1 | Tietto Minerals Ltd.                      | 13,161,348            | 4,651 |
| Johns Lyng Group Ltd.            | 2,505,597  | 9,754                 | *   | Alpha HPA Ltd.                            | 9,261,289             | 4,522 |
| NRW Holdings Ltd.                | 5,921,573  | 9,459                 |     | Austal Ltd.                               | 4,141,816             | 4,472 |
| Red 5 Ltd.                       | 46,104,280 | 9,293                 |     | Nick Scali Ltd.                           | 651,270               | 4,467 |
| Netwealth Group Ltd.             | 1,141,109  | 9,272                 |     | Infomedia Ltd.                            | 4,901,189             | 4,459 |
| Arena REIT                       | 4,533,931  | 9,172                 | *.1 | Cettire Ltd.                              | 2,698,591             | 4,408 |
| HMC Capital Ltd.                 | 3,345,102  | 9,087                 | 1   | Dicker Data Ltd.                          | 644,976               | 4,328 |
| McMillan Shakespeare Ltd.        | 807,424    | 8,605                 |     | Abacus Group                              | 6,969,931             | 4,245 |
| Data#3 Ltd.                      | 1,993,890  | 8,595                 |     | Dexus Industria REIT                      | 2,758,990             | 4,170 |
| Codan Ltd.                       | 1,672,386  | 8,295                 | *.2 | AVZ Minerals Ltd.                         | 33,065,566            | 4,090 |
| Collins Foods Ltd.               | 1,418,170  | 8,224                 | *.2 | Leo Lithium Ltd.                          | 12,680,919            | 4,062 |
| Healius Ltd.                     | 7,065,174  | 8,142                 |     | Centuria Office REIT                      | 5,690,875             | 3,962 |
| Lovisa Holdings Ltd.             | 734,213    | 8,125                 |     | Cromwell Property Group                   | 19,293,760            | 3,935 |
| Strike Energy Ltd.               | 32,540,202 | 8,081                 |     | Service Stream Ltd.                       | 6,980,610             | 3,900 |
| Stanmore Resources Ltd.          | 3,300,897  | 7,999                 | *   | Judo Capital Holdings Ltd.                | 7,129,577             | 3,839 |
| IRESS Ltd.                       | 2,484,339  | 7,922                 |     | GWA Group Ltd.                            | 3,489,667             | 3,802 |
| Elders Ltd.                      | 2,073,672  | 7,825                 |     | Integral Diagnostics Ltd.                 | 2,231,308             | 3,779 |
| Silver Lake Resources Ltd.       | 11,602,741 | 7,632                 | *.1 | Syrah Resources Ltd.                      | 8,858,343             | 3,767 |

Total International Stock Index Fund

|  | Shares     | Market Value* (\$000) |  | Shares     | Market Value* (\$000) |
|--|------------|-----------------------|--|------------|-----------------------|
| <sup>1</sup> Select Harvests Ltd.                  | 1,529,482  | 3,762                 | OMV AG   | 1,928,584  | 84,584                |
| * Australian Agricultural Co. Ltd.                 | 4,745,465  | 3,751                 | Verbund AG   | 896,373    | 77,883                |
| MyState Ltd.                                       | 1,909,380  | 3,531                 | <sup>3</sup> BAWAG Group AG                              | 1,085,584  | 48,352                |
| * Calix Ltd.                                       | 2,041,830  | 3,493                 | ANDRITZ AG   | 945,011    | 43,498                |
| Oceania Healthcare Ltd.                            | 8,769,017  | 3,478                 | voestalpine AG   | 1,519,934  | 37,954                |
| <sup>1</sup> Myer Holdings Ltd.                    | 10,739,041 | 3,421                 | Wienerberger AG  | 1,454,430  | 35,236                |
| Australian Ethical Investment Ltd.                 | 1,373,602  | 3,400                 | * Raiffeisen Bank International AG                       | 1,771,731  | 25,668                |
| * Omni Bridgeway Ltd.                              | 3,435,391  | 3,318                 | <sup>1</sup> CA Immobilien Anlagen AG                    | 572,650    | 19,363                |
| * <sup>1</sup> EML Payments Ltd.                   | 4,162,445  | 3,009                 | EVN AG   | 519,130    | 14,105                |
| * OFX Group Ltd.                                   | 3,069,246  | 3,006                 | <sup>1</sup> Oesterreichische Post AG                    | 438,713    | 13,985                |
| <sup>1</sup> Australian Clinical Labs Ltd.         | 1,724,780  | 2,950                 | Vienna Insurance Group AG Wiener                         |            |                       |
| * Mount Gibson Iron Ltd.                           | 9,154,539  | 2,886                 | Versicherung Gruppe                                      | 480,942    | 12,913                |
| GDI Property Group Partnership                     | 8,578,884  | 2,810                 | <sup>1</sup> Mayr Melnhof Karton AG                      | 108,342    | 12,746                |
| * <sup>1</sup> Arafura Rare Earths Ltd.            | 23,487,190 | 2,777                 | UNIQA Insurance Group AG                                 | 1,529,752  | 12,352                |
| Regis Healthcare Ltd.                              | 1,637,087  | 2,597                 | Telekom Austria AG Class A                               | 1,637,891  | 11,437                |
| * <sup>1</sup> Kogan.com Ltd.                      | 891,112    | 2,487                 | <sup>1</sup> DO & CO AG                                  | 87,664     | 10,243                |
| * <sup>1</sup> ioneer Ltd.                         | 27,363,534 | 2,451                 | * <sup>1</sup> Lenzing AG                                | 260,419    | 10,140                |
| <sup>1</sup> Mayne Pharma Group Ltd.               | 1,048,316  | 2,446                 | <sup>1</sup> AT&S Austria Technologie & Systemtechnik AG | 336,206    | 8,441                 |
| * Tyro Payments Ltd.                               | 4,395,020  | 2,418                 | * IMMOFINANZ AG  | 414,004    | 8,334                 |
| <sup>1</sup> Emeco Holdings Ltd.                   | 6,613,688  | 2,414                 | Schoeller-Bleckmann Oilfield Equipment AG                | 157,716    | 7,970                 |
| * Nuix Ltd.  | 2,635,736  | 2,351                 | Strabag SE   | 174,470    | 6,898                 |
| <sup>1</sup> SG Fleet Group Ltd.                   | 1,443,196  | 2,323                 | Palfinger AG   | 206,375    | 4,980                 |
| * <sup>1</sup> Praemium Ltd.                       | 6,446,620  | 2,281                 | Agrana Beteiligungs AG                                   | 164,285    | 2,616                 |
| * <sup>1</sup> Mesoblast Ltd.                      | 9,913,596  | 2,269                 | Porr AG  | 209,845    | 2,514                 |
| * <sup>1</sup> Imugene Ltd.                        | 80,857,660 | 2,223                 | * Flughafen Wien AG                                      | 46,303     | 2,453                 |
| * Alkane Resources Ltd.                            | 5,846,959  | 2,182                 | * Eurotelesites AG                                       | 400,317    | 1,347                 |
| * <sup>1</sup> Bravura Solutions Ltd.              | 4,966,832  | 2,180                 | * S IMMO AG  | 70,988     | 955                   |
| * Carnarvon Energy Ltd.                            | 22,175,642 | 2,111                 |  |            |                       |
| * <sup>1</sup> Vulcan Energy Resources Ltd.        | 1,529,225  | 2,022                 |  |            | <b>666,381</b>        |
| Cedar Woods Properties Ltd.                        | 716,052    | 2,013                 | <b>Belgium (0.6%)</b>                                    |            |                       |
| * Seven West Media Ltd.                            | 11,915,399 | 2,009                 | * Anheuser-Busch InBev SA/NV                             | 11,739,622 | 667,962               |
| <sup>1</sup> Australian Finance Group Ltd.         | 2,423,852  | 1,986                 | Argenx SE  | 787,023    | 370,201               |
| * Cooper Energy Ltd.                               | 32,517,931 | 1,985                 | KBC Group NV   | 3,332,253  | 183,390               |
| * <sup>1</sup> Superloop Ltd.                      | 5,046,611  | 1,952                 | UCB SA   | 1,644,859  | 120,305               |
| * <sup>1</sup> 29Metals Ltd.                       | 4,953,224  | 1,951                 | Solvay SA  | 943,724    | 99,766                |
| * <sup>1</sup> Lake Resources NL                   | 18,637,414 | 1,913                 | Groupe Bruxelles Lambert NV                              | 1,342,621  | 98,200                |
| * Fineos Corp. Ltd.                                | 1,808,935  | 1,905                 | Ageas SA/NV  | 2,242,894  | 86,156                |
| <sup>1</sup> Baby Bunting Group Ltd.               | 1,692,634  | 1,832                 | Umicore SA   | 2,771,095  | 65,932                |
| * <sup>1</sup> Argosy Minerals Ltd.                | 17,279,055 | 1,764                 | Warehouses De Pauw CVA                                   | 2,178,251  | 53,896                |
| * <sup>1</sup> Zip Co. Ltd.                        | 9,505,230  | 1,739                 | Elia Group SA/NV   | 511,014    | 48,524                |
| Southern Cross Media Group Ltd.                    | 2,944,398  | 1,693                 | Ackermans & van Haaren NV                                | 307,657    | 45,673                |
| * <sup>1</sup> Opthea Ltd.                         | 7,881,383  | 1,650                 | D'iereen Group   | 303,619    | 45,100                |
| Jupiter Mines Ltd.                                 | 13,500,043 | 1,629                 | Sofina SA  | 234,980    | 44,640                |
| <sup>1</sup> Solvar Ltd.                           | 2,248,313  | 1,592                 | Lotus Bakeries NV  | 5,450      | 40,376                |
| * Ardent Leisure Group Ltd.                        | 5,437,328  | 1,553                 | Aedifica SA  | 643,194    | 35,090                |
| Navigator Global Investments Ltd.                  | 1,944,208  | 1,455                 | Cofinimmo SA   | 455,949    | 28,353                |
| * <sup>1</sup> Australian Strategic Materials Ltd. | 1,593,953  | 1,431                 | Etablissements Franz Colruyt NV                          | 664,781    | 27,512                |
| * <sup>1</sup> Novonix Ltd.                        | 3,126,738  | 1,369                 | Euronav NV   | 1,449,958  | 25,955                |
| <sup>1</sup> PointsBet Holdings Ltd.               | 2,816,206  | 1,359                 | Melexis NV   | 272,742    | 20,078                |
| * <sup>1,2</sup> Paradigm Biopharmaceuticals Ltd.  | 3,364,415  | 1,314                 | Bekaert SA   | 465,781    | 18,860                |
| * Aurelia Metals Ltd.                              | 19,768,934 | 1,187                 | KBC Ancora   | 470,812    | 17,808                |
| * St. Barbara Ltd.                                 | 10,652,084 | 1,174                 | Proximus SADP  | 1,897,900  | 15,731                |
| <sup>1</sup> Humm Group Ltd.                       | 4,487,001  | 1,170                 | Barco NV   | 966,598    | 14,841                |
| * <sup>1</sup> BrainChip Holdings Ltd.             | 11,391,394 | 1,132                 | Montea NV  | 192,776    | 13,625                |
| * Pact Group Holdings Ltd.                         | 2,374,939  | 1,049                 | Fagron   | 764,362    | 13,433                |
| * <sup>1</sup> Appen Ltd.                          | 1,706,957  | 982                   | Shurgard Self Storage Ltd.                               | 334,621    | 12,523                |
| * <sup>1</sup> Neometals Ltd.                      | 6,279,009  | 858                   | Xior Student Housing NV                                  | 381,169    | 10,967                |
| * <sup>1</sup> Bubs Australia Ltd.                 | 7,930,561  | 832                   | VGP NV   | 131,646    | 10,717                |
| * <sup>1</sup> Incannex Healthcare Ltd.            | 18,079,992 | 694                   | Tessenderlo Group SA                                     | 338,284    | 9,848                 |
| * <sup>1</sup> Jervois Global Ltd.                 | 33,362,920 | 659                   | Gimv NV  | 245,540    | 9,495                 |
| * <sup>2</sup> Firefinch Ltd.                      | 14,620,770 | 556                   | Retail Estates NV  | 147,904    | 9,005                 |
| * <sup>1</sup> Andromeda Metals Ltd.               | 38,614,346 | 520                   | Kinopolis Group NV                                       | 174,117    | 8,589                 |
| Sims Ltd. ADR                                      | 57         | —                     | Deme Group NV  | 86,386     | 7,993                 |
| * <sup>2</sup> PPK Mining Equipment Hire Pty Ltd.  | 452,746    | —                     | <sup>1</sup> bpost SA                                    | 1,331,176  | 7,218                 |
|  |            |                       | * Ontex Group NV   | 947,138    | 6,930                 |
|  |            |                       | * AGFA-Gevaert NV  | 1,885,400  | 3,042                 |
|  |            | <b>17,090,999</b>     |  |            |                       |
| <b>Austria (0.2%)</b>                              |            |                       |  |            |                       |
| Erste Group Bank AG                                | 4,172,489  | 149,414               |  |            |                       |



Total International Stock Index Fund

|  | Shares     | Market Value* (\$000) |              | Shares                                   | Market Value* (\$000) |         |
|--|------------|-----------------------|--------------|--|-----------------------|---------|
| JHSF Participacoes SA                                    | 4,411,900  | 3,754                 | *            | CGI Inc.                                 | 2,867,398             | 276,825 |
| <sup>1</sup> TIM SA ADR                                  | 243,230    | 3,670                 | <sup>1</sup> | Fortis Inc.                              | 6,560,092             | 260,464 |
| <sup>1</sup> Cia Siderurgica Nacional SA ADR             | 1,588,434  | 3,669                 |              | Wheaton Precious Metals Corp.            | 6,127,135             | 258,782 |
| <sup>1</sup> Centrais Eletricas Brasileiras SA ADR       | 532,827    | 3,650                 |              | Thomson Reuters Corp.                    | 2,127,154             | 254,798 |
| Enauta Participacoes SA                                  | 1,032,969  | 3,571                 |              | Dollarama Inc.                           | 3,691,042             | 252,058 |
| Centrais Eletricas Brasileiras SA ADR (XNYS)             | 422,051    | 3,229                 |              | Fairfax Financial Holdings Ltd.          | 293,054               | 243,875 |
| Movida Participacoes SA                                  | 1,815,992  | 3,152                 |              | Cameco Corp.                             | 5,701,611             | 233,245 |
| CM Hospitalar SA   | 1,059,840  | 3,130                 |              | Pembina Pipeline Corp.                   | 7,456,977             | 229,503 |
| Pet Center Comercio e Participacoes SA                   | 4,340,622  | 3,065                 |              | Barrick Gold Corp. (XTSE)                | 13,791,120            | 220,280 |
| Fras-Le SA   | 988,299    | 2,933                 |              | Teck Resources Ltd. Class B              | 6,070,895             | 214,511 |
| Gerdau SA ADR  | 667,090    | 2,895                 |              | WSP Global Inc.                          | 1,592,708             | 208,445 |
| * CVC Brasil Operadora e Agencia de Viagens SA           | 5,041,581  | 2,750                 |              | Tourmaline Oil Corp.                     | 3,883,607             | 205,361 |
| LOG Commercial Properties e Participacoes SA             | 590,356    | 2,426                 |              | Power Corp. of Canada                    | 7,271,923             | 175,197 |
| * Anima Holding SA                                       | 4,278,055  | 2,206                 | <sup>1</sup> | Magna International Inc.                 | 3,611,734             | 173,561 |
| Iguatemi SA  | 521,138    | 2,075                 |              | Loblaw Cos. Ltd.                         | 2,079,725             | 170,097 |
| Armac Locacao Logistica E Servicos SA                    | 861,600    | 2,073                 |              | RB Global Inc.                           | 2,453,240             | 160,542 |
| *.1 Gol Linhas Aereas Inteligentes SA ADR                | 616,823    | 2,060                 |              | Metro Inc. Class A                       | 3,159,946             | 160,510 |
| FII Hectare Ce   | 268,209    | 2,053                 |              | BCE Inc.                                 | 4,095,216             | 152,026 |
| Camil Alimentos SA                                       | 1,445,226  | 1,975                 |              | Barrick Gold Corp. (XLON)                | 9,008,462             | 144,567 |
| Blau Farmaceutica SA                                     | 608,300    | 1,834                 |              | Imperial Oil Ltd.                        | 2,409,994             | 137,344 |
| * Grupo Casas Bahia SA                                   | 20,393,251 | 1,820                 |              | ARC Resources Ltd.                       | 8,374,985             | 134,737 |
| Ambipar Participacoes e Empreendimentos SA               | 668,729    | 1,811                 | <sup>1</sup> | TFI International Inc.                   | 1,117,870             | 123,665 |
| * Itausa SA  | 1,053,158  | 1,792                 | <sup>1</sup> | Open Text Corp.                          | 3,632,610             | 121,283 |
| Hospital Mater Dei SA                                    | 1,241,100  | 1,733                 | <sup>1</sup> | Emera Inc.                               | 3,669,893             | 120,199 |
| Grupo SBF SA   | 1,241,641  | 1,724                 | <sup>3</sup> | Hydro One Ltd.                           | 4,275,111             | 110,858 |
| * Lojas Quero-Quero SA                                   | 2,073,000  | 1,599                 |              | Brookfield Asset Management Ltd. Class A | 3,669,639             | 105,187 |
| Empreendimentos Pague Menos SA                           | 2,671,283  | 1,590                 | <sup>1</sup> | TELUS Corp.                              | 6,434,060             | 103,743 |
| Qualicorp Consultoria e Corretora de Seguros SA          | 2,423,045  | 1,379                 |              | Great-West Lifeco Inc.                   | 3,661,987             | 101,456 |
| * Braskem SA Class A ADR                                 | 213,266    | 1,363                 |              | George Weston Ltd.                       | 912,350               | 98,962  |
| Cia Brasileira de Alumínio                               | 1,711,789  | 1,290                 | <sup>1</sup> | Stantec Inc.                             | 1,514,251             | 92,651  |
| * Cia Brasileira de Distribuicao                         | 1,785,385  | 1,282                 |              | First Quantum Minerals Ltd.              | 7,541,841             | 87,397  |
| * Guararapes Confeccoos SA                               | 1,217,824  | 1,143                 |              | Kinross Gold Corp.                       | 16,636,769            | 86,858  |
| Ambev SA ADR   | 383,229    | 970                   | *            | CAE Inc.                                 | 4,003,275             | 83,602  |
| Usinas Siderurgicas de Minas Gerais SA Usiminas          | 704,000    | 927                   | *            | Descartes Systems Group Inc.             | 1,150,873             | 83,182  |
| BRPR Corporate Offices Fundo de Investimento Imobiliario | 67,509     | 841                   |              | Toromont Industries Ltd.                 | 1,102,296             | 82,985  |
| *.1 Cia Brasileira de Distribuicao ADR                   | 455,545    | 301                   |              | iA Financial Corp. Inc.                  | 1,411,762             | 82,145  |
|  |            | <b>4,268,933</b>      |              | TMX Group Ltd.                           | 3,756,311             | 78,228  |
| <b>Canada (6.9%)</b>                                     |            |                       | *            | MEG Energy Corp.                         | 3,871,070             | 76,486  |
| <sup>1</sup> Royal Bank of Canada                        | 18,797,407 | 1,501,353             |              | FirstService Corp.                       | 521,547               | 73,801  |
| <sup>1</sup> Toronto-Dominion Bank                       | 24,666,024 | 1,377,776             |              | Element Fleet Management Corp.           | 5,352,128             | 72,404  |
| Canadian Natural Resources Ltd.                          | 14,505,650 | 921,123               |              | Keyera Corp.                             | 3,109,419             | 72,312  |
| <sup>1</sup> Enbridge Inc.                               | 28,672,099 | 918,830               |              | Pan American Silver Corp.                | 4,882,381             | 71,330  |
| Canadian Pacific Kansas City Ltd.                        | 12,600,341 | 894,631               |              | West Fraser Timber Co. Ltd.              | 1,046,181             | 70,605  |
| Canadian National Railway Co.                            | 7,897,849  | 835,660               |              | AltaGas Ltd.                             | 3,794,033             | 70,477  |
| <sup>1</sup> Bank of Montreal                            | 9,621,657  | 727,062               | <sup>1</sup> | Canadian Tire Corp. Ltd. Class A         | 715,891               | 69,052  |
| * Shopify Inc. Class A (XTSE)                            | 15,126,684 | 714,366               | <sup>1</sup> | Gildan Activewear Inc.                   | 2,399,728             | 68,163  |
| Bank of Nova Scotia                                      | 16,158,284 | 654,255               |              | Saputo Inc.                              | 3,314,957             | 66,933  |
| Brookfield Corp. Class A                                 | 20,374,853 | 593,578               | <sup>1</sup> | Canadian Apartment Properties REIT       | 2,266,903             | 66,728  |
| Suncor Energy Inc.                                       | 17,942,923 | 581,083               | <sup>1</sup> | SNC-Lavalin Group Inc.                   | 2,382,523             | 66,180  |
| Alimentation Couche-Tard Inc.                            | 10,180,101 | 554,170               |              | Alamos Gold Inc. Class A                 | 5,306,647             | 65,704  |
| Constellation Software Inc.                              | 258,947    | 519,110               |              | GFL Environmental Inc. (XTSE)            | 2,218,029             | 63,898  |
| TC Energy Corp.  | 13,965,145 | 480,963               | <sup>1</sup> | Lundin Mining Corp.                      | 9,244,598             | 57,731  |
| Waste Connections Inc.                                   | 3,485,114  | 451,262               | *.1          | Ivanhoe Mines Ltd. Class A               | 7,650,962             | 56,386  |
| <sup>1</sup> Manulife Financial Corp.                    | 25,273,635 | 439,953               |              | Parkland Corp.                           | 1,862,079             | 56,356  |
| Canadian Imperial Bank of Commerce                       | 11,960,245 | 421,832               |              | B2Gold Corp.                             | 17,472,722            | 55,943  |
| Nutrien Ltd.   | 6,785,000  | 364,411               |              | Finning International Inc.               | 2,053,847             | 55,036  |
| Sun Life Financial Inc.                                  | 7,940,831  | 362,699               | <sup>1</sup> | Crescent Point Energy Corp.              | 6,752,166             | 54,144  |
| Enovus Energy Inc.                                       | 18,843,909 | 359,009               |              | Onex Corp.                               | 928,242               | 52,023  |
| <sup>1</sup> Intact Financial Corp.                      | 2,385,155  | 335,117               | <sup>1</sup> | PrairieSky Royalty Ltd.                  | 2,889,242             | 50,732  |
| Franco-Nevada Corp.                                      | 2,582,989  | 314,224               | <sup>1</sup> | RioCan REIT                              | 4,102,479             | 49,848  |
| Agnico Eagle Mines Ltd.                                  | 6,210,921  | 291,299               |              | Boyd Group Services Inc.                 | 289,861               | 49,419  |
| National Bank of Canada                                  | 4,544,913  | 282,576               | <sup>1</sup> | Enerplus Corp.                           | 2,909,370             | 49,198  |
| Restaurant Brands International Inc.                     | 4,171,791  | 280,225               | <sup>1</sup> | Northland Power Inc.                     | 3,386,064             | 47,589  |
|  |            |                       | <sup>1</sup> | Algonquin Power & Utilities Corp.        | 9,233,233             | 46,474  |
|  |            |                       |              | Stella-Jones Inc.                        | 793,624               | 41,571  |
|  |            |                       |              | Brookfield Renewable Corp. Class A       | 1,810,333             | 41,187  |
|  |            |                       |              | Capital Power Corp.                      | 1,579,764             | 40,430  |

Total International Stock Index Fund

|  | Shares    | Market Value*<br>(\$000) |     | Shares        | Market Value*<br>(\$000) |
|--|-----------|--------------------------|-----|---------------|--------------------------|
| Baytex Energy Corp.                                | 9,296,271 | 40,222                   |     | 1,184,181     | 11,238                   |
| Brookfield Infrastructure Corp. Class A (XTSE)     | 1,540,923 | 39,680                   | *   | 3,111,306     | 10,837                   |
| SSR Mining Inc.                                    | 2,801,945 | 38,774                   | 1   | 588,331       | 10,776                   |
| Colliers International Group Inc.                  | 426,349   | 38,649                   |     | 1,234,501     | 10,006                   |
| Granite REIT                                       | 815,784   | 37,149                   | 1   | 528,552       | 8,915                    |
| * Bombardier Inc. Class B                          | 1,156,976 | 37,118                   | *.1 | 1,308,876     | 8,787                    |
| * Kinaxis Inc.                                     | 379,131   | 37,023                   | 1   | 2,926,967     | 8,464                    |
| * ATS Corp.  | 1,076,215 | 36,242                   | *   | 819,275       | 8,377                    |
| 1 Premium Brands Holdings Corp. Class A            | 507,868   | 32,697                   |     | 1,006,009     | 7,407                    |
| BRP Inc.   | 480,963   | 32,508                   | *.1 | 1,308,876     | 7,239                    |
| * Celestica Inc.                                   | 1,385,151 | 32,333                   | *.1 | 632,900       | 7,019                    |
| 1 Vermilion Energy Inc.                            | 2,173,066 | 31,356                   | 1   | 116,649       | 6,645                    |
| 1 Methanex Corp.                                   | 752,263   | 31,061                   | 1   | 259,062       | 6,464                    |
| 1 Whitecap Resources Inc.                          | 4,012,544 | 30,989                   |     | 157,192       | 6,431                    |
| 1 Choice Properties REIT                           | 3,541,568 | 30,748                   |     | 138,186       | 5,443                    |
| TransAlta Corp.                                    | 4,142,020 | 30,317                   | *.1 | 2,577,810     | 4,647                    |
| 1 Gibson Energy Inc.                               | 1,930,179 | 29,327                   | 1   | 443,901       | 2,590                    |
| * Bausch Health Cos. Inc.                          | 4,294,386 | 29,233                   |     | 66,621        | 1,716                    |
| Osisko Gold Royalties Ltd. (XTSE)                  | 2,382,993 | 29,127                   |     | 122,359       | 1,495                    |
| * Air Canada                                       | 2,403,005 | 28,990                   | *   | 105,187       | 1,311                    |
| 1 Dream Industrial REIT                            | 3,405,837 | 28,760                   |     |               |                          |
| 1 SmartCentres REIT                                | 1,801,792 | 27,922                   |     |               | <b>24,524,438</b>        |
| Definity Financial Corp.                           | 997,039   | 27,565                   |     |               |                          |
| Parex Resources Inc.                               | 1,435,314 | 27,511                   |     |               |                          |
| Primo Water Corp.                                  | 2,106,011 | 27,473                   |     |               |                          |
| 1 First Capital REIT                               | 2,900,005 | 27,270                   |     |               |                          |
| * Eldorado Gold Corp.                              | 2,517,857 | 27,235                   |     |               |                          |
| Atco Ltd.  | 1,015,365 | 26,029                   |     |               |                          |
| * BlackBerry Ltd.                                  | 7,172,008 | 25,807                   |     |               |                          |
| Canadian Western Bank                              | 1,289,378 | 25,550                   |     |               |                          |
| Linamar Corp.                                      | 580,413   | 25,096                   |     |               |                          |
| 1 IGM Financial Inc.                               | 1,110,601 | 25,003                   |     |               |                          |
| 1 Paramount Resources Ltd. Class A                 | 1,029,098 | 24,734                   |     |               |                          |
| 1 Boardwalk REIT                                   | 513,020   | 23,958                   |     |               |                          |
| Chartwell Retirement Residences                    | 3,251,809 | 23,824                   |     |               |                          |
| 1 H&R REIT   | 3,635,131 | 22,360                   |     |               |                          |
| 1 Tricon Residential Inc.                          | 3,331,273 | 22,076                   |     |               |                          |
| * Lightspeed Commerce Inc. (XTSE)                  | 1,744,857 | 21,780                   |     |               |                          |
| Russel Metals Inc.                                 | 856,520   | 21,340                   |     |               |                          |
| Lundin Gold Inc.                                   | 1,753,627 | 21,143                   |     |               |                          |
| Boralex Inc. Class A                               | 1,107,238 | 20,608                   |     |               |                          |
| Maple Leaf Foods Inc.                              | 1,023,546 | 20,379                   |     |               |                          |
| * Capstone Copper Corp.                            | 5,964,369 | 20,301                   |     |               |                          |
| 1 Allied Properties REIT                           | 1,729,376 | 19,766                   |     |               |                          |
| Topaz Energy Corp.                                 | 1,287,727 | 19,686                   |     |               |                          |
| 1 First Majestic Silver Corp.                      | 3,679,766 | 18,946                   |     |               |                          |
| * Aritzia Inc.                                     | 1,217,716 | 18,941                   |     |               |                          |
| 1 CI Financial Corp.                               | 2,079,489 | 18,849                   |     |               |                          |
| North West Co. Inc.                                | 650,273   | 16,581                   |     |               |                          |
| * IAMGOLD Corp.                                    | 6,469,379 | 16,561                   |     |               |                          |
| Stelco Holdings Inc.                               | 585,639   | 16,504                   |     |               |                          |
| * Shopify Inc. Class A                             | 348,398   | 16,441                   |     |               |                          |
| 1 Superior Plus Corp.                              | 2,412,551 | 16,214                   |     |               |                          |
| Barrick Gold Corp.                                 | 998,659   | 15,959                   |     |               |                          |
| OceanaGold Corp.                                   | 9,531,522 | 15,946                   |     |               |                          |
| *.1 Equinox Gold Corp.                             | 3,552,272 | 15,549                   |     |               |                          |
| Centerra Gold Inc.                                 | 2,983,200 | 15,166                   |     |               |                          |
| Quebecor Inc. Class B                              | 694,537   | 14,329                   |     |               |                          |
| Enghouse Systems Ltd.                              | 598,094   | 14,043                   |     |               |                          |
| 1 Hudbay Minerals Inc.                             | 3,099,778 | 13,523                   |     |               |                          |
| GFL Environmental Inc.                             | 462,534   | 13,330                   |     |               |                          |
| Innervex Renewable Energy Inc.                     | 2,121,694 | 13,066                   |     |               |                          |
| 1 Primaris REIT                                    | 1,346,038 | 12,065                   |     |               |                          |
| 3 Nuvei Corp.                                      | 846,226   | 11,783                   |     |               |                          |
| Winpak Ltd.  | 426,641   | 11,617                   |     |               |                          |
| *.1 Ballard Power Systems Inc.                     | 3,417,478 | 11,410                   |     |               |                          |
| * Torex Gold Resources Inc.                        | 1,167,166 | 11,253                   |     |               |                          |
| Mullen Group Ltd.                                  |           |                          |     |               |                          |
| * Novagold Resources Inc.                          |           |                          |     |               |                          |
| 1 Laurentian Bank of Canada                        |           |                          |     |               |                          |
| Cascades Inc.                                      |           |                          |     |               |                          |
| 1 Westshore Terminals Investment Corp.             |           |                          |     |               |                          |
| *.1 Lithium Americas Corp.                         |           |                          |     |               |                          |
| 1 NorthWest Healthcare Properties REIT             |           |                          |     |               |                          |
| * Canfor Corp.                                     |           |                          |     |               |                          |
| Transcontinental Inc. Class A                      |           |                          |     |               |                          |
| *.1 Lithium Americas Corp. (XTSE)                  |           |                          |     |               |                          |
| *.1 Canada Goose Holdings Inc.                     |           |                          |     |               |                          |
| 1 Cargojet Inc.                                    |           |                          |     |               |                          |
| 1 First National Financial Corp.                   |           |                          |     |               |                          |
| Cameco Corp. (XTSE)                                |           |                          |     |               |                          |
| Cogeco Communications Inc.                         |           |                          |     |               |                          |
| *.1 Cronos Group Inc.                              |           |                          |     |               |                          |
| 1 Dye & Durham Ltd.                                |           |                          |     |               |                          |
| Brookfield Infrastructure Corp. Class A            |           |                          |     |               |                          |
| Osisko Gold Royalties Ltd.                         |           |                          |     |               |                          |
| * Lightspeed Commerce Inc.                         |           |                          |     |               |                          |
|  |           |                          |     |               |                          |
| <b>Chile (0.1%)</b>                                |           |                          |     |               |                          |
| Banco de Chile                                     |           |                          |     | 596,059,207   | 61,225                   |
| Empresas Copec SA                                  |           |                          |     | 6,670,436     | 44,160                   |
| Empresas CMPC SA                                   |           |                          |     | 16,458,091    | 29,434                   |
| Cencosud SA  |           |                          |     | 18,095,560    | 29,327                   |
| * Enel Americas SA                                 |           |                          |     | 258,835,210   | 26,611                   |
| Banco Santander Chile                              |           |                          |     | 558,015,931   | 24,320                   |
| Banco de Credito e Inversiones SA                  |           |                          |     | 962,854       | 23,033                   |
| * Falabella SA                                     |           |                          |     | 10,906,192    | 22,217                   |
| Enel Chile SA                                      |           |                          |     | 329,156,703   | 19,482                   |
| * Latam Airlines Group SA                          |           |                          |     | 2,290,706,416 | 17,920                   |
| Colbun SA  |           |                          |     | 99,420,127    | 14,430                   |
| Cia Sud Americana de Vapores SA                    |           |                          |     | 235,196,380   | 13,060                   |
| Banco Santander Chile ADR                          |           |                          |     | 723,582       | 12,590                   |
| Parque Arauco SA                                   |           |                          |     | 9,067,783     | 12,396                   |
| Aguas Andinas SA Class A                           |           |                          |     | 38,180,872    | 11,140                   |
| Cia Cervecerias Unidas SA                          |           |                          |     | 1,790,690     | 10,171                   |
| Cencosud Shopping SA                               |           |                          |     | 6,602,799     | 9,587                    |
| Quinenco SA  |           |                          |     | 3,510,454     | 9,505                    |
| Banco Itau Chile SA                                |           |                          |     | 1,062,924     | 9,334                    |
| SMU SA   |           |                          |     | 41,063,916    | 7,115                    |
| Empresa Nacional de Telecomunicaciones SA          |           |                          |     | 1,661,044     | 5,596                    |
| * Engie Energia Chile SA                           |           |                          |     | 6,170,268     | 5,502                    |
| CAP SA   |           |                          |     | 965,418       | 5,280                    |
| * Plaza SA   |           |                          |     | 3,779,646     | 4,569                    |
| Inversiones Aguas Metropolitanas SA                |           |                          |     | 5,971,080     | 4,279                    |
| Vina Concha y Toro SA                              |           |                          |     | 3,599,565     | 4,005                    |
| Sociedad de Inversiones Oro Blanco SA              |           |                          |     | 588,792,194   | 3,811                    |
| SONDA SA   |           |                          |     | 6,351,991     | 2,572                    |
| Ripley Corp. SA                                    |           |                          |     | 14,849,019    | 2,506                    |
| Inversiones La Construccion SA                     |           |                          |     | 382,203       | 2,223                    |
| Enel Chile SA ADR                                  |           |                          |     | 153,493       | 447                      |
|  |           |                          |     |               | <b>447,847</b>           |
| <b>China (7.8%)</b>                                |           |                          |     |               |                          |
| Tencent Holdings Ltd.                              |           |                          |     | 84,802,540    | 3,138,437                |
| * Alibaba Group Holding Ltd.                       |           |                          |     | 230,737,896   | 2,375,465                |
| *.3 Meituan Class B                                |           |                          |     | 72,607,507    | 1,029,212                |
| * PDD Holdings Inc. ADR                            |           |                          |     | 8,209,973     | 832,655                  |
| China Construction Bank Corp. Class H              |           |                          |     | 1,264,814,479 | 715,326                  |
| NetEase Inc.                                       |           |                          |     | 24,447,509    | 523,215                  |
| Industrial & Commercial Bank of China Ltd. Class H |           |                          |     | 1,070,296,246 | 512,934                  |
| Ping An Insurance Group Co. of China Ltd. Class H  |           |                          |     | 85,152,522    | 431,934                  |
| JD.com Inc. Class A                                |           |                          |     | 32,101,507    | 408,112                  |
| BYD Co. Ltd. Class H                               |           |                          |     | 13,253,148    | 403,030                  |

Total International Stock Index Fund

|   | Shares        | Market Value* (\$000) |   | Shares      | Market Value* (\$000) |
|---|---------------|-----------------------|---|-------------|-----------------------|
| * Baidu Inc. Class A                              | 30,447,573    | 399,740               | * Kingdee International Software Group Co. Ltd.           | 34,857,286  | 46,251                |
| *.3 Xiaomi Corp. Class B                          | 198,972,193   | 356,762               | Agricultural Bank of China Ltd. Class A                   | 90,641,800  | 44,481                |
| Bank of China Ltd. Class H                        | 1,011,378,141 | 353,310               | Industrial & Commercial Bank of China Ltd. Class A        | 68,426,998  | 44,247                |
| *.3 Wuxi Biologics Cayman Inc.                    | 48,287,374    | 300,238               | 1 Great Wall Motor Co. Ltd. Class H                       | 31,548,951  | 44,102                |
| * Kweichow Moutai Co. Ltd. Class A                | 1,127,421     | 259,649               | BYD Electronic International Co. Ltd.                     | 10,517,374  | 43,905                |
| * Trip.com Group Ltd.                             | 7,189,631     | 245,034               | * Bilibili Inc.   | 3,202,728   | 42,973                |
| * Li Auto Inc. Class A                            | 14,368,869    | 243,030               | Anhui Conch Cement Co. Ltd. Class H                       | 17,144,266  | 42,667                |
| *.3 Kuaishou Technology                           | 35,531,449    | 228,817               | Shenzhen Mindray Bio-Medical Electronics Co. Ltd. Class A | 1,088,687   | 42,551                |
| * Yum China Holdings Inc.                         | 4,240,246     | 222,198               | Kunlun Energy Co. Ltd.                                    | 50,004,728  | 41,659                |
| China Merchants Bank Co. Ltd. Class H             | 52,303,196    | 198,401               | COSCO SHIPPING Holdings Co. Ltd. Class H                  | 40,821,225  | 41,517                |
| ANTA Sports Products Ltd.                         | 17,005,930    | 192,328               | GCL Technology Holdings Ltd.                              | 280,812,000 | 41,355                |
| PetroChina Co. Ltd. Class H                       | 282,510,085   | 184,399               | Sinopharm Group Co. Ltd. Class H                          | 17,071,327  | 40,822                |
| China Petroleum & Chemical Corp. Class H          | 337,221,718   | 172,468               | Weichai Power Co. Ltd. Class H                            | 27,251,364  | 40,790                |
| China Agricultural Bank of China Ltd. Class H     | 411,149,504   | 151,861               | Kingsoft Corp. Ltd.                                       | 11,674,300  | 40,737                |
| China Shenhua Energy Co. Ltd. Class H             | 45,995,560    | 140,975               | Luzhou Laojiao Co. Ltd. Class A                           | 1,315,461   | 38,529                |
| China Resources Land Ltd.                         | 37,455,235    | 140,199               | 3 Fuyao Glass Industry Group Co. Ltd. Class H             | 8,440,847   | 38,483                |
| China Mengniu Dairy Co. Ltd.                      | 41,889,424    | 136,775               | China Longyuan Power Group Corp. Ltd. Class H             | 45,351,772  | 38,392                |
| China Life Insurance Co. Ltd. Class H             | 100,982,338   | 136,770               | Industrial Bank Co. Ltd. Class A                          | 18,575,279  | 38,300                |
| 3 Nongfu Spring Co. Ltd. Class H                  | 23,752,923    | 135,291               | * Genscript Biotech Corp.                                 | 13,146,403  | 38,219                |
| KE Holdings Inc. ADR                              | 8,691,961     | 127,859               | 3 Longfor Group Holdings Ltd.                             | 26,093,157  | 37,985                |
| * Zijin Mining Group Co. Ltd. Class H             | 79,798,595    | 123,441               | *.3 SenseTime Group Inc. Class B                          | 208,954,000 | 37,483                |
| * BeiGene Ltd.                                    | 8,567,468     | 122,994               | *.3 Akeso Inc.  | 6,659,260   | 37,395                |
| * New Oriental Education & Technology Group Inc.  | 18,330,296    | 119,514               | Jiangsu Hengrui Pharmaceuticals Co. Ltd. Class A          | 5,685,978   | 37,232                |
| * NIO Inc. Class A                                | 16,187,814    | 118,515               | People's Insurance Co. Group of China Ltd. Class H        | 112,492,106 | 37,118                |
| China Resources Beer Holdings Co. Ltd.            | 21,406,343    | 113,275               | Shanxi Xinghuacun Fen Wine Factory Co. Ltd. Class A       | 1,095,152   | 36,989                |
| *.3 Innovent Biologics Inc.                       | 18,831,478    | 110,977               | 3 CGN Power Co. Ltd. Class H                              | 153,240,720 | 36,825                |
| * XPeng Inc. Class A                              | 14,977,074    | 108,835               | Yangzijiang Shipbuilding Holdings Ltd.                    | 34,453,122  | 36,520                |
| * H World Group Ltd. ADR                          | 2,869,542     | 108,067               | China Resources Gas Group Ltd.                            | 12,152,274  | 35,924                |
| PICC Property & Casualty Co. Ltd. Class H         | 91,418,973    | 104,396               | China Gas Holdings Ltd.                                   | 39,818,153  | 35,797                |
| Shenzhen International Group Holdings Ltd.        | 10,255,204    | 100,731               | Xinyi Solar Holdings Ltd.                                 | 57,909,252  | 34,080                |
| Contemporary Amperex Technology Co. Ltd. Class A  | 3,946,053     | 100,197               | 3 China Feihe Ltd.  | 54,710,189  | 33,995                |
| CSPC Pharmaceutical Group Ltd.                    | 113,512,056   | 99,149                | Wanhua Chemical Group Co. Ltd. Class A                    | 2,801,583   | 33,983                |
| China Overseas Land & Investment Ltd.             | 52,169,828    | 98,450                | Tingyi Cayman Islands Holding Corp.                       | 25,499,630  | 33,846                |
| Li Ning Co. Ltd.                                  | 31,016,224    | 95,046                | 3 China International Capital Corp. Ltd. Class H          | 21,020,822  | 33,481                |
| Haier Smart Home Co. Ltd. Class H                 | 31,697,125    | 90,411                | * Zai Lab Ltd.  | 12,597,420  | 32,149                |
| China Pacific Insurance Group Co. Ltd. Class H    | 35,212,283    | 86,741                | CMOC Group Ltd. Class H                                   | 53,871,170  | 32,129                |
| Geely Automobile Holdings Ltd.                    | 73,916,744    | 83,920                | Hengan International Group Co. Ltd.                       | 9,520,007   | 31,885                |
| ENN Energy Holdings Ltd.                          | 10,339,351    | 78,322                | 3 Topsports International Holdings Ltd.                   | 37,863,479  | 31,841                |
| China Merchants Bank Co. Ltd. Class A             | 17,859,229    | 75,137                | China Minsheng Banking Corp. Ltd. Class H                 | 95,511,217  | 31,754                |
| Sunny Optical Technology Group Co. Ltd.           | 8,839,277     | 74,055                | CITIC Securities Co. Ltd. Class A                         | 10,555,673  | 31,333                |
| Wuliangye Yibin Co. Ltd. Class A                  | 3,463,713     | 73,834                | 3 China Resources Mixc Lifestyle Services Ltd.            | 7,912,690   | 30,871                |
| China Yangtze Power Co. Ltd. Class A              | 21,892,200    | 67,535                | * Tongcheng Travel Holdings Ltd.                          | 15,912,219  | 30,400                |
| Yum China Holdings Inc. (XHKG)                    | 1,249,287     | 65,663                | China National Building Material Co. Ltd. Class H         | 62,645,010  | 29,819                |
| * Kanzhun Ltd. ADR                                | 4,359,110     | 64,515                | MINISO Group Holding Ltd. ADR                             | 1,176,480   | 29,777                |
| *.3 JD Health International Inc.                  | 14,038,845    | 63,768                | China Oilfield Services Ltd. Class H                      | 25,093,043  | 29,668                |
| Bank of Communications Co. Ltd. Class H           | 107,595,044   | 63,643                | Aluminum Corp. of China Ltd. Class H                      | 55,274,012  | 29,568                |
| * Tsingtao Brewery Co. Ltd. Class H               | 8,360,719     | 63,404                | Shandong Weigao Group Medical Polymer Co. Ltd. Class H    | 31,793,750  | 29,511                |
| * Tencent Music Entertainment Group ADR           | 8,483,074     | 61,587                | China Vanke Co. Ltd. Class H                              | 31,420,661  | 29,396                |
| CITIC Securities Co. Ltd. Class H                 | 30,960,825    | 60,245                | East Money Information Co. Ltd. Class A                   | 14,066,743  | 29,351                |
| * Full Truck Alliance Co. Ltd. ADR                | 9,077,451     | 59,639                | Zijin Mining Group Co. Ltd. Class A                       | 17,024,067  | 28,873                |
| 3 China Tower Corp. Ltd. Class H                  | 639,021,646   | 59,589                | Bank of China Ltd. Class A                                | 53,988,200  | 28,777                |
| * Vipshop Holdings Ltd. ADR                       | 4,169,093     | 59,451                | Luxshare Precision Industry Co. Ltd. Class A              | 6,382,702   | 28,659                |
| Ping An Insurance Group Co. of China Ltd. Class A | 9,533,847     | 59,237                | China Hongqiao Group Ltd.                                 | 30,490,283  | 28,545                |
| 3 Postal Savings Bank of China Co. Ltd. Class H   | 127,931,794   | 58,392                | 3 Hygeia Healthcare Holdings Co. Ltd.                     | 4,687,448   | 28,303                |
| CITIC Ltd.  | 67,050,062    | 56,988                | * iQIYI Inc. ADR  | 6,032,141   | 28,110                |
| 1.3 WuXi AppTec Co. Ltd. Class H                  | 4,708,271     | 56,577                | *.3 ZhongAn Online P&C Insurance Co. Ltd. Class H         | 10,233,246  | 28,045                |
| China CITIC Bank Corp. Ltd. Class H               | 121,973,797   | 54,414                | Haitong Securities Co. Ltd. Class H                       | 48,721,319  | 27,975                |
| BYD Co. Ltd. Class A                              | 1,649,977     | 53,838                | Guangdong Investment Ltd.                                 | 40,067,201  | 27,341                |
| Yankuang Energy Group Co. Ltd. Class H            | 30,695,235    | 53,310                | *.3 JD Logistics Inc.                                     | 22,902,376  | 27,119                |
| * TAL Education Group ADR                         | 5,945,782     | 52,145                |   |             |                       |
| 3 Haidilao International Holding Ltd.             | 20,664,310    | 51,739                |   |             |                       |
| Sino Biopharmaceutical Ltd.                       | 132,331,818   | 51,408                |   |             |                       |
| China Resources Power Holdings Co. Ltd.           | 25,542,882    | 49,499                |   |             |                       |
| * Alibaba Health Information Technology Ltd.      | 78,749,919    | 46,390                |   |             |                       |

Total International Stock Index Fund

|   | Shares     | Market Value* (\$000) |   | Shares      | Market Value* (\$000) |
|---|------------|-----------------------|---|-------------|-----------------------|
| * Huaneng Power International Inc. Class H              | 57,926,098 | 27,107                | * Inner Mongolia Yitai Coal Co. Ltd. Class B                    | 13,768,356  | 18,897                |
| * HUTCHMED China Ltd.                                   | 6,647,483  | 26,730                | <sup>1,3</sup> Smoore International Holdings Ltd.               | 24,402,246  | 18,806                |
| China Medical System Holdings Ltd.                      | 16,702,045 | 26,708                | China Taiping Insurance Holdings Co. Ltd.                       | 20,014,893  | 18,489                |
| WuXi AppTec Co. Ltd. Class A                            | 2,240,496  | 26,490                | <sup>*,3</sup> China Literature Ltd.                            | 5,450,877   | 18,356                |
| Anhui Gujing Distillery Co. Ltd. Class B                | 1,699,380  | 26,487                | Chongqing Zhifei Biological Products Co. Ltd. Class A           | 2,134,673   | 18,296                |
| China State Construction Engineering Corp. Ltd. Class A | 37,382,138 | 26,456                | Zhangzhou Pientzhuang Pharmaceutical Co. Ltd. Class A           | 534,456     | 18,289                |
| China Power International Development Ltd.              | 67,710,568 | 26,315                | Shanghai Fosun Pharmaceutical Group Co. Ltd. Class H            | 7,870,382   | 18,161                |
| ZTE Corp. Class H                                       | 11,737,328 | 26,083                | * Daqo New Energy Corp. ADR                                     | 712,463     | 18,139                |
| China State Construction International Holdings Ltd.    | 24,240,645 | 25,965                | Shanghai Baosight Software Co. Ltd. Class B                     | 8,784,182   | 18,066                |
| China Shenhua Energy Co. Ltd. Class A                   | 6,266,666  | 25,951                | <sup>*,1,3</sup> Ping An Healthcare & Technology Co. Ltd.       | 7,644,035   | 17,856                |
| <sup>3</sup> Pop Mart International Group Ltd.          | 9,369,798  | 25,865                | Dongfeng Motor Group Co. Ltd. Class H                           | 40,010,225  | 17,613                |
| China Galaxy Securities Co. Ltd. Class H                | 50,435,533 | 25,813                | <sup>*,1</sup> JinkoSolar Holding Co. Ltd. ADR                  | 539,321     | 17,576                |
| <sup>3</sup> Huatai Securities Co. Ltd. Class H         | 19,567,905 | 25,618                | COSCO SHIPPING Energy Transportation Co. Ltd. Class H           | 16,486,543  | 17,485                |
| Muyuan Foods Co. Ltd. Class A                           | 4,849,009  | 25,005                | Zhaojin Mining Industry Co. Ltd. Class H                        | 14,093,692  | 17,473                |
| China Railway Group Ltd. Class H                        | 52,627,618 | 24,838                | Ganfeng Lithium Group Co. Ltd. Class A                          | 2,879,851   | 17,448                |
| Ping An Bank Co. Ltd. Class A                           | 17,345,013 | 24,808                | JOYY Inc. ADR   | 448,159     | 17,442                |
| <sup>3</sup> Yadea Group Holdings Ltd.                  | 13,582,488 | 24,793                | Shanghai Pharmaceuticals Holding Co. Ltd. Class H               | 11,883,576  | 17,288                |
| Shanghai Pudong Development Bank Co. Ltd. Class A       | 26,447,072 | 24,658                | Fosun International Ltd.  | 28,819,006  | 17,267                |
| <sup>3</sup> Hansoh Pharmaceutical Group Co. Ltd.       | 13,095,836 | 24,640                | Sinotruk Hong Kong Ltd.   | 9,052,475   | 17,050                |
| Country Garden Services Holdings Co. Ltd.               | 28,088,942 | 24,536                | China Everbright Bank Co. Ltd. Class A                          | 41,606,509  | 16,886                |
| Jiangxi Copper Co. Ltd. Class H                         | 17,232,420 | 24,366                | China Everbright Environment Group Ltd.                         | 49,176,687  | 16,788                |
| Kingboard Holdings Ltd.                                 | 9,938,740  | 24,204                | NAURA Technology Group Co. Ltd. Class A                         | 475,060     | 16,661                |
| Bank of Communications Co. Ltd. Class A                 | 31,239,697 | 24,038                | China Traditional Chinese Medicine Holdings Co. Ltd.            | 33,791,682  | 16,651                |
| China Tourism Group Duty Free Corp. Ltd. Class A        | 1,830,992  | 23,681                | Haier Smart Home Co. Ltd. Class A                               | 5,426,794   | 16,488                |
| SF Holding Co. Ltd. Class A                             | 4,382,481  | 23,513                | COSCO SHIPPING Holdings Co. Ltd. Class A                        | 12,323,536  | 16,467                |
| Zhuzhou CRRC Times Electric Co. Ltd. Class H            | 7,257,018  | 23,421                | China Railway Group Ltd. Class A                                | 19,824,000  | 16,393                |
| New China Life Insurance Co. Ltd. Class H               | 10,506,032 | 23,047                | * Hollysys Automation Technologies Ltd.                         | 796,444     | 16,335                |
| CRRC Corp. Ltd. Class H                                 | 55,108,034 | 22,959                | * GDS Holdings Ltd. Class A                                     | 12,739,586  | 16,229                |
| Qifu Technology Inc. Class A ADR                        | 1,547,830  | 22,892                | China Conch Venture Holdings Ltd.                               | 19,571,034  | 16,208                |
| Yuexiu Property Co. Ltd.                                | 21,972,657 | 22,855                | Shenzhen Inovance Technology Co. Ltd. Class A                   | 1,954,714   | 16,158                |
| China Pacific Insurance Group Co. Ltd. Class A          | 6,017,975  | 22,816                | <sup>1,3</sup> China Tourism Group Duty Free Corp. Ltd. Class H | 1,424,600   | 16,088                |
| <sup>*,1,3</sup> East Buy Holding Ltd.                  | 5,540,841  | 22,604                | Poly Developments & Holdings Group Co. Ltd. Class A             | 10,616,725  | 15,978                |
| Foxconn Industrial Internet Co. Ltd. Class A            | 11,166,605 | 22,499                | CRRC Corp. Ltd. Class A   | 21,876,700  | 15,978                |
| China Petroleum & Chemical Corp. Class A                | 30,112,336 | 22,482                | BOE Technology Group Co. Ltd. Class A                           | 29,755,000  | 15,948                |
| Foshan Haitian Flavouring & Food Co. Ltd. Class A       | 4,362,957  | 22,454                | Sany Heavy Equipment International Holdings Co. Ltd.            | 12,119,124  | 15,920                |
| Chinasoft International Ltd.                            | 30,874,258 | 22,400                | SAIC Motor Corp. Ltd. Class A                                   | 7,953,876   | 15,792                |
| Jiangsu Yanghe Brewery Joint-Stock Co. Ltd. Class A     | 1,340,367  | 22,350                | Country Garden Holdings Co. Ltd.                                | 176,243,898 | 15,760                |
| <sup>3</sup> 3SBio Inc.                                 | 24,919,141 | 22,169                | Jiangsu Expressway Co. Ltd. Class H                             | 17,085,059  | 15,533                |
| NARI Technology Co. Ltd. Class A                        | 7,156,864  | 22,097                | <sup>*,3</sup> Keymed Biosciences Inc.                          | 2,075,791   | 15,422                |
| Beijing Enterprises Holdings Ltd.                       | 6,545,413  | 21,808                | <sup>*,1</sup> Chindata Group Holdings Ltd. ADR                 | 1,735,128   | 15,408                |
| China Merchants Port Holdings Co. Ltd.                  | 17,069,261 | 21,728                | AviChina Industry & Technology Co. Ltd. Class H                 | 33,920,655  | 15,373                |
| <sup>*,3</sup> Giant Biogene Holding Co. Ltd.           | 5,395,200  | 21,677                | Shenwan Hongyuan Group Co. Ltd. Class A                         | 25,536,732  | 15,321                |
| PetroChina Co. Ltd. Class A                             | 22,212,870 | 21,637                | Sungrow Power Supply Co. Ltd. Class A                           | 1,320,908   | 15,222                |
| China Coal Energy Co. Ltd. Class H                      | 27,458,441 | 21,568                | China Overseas Property Holdings Ltd.                           | 17,477,294  | 15,179                |
| Minth Group Ltd.  | 9,656,408  | 21,555                | China National Nuclear Power Co. Ltd. Class A                   | 14,909,331  | 15,123                |
| Inner Mongolia Yili Industrial Group Co. Ltd. Class A   | 5,682,978  | 21,304                | China United Network Communications Ltd. Class A                | 24,783,500  | 15,104                |
| Shaanxi Coal Industry Co. Ltd. Class A                  | 8,627,810  | 21,270                | Tongwei Co. Ltd. Class A  | 4,020,784   | 15,019                |
| Guangzhou Automobile Group Co. Ltd. Class H             | 44,639,508 | 20,914                | Sany Heavy Industry Co. Ltd. Class A                            | 7,593,265   | 15,014                |
| Autohome Inc. ADR                                       | 775,945    | 20,757                | Baoshan Iron & Steel Co. Ltd. Class A                           | 16,789,744  | 14,362                |
| Aier Eye Hospital Group Co. Ltd. Class A                | 8,276,984  | 20,694                | <sup>3</sup> Ganfeng Lithium Group Co. Ltd. Class H             | 3,995,189   | 14,350                |
| Zhongsheng Group Holdings Ltd.                          | 8,907,897  | 20,571                | China Three Gorges Renewables Group Co. Ltd. Class A            | 21,847,600  | 14,336                |
| GF Securities Co. Ltd. Class H                          | 15,748,186 | 20,504                | China Minsheng Banking Corp. Ltd. Class A                       | 28,015,000  | 14,244                |
| TravelSky Technology Ltd. Class H                       | 12,893,068 | 20,368                | Chongqing Changan Automobile Co. Ltd. Class A                   | 6,854,957   | 14,186                |
| * Air China Ltd. Class H                                | 29,762,218 | 20,247                | <sup>3</sup> China Resources Pharmaceutical Group Ltd.          | 22,829,203  | 14,181                |
| Bank of Ningbo Co. Ltd. Class A                         | 5,903,942  | 20,162                | <sup>*,1</sup> China Ruyi Holdings Ltd.                         | 61,427,121  | 14,145                |
| Shandong Gold Mining Co. Ltd. Class A                   | 6,110,885  | 19,841                |   |             |                       |
| C&D International Investment Group Ltd.                 | 8,761,833  | 19,712                |   |             |                       |
| * Microport Scientific Corp.                            | 12,355,939 | 19,470                |   |             |                       |
| Bosideng International Holdings Ltd.                    | 48,838,417 | 19,283                |   |             |                       |
| <sup>*,1</sup> RLX Technology Inc. ADR                  | 11,182,444 | 19,010                |   |             |                       |
| Haitian International Holdings Ltd.                     | 7,932,058  | 18,923                |   |             |                       |



Total International Stock Index Fund

|   | Shares      | Market Value*<br>(\$000) |   | Shares      | Market Value*<br>(\$000) |
|---|-------------|--------------------------|---|-------------|--------------------------|
| Xtep International Holdings Ltd.                              | 15,513,841  | 14,104                   | Power Construction Corp. of China Ltd. Class A                | 15,095,702  | 10,855                   |
| China CSSC Holdings Ltd. Class A                              | 3,975,164   | 14,064                   | Tianqi Lithium Corp. Class A                                  | 1,433,390   | 10,785                   |
| CSC Financial Co. Ltd. Class A                                | 4,241,660   | 14,027                   | Uni-President China Holdings Ltd.                             | 15,748,074  | 10,718                   |
| *.3 Hua Hong Semiconductor Ltd.                               | 5,607,895   | 13,807                   | Bank of Shanghai Co. Ltd. Class A                             | 12,760,260  | 10,588                   |
| Hello Group Inc. ADR  | 1,935,630   | 13,704                   | Fufeng Group Ltd.   | 20,256,124  | 10,520                   |
| *.1 Canadian Solar Inc.                                       | 676,711     | 13,521                   | 3 Meitu Inc.  | 26,175,704  | 10,500                   |
| China Merchants Securities Co. Ltd. Class A                   | 6,984,522   | 13,502                   | Weichai Power Co. Ltd. Class A                                | 5,464,300   | 10,385                   |
| 1.3 Jiumaojiu International Holdings Ltd.                     | 12,345,535  | 13,433                   | Haitong Securities Co. Ltd. Class A                           | 7,644,800   | 10,210                   |
| Kingboard Laminates Holdings Ltd.                             | 14,321,729  | 13,431                   | Henan Shuanghui Investment & Development Co. Ltd. Class A     | 2,843,980   | 10,179                   |
| Far East Horizon Ltd.   | 19,004,309  | 13,372                   | Gushengtang Holdings Ltd.                                     | 1,686,596   | 10,103                   |
| Hisense Home Appliances Group Co. Ltd. Class H                | 4,850,841   | 13,352                   | SSY Group Ltd.  | 18,202,411  | 9,984                    |
| 3 Guotai Junan Securities Co. Ltd. Class H                    | 11,962,158  | 13,351                   | *.1 Fenbi Ltd.  | 16,320,500  | 9,925                    |
| Anhui Gujing Distillery Co. Ltd. Class A                      | 349,837     | 13,333                   | Anhui Conch Cement Co. Ltd. Class A                           | 2,990,800   | 9,891                    |
| Shenzhen Transsion Holdings Co. Ltd. Class A                  | 718,921     | 13,211                   | Yunnan Baiyao Group Co. Ltd. Class A                          | 1,416,735   | 9,844                    |
| Daqin Railway Co. Ltd. Class A                                | 13,259,400  | 13,068                   | ZTE Corp. Class A   | 2,750,164   | 9,833                    |
| China Communications Services Corp. Ltd. Class H              | 31,559,501  | 12,909                   | Great Wall Motor Co. Ltd. Class A                             | 2,431,064   | 9,767                    |
| Iflytek Co. Ltd. Class A                                      | 2,067,850   | 12,898                   | Grand Pharmaceutical Group Ltd.                               | 18,165,403  | 9,765                    |
| Advanced Micro-Fabrication Equipment Inc. China Class A       | 548,987     | 12,859                   | 3 Bank of Nanjing Co. Ltd. Class A                            | 9,103,748   | 9,757                    |
| Shenzhen International Holdings Ltd.                          | 19,464,334  | 12,829                   | Shandong Gold Mining Co. Ltd. Class H                         | 5,207,100   | 9,755                    |
| Huatai Securities Co. Ltd. Class A                            | 5,828,800   | 12,774                   | FinVolution Group ADR   | 2,054,151   | 9,716                    |
| Chongqing Rural Commercial Bank Co. Ltd. Class H              | 33,572,778  | 12,710                   | Sinopec Engineering Group Co. Ltd. Class H                    | 19,174,326  | 9,583                    |
| Zhejiang Expressway Co. Ltd. Class H                          | 16,743,161  | 12,603                   | LONGi Green Energy Technology Co. Ltd. Class A                | 2,891,608   | 9,544                    |
| Pharmaron Beijing Co. Ltd. Class A                            | 2,755,759   | 12,532                   | China Construction Bank Corp. Class A                         | 10,947,901  | 9,380                    |
| *.3 Luye Pharma Group Ltd.                                    | 25,761,039  | 12,481                   | *.1 Flat Glass Group Co. Ltd. Class H                         | 5,214,777   | 9,365                    |
| Postal Savings Bank of China Co. Ltd. Class A                 | 19,941,373  | 12,456                   | * Beijing Capital International Airport Co. Ltd. Class H      | 25,386,191  | 9,351                    |
| Nine Dragons Paper Holdings Ltd.                              | 21,729,711  | 12,370                   | Aluminum Corp. of China Ltd. Class A                          | 10,957,400  | 9,285                    |
| 1 Dongyue Group Ltd.  | 15,412,811  | 12,277                   | * China Southern Airlines Co. Ltd. Class A                    | 10,981,500  | 9,270                    |
| China Vanke Co. Ltd. Class A                                  | 7,903,338   | 12,225                   | China Nonferrous Mining Corp. Ltd.                            | 15,261,316  | 9,254                    |
| *.1.3 Alphamab Oncology                                       | 8,302,959   | 12,211                   | Huadong Medicine Co. Ltd. Class A                             | 1,573,263   | 9,243                    |
| Gree Electric Appliances Inc. of Zhuhai Class A               | 2,631,683   | 12,206                   | 3 BAIC Motor Corp. Ltd. Class H                               | 31,524,454  | 9,200                    |
| China Everbright Bank Co. Ltd. Class H                        | 42,702,762  | 12,181                   | GF Securities Co. Ltd. Class A                                | 4,513,788   | 9,157                    |
| COSCO SHIPPING Ports Ltd.                                     | 19,917,910  | 12,016                   | Hithink RoyalFlush Information Network Co. Ltd. Class A       | 475,731     | 9,137                    |
| Focus Media Information Technology Co. Ltd. Class A           | 12,698,972  | 12,004                   | China Northern Rare Earth Group High-Tech Co. Ltd. Class A    | 3,192,000   | 9,120                    |
| 3 CSC Financial Co. Ltd. Class H                              | 13,175,945  | 11,865                   | TCL Zhonghuan Renewable Energy Technology Co. Ltd. Class A    | 3,606,875   | 9,106                    |
| China Education Group Holdings Ltd.                           | 14,232,248  | 11,824                   | Guangdong Haid Group Co. Ltd. Class A                         | 1,478,858   | 9,103                    |
| Yihai International Holding Ltd.                              | 6,464,377   | 11,765                   | *.3 China Huarong Asset Management Co. Ltd. Class H           | 200,700,000 | 8,986                    |
| Lao Feng Xiang Co. Ltd. Class B                               | 3,471,953   | 11,755                   | Lufax Holding Ltd. ADR  | 9,386,057   | 8,962                    |
| Guotai Junan Securities Co. Ltd. Class A                      | 5,807,000   | 11,728                   | Citic Pacific Special Steel Group Co. Ltd. Class A            | 4,475,847   | 8,882                    |
| * Alibaba Pictures Group Ltd.                                 | 182,421,139 | 11,655                   | 1 Huadian Power International Corp. Ltd. Class H              | 22,014,209  | 8,839                    |
| Weibo Corp. ADR   | 979,670     | 11,589                   | * Lifetech Scientific Corp.                                   | 28,736,619  | 8,829                    |
| Bank of Beijing Co. Ltd. Class A                              | 18,573,814  | 11,581                   | Everbright Securities Co. Ltd. Class A                        | 3,919,300   | 8,822                    |
| Greentown China Holdings Ltd.                                 | 11,908,250  | 11,553                   | * TCL Technology Group Corp. Class A                          | 16,260,240  | 8,743                    |
| Eve Energy Co. Ltd. Class A                                   | 1,820,258   | 11,545                   | 1 Vinda International Holdings Ltd.                           | 3,517,440   | 8,692                    |
| AECC Aviation Power Co. Ltd. Class A                          | 2,387,206   | 11,543                   | * COFCO Joycome Foods Ltd.                                    | 37,272,541  | 8,675                    |
| *.3 Weimob Inc.   | 28,704,666  | 11,543                   | Maxscend Microelectronics Co. Ltd. Class A                    | 416,505     | 8,593                    |
| China Cinda Asset Management Co. Ltd. Class H                 | 117,870,397 | 11,462                   | Jiangsu King's Luck Brewery JSC Ltd. Class A                  | 1,070,369   | 8,558                    |
| 1 China Jinmao Holdings Group Ltd.                            | 92,813,558  | 11,384                   | GigaDevice Semiconductor Inc. Class A                         | 583,174     | 8,541                    |
| *.1.3 Remegen Co. Ltd. Class H                                | 1,997,320   | 11,375                   | * China Eastern Airlines Corp. Ltd. Class H                   | 24,831,864  | 8,510                    |
| Chongqing Changan Automobile Co. Ltd. Class B                 | 24,486,162  | 11,269                   | Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd. Class H | 3,197,267   | 8,506                    |
| Beijing Enterprises Water Group Ltd.                          | 53,068,578  | 11,198                   | Orient Securities Co. Ltd. Class A                            | 7,140,915   | 8,469                    |
| * China Southern Airlines Co. Ltd. Class H                    | 23,662,505  | 11,197                   | Fu Shou Yuan International Group Ltd.                         | 12,602,420  | 8,461                    |
| China Energy Engineering Corp. Ltd. Class A                   | 37,515,738  | 11,181                   | Beijing Tongrentang Co. Ltd. Class A                          | 1,201,934   | 8,435                    |
| * Shanghai International Airport Co. Ltd. Class A             | 2,191,136   | 11,147                   | TBEA Co. Ltd. Class A   | 4,404,799   | 8,430                    |
| *.1.3 New Horizon Health Ltd.                                 | 4,582,617   | 11,143                   | China CITIC Bank Corp. Ltd. Class A                           | 11,440,884  | 8,413                    |
| *.3 Jinxin Fertility Group Ltd.                               | 22,036,015  | 11,094                   | Yihai Kerry Arawana Holdings Co. Ltd. Class A                 | 1,732,300   | 8,284                    |
| * Qinghai Salt Lake Industry Co. Ltd. Class A                 | 4,741,266   | 10,977                   | Zhejiang Dahua Technology Co. Ltd. Class A                    | 2,955,493   | 8,250                    |
| Will Semiconductor Co. Ltd. Shanghai Class A                  | 726,591     | 10,962                   | Shandong Hualu Hengsheng Chemical Co. Ltd. Class A            | 1,863,346   | 8,195                    |
| Zoomlion Heavy Industry Science & Technology Co. Ltd. Class H | 21,032,324  | 10,934                   |   |             |                          |
| Huaxia Bank Co. Ltd. Class A                                  | 14,236,134  | 10,899                   |   |             |                          |



Total International Stock Index Fund

|   | Shares     | Market Value* (\$000) |                | Shares  | Market Value* (\$000) |       |
|---|------------|-----------------------|----------------|---|-----------------------|-------|
| <sup>3</sup> Simcere Pharmaceutical Group Ltd.                        | 6,480,248  | 5,652                 | *              | Shanghai Junshi Biosciences Co. Ltd. Class A                          | 764,276               | 4,792 |
| <sup>*,1,3</sup> Haichang Ocean Park Holdings Ltd.                    | 44,205,070 | 5,651                 |                | China Oriental Group Co. Ltd.   | 30,983,391            | 4,762 |
| China Jushi Co. Ltd. Class A  | 3,558,388  | 5,632                 |                | Yintai Gold Co. Ltd. Class A  | 2,559,318             | 4,735 |
| * New Hope Liuhe Co. Ltd. Class A                                     | 4,050,887  | 5,621                 |                | YTO Express Group Co. Ltd. Class A                                    | 2,549,659             | 4,735 |
| Shanghai Pharmaceuticals Holding Co. Ltd. Class A                     | 2,278,967  | 5,615                 |                | Shanghai Jinjiang International Hotels Co. Ltd. Class B               | 3,216,933             | 4,730 |
| Shanghai Lujiazui Finance & Trade Zone Development Co. Ltd. Class B   | 14,092,118 | 5,608                 |                | Chongqing Brewery Co. Ltd. Class A                                    | 440,789               | 4,729 |
| <sup>*,3</sup> YiChang HEC ChangJiang Pharmaceutical Co. Ltd. Class H | 5,284,064  | 5,601                 |                | Tiangong International Co. Ltd.                                       | 16,067,510            | 4,723 |
| Datang International Power Generation Co. Ltd. Class H                | 36,844,302 | 5,561                 |                | COSCO SHIPPING Development Co. Ltd. Class H                           | 46,108,512            | 4,715 |
| NetDragon Websoft Holdings Ltd.                                       | 3,116,629  | 5,538                 |                | China International Marine Containers Group Co. Ltd. Class H          | 8,923,616             | 4,706 |
| Poly Property Group Co. Ltd.  | 26,771,730 | 5,510                 |                | Youngor Group Co. Ltd. Class A  | 5,088,600             | 4,696 |
| LB Group Co. Ltd. Class A   | 2,159,900  | 5,497                 |                | Flat Glass Group Co. Ltd. Class A                                     | 1,329,765             | 4,696 |
| Sinopec Kantons Holdings Ltd.   | 13,930,714 | 5,484                 |                | China Yongda Automobiles Services Holdings Ltd.                       | 12,220,260            | 4,693 |
| * Zhejiang Century Huatong Group Co. Ltd. Class A                     | 6,807,400  | 5,460                 |                | China Resources Medical Holdings Co. Ltd.                             | 7,944,418             | 4,685 |
| Hualan Biological Engineering Inc. Class A                            | 1,694,155  | 5,436                 |                | Angang Steel Co. Ltd. Class H   | 21,301,121            | 4,683 |
| Sun Art Retail Group Ltd.   | 25,645,828 | 5,414                 |                | Sieyuan Electric Co. Ltd. Class A                                     | 694,800               | 4,683 |
| * China Eastern Airlines Corp. Ltd. Class A                           | 9,080,700  | 5,411                 |                | Sichuan Kelun Pharmaceutical Co. Ltd. Class A                         | 1,236,731             | 4,645 |
| Zhejiang Sanhua Intelligent Controls Co. Ltd. Class A                 | 1,463,694  | 5,357                 | *              | Hunan Valin Steel Co. Ltd. Class A                                    | 5,789,440             | 4,612 |
| China Overseas Grand Oceans Group Ltd.                                | 15,703,402 | 5,353                 |                | Kunlun Tech Co. Ltd. Class A  | 1,068,645             | 4,599 |
| Lee & Man Paper Manufacturing Ltd.                                    | 18,783,016 | 5,350                 |                | Shanghai Jingqiao Export Processing Zone Development Co. Ltd. Class B | 5,197,843             | 4,589 |
| China Resources Sanjiu Medical & Pharmaceutical Co. Ltd. Class A      | 906,386    | 5,342                 |                | Anjoy Foods Group Co. Ltd. Class A                                    | 258,228               | 4,561 |
| China BlueChemical Ltd. Class H                                       | 22,765,366 | 5,328                 |                | Changzhou Xingyu Automotive Lighting Systems Co. Ltd. Class A         | 228,060               | 4,560 |
| Noah Holdings Ltd. ADR  | 464,676    | 5,316                 |                | Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd. Class A         | 1,114,716             | 4,541 |
| <sup>*,3</sup> Peijia Medical Ltd.                                    | 5,608,096  | 5,310                 |                | Shijiazhuang Yiling Pharmaceutical Co. Ltd. Class A                   | 1,493,746             | 4,538 |
| <sup>3</sup> Orient Securities Co. Ltd. Class H                       | 11,348,098 | 5,287                 |                | Humanwell Healthcare Group Co. Ltd. Class A                           | 1,415,300             | 4,525 |
| * Air China Ltd. Class A  | 4,786,300  | 5,249                 |                | Yealink Network Technology Corp. Ltd. Class A                         | 991,641               | 4,524 |
| IEIT Systems Co. Ltd. Class A   | 1,304,752  | 5,242                 |                | Anhui Expressway Co. Ltd. Class H                                     | 4,697,025             | 4,522 |
| Shoucheng Holdings Ltd.   | 31,998,332 | 5,241                 |                | Walvax Biotechnology Co. Ltd. Class A                                 | 1,413,265             | 4,499 |
| * Vnet Group Inc. ADR   | 1,618,865  | 5,205                 |                | CNGR Advanced Material Co. Ltd. Class A                               | 603,613               | 4,490 |
| CSG Holding Co. Ltd. Class B  | 17,537,213 | 5,202                 |                | * Guangdong Electric Power Development Co. Ltd. Class B               | 15,855,512            | 4,476 |
| Lingyi iTech Guangdong Co. Class A                                    | 6,246,400  | 5,192                 |                | Ningxia Baofeng Energy Group Co. Ltd. Class A                         | 2,269,000             | 4,474 |
| BOE Technology Group Co. Ltd. Class B                                 | 15,717,251 | 5,183                 |                | * China Conch Environment Protection Holdings Ltd.                    | 18,174,611            | 4,471 |
| Shenzhen Investment Ltd.  | 35,247,328 | 5,181                 |                | People.cn Co. Ltd. Class A  | 1,006,600             | 4,463 |
| Zhejiang China Commodities City Group Co. Ltd. Class A                | 4,863,800  | 5,175                 |                | * XD Inc.   | 2,935,836             | 4,449 |
| <sup>3</sup> AsialInfo Technologies Ltd.                              | 4,995,627  | 5,167                 |                | WUS Printed Circuit Kunshan Co. Ltd. Class A                          | 1,659,250             | 4,443 |
| Shanghai Baosight Software Co. Ltd. Class A                           | 880,976    | 5,137                 |                | Beijing Kingsoft Office Software Inc. Class A                         | 112,393               | 4,421 |
| Zoomlion Heavy Industry Science & Technology Co. Ltd. Class A         | 5,849,099  | 5,132                 |                | Asymchem Laboratories Tianjin Co. Ltd. Class A                        | 213,696               | 4,410 |
| <sup>3</sup> AK Medical Holdings Ltd.                                 | 5,271,497  | 5,132                 |                | Beijing Jingneng Clean Energy Co. Ltd. Class H                        | 21,281,492            | 4,409 |
| China Reinsurance Group Corp. Class H                                 | 91,005,426 | 5,123                 |                | Canvest Environmental Protection Group Co. Ltd.                       | 9,084,428             | 4,397 |
| Zhejiang Juhua Co. Ltd. Class A                                       | 2,470,946  | 5,116                 |                | Digital China Holdings Ltd.   | 15,965,283            | 4,382 |
| Guangdong Provincial Expressway Development Co. Ltd. Class B          | 6,655,836  | 5,112                 |                | Sihuan Pharmaceutical Holdings Group Ltd.                             | 51,842,035            | 4,378 |
| Beijing New Building Materials plc Class A                            | 1,528,735  | 5,111                 |                | China Zhenhua Group Science & Technology Co. Ltd. Class A             | 476,300               | 4,357 |
| Shanghai Zhangjiang High-Tech Park Development Co. Ltd. Class A       | 1,558,000  | 5,111                 |                | Bank of Jiangsu Co. Ltd. Class A                                      | 4,605,484             | 4,345 |
| Goldwind Science & Technology Co. Ltd.                                | 10,681,863 | 5,097                 |                | Canaan Inc. ADR   | 2,260,619             | 4,340 |
| SG Micro Corp. Class A  | 415,370    | 5,093                 |                | * Tongkun Group Co. Ltd. Class A                                      | 2,192,760             | 4,331 |
| <sup>*,3</sup> A-Living Smart City Services Co. Ltd.                  | 10,773,789 | 5,080                 |                | Caitong Securities Co. Ltd. Class A                                   | 3,984,290             | 4,325 |
| China National Chemical Engineering Co. Ltd. Class A                  | 5,303,743  | 5,076                 | <sup>*,1</sup> | OFILM Group Co. Ltd. Class A  | 3,086,614             | 4,307 |
| * Tuya Inc. ADR   | 2,958,687  | 5,059                 | *              | Yuexiu REIT   | 29,906,986            | 4,281 |
| <sup>3</sup> Genertec Universal Medical Group Co. Ltd.                | 9,954,425  | 5,055                 |                | China Greatwall Technology Group Co. Ltd. Class A                     | 2,824,500             | 4,244 |
| SooChow Securities Co. Ltd. Class A                                   | 4,608,877  | 5,053                 |                | Shandong Nanshan Aluminum Co. Ltd. Class A                            | 9,985,735             | 4,232 |
| <sup>3</sup> China Merchants Securities Co. Ltd. Class H              | 5,990,425  | 4,957                 |                | Angelalign Technology Inc.  | 613,678               | 4,231 |
| Livzon Pharmaceutical Group Inc. Class H                              | 1,669,205  | 4,937                 |                | * Gaotu Techedu Inc. ADR  | 1,888,038             | 4,229 |
| SDIC Power Holdings Co. Ltd. Class A                                  | 2,935,903  | 4,897                 |                | Sanan Optoelectronics Co. Ltd. Class A                                | 2,077,600             | 4,228 |
| Shengyi Technology Co. Ltd. Class A                                   | 2,035,900  | 4,895                 | <sup>1,3</sup> | Wens Foodstuffs Group Co. Ltd. Class A                                | 1,641,091             | 4,215 |
| * Gotion High-tech Co. Ltd. Class A                                   | 1,557,700  | 4,849                 | *              |   |                       |       |
| Greentown Service Group Co. Ltd.                                      | 12,399,843 | 4,836                 |                |   |                       |       |
| Henan Shenhua Coal & Power Co. Ltd. Class A                           | 2,137,600  | 4,805                 |                |   |                       |       |

Total International Stock Index Fund

|   | Shares     | Market Value* (\$000) |  | Shares     | Market Value* (\$000) |
|---|------------|-----------------------|--|------------|-----------------------|
| <sup>1</sup> Xinyi Energy Holdings Ltd.                                   | 24,059,177 | 4,214                 | AVIC Industry-Finance Holdings Co. Ltd. Class A                        | 8,139,195  | 3,706                 |
| Wuhan Guide Infrared Co. Ltd. Class A                                     | 3,879,837  | 4,203                 | * Hainan Airlines Holding Co. Ltd. Class A                             | 18,471,790 | 3,687                 |
| Huadian Power International Corp. Ltd. Class A                            | 6,238,600  | 4,184                 | CGN New Energy Holdings Co. Ltd.                                       | 14,133,506 | 3,686                 |
| Sailun Group Co. Ltd. Class A   | 2,722,164  | 4,180                 | * Dada Nexus Ltd. ADR  | 956,916    | 3,675                 |
| Ninestar Corp. Class A  | 1,234,664  | 4,141                 | Shanghai Aiko Solar Energy Co. Ltd. Class A                            | 1,367,081  | 3,663                 |
| *.1,3 Arrail Group Ltd.   | 4,152,500  | 4,138                 | China National Software & Service Co. Ltd. Class A                     | 778,298    | 3,659                 |
| Yuexiu Transport Infrastructure Ltd.                                      | 8,000,245  | 4,134                 | Beijing Dabeinong Technology Group Co. Ltd. Class A                    | 3,822,800  | 3,653                 |
| Jiangsu Yuyue Medical Equipment & Supply Co. Ltd. Class A                 | 898,330    | 4,131                 | Jinko Solar Co. Ltd. Class A   | 2,813,221  | 3,650                 |
| Hoshine Silicon Industry Co. Ltd. Class A                                 | 527,780    | 4,130                 | * Shanxi Meijin Energy Co. Ltd. Class A                                | 3,805,900  | 3,649                 |
| Anhui Expressway Co. Ltd. Class A   | 2,962,933  | 4,108                 | Western Superconducting Technologies Co. Ltd. Class A                  | 581,959    | 3,649                 |
| Hangzhou Silan Microelectronics Co. Ltd. Class A                          | 1,235,028  | 4,101                 | Angel Yeast Co. Ltd. Class A   | 762,500    | 3,646                 |
| Rongsheng Petrochemical Co. Ltd. Class A                                  | 2,632,364  | 4,100                 | Xiamen C & D Inc. Class A  | 2,711,800  | 3,624                 |
| Yifeng Pharmacy Chain Co. Ltd. Class A                                    | 914,225    | 4,095                 | 37 Interactive Entertainment Network Technology Group Co. Ltd. Class A | 1,280,700  | 3,623                 |
| Suzhou Maxwell Technologies Co. Ltd. Class A                              | 246,865    | 4,076                 | Suzhou TFC Optical Communication Co. Ltd. Class A                      | 369,723    | 3,615                 |
| Consun Pharmaceutical Group Ltd.  | 6,925,994  | 4,074                 | * Shenzhen Overseas Chinese Town Co. Ltd. Class A                      | 7,313,566  | 3,614                 |
| Shenzhen Salubris Pharmaceuticals Co. Ltd. Class A                        | 912,427    | 4,062                 | Yunnan Yuntianhua Co. Ltd. Class A                                     | 1,585,273  | 3,610                 |
| *.3 Maoyan Entertainment  | 3,364,377  | 4,043                 | Huafon Chemical Co. Ltd. Class A                                       | 3,639,205  | 3,609                 |
| Changjiang Securities Co. Ltd. Class A                                    | 5,169,432  | 4,021                 | Jiangsu Pacific Quartz Co. Ltd. Class A                                | 286,433    | 3,601                 |
| SUPCON Technology Co. Ltd. Class A  | 670,938    | 4,003                 | Western Securities Co. Ltd. Class A                                    | 3,943,344  | 3,589                 |
| Guoyuan Securities Co. Ltd. Class A                                       | 4,218,740  | 3,992                 | Beijing Yanjing Brewery Co. Ltd. Class A                               | 2,523,610  | 3,587                 |
| <sup>1,3</sup> Zhou Hei Ya International Holdings Co. Ltd.                | 12,094,752 | 3,991                 | Sinoma Science & Technology Co. Ltd. Class A                           | 1,513,872  | 3,579                 |
| Shenzhen Kangtai Biological Products Co. Ltd. Class A                     | 962,300    | 3,990                 | TongFu Microelectronics Co. Ltd. Class A                               | 1,274,402  | 3,578                 |
| *.1,3 Microport Cardioflow Medtech Corp.                                  | 16,933,905 | 3,985                 | Shui On Land Ltd.  | 40,506,878 | 3,571                 |
| Shenzhen Capchem Technology Co. Ltd. Class A                              | 660,283    | 3,984                 | Tianshui Huatian Technology Co. Ltd. Class A                           | 2,917,045  | 3,563                 |
| Huaxin Cement Co. Ltd. Class H  | 4,171,808  | 3,978                 | Ingenic Semiconductor Co. Ltd. Class A                                 | 351,646    | 3,551                 |
| By-health Co. Ltd. Class A  | 1,585,200  | 3,969                 | Guangzhou Kingmed Diagnostics Group Co. Ltd. Class A                   | 418,157    | 3,539                 |
| * Yeahka Ltd.   | 2,170,172  | 3,969                 | Yantai Jereh Oilfield Services Group Co. Ltd. Class A                  | 902,073    | 3,527                 |
| Suzhou Dongshan Precision Manufacturing Co. Ltd. Class A                  | 1,549,400  | 3,968                 | Xinjiang Daqo New Energy Co. Ltd. Class A                              | 722,147    | 3,527                 |
| Yantai Changyu Pioneer Wine Co. Ltd. Class B                              | 3,483,537  | 3,932                 | Kuang-Chi Technologies Co. Ltd. Class A                                | 1,843,500  | 3,526                 |
| Shandong Sun Paper Industry JSC Ltd. Class A                              | 2,310,000  | 3,926                 | Ningbo Zhoushan Port Co. Ltd. Class A                                  | 7,467,746  | 3,521                 |
| China Railway Signal & Communication Corp. Ltd. Class A                   | 6,084,428  | 3,906                 | SDIC Capital Co. Ltd. Class A  | 3,767,000  | 3,519                 |
| Lonking Holdings Ltd.   | 25,185,798 | 3,891                 | GEM Co. Ltd. Class A   | 4,388,120  | 3,516                 |
| Shenzhen Energy Group Co. Ltd. Class A                                    | 4,598,857  | 3,884                 | Shanghai Moons' Electric Co. Ltd. Class A                              | 390,000    | 3,515                 |
| Lepu Medical Technology Beijing Co. Ltd. Class A                          | 1,639,748  | 3,861                 | Sunwoda Electronic Co. Ltd. Class A                                    | 1,592,204  | 3,507                 |
| Huaibei Mining Holdings Co. Ltd. Class A                                  | 1,926,098  | 3,861                 | Joynn Laboratories China Co. Ltd. Class A                              | 954,382    | 3,497                 |
| Hengtong Optic-electric Co. Ltd. Class A                                  | 2,139,860  | 3,858                 | <sup>1</sup> Helens International Holdings Co. Ltd.                    | 4,687,223  | 3,497                 |
| Inner Mongolia Dian Tou Energy Corp. Ltd. Class A                         | 2,073,204  | 3,857                 | Western Mining Co. Ltd. Class A  | 2,033,367  | 3,496                 |
| Inner Mongolia ERDOS Resources Co. Ltd. Class A                           | 3,014,436  | 3,854                 | Sunresin New Materials Co. Ltd. Class A                                | 470,442    | 3,496                 |
| Dongfang Electric Corp. Ltd. Class H                                      | 4,005,500  | 3,843                 | Meihua Holdings Group Co. Ltd. Class A                                 | 2,687,000  | 3,490                 |
| BOE Varitronix Ltd.   | 4,510,854  | 3,836                 | Jointown Pharmaceutical Group Co. Ltd. Class A                         | 3,585,191  | 3,489                 |
| * Pangang Group Vanadium Titanium & Resources Co. Ltd. Class A            | 8,026,705  | 3,833                 | Shan Xi Hua Yang Group New Energy Co. Ltd. Class A                     | 3,159,900  | 3,484                 |
| Ming Yang Smart Energy Group Ltd. Class A                                 | 2,004,183  | 3,831                 | Ningbo Orient Wires & Cables Co. Ltd. Class A                          | 604,900    | 3,483                 |
| Shanghai Friendess Electronic Technology Corp. Ltd. Class A               | 116,798    | 3,824                 | *.1,3 CanSino Biologics Inc. Class H                                   | 1,102,302  | 3,480                 |
| Jason Furniture Hangzhou Co. Ltd. Class A                                 | 753,349    | 3,813                 | Bank of Changsha Co. Ltd. Class A                                      | 3,456,600  | 3,472                 |
| Dong-E-E-Jiao Co. Ltd. Class A  | 600,180    | 3,807                 | Chervon Holdings Ltd.  | 1,414,300  | 3,464                 |
| Livzon Pharmaceutical Group Inc. Class A                                  | 789,143    | 3,777                 | Zhejiang Chint Electrics Co. Ltd. Class A                              | 1,094,902  | 3,460                 |
| Inner Mongolia Junzheng Energy & Chemical Industry Group Co. Ltd. Class A | 6,899,200  | 3,773                 | * Beijing Shiji Information Technology Co. Ltd. Class A                | 2,398,177  | 3,459                 |
| Beijing Shougang Co. Ltd. Class A   | 7,091,095  | 3,758                 | Eastroc Beverage Group Co. Ltd. Class A                                | 131,600    | 3,455                 |
| Tongling Nonferrous Metals Group Co. Ltd. Class A                         | 8,841,706  | 3,755                 | China Rare Earth Resources & Technology Co. Ltd. Class A               | 839,700    | 3,443                 |
| Xinhua Winshare Publishing & Media Co. Ltd. Class H                       | 4,461,892  | 3,751                 | China Galaxy Securities Co. Ltd. Class A                               | 2,075,200  | 3,441                 |
| Bethel Automotive Safety Systems Co. Ltd. Class A                         | 361,600    | 3,742                 | Sichuan Swellfun Co. Ltd. Class A                                      | 411,620    | 3,440                 |
| Ningbo Shanshan Co. Ltd. Class A  | 1,950,424  | 3,734                 | GRG Banking Equipment Co. Ltd. Class A                                 | 2,152,643  | 3,435                 |
| * Juneyao Airlines Co. Ltd. Class A                                       | 1,871,852  | 3,732                 | Shanghai Yuyuan Tourist Mart Group Co. Ltd. Class A                    | 3,861,168  | 3,430                 |
|   |            |                       | Huangong Tech Co. Ltd. Class A   | 887,200    | 3,428                 |
|   |            |                       | China Foods Ltd.   | 9,890,706  | 3,425                 |

Total International Stock Index Fund

|   | Shares     | Market Value* (\$000) |   | Shares     | Market Value* (\$000) |
|---|------------|-----------------------|---|------------|-----------------------|
| * Yanlord Land Group Ltd.   | 8,277,592  | 3,420                 | TangShan Port Group Co. Ltd. Class A                              | 6,291,100  | 3,062                 |
| AECC Aero-Engine Control Co. Ltd. Class A                           | 1,203,600  | 3,417                 | Shenzhen Sunway Communication Co. Ltd. Class A                    | 854,235    | 3,060                 |
| First Capital Securities Co. Ltd. Class A                           | 4,252,600  | 3,401                 | BBMG Corp. Class H  | 30,982,454 | 3,053                 |
| Bank of Chongqing Co. Ltd. Class H                                  | 6,573,546  | 3,395                 | Zhejiang Supor Co. Ltd. Class A                                   | 445,175    | 3,053                 |
| Shandong Himile Mechanical Science & Technology Co. Ltd. Class A    | 771,541    | 3,392                 | Haohua Chemical Science & Technology Co. Ltd. Class A             | 725,297    | 3,049                 |
| Thunder Software Technology Co. Ltd. Class A                        | 352,928    | 3,391                 | * Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd. Class A | 663,343    | 3,047                 |
| Hubei Energy Group Co. Ltd. Class A                                 | 5,766,467  | 3,389                 | Hubei Dinglong Co. Ltd. Class A                                   | 927,300    | 3,046                 |
| * Skshu Paint Co. Ltd. Class A                                      | 414,569    | 3,375                 | Ecovacs Robotics Co. Ltd. Class A                                 | 515,840    | 3,045                 |
| * Yatsen Holding Ltd. ADR   | 4,083,865  | 3,360                 | Guangzhou Haige Communications Group Inc. Co. Class A             | 1,915,959  | 3,043                 |
| Ningbo Joyson Electronic Corp. Class A                              | 1,301,400  | 3,356                 | * Sinomine Resource Group Co. Ltd. Class A                        | 594,239    | 3,038                 |
| China Modern Dairy Holdings Ltd.                                    | 32,777,317 | 3,353                 | *,2 China Dili Group  | 35,982,893 | 3,035                 |
| * Asia - Potash International Investment Guangzhou Co. Ltd. Class A | 859,900    | 3,352                 | Wuhan Jingce Electronic Group Co. Ltd. Class A                    | 257,761    | 3,034                 |
| <sup>1</sup> China Meidong Auto Holdings Ltd.                       | 6,210,558  | 3,331                 | Hesteel Co. Ltd. Class A  | 9,894,043  | 3,029                 |
| * Topchoice Medical Corp. Class A                                   | 271,779    | 3,330                 | Jiangsu Nhwa Pharmaceutical Co. Ltd. Class A                      | 842,700    | 3,028                 |
| China Shineway Pharmaceutical Group Ltd.                            | 3,751,854  | 3,327                 | Giant Network Group Co. Ltd. Class A                              | 1,873,300  | 3,025                 |
| Guangzhou Automobile Group Co. Ltd. Class A                         | 2,426,040  | 3,325                 | Joincare Pharmaceutical Group Industry Co. Ltd. Class A           | 1,865,496  | 3,023                 |
| China Zheshang Bank Co. Ltd. Class A                                | 9,531,730  | 3,324                 | Zhejiang Huahai Pharmaceutical Co. Ltd. Class A                   | 1,364,740  | 3,018                 |
| Offshore Oil Engineering Co. Ltd. Class A                           | 3,910,000  | 3,322                 | * Shanghai Zhenhua Heavy Industries Co. Ltd. Class B              | 14,924,161 | 3,015                 |
| JNBY Design Ltd.  | 2,714,664  | 3,307                 | Wuchan Zhongda Group Co. Ltd. Class A                             | 4,822,385  | 3,013                 |
| Beijing United Information Technology Co. Ltd. Class A              | 641,287    | 3,301                 | Hebei Hengshui Laobaigan Liquor Co. Ltd. Class A                  | 923,000    | 3,002                 |
| * Hengyi Petrochemical Co. Ltd. Class A                             | 3,349,140  | 3,292                 | Shanghai Lingang Holdings Corp. Ltd. Class A                      | 2,041,445  | 2,994                 |
| Jiangsu Yangnong Chemical Co. Ltd. Class A                          | 355,810    | 3,285                 | Blue Moon Group Holdings Ltd.                                     | 10,929,772 | 2,993                 |
| Jiangsu Yoke Technology Co. Ltd. Class A                            | 415,900    | 3,284                 | * Jinke Smart Services Group Co. Ltd. Class H                     | 2,994,900  | 2,989                 |
| Ningbo Deye Technology Co. Ltd. Class A                             | 346,050    | 3,274                 | Shanghai Electric Power Co. Ltd. Class A                          | 2,501,608  | 2,988                 |
| Zangge Mining Co. Ltd. Class A                                      | 1,069,679  | 3,274                 | China International Capital Corp. Ltd. Class A                    | 593,100    | 2,988                 |
| * DingDong Cayman Ltd. ADR  | 1,614,643  | 3,262                 | Shandong Chenming Paper Holdings Ltd. Class B                     | 14,771,945 | 2,981                 |
| Shenzhen Kaifa Technology Co. Ltd. Class A                          | 1,380,450  | 3,247                 | Jiangxi Copper Co. Ltd. Class A                                   | 1,188,301  | 2,978                 |
| Songcheng Performance Development Co. Ltd. Class A                  | 2,158,770  | 3,242                 | Sichuan Expressway Co. Ltd. Class A                               | 5,439,892  | 2,975                 |
| Southwest Securities Co. Ltd. Class A                               | 5,775,609  | 3,237                 | Kangji Medical Holdings Ltd.                                      | 3,614,782  | 2,969                 |
| Bloomage Biotechnology Corp. Ltd. Class A                           | 309,325    | 3,233                 | China South Publishing & Media Group Co. Ltd. Class A             | 1,918,561  | 2,968                 |
| * Wanda Film Holding Co. Ltd. Class A                               | 1,885,998  | 3,221                 | Shenzhen Fastprint Circuit Tech Co. Ltd. Class A                  | 1,468,300  | 2,968                 |
| Sinotrans Ltd. Class A  | 5,362,321  | 3,220                 | Sealand Securities Co. Ltd. Class A                               | 5,956,200  | 2,940                 |
| Zhejiang Weixing New Building Materials Co. Ltd. Class A            | 1,427,740  | 3,218                 | China Merchants Shekou Industrial Zone Holdings Co. Ltd. Class A  | 1,948,000  | 2,938                 |
| CPMC Holdings Ltd.  | 4,193,018  | 3,216                 | Xiamen Tungsten Co. Ltd. Class A                                  | 1,266,791  | 2,936                 |
| * Unisplendour Corp. Ltd. Class A                                   | 1,193,152  | 3,202                 | Spring Airlines Co. Ltd. Class A                                  | 391,000    | 2,927                 |
| Founder Securities Co. Ltd. Class A                                 | 3,083,770  | 3,196                 | Shenyang Xingqi Pharmaceutical Co. Ltd. Class A                   | 131,600    | 2,927                 |
| *,3 Qingdao Ainnovation Technology Group Co. Ltd. Class H           | 3,365,500  | 3,180                 | *,3 Ocumension Therapeutics                                       | 2,972,827  | 2,927                 |
| Dongxing Securities Co. Ltd. Class A                                | 2,900,222  | 3,172                 | Shanghai Jinjiang International Hotels Co. Ltd. Class A           | 650,400    | 2,920                 |
| Hangjin Technology Co. Ltd. Class A                                 | 636,200    | 3,171                 | Hangzhou Chang Chuan Technology Co. Ltd. Class A                  | 522,700    | 2,919                 |
| Inner Mongolia Yuan Xing Energy Co. Ltd. Class A                    | 3,394,230  | 3,157                 | * Tianma Microelectronics Co. Ltd. Class A                        | 2,177,821  | 2,918                 |
| Shanghai Mechanical & Electrical Industry Co. Ltd. Class B          | 3,360,439  | 3,151                 | Liaoning Port Co. Ltd. Class A                                    | 14,139,765 | 2,918                 |
| China Baoan Group Co. Ltd. Class A                                  | 2,230,264  | 3,150                 | China Tobacco International HK Co. Ltd.                           | 2,253,123  | 2,917                 |
| CNPC Capital Co. Ltd. Class A                                       | 3,882,657  | 3,150                 | 1,3 Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H    | 2,414,103  | 2,912                 |
| Ginlong Technologies Co. Ltd. Class A                               | 343,110    | 3,148                 | * FIH Mobile Ltd.   | 39,219,562 | 2,911                 |
| * Seazen Holdings Co. Ltd. Class A                                  | 1,934,035  | 3,141                 | * Titan Wind Energy Suzhou Co. Ltd. Class A                       | 1,592,800  | 2,905                 |
| Shanghai Bairun Investment Holding Group Co. Ltd. Class A           | 870,599    | 3,134                 | * National Silicon Industry Group Co. Ltd. Class A                | 1,169,739  | 2,903                 |
| China Oilfield Services Ltd. Class A                                | 1,463,290  | 3,123                 | Fujian Sunner Development Co. Ltd. Class A                        | 1,180,100  | 2,902                 |
| StarPower Semiconductor Ltd. Class A                                | 132,554    | 3,120                 | Shenzhen Sunlord Electronics Co. Ltd. Class A                     | 725,600    | 2,896                 |
| DBG Technology Co. Ltd. Class A                                     | 748,242    | 3,117                 | China Great Wall Securities Co. Ltd. Class A                      | 2,532,100  | 2,893                 |
| COSCO SHIPPING Development Co. Ltd. Class A                         | 9,877,172  | 3,105                 | Digital China Group Co. Ltd. Class A                              | 677,400    | 2,884                 |
| *,1 Ming Yuan Cloud Group Holdings Ltd.                             | 7,394,192  | 3,092                 | 3 Pharmaron Beijing Co. Ltd. Class H                              | 1,207,770  | 2,883                 |
| Sinoma International Engineering Co. Class A                        | 2,290,700  | 3,089                 |   |            |                       |
| AIMA Technology Group Co. Ltd. Class A                              | 804,394    | 3,089                 |   |            |                       |
| *,1 Guangzhou R&F Properties Co. Ltd. Class H                       | 21,907,775 | 3,080                 |   |            |                       |
| *,1,3 Yidu Tech Inc.  | 5,787,795  | 3,078                 |   |            |                       |
| Hangzhou First Applied Material Co. Ltd. Class A                    | 878,001    | 3,068                 |   |            |                       |
| * Amlogic Shanghai Co. Ltd. Class A                                 | 373,373    | 3,068                 |   |            |                       |

Total International Stock Index Fund

|  | Shares     | Market Value* (\$000) |   | Shares     | Market Value* (\$000) |
|--|------------|-----------------------|---|------------|-----------------------|
| Jilin Aodong Pharmaceutical Group Co. Ltd. Class A               | 1,309,087  | 2,878                 | Beijing Tiantan Biological Products Corp. Ltd. Class A            | 673,960    | 2,659                 |
| Jiugui Liquor Co. Ltd. Class A                                   | 275,000    | 2,873                 | Hang Zhou Great Star Industrial Co. Ltd. Class A                  | 978,500    | 2,651                 |
| Hengdian Group DMEGC Magnetics Co. Ltd. Class A                  | 1,438,800  | 2,865                 | * Guolian Securities Co. Ltd. Class A                             | 1,799,100  | 2,645                 |
| * Talkweb Information System Co. Ltd. Class A                    | 1,235,783  | 2,864                 | Xiangcai Co. Ltd. Class A   | 2,377,242  | 2,645                 |
| Zhongjin Gold Corp. Ltd. Class A                                 | 1,921,200  | 2,856                 | YongXing Special Materials Technology Co. Ltd. Class A            | 386,490    | 2,643                 |
| Tangshan Jidong Cement Co. Ltd. Class A                          | 2,918,800  | 2,854                 | Heilongjiang Agriculture Co. Ltd. Class A                         | 1,516,900  | 2,641                 |
| Zhejiang Jiuzhou Pharmaceutical Co. Ltd. Class A                 | 701,665    | 2,851                 | Jinneng Holding Shanxi Coal Industry Co. Ltd. Class A             | 1,638,300  | 2,641                 |
| Hangzhou Binjiang Real Estate Group Co. Ltd. Class A             | 2,490,333  | 2,850                 | Shenzhen Dynanonic Co. Ltd. Class A                               | 245,166    | 2,637                 |
| * Guangshen Railway Co. Ltd. Class H                             | 15,905,193 | 2,845                 | CECEP Wind-Power Corp. Class A                                    | 6,070,147  | 2,631                 |
| * Meinian Onehealth Healthcare Holdings Co. Ltd. Class A         | 3,371,793  | 2,842                 | * SOHO China Ltd.   | 25,340,856 | 2,624                 |
| Hangzhou Robam Appliances Co. Ltd. Class A                       | 900,362    | 2,841                 | Keda Industrial Group Co. Ltd. Class A                            | 1,760,841  | 2,622                 |
| Central China Securities Co. Ltd. Class H                        | 19,292,945 | 2,840                 | * Moody Technology Holdings Ltd.                                  | 45,009,730 | 2,622                 |
| * CMGE Technology Group Ltd.                                     | 16,924,990 | 2,839                 | Jiangsu Phoenix Publishing & Media Corp. Ltd. Class A             | 1,990,001  | 2,614                 |
| China Energy Engineering Corp. Ltd. Class H                      | 26,056,185 | 2,834                 | INESA Intelligent Tech Inc. Class B                               | 4,838,246  | 2,613                 |
| Pingdingshan Tianan Coal Mining Co. Ltd. Class A                 | 2,063,100  | 2,822                 | Canmax Technologies Co. Ltd. Class A                              | 701,123    | 2,608                 |
| *.2,3 China Renaissance Holdings Ltd.                            | 3,036,700  | 2,821                 | * Hebei Sinopack Electronic Technology Co. Ltd. Class A           | 196,070    | 2,607                 |
| LexinFintech Holdings Ltd. ADR                                   | 1,541,768  | 2,814                 | Zhejiang Dingli Machinery Co. Ltd. Class A                        | 349,785    | 2,605                 |
| China South City Holdings Ltd.                                   | 52,997,084 | 2,811                 | Yangzhou Yangjie Electronic Technology Co. Ltd. Class A           | 500,800    | 2,600                 |
| 1 Tian Lun Gas Holdings Ltd.                                     | 5,785,520  | 2,811                 | Hangzhou Oxygen Plant Group Co. Ltd. Class A                      | 576,100    | 2,600                 |
| TCL Electronics Holdings Ltd.                                    | 8,071,213  | 2,807                 | * Hainan Airport Infrastructure Co. Ltd. Class A                  | 4,992,379  | 2,600                 |
| 3 Shanghai Haohai Biological Technology Co. Ltd. Class H         | 531,482    | 2,796                 | Anji Microelectronics Technology Shanghai Co. Ltd. Class A        | 97,851     | 2,598                 |
| * FAW Jiefang Group Co. Ltd. Class A                             | 2,217,237  | 2,794                 | Beijing Easpring Material Technology Co. Ltd. Class A             | 430,000    | 2,593                 |
| Shenzhen MTC Co. Ltd. Class A                                    | 3,810,500  | 2,792                 | China Green Electricity Investment of Tianjin Co. Ltd. Class A    | 1,727,490  | 2,590                 |
| SPIC Industry-Finance Holdings Co. Ltd. Class A                  | 4,905,894  | 2,791                 | Datang International Power Generation Co. Ltd. Class A            | 7,313,411  | 2,589                 |
| Xiamen Faratronic Co. Ltd. Class A                               | 204,220    | 2,787                 | China Lilang Ltd.   | 5,345,094  | 2,583                 |
| Shanxi Taigang Stainless Steel Co. Ltd. Class A                  | 5,208,104  | 2,784                 | * Hongfa Technology Co. Ltd. Class A                              | 649,819    | 2,579                 |
| Bank of Chongqing Co. Ltd. Class A                               | 2,671,659  | 2,783                 | * Guangdong HEC Technology Holding Co. Ltd. Class A               | 2,649,467  | 2,577                 |
| Shanghai Daimay Automotive Interior Co. Ltd. Class A             | 1,225,222  | 2,782                 | Yankuang Energy Group Co. Ltd. Class A                            | 964,950    | 2,577                 |
| * Sohu.com Ltd. ADR  | 337,698    | 2,779                 | Guangxi Guiguan Electric Power Co. Ltd. Class A                   | 3,435,884  | 2,575                 |
| * NavInfo Co. Ltd. Class A                                       | 2,031,819  | 2,779                 | Hangcha Group Co. Ltd. Class A                                    | 856,444    | 2,575                 |
| * Q Technology Group Co. Ltd.                                    | 5,484,379  | 2,773                 | Fiberhome Telecommunication Technologies Co. Ltd. Class A         | 1,046,680  | 2,573                 |
| Sinofert Holdings Ltd.   | 24,268,198 | 2,761                 | Harbin Electric Co. Ltd. Class H                                  | 8,943,020  | 2,572                 |
| Yunnan Tin Co. Ltd. Class A                                      | 1,429,273  | 2,761                 | CECEP Solar Energy Co. Ltd. Class A                               | 3,272,400  | 2,568                 |
| China Automotive Engineering Research Institute Co. Ltd. Class A | 1,081,590  | 2,745                 | Shanghai Zhonggu Logistics Co. Ltd. Class A                       | 1,981,868  | 2,567                 |
| Nanjing Iron & Steel Co. Ltd. Class A                            | 5,280,746  | 2,743                 | Apeloa Pharmaceutical Co. Ltd. Class A                            | 1,088,400  | 2,565                 |
| Kingnet Network Co. Ltd. Class A                                 | 1,873,000  | 2,740                 | Sichuan Hebang Biotechnology Co. Ltd. Class A                     | 7,881,700  | 2,565                 |
| Sonoscape Medical Corp. Class A                                  | 415,061    | 2,737                 | Tianjin Capital Environmental Protection Group Co. Ltd. Class A   | 3,261,275  | 2,564                 |
| Anhui Yingjia Distillery Co. Ltd. Class A                        | 260,800    | 2,734                 | IKD Co. Ltd. Class A  | 876,568    | 2,553                 |
| Beijing Enlight Media Co. Ltd. Class A                           | 2,552,180  | 2,729                 | * Guangshen Railway Co. Ltd. Class A                              | 7,219,700  | 2,546                 |
| * Jiangsu Hoperun Software Co. Ltd. Class A                      | 747,700    | 2,726                 | * Jiangxi Special Electric Motor Co. Ltd. Class A                 | 1,554,500  | 2,545                 |
| Gemdale Corp. Class A  | 3,857,884  | 2,722                 | * Fangda Carbon New Material Co. Ltd. Class A                     | 3,147,945  | 2,539                 |
| Red Avenue New Materials Group Co. Ltd. Class A                  | 566,400    | 2,716                 | Hubei Feilihua Quartz Glass Co. Ltd. Class A                      | 468,944    | 2,539                 |
| Shenzhen SED Industry Co. Ltd. Class A                           | 1,035,200  | 2,712                 | * Cambricon Technologies Corp. Ltd. Class A                       | 172,017    | 2,539                 |
| Shenzhen SC New Energy Technology Corp. Class A                  | 271,506    | 2,710                 | 1,3 Sunac Services Holdings Ltd.                                  | 9,528,777  | 2,536                 |
| JA Solar Technology Co. Ltd. Class A                             | 883,891    | 2,708                 | Eoptolink Technology Inc. Ltd. Class A                            | 586,758    | 2,530                 |
| West China Cement Ltd.   | 29,628,756 | 2,692                 | Huaxin Cement Co. Ltd. Class A                                    | 1,238,181  | 2,522                 |
| AVICOPTER plc Class A  | 517,991    | 2,689                 | Shenzhen Zhongjin Lingnan Nonfermet Co. Ltd. Class A              | 3,906,300  | 2,520                 |
| Biem.L.Fdlkk Garment Co. Ltd. Class A                            | 583,540    | 2,685                 | Zhuzhou CRRCTimes Electric Co. Ltd. Class A                       | 476,124    | 2,520                 |
| Shanxi Securities Co. Ltd. Class A                               | 3,488,979  | 2,680                 | Beijing Capital Eco-Environment Protection Group Co. Ltd. Class A | 6,677,590  | 2,519                 |
| C&D Property Management Group Co. Ltd.                           | 6,096,088  | 2,678                 |   |            |                       |
| Zhejiang JIULI Hi-tech Metals Co. Ltd. Class A                   | 963,350    | 2,674                 |   |            |                       |
| Luxi Chemical Group Co. Ltd. Class A                             | 1,721,200  | 2,672                 |   |            |                       |
| Accelink Technologies Co. Ltd. Class A                           | 724,100    | 2,668                 |   |            |                       |
| Ovctek China Inc. Class A  | 771,904    | 2,662                 |   |            |                       |
| *.3 Hope Education Group Co. Ltd.                                | 45,195,194 | 2,662                 |   |            |                       |
| GalaxyCore Inc. Class A  | 1,057,439  | 2,662                 |   |            |                       |

Total International Stock Index Fund

|   | Shares     | Market Value* (\$000) |  | Shares     | Market Value* (\$000) |
|---|------------|-----------------------|--|------------|-----------------------|
| Jiangyin Hengrun Heavy Industries Co. Ltd. Class A                        | 438,650    | 2,519                 | Shenzhen New Industries Biomedical Engineering Co. Ltd. Class A          | 248,430    | 2,314                 |
| Hangzhou Lion Electronics Co. Ltd. Class A                                | 572,480    | 2,518                 | Yangling Metron New Material Inc. Class A                                | 423,700    | 2,311                 |
| Hubei Xingfa Chemicals Group Co. Ltd. Class A                             | 937,000    | 2,517                 | Tian Di Science & Technology Co. Ltd. Class A                            | 3,268,145  | 2,305                 |
| Raytron Technology Co. Ltd. Class A                                       | 390,556    | 2,515                 | Shenzhen YUTO Packaging Technology Co. Ltd. Class A                      | 641,480    | 2,303                 |
| <sup>3</sup> China New Higher Education Group Ltd.                        | 10,036,112 | 2,506                 | <sup>*,3</sup> Venus MedTech Hangzhou Inc. Class H                       | 4,053,877  | 2,300                 |
| Newland Digital Technology Co. Ltd. Class A                               | 1,070,097  | 2,503                 | Health & Happiness H&H International Holdings Ltd.                       | 2,032,307  | 2,298                 |
| Jizhong Energy Resources Co. Ltd. Class A                                 | 2,849,376  | 2,501                 | Shanghai M&G Stationery Inc. Class A                                     | 433,200    | 2,295                 |
| Guangdong No. 2 Hydropower Engineering Co. Ltd. Class A                   | 3,447,500  | 2,498                 | Shanghai Lujiazui Finance & Trade Zone Development Co. Ltd. Class A      | 1,833,449  | 2,293                 |
| <sup>*</sup> Visionox Technology Inc. Class A                             | 1,643,272  | 2,493                 | <sup>*</sup> Beijing E-Hualu Information Technology Co. Ltd. Class A     | 577,923    | 2,292                 |
| Shenzhen Kedali Industry Co. Ltd. Class A                                 | 200,605    | 2,492                 | KPC Pharmaceuticals Inc. Class A   | 784,700    | 2,290                 |
| China Merchants Expressway Network & Technology Holdings Co. Ltd. Class A | 1,946,828  | 2,483                 | <sup>*,1,3</sup> Alliance International Education Leasing Holdings Ltd.  | 12,633,000 | 2,290                 |
| Longshine Technology Group Co. Ltd. Class A                               | 970,856    | 2,482                 | Gemdale Properties & Investment Corp. Ltd.                               | 77,186,302 | 2,287                 |
| Northeast Securities Co. Ltd. Class A                                     | 2,402,200  | 2,475                 | China Kings Resources Group Co. Ltd. Class A                             | 539,110    | 2,285                 |
| Ningbo Sanxing Medical Electric Co. Ltd. Class A                          | 1,105,200  | 2,467                 | <sup>*</sup> Beijing BDStar Navigation Co. Ltd. Class A                  | 505,000    | 2,282                 |
| Hainan Drinda New Energy Technology Co. Ltd. Class A                      | 205,884    | 2,457                 | Gaona Aero Material Co. Ltd. Class A                                     | 771,520    | 2,282                 |
| Comba Telecom Systems Holdings Ltd.                                       | 21,596,993 | 2,456                 | Weifu High-Technology Group Co. Ltd. Class B                             | 2,019,242  | 2,281                 |
| <sup>3</sup> Linklogis Inc. Class B                                       | 12,469,293 | 2,454                 | <sup>*</sup> GCL System Integration Technology Co. Ltd. Class A          | 6,023,500  | 2,273                 |
| Beijing Wantai Biological Pharmacy Enterprise Co. Ltd. Class A            | 409,249    | 2,454                 | <sup>*</sup> Beijing Sinnet Technology Co. Ltd. Class A                  | 1,636,900  | 2,273                 |
| CNOOC Energy Technology & Services Ltd. Class A                           | 5,872,800  | 2,443                 | State Grid Information & Communication Co. Ltd. Class A                  | 1,205,122  | 2,273                 |
| Gongniu Group Co. Ltd. Class A  | 168,971    | 2,442                 | <sup>*</sup> Huangshan Tourism Development Co. Ltd. Class B              | 3,230,688  | 2,272                 |
| Zhefu Holding Group Co. Ltd. Class A                                      | 4,826,150  | 2,441                 | Inner Mongolia Xingye Silver&Tin Mining Co. Ltd. Class A                 | 1,771,900  | 2,269                 |
| Opplein Home Group Inc. Class A   | 205,000    | 2,439                 | Qilu Bank Co. Ltd. Class A   | 4,116,985  | 2,269                 |
| <sup>*</sup> Hainan Meilan International Airport Co. Ltd. Class H         | 2,999,641  | 2,433                 | Victory Giant Technology Huizhou Co. Ltd. Class A                        | 814,662    | 2,267                 |
| Zhejiang Huayou Cobalt Co. Ltd. Class A                                   | 482,775    | 2,430                 | Dajin Heavy Industry Co. Ltd. Class A                                    | 598,500    | 2,267                 |
| Anhui Anke Biotechnology Group Co. Ltd. Class A                           | 1,687,517  | 2,425                 | <sup>*</sup> Sinopec Shanghai Petrochemical Co. Ltd. Class A             | 5,540,900  | 2,266                 |
| Chengxin Lithium Group Co. Ltd. Class A                                   | 754,270    | 2,422                 | <sup>*</sup> Shijiazhuang Changshan BeiMing Technology Co. Ltd. Class A  | 1,566,086  | 2,265                 |
| <sup>*</sup> Qingdao Sentury Tire Co. Ltd. Class A                        | 582,200    | 2,422                 | <sup>*</sup> Guosheng Financial Holding Inc. Class A                     | 1,666,300  | 2,263                 |
| Risen Energy Co. Ltd. Class A   | 995,059    | 2,416                 | Shanghai Construction Group Co. Ltd. Class A                             | 6,290,900  | 2,262                 |
| Yunnan Copper Co. Ltd. Class A  | 1,599,700  | 2,412                 | China Kepei Education Group Ltd.   | 8,583,574  | 2,262                 |
| Bank of Guiyang Co. Ltd. Class A  | 3,375,900  | 2,404                 | Zhuhai Huaafa Properties Co. Ltd. Class A                                | 1,966,400  | 2,256                 |
| Beijing Originwater Technology Co. Ltd. Class A                           | 3,467,284  | 2,398                 | Beijing Roborock Technology Co. Ltd. Class A                             | 52,176     | 2,255                 |
| DHC Software Co. Ltd. Class A   | 2,776,500  | 2,392                 | Shenzhen Fortune Trend Technology Co. Ltd. Class A                       | 113,997    | 2,250                 |
| <sup>*</sup> Yuan Longping High-tech Agriculture Co. Ltd. Class A         | 1,061,000  | 2,391                 | Guangdong Fenghua Advanced Technology Holding Co. Ltd. Class A           | 1,077,072  | 2,246                 |
| Goldwind Science & Technology Co. Ltd. Class A                            | 1,985,858  | 2,388                 | GCL Energy Technology Co. Ltd. Class A                                   | 1,409,800  | 2,241                 |
| BrightGene Bio-Medical Technology Co. Ltd. Class A                        | 453,047    | 2,383                 | <sup>*</sup> BTG Hotels Group Co. Ltd. Class A                           | 981,188    | 2,240                 |
| Shanghai Chlor-Alkali Chemical Co. Ltd. Class B                           | 5,370,897  | 2,381                 | Shanghai Haixin Group Co. Class B  | 7,509,733  | 2,239                 |
| <sup>*,3</sup> Mobvista Inc.  | 5,913,000  | 2,378                 | CGN Power Co. Ltd. Class A   | 5,506,600  | 2,235                 |
| Hoyuan Green Energy Co. Ltd. Class A                                      | 465,554    | 2,377                 | <sup>*</sup> Bluefocus Intelligent Communications Group Co. Ltd. Class A | 2,295,200  | 2,233                 |
| Weihai Guangwei Composites Co. Ltd. Class A                               | 677,984    | 2,374                 | <sup>*</sup> BAIC BluePark New Energy Technology Co. Ltd. Class A        | 2,381,397  | 2,232                 |
| First Tractor Co. Ltd. Class H  | 4,684,714  | 2,372                 | Chengdu Xingrong Environment Co. Ltd. Class A                            | 2,830,200  | 2,223                 |
| Ningbo Ronbay New Energy Technology Co. Ltd. Class A                      | 391,033    | 2,369                 | Shenghe Resources Holding Co. Ltd. Class A                               | 1,519,800  | 2,222                 |
| Shanghai Rural Commercial Bank Co. Ltd. Class A                           | 2,908,101  | 2,369                 | Shanghai Wanye Enterprises Co. Ltd. Class A                              | 898,000    | 2,222                 |
| <sup>3</sup> Medlive Technology Co. Ltd.                                  | 2,370,500  | 2,367                 | Shandong Weifang Rainbow Chemical Co. Ltd. Class A                       | 235,000    | 2,218                 |
| <sup>3</sup> Xiabuxiabu Catering Management China Holdings Co. Ltd.       | 6,328,938  | 2,354                 | CNNC Hua Yuan Titanium Dioxide Co. Ltd. Class A                          | 3,400,870  | 2,214                 |
| Shenzhen Senior Technology Material Co. Ltd. Class A                      | 1,117,821  | 2,348                 | Zhengzhou Coal Mining Machinery Group Co. Ltd. Class A                   | 1,306,800  | 2,212                 |
| Zhejiang Crystal-Optech Co. Ltd. Class A                                  | 1,232,983  | 2,325                 | Eastern Air Logistics Co. Ltd. Class A                                   | 1,400,391  | 2,212                 |
| Sinocare Inc. Class A   | 564,449    | 2,324                 | Beijing Chunlizhengda Medical Instruments Co. Ltd. Class H               | 1,195,840  | 2,207                 |
| Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd. Class A                | 568,168    | 2,318                 |  |            |                       |
| Glarun Technology Co. Ltd. Class A  | 1,186,100  | 2,317                 |  |            |                       |

Total International Stock Index Fund

|  | Shares     | Market Value* (\$000) |                    | Shares   | Market Value* (\$000) |       |
|--|------------|-----------------------|--------------------|--|-----------------------|-------|
| <sup>1</sup> Maanshan Iron & Steel Co. Ltd. Class H            | 13,376,000 | 2,206                 | *                  | Yifan Pharmaceutical Co. Ltd. Class A                                      | 1,109,900             | 2,096 |
| China Resources Double Crane Pharmaceutical Co. Ltd. Class A   | 938,654    | 2,200                 | <sup>3</sup>       | China East Education Holdings Ltd.   | 5,453,627             | 2,096 |
| Pacific Shuanglin Bio-pharmacy Co. Ltd. Class A                | 671,959    | 2,200                 |                    | China National Accord Medicines Corp. Ltd. Class B                         | 1,297,620             | 2,092 |
| * Chengtun Mining Group Co. Ltd. Class A                       | 3,525,800  | 2,195                 |                    | Shandong Linglong Tyre Co. Ltd. Class A                                    | 763,616               | 2,090 |
| Shandong Pharmaceutical Glass Co. Ltd. Class A                 | 580,080    | 2,192                 |                    | Arcsoft Corp. Ltd. Class A   | 434,951               | 2,086 |
| Sinotruk Jinan Truck Co. Ltd. Class A                          | 1,086,919  | 2,191                 | *                  | Gansu Energy Chemical Co. Ltd. Class A                                     | 4,745,472             | 2,085 |
| Wanxiang Qianchao Co. Ltd. Class A                             | 3,093,830  | 2,187                 |                    | Anhui Jianghuai Automobile Group Corp. Ltd. Class A                        | 840,000               | 2,082 |
| * Zhejiang Zheneng Electric Power Co. Ltd. Class A             | 3,505,200  | 2,185                 | *                  | Beijing Shunxin Agriculture Co. Ltd. Class A                               | 666,729               | 2,075 |
| Huaxi Securities Co. Ltd. Class A                              | 2,013,739  | 2,182                 | *                  | MOG Digitech Holdings Ltd.   | 7,369,064             | 2,075 |
| Shanghai Tunnel Engineering Co. Ltd. Class A                   | 2,834,720  | 2,182                 | *                  | China Railway Materials Co. Ltd. Class A                                   | 5,721,100             | 2,073 |
| Avary Holding Shenzhen Co. Ltd. Class A                        | 744,640    | 2,182                 |                    | Zibo Qixiang Tengda Chemical Co. Ltd. Class A                              | 2,590,664             | 2,072 |
| Qingdao TGOOD Electric Co. Ltd. Class A                        | 885,418    | 2,181                 | <sup>*,1</sup>     | Geovis Technology Co. Ltd. Class A   | 307,290               | 2,072 |
| BBMG Corp. Class A   | 7,690,291  | 2,176                 | *                  | Sino-Ocean Group Holding Ltd.  | 39,013,553            | 2,069 |
| * Siasun Robot & Automation Co. Ltd. Class A                   | 1,410,640  | 2,167                 | *                  | Shenzhen Airport Co. Ltd. Class A  | 2,236,800             | 2,069 |
| iRay Technology Co. Ltd. Class A                               | 71,008     | 2,167                 |                    | Zhejiang Hailiang Co. Ltd. Class A   | 1,402,100             | 2,069 |
| Xuji Electric Co. Ltd. Class A                                 | 920,400    | 2,163                 |                    | Chongqing Rural Commercial Bank Co. Ltd. Class A                           | 3,562,100             | 2,069 |
| Central China Securities Co. Ltd. Class A                      | 4,044,600  | 2,162                 | *                  | Bohai Leasing Co. Ltd. Class A   | 6,310,900             | 2,063 |
| Han's Laser Technology Industry Group Co. Ltd. Class A         | 736,400    | 2,162                 |                    | Fibocom Wireless Inc. Class A  | 726,408               | 2,061 |
| Venustech Group Inc. Class A                                   | 604,074    | 2,159                 | <sup>3</sup>       | Red Star Macalline Group Corp. Ltd. Class H                                | 6,526,764             | 2,060 |
| Shenzhen Hepalink Pharmaceutical Group Co. Ltd. Class A        | 1,277,507  | 2,159                 |                    | Qianhe Condiment & Food Co. Ltd. Class A                                   | 846,422               | 2,053 |
| China Resources Boya Bio-pharmaceutical Group Co. Ltd. Class A | 514,519    | 2,155                 |                    | Zhejiang Cfmoto Power Co. Ltd. Class A                                     | 150,600               | 2,049 |
| Infore Environment Technology Group Co. Ltd. Class A           | 3,230,888  | 2,155                 |                    | Piotech Inc. Class A   | 59,146                | 2,043 |
| China National Gold Group Gold Jewellery Co. Ltd. Class A      | 1,484,700  | 2,151                 |                    | Yantai Dongcheng Pharmaceutical Co. Ltd. Class A                           | 809,419               | 2,036 |
| Bank of Chengdu Co. Ltd. Class A                               | 1,269,227  | 2,145                 |                    | Anhui Honglu Steel Construction Group Co. Ltd. Class A                     | 589,811               | 2,026 |
| * Sinopec Oilfield Service Corp. Class H                       | 30,488,792 | 2,144                 |                    | Qingdao Gaoce Technology Co. Ltd. Class A                                  | 312,169               | 2,025 |
| Shuangliang Eco-Energy Systems Co. Ltd. Class A                | 1,674,100  | 2,143                 |                    | CETC Digital Technology Co. Ltd. Class A                                   | 640,150               | 2,024 |
| Pylon Technologies Co. Ltd. Class A                            | 137,555    | 2,142                 |                    | Xinxing Ductile Iron Pipes Co. Ltd. Class A                                | 3,607,800             | 2,023 |
| Inner Mongolia Dazhong Mining Co. Ltd. Class A                 | 1,427,980  | 2,139                 | *                  | Jiangsu Nata Opto-electronic Material Co. Ltd. Class A                     | 479,300               | 2,023 |
| Isoftstone Information Technology Group Co. Ltd. Class A       | 437,500    | 2,139                 |                    | Shede Spirits Co. Ltd. Class A   | 128,300               | 2,020 |
| Chinese Universe Publishing & Media Group Co. Ltd. Class A     | 1,350,680  | 2,137                 |                    | Do-Fluoride New Materials Co. Ltd. Class A                                 | 923,300               | 2,019 |
| CETC Cyberspace Security Technology Co. Ltd. Class A           | 707,989    | 2,134                 |                    | Shanghai Huaфон Aluminium Corp. Class A                                    | 901,900               | 2,019 |
| Jaffron Biomedical Co. Ltd. Class A                            | 659,726    | 2,134                 |                    | Chongqing Iron & Steel Co. Ltd. Class A                                    | 9,896,474             | 2,016 |
| Ningbo Xusheng Group Co. Ltd. Class A                          | 882,240    | 2,133                 | *                  | Dazhong Transportation Group Co. Ltd. Class B                              | 10,955,524            | 2,015 |
| Shandong Hi-Speed New Energy Group Ltd.                        | 6,552,861  | 2,133                 |                    | Jiangxi Jovo Energy Co. Ltd. Class A                                       | 598,400               | 2,013 |
| <sup>*,1</sup> Agile Group Holdings Ltd.                       | 22,230,040 | 2,130                 | *                  | Guangdong Golden Dragon Development Inc. Class A                           | 983,400               | 2,011 |
| Taiji Computer Corp. Ltd. Class A                              | 542,591    | 2,127                 |                    | Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd. Class A                         | 507,652               | 2,008 |
| * Sai Micro Electronics Inc. Class A                           | 644,774    | 2,124                 |                    | Hainan Haide Capital Management Co. Ltd. Class A                           | 1,222,160             | 2,008 |
| Yankershop Food Co. Ltd. Class A                               | 196,603    | 2,118                 |                    | Xingda International Holdings Ltd.   | 11,883,921            | 2,007 |
| Xinjiang Zhongtai Chemical Co. Ltd. Class A                    | 2,308,100  | 2,113                 |                    | Wangsu Science & Technology Co. Ltd. Class A                               | 2,090,700             | 2,005 |
| G-bits Network Technology Xiamen Co. Ltd. Class A              | 58,049     | 2,112                 |                    | Jiangsu Guotai International Group Co. Ltd. Class A                        | 1,901,884             | 2,002 |
| Valiant Co. Ltd. Class A                                       | 899,400    | 2,112                 |                    | Chongqing Three Gorges Water Conservancy & Electric Power Co. Ltd. Class A | 1,827,216             | 2,002 |
| * Haisco Pharmaceutical Group Co. Ltd. Class A                 | 600,763    | 2,111                 | <sup>*,1,2,3</sup> | Winning Health Technology Group Co. Ltd. Class A                           | 1,963,130             | 1,999 |
| China Meheco Co. Ltd. Class A                                  | 1,291,309  | 2,110                 |                    | Redco Properties Group Ltd.  | 11,748,787            | 1,997 |
| Guangdong Hongda Holdings Group Co. Ltd. Class A               | 716,200    | 2,108                 |                    | Wuhan DR Laser Technology Corp. Ltd. Class A                               | 220,416               | 1,985 |
| * Wuxi Taiji Industry Co. Ltd. Class A                         | 2,381,953  | 2,107                 | *                  | Shandong Hi-speed Co. Ltd. Class A   | 2,185,500             | 1,980 |
| Guangzhou Zhujiang Brewery Co. Ltd. Class A                    | 1,811,696  | 2,106                 |                    | China Tianying Inc. Class A  | 2,447,700             | 1,979 |
| Leader Harmonious Drive Systems Co. Ltd. Class A               | 123,423    | 2,106                 |                    | Grandblue Environment Co. Ltd. Class A                                     | 811,936               | 1,974 |
| * Shenzhen Goodix Technology Co. Ltd. Class A                  | 207,600    | 2,101                 |                    | Beijing Ultrapower Software Co. Ltd. Class A                               | 1,702,000             | 1,974 |
| Zhongtai Securities Co. Ltd. Class A                           | 2,145,300  | 2,100                 |                    | Chongqing Fuling Zhacai Group Co. Ltd. Class A                             | 932,202               | 1,968 |
| Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd. Class B     | 3,176,313  | 2,099                 |                    | Wuxi Autowell Technology Co. Ltd. Class A                                  | 104,952               | 1,961 |
| * Sichuan New Energy Power Co. Ltd. Class A                    | 1,309,607  | 2,098                 |                    | Nantong Jianghai Capacitor Co. Ltd. Class A                                | 834,345               | 1,960 |
|  |            |                       |                    | Dongguan Yiheda Automation Co. Ltd. Class A                                | 481,105               | 1,960 |
|  |            |                       |                    | Xinjiang Tianshan Cement Co. Ltd. Class A                                  | 2,008,880             | 1,958 |



Total International Stock Index Fund

|  | Shares    | Market Value* (\$000) |     | Shares  | Market Value* (\$000) |       |
|--|-----------|-----------------------|-----|---|-----------------------|-------|
| Anhui Zhongding Sealing Parts Co. Ltd. Class A                 | 1,108,380 | 1,954                 |     | Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd. Class A           | 1,035,104             | 1,790 |
| Guangdong Zhongsheng Pharmaceutical Co. Ltd. Class A           | 777,800   | 1,951                 |     | Wolong Electric Group Co. Ltd. Class A                                    | 1,162,300             | 1,785 |
| Maanshan Iron & Steel Co. Ltd. Class A                         | 5,170,861 | 1,951                 | *   | Leo Group Co. Ltd. Class A  | 5,903,800             | 1,783 |
| Guangzhou Yuexiu Capital Holdings Group Co. Ltd. Class A       | 2,173,761 | 1,950                 |     | Youdao Inc. ADR   | 427,583               | 1,783 |
| * Oriental Energy Co. Ltd. Class A                             | 1,355,200 | 1,950                 | 1,3 | C&S Paper Co. Ltd. Class A  | 1,196,908             | 1,777 |
| GoodWe Technologies Co. Ltd. Class A                           | 4,017,954 | 1,948                 |     | Joynn Laboratories China Co. Ltd. Class H                                 | 953,458               | 1,777 |
| Shenzhen Gas Corp. Ltd. Class A                                | 2,087,100 | 1,936                 |     | Jiangsu Lihua Animal Husbandry Stock Co. Ltd. Class A                     | 767,586               | 1,775 |
| Zhuzhou Kibing Group Co. Ltd. Class A                          | 1,769,000 | 1,930                 |     | Tofflon Science & Technology Group Co. Ltd. Class A                       | 683,400               | 1,772 |
| Kaishan Group Co. Ltd. Class A                                 | 1,002,149 | 1,928                 |     | Yunnan Botanee Bio-Technology Group Co. Ltd. Class A                      | 163,900               | 1,767 |
| Fujian Funeng Co. Ltd. Class A                                 | 1,646,634 | 1,928                 |     | Yonfer Agricultural Technology Co. Ltd. Class A                           | 1,110,800             | 1,763 |
| Shaanxi Construction Engineering Group Corp. Ltd. Class A      | 3,322,900 | 1,922                 |     | China World Trade Center Co. Ltd. Class A                                 | 649,700               | 1,762 |
| Cathay Biotech Inc. Class A                                    | 264,211   | 1,920                 |     | Hefei Meiya Optoelectronic Technology Inc. Class A                        | 662,896               | 1,759 |
| * Grandjoy Holdings Group Co. Ltd. Class A                     | 4,017,346 | 1,910                 |     | Sichuan Expressway Co. Ltd. Class H                                       | 6,093,253             | 1,754 |
| Intco Medical Technology Co. Ltd. Class A                      | 631,800   | 1,906                 |     | Shanxi Coking Co. Ltd. Class A  | 2,524,771             | 1,747 |
| Shanghai Huace Navigation Technology Ltd. Class A              | 465,220   | 1,903                 |     | Shanxi Coal International Energy Group Co. Ltd. Class A                   | 783,700               | 1,746 |
| Edifier Technology Co. Ltd. Class A                            | 850,900   | 1,895                 |     | Wuhan Raycus Fiber Laser Technologies Co. Ltd. Class A                    | 523,372               | 1,745 |
| * Zhejiang Jinke Tom Culture Industry Co. Ltd. Class A         | 2,999,149 | 1,894                 |     | Guangdong Xinbao Electrical Appliances Holdings Co. Ltd. Class A          | 761,215               | 1,745 |
| Xi'an Triangle Defense Co. Ltd. Class A                        | 480,920   | 1,887                 |     | Harbin Boshi Automation Co. Ltd. Class A                                  | 973,925               | 1,745 |
| Xiamen Bank Co. Ltd. Class A                                   | 2,587,906 | 1,876                 |     | MLS Co. Ltd. Class A  | 1,374,116             | 1,743 |
| Dian Diagnostics Group Co. Ltd. Class A                        | 594,000   | 1,868                 |     | Chinalin Securities Co. Ltd. Class A                                      | 913,000               | 1,741 |
| An Hui Wenergy Co. Ltd. Class A                                | 2,156,921 | 1,867                 |     | Shenzhen Kstar Science & Technology Co. Ltd. Class A                      | 486,850               | 1,737 |
| CETC Potevio Science & Technology Co. Ltd. Class A             | 593,000   | 1,864                 |     | Xiamen ITG Group Corp. Ltd. Class A                                       | 1,848,300             | 1,736 |
| * Qi An Xin Technology Group Inc. Class A                      | 295,389   | 1,863                 |     | Jiangsu Jiejie Microelectronics Co. Ltd. Class A                          | 721,761               | 1,734 |
| Hebei Yangyuan Zhihui Beverage Co. Ltd. Class A                | 546,595   | 1,860                 |     | Tibet Rhodiola Pharmaceutical Holding Co. Class A                         | 250,900               | 1,731 |
| Porton Pharma Solutions Ltd. Class A                           | 459,571   | 1,859                 |     | Kehua Data Co. Ltd. Class A   | 451,480               | 1,727 |
| 3peak Inc. Class A   | 84,331    | 1,857                 |     | Jingjin Equipment Inc. Class A  | 549,340               | 1,727 |
| Huali Industrial Group Co. Ltd. Class A                        | 270,358   | 1,856                 |     | Angang Steel Co. Ltd. Class A   | 4,720,450             | 1,723 |
| East Group Co. Ltd. Class A                                    | 2,114,600 | 1,854                 |     | CHN Energy Changyuan Electric Power Co. Ltd. Class A                      | 2,733,500             | 1,723 |
| 3 Midea Real Estate Holding Ltd.                               | 2,705,935 | 1,851                 |     | Anhui Jiangnan Chemical Industry Co. Ltd. Class A                         | 2,636,140             | 1,723 |
| China International Marine Containers Group Co. Ltd. Class A   | 2,041,550 | 1,846                 |     | Lizhong Sitong Light Alloys Group Co. Ltd. Class A                        | 565,478               | 1,723 |
| Chongqing Fuling Electric Power Industrial Co. Ltd. Class A    | 1,102,488 | 1,841                 |     | China Southern Power Grid Energy Efficiency&Clean Energy Co. Ltd. Class A | 2,315,615             | 1,722 |
| Shenzhen Megmeet Electrical Co. Ltd. Class A                   | 519,225   | 1,839                 |     | Konfoong Materials International Co. Ltd. Class A                         | 203,000               | 1,721 |
| Xiamen Xiangyu Co. Ltd. Class A                                | 2,093,901 | 1,835                 |     | Kunshan Kinglai Hygienic Materials Co. Ltd. Class A                       | 369,405               | 1,720 |
| * Hybio Pharmaceutical Co. Ltd. Class A                        | 839,100   | 1,830                 |     | B-Soft Co. Ltd. Class A   | 1,746,795             | 1,719 |
| * Sinopec Oilfield Service Corp. Class A                       | 6,875,700 | 1,825                 |     | Hainan Poly Pharm Co. Ltd. Class A  | 396,876               | 1,718 |
| Weifu High-Technology Group Co. Ltd. Class A                   | 826,241   | 1,824                 |     | Jiangxi Lianchuang Optoelectronic Science & Technology Co. Ltd. Class A   | 390,400               | 1,717 |
| Shenzhen Envicool Technology Co. Ltd. Class A                  | 520,137   | 1,824                 |     | Jilin Electric Power Co. Ltd. Class A                                     | 2,676,400             | 1,713 |
| Jiangsu Expressway Co. Ltd. Class A                            | 1,353,375 | 1,822                 |     | * Greenland Holdings Corp. Ltd. Class A                                   | 4,907,200             | 1,710 |
| * Loongson Technology Corp. Ltd. Class A                       | 163,612   | 1,822                 |     | * Shenzhen Everwin Precision Technology Co. Ltd. Class A                  | 1,075,104             | 1,708 |
| Sichuan Yahua Industrial Group Co. Ltd. Class A                | 945,700   | 1,821                 |     | * KWG Group Holdings Ltd.   | 17,735,041            | 1,703 |
| Shanghai Huayi Group Co. Ltd. Class B                          | 4,479,735 | 1,819                 |     | Leyard Optoelectronic Co. Ltd. Class A                                    | 2,029,000             | 1,702 |
| Yantai Eddie Precision Machinery Co. Ltd. Class A              | 814,184   | 1,819                 |     | * Everdisplay Optronics Shanghai Co. Ltd. Class A                         | 4,742,274             | 1,698 |
| Financial Street Holdings Co. Ltd. Class A                     | 3,228,505 | 1,817                 |     | Beijing Compass Technology Development Co. Ltd. Class A                   | 210,900               | 1,696 |
| * ASR Microelectronics Co. Ltd. Class A                        | 203,873   | 1,817                 |     | Guangzhou Restaurant Group Co. Ltd. Class A                               | 583,360               | 1,694 |
| Shaanxi International Trust Co. Ltd. Class A                   | 4,351,800 | 1,814                 |     | * STO Express Co. Ltd. Class A  | 1,295,147             | 1,693 |
| Sunflower Pharmaceutical Group Co. Ltd. Class A                | 550,695   | 1,810                 |     | China Merchants Property Operation & Service Co. Ltd. Class A             | 926,700               | 1,691 |
| Perfect World Co. Ltd. Class A                                 | 1,102,250 | 1,809                 |     | All Winner Technology Co. Ltd. Class A                                    | 492,830               | 1,687 |
| Eastern Communications Co. Ltd. Class B                        | 4,633,259 | 1,808                 |     |   |                       |       |
| Wuhu Token Science Co. Ltd. Class A                            | 2,045,128 | 1,806                 |     |   |                       |       |
| Electric Connector Technology Co. Ltd. Class A                 | 317,622   | 1,806                 |     |   |                       |       |
| * Gree Real Estate Co. Ltd. Class A                            | 1,853,769 | 1,806                 |     |   |                       |       |
| Shanghai MicroPort Endovascular MedTech Group Co. Ltd. Class A | 67,919    | 1,805                 |     |   |                       |       |
| * Bank of Zhengzhou Co. Ltd. Class A                           | 6,314,685 | 1,804                 |     |   |                       |       |
| Riyue Heavy Industry Co. Ltd. Class A                          | 937,561   | 1,804                 |     |   |                       |       |
| Hunan Gold Corp. Ltd. Class A                                  | 1,130,420 | 1,802                 |     |   |                       |       |

Total International Stock Index Fund

|  | Shares     | Market Value*<br>(\$000) |  | Shares     | Market Value*<br>(\$000) |
|--|------------|--------------------------|--|------------|--------------------------|
| Shanghai Pret Composites Co. Ltd. Class A                  | 897,960    | 1,687                    | Shenzhen Tagen Group Co. Ltd. Class A  | 2,235,945  | 1,547                    |
| * YaGuang Technology Group Co. Ltd. Class A                | 1,311,300  | 1,682                    | Zhejiang Jiahua Energy Chemical Industry Co. Ltd. Class A                      | 1,347,200  | 1,547                    |
| * Antong Holdings Co. Ltd. Class A                         | 4,679,400  | 1,682                    | Zhejiang Hisoar Pharmaceutical Co. Ltd. Class A                                | 1,569,000  | 1,546                    |
| Zhejiang Wanma Co. Ltd. Class A                            | 1,167,518  | 1,680                    | Nanjing Securities Co. Ltd. Class A  | 1,404,900  | 1,545                    |
| Shanghai Bailian Group Co. Ltd. Class B                    | 3,078,364  | 1,678                    | * Shanying International Holding Co. Ltd. Class A                              | 5,151,400  | 1,543                    |
| Goke Microelectronics Co. Ltd. Class A                     | 183,500    | 1,674                    | Beijing GeoEnviron Engineering & Technology Inc. Class A                       | 1,433,955  | 1,541                    |
| Tianjin Chase Sun Pharmaceutical Co. Ltd. Class A          | 2,715,377  | 1,672                    | * Wonders Information Co. Ltd. Class A   | 1,247,700  | 1,538                    |
| HLA Group Corp. Ltd. Class A                               | 1,643,599  | 1,671                    | * Zhejiang Narada Power Source Co. Ltd. Class A                                | 836,500    | 1,532                    |
| Xiamen Kingdomway Group Co. Class A                        | 667,531    | 1,669                    | Anhui Kouzi Distillery Co. Ltd. Class A  | 223,300    | 1,532                    |
| Tayho Advanced Materials Group Co. Ltd. Class A            | 785,700    | 1,667                    | * Guizhou Bailing Group Pharmaceutical Co. Ltd. Class A                        | 1,330,336  | 1,530                    |
| Youngy Co. Ltd. Class A                                    | 219,700    | 1,667                    | * Ourpalm Co. Ltd. Class A   | 2,521,175  | 1,525                    |
| Sichuan Development Lomon Co. Ltd. Class A                 | 1,709,150  | 1,667                    | * Fangda Special Steel Technology Co. Ltd. Class A                             | 2,242,839  | 1,523                    |
| *.1 Zhuguang Holdings Group Co. Ltd.                       | 32,182,422 | 1,664                    | ACM Research Shanghai Inc. Class A   | 92,349     | 1,523                    |
| Shenzhen Yinghe Technology Co. Ltd. Class A                | 610,474    | 1,662                    | Zhejiang Xianju Pharmaceutical Co. Ltd. Class A                                | 951,400    | 1,520                    |
| Caida Securities Co. Ltd. Class A                          | 1,539,600  | 1,662                    | Jiangsu Provincial Agricultural Reclamation & Development Corp. Class A        | 1,047,900  | 1,517                    |
| Shanxi Lanhua Sci-Tech Venture Co. Ltd. Class A            | 1,330,940  | 1,661                    | Zhejiang Longsheng Group Co. Ltd. Class A                                      | 1,245,900  | 1,516                    |
| Zhejiang Weiming Environment Protection Co. Ltd. Class A   | 675,175    | 1,656                    | Jade Bird Fire Co. Ltd. Class A  | 685,772    | 1,512                    |
| Daan Gene Co. Ltd. Class A                                 | 1,241,370  | 1,654                    | Jinduicheng Molybdenum Co. Ltd. Class A  | 1,100,100  | 1,510                    |
| Oriental Pearl Group Co. Ltd. Class A                      | 1,636,200  | 1,652                    | * YGSOFT Inc. Class A  | 1,901,455  | 1,509                    |
| Sinolink Securities Co. Ltd. Class A                       | 1,322,200  | 1,652                    | Zhejiang Dun'An Artificial Environment Co. Ltd. Class A                        | 927,700    | 1,508                    |
| Hisense Visual Technology Co. Ltd. Class A                 | 516,200    | 1,643                    | Shenergy Co. Ltd. Class A  | 1,871,400  | 1,507                    |
| Xinhuanet Co. Ltd. Class A                                 | 470,135    | 1,639                    | Shanghai Runda Medical Technology Co. Ltd. Class A                             | 557,000    | 1,504                    |
| Wasu Media Holding Co. Ltd. Class A                        | 1,649,700  | 1,638                    | Chongqing Department Store Co. Ltd. Class A                                    | 406,400    | 1,501                    |
| COFCO Biotechnology Co. Ltd. Class A                       | 1,751,138  | 1,633                    | Zhejiang Xinan Chemical Industrial Group Co. Ltd. Class A                      | 1,122,800  | 1,501                    |
| Baowu Magnesium Technology Co. Ltd. Class A                | 625,866    | 1,629                    | Shanghai Foreign Service Holding Group Co. Ltd. Class A                        | 2,139,700  | 1,501                    |
| Anhui Guangxin Agrochemical Co. Ltd. Class A               | 715,008    | 1,627                    | Shenzhen Special Economic Zone Real Estate & Properties Group Co. Ltd. Class A | 915,500    | 1,499                    |
| Zhejiang Jingxin Pharmaceutical Co. Ltd. Class A           | 899,160    | 1,625                    | Huaxia Eye Hospital Group Co. Ltd. Class A                                     | 268,800    | 1,499                    |
| * DouYu International Holdings Ltd. ADR                    | 1,878,388  | 1,619                    | Beijing Jetsen Technology Co. Ltd. Class A                                     | 2,250,400  | 1,497                    |
| Shenzhen Expressway Corp. Ltd. Class A                     | 1,225,048  | 1,619                    | Shanghai Fudan Microelectronics Group Co. Ltd. Class A                         | 226,094    | 1,497                    |
| Shenzhen H&T Intelligent Control Co. Ltd. Class A          | 852,900    | 1,618                    | Guangdong Baolihua New Energy Stock Co. Ltd. Class A                           | 2,261,700  | 1,496                    |
| Jiuzhitang Co. Ltd. Class A                                | 1,115,301  | 1,616                    | * Chengdu CORPRO Technology Co. Ltd. Class A                                   | 526,000    | 1,494                    |
| Roshow Technology Co. Ltd. Class A                         | 1,757,200  | 1,616                    | Bright Dairy & Food Co. Ltd. Class A   | 1,157,448  | 1,494                    |
| Laobaixing Pharmacy Chain JSC Class A                      | 463,596    | 1,609                    | *.1 LVGEM China Real Estate Investment Co. Ltd.                                | 13,310,602 | 1,492                    |
| ORG Technology Co. Ltd. Class A                            | 2,629,700  | 1,607                    | COFCO Capital Holdings Co. Ltd. Class A  | 1,519,284  | 1,491                    |
| Guangzhou Great Power Energy & Technology Co. Ltd. Class A | 381,200    | 1,607                    | * Fujian Kuncai Material Technology Co. Ltd. Class A                           | 202,000    | 1,491                    |
| Jiangsu Linyang Energy Co. Ltd. Class A                    | 1,763,000  | 1,606                    | * Shenzhen FRD Science & Technology Co. Ltd. Class A                           | 537,901    | 1,489                    |
| * Tongdao Liepin Group                                     | 2,184,451  | 1,605                    | * SICC Co. Ltd. Class A  | 179,211    | 1,489                    |
| CQ Pharmaceutical Holding Co. Ltd. Class A                 | 2,277,401  | 1,601                    | * Guangdong Create Century Intelligent Equipment Group Corp. Ltd. Class A      | 1,455,700  | 1,487                    |
| Beijing Huafeng Test & Control Technology Co. Ltd. Class A | 96,886     | 1,596                    | Shanghai Hanbell Precise Machinery Co. Ltd. Class A                            | 464,700    | 1,487                    |
| Sinofibers Technology Co. Ltd. Class A                     | 372,623    | 1,592                    | LianChuang Electronic Technology Co. Ltd. Class A                              | 1,011,309  | 1,486                    |
| * Shandong Denghai Seeds Co. Ltd. Class A                  | 754,700    | 1,581                    | * Beijing Bei Mo Gao Ke Friction Material Co. Ltd. Class A                     | 314,613    | 1,486                    |
| * Tibet Mineral Development Co. Class A                    | 454,900    | 1,581                    | Anhui Truchum Advanced Materials & Technology Co. Ltd. Class A                 | 1,492,400  | 1,485                    |
| *.1,3 CStone Pharmaceuticals                               | 5,858,876  | 1,576                    | * China TransInfo Technology Co. Ltd. Class A                                  | 940,000    | 1,482                    |
| Kunshan Dongwei Technology Co. Ltd. Class A                | 221,003    | 1,573                    | Yixintang Pharmaceutical Group Co. Ltd. Class A                                | 509,579    | 1,481                    |
| Beijing SL Pharmaceutical Co. Ltd. Class A                 | 980,900    | 1,572                    | * Gan & Lee Pharmaceuticals Co. Ltd. Class A                                   | 229,800    | 1,478                    |
| Yutong Bus Co. Ltd. Class A                                | 843,300    | 1,572                    | Anker Innovations Technology Co. Ltd. Class A                                  | 115,400    | 1,478                    |
| Xinjiang Joinworld Co. Ltd. Class A                        | 1,535,900  | 1,572                    |  |            |                          |
| China Wafer Level CSP Co. Ltd. Class A                     | 483,383    | 1,570                    |  |            |                          |
| Addsino Co. Ltd. Class A                                   | 1,350,000  | 1,568                    |  |            |                          |
| * Lakala Payment Co. Ltd. Class A                          | 660,500    | 1,566                    |  |            |                          |
| Hainan Strait Shipping Co. Ltd. Class A                    | 2,024,051  | 1,565                    |  |            |                          |
| Sanquan Food Co. Ltd. Class A                              | 782,125    | 1,564                    |  |            |                          |
| Beibuwan Port Co. Ltd. Class A                             | 1,547,140  | 1,563                    |  |            |                          |
| Zhuzhou Hongda Electronics Corp. Ltd. Class A              | 349,100    | 1,562                    |  |            |                          |
| Levima Advanced Materials Corp. Class A                    | 600,553    | 1,562                    |  |            |                          |
| Foran Energy Group Co. Ltd. Class A                        | 947,405    | 1,550                    |  |            |                          |
| * Montnets Cloud Technology Group Co. Ltd. Class A         | 738,900    | 1,548                    |  |            |                          |

Total International Stock Index Fund

|   | Shares    | Market Value* (\$000) |  | Shares    | Market Value* (\$000) |
|---|-----------|-----------------------|--|-----------|-----------------------|
| * Shandong Humon Smelting Co. Ltd. Class A                                    | 927,700   | 1,476                 | Shanghai Haohai Biological Technology Co. Ltd. Class A         | 104,038   | 1,409                 |
| Guizhou Xinbang Pharmaceutical Co. Ltd. Class A                               | 2,213,800 | 1,476                 | Shanghai Liangxin Electrical Co. Ltd. Class A                  | 1,084,192 | 1,406                 |
| * Sichuan Hexie Shuangma Co. Ltd. Class A                                     | 706,900   | 1,476                 | Sichuan Anning Iron & Titanium Co. Ltd. Class A                | 311,770   | 1,406                 |
| * Tsinghua Tongfang Co. Ltd. Class A  | 1,295,600 | 1,474                 | Jiangsu Haili Wind Power Equipment Technology Co. Ltd. Class A | 158,547   | 1,406                 |
| Anhui Jinhe Industrial Co. Ltd. Class A                                       | 494,773   | 1,473                 | Sichuan Changhong Electric Co. Ltd. Class A                    | 1,736,200 | 1,405                 |
| Hangzhou Shunwang Technology Co. Ltd. Class A                                 | 727,143   | 1,472                 | Sineng Electric Co. Ltd. Class A                               | 360,917   | 1,405                 |
| Yusys Technologies Co. Ltd. Class A   | 644,320   | 1,472                 | Henan Mingtai AI Industrial Co. Ltd. Class A                   | 834,578   | 1,402                 |
| Jiangsu ToLand Alloy Co. Ltd. Class A   | 347,750   | 1,472                 | Universal Scientific Industrial Shanghai Co. Ltd. Class A      | 704,700   | 1,400                 |
| Shenzhen Huaqiang Industry Co. Ltd. Class A                                   | 937,130   | 1,470                 | Jiangsu Guomao Reducer Co. Ltd. Class A                        | 649,389   | 1,398                 |
| * Hytera Communications Corp. Ltd. Class A                                    | 1,706,400 | 1,469                 | * Tianfeng Securities Co. Ltd. Class A                         | 3,188,700 | 1,396                 |
| Shenzhen Suntak Circuit Technology Co. Ltd. Class A                           | 1,064,400 | 1,469                 | * Pacific Securities Co. Ltd. Class A                          | 2,713,400 | 1,395                 |
| APT Medical Inc. Class A  | 30,193    | 1,469                 | Qingdao Haier Biomedical Co. Ltd. Class A                      | 278,959   | 1,393                 |
| Hwatsing Technology Co. Ltd. Class A  | 50,262    | 1,466                 | * Guangdong Advertising Group Co. Ltd. Class A                 | 2,015,300 | 1,393                 |
| * Sangfor Technologies Inc. Class A   | 127,679   | 1,465                 | Shenzhen Kingdom Sci-Tech Co. Ltd. Class A                     | 871,965   | 1,392                 |
| * HUYA Inc. ADR   | 468,015   | 1,465                 | Shenzhen Topband Co. Ltd. Class A                              | 1,084,300 | 1,390                 |
| Shandong Publishing & Media Co. Ltd. Class A                                  | 1,297,287 | 1,464                 | CNSIG Inner Mongolia Chemical Industry Co. Ltd. Class A        | 1,271,974 | 1,390                 |
| Tianshan Aluminum Group Co. Ltd. Class A                                      | 1,653,200 | 1,464                 | *,3 Viva Biotech Holdings                                      | 8,471,158 | 1,389                 |
| Zhejiang Huace Film & Television Co. Ltd. Class A                             | 1,902,400 | 1,463                 | Moon Environment Technology Co. Ltd. Class A                   | 794,000   | 1,389                 |
| Eastern Communications Co. Ltd. Class A                                       | 819,500   | 1,463                 | Chow Tai Seng Jewellery Co. Ltd. Class A                       | 687,201   | 1,387                 |
| * Genimous Technology Co. Ltd. Class A  | 1,322,640 | 1,459                 | Hubei Jumpcan Pharmaceutical Co. Ltd. Class A                  | 373,617   | 1,384                 |
| * Verisilicon Microelectronics Shanghai Co. Ltd. Class A                      | 199,829   | 1,458                 | Fulin Precision Co. Ltd. Class A                               | 953,570   | 1,383                 |
| Zhejiang Wanfeng Auto Wheel Co. Ltd. Class A                                  | 2,091,500 | 1,453                 | Shennan Circuits Co. Ltd. Class A                              | 145,287   | 1,382                 |
| Lihuayei Weiyuan Chemical Co. Ltd. Class A                                    | 540,956   | 1,453                 | Guangxi Liugong Machinery Co. Ltd. Class A                     | 1,570,163 | 1,378                 |
| * Shandong Yisheng Livestock & Poultry Breeding Co. Ltd. Class A              | 1,036,813 | 1,446                 | Jiangling Motors Corp. Ltd. Class A                            | 617,478   | 1,375                 |
| North Industries Group Red Arrow Co. Ltd. Class A                             | 739,900   | 1,443                 | Guizhou Panjiang Refined Coal Co. Ltd. Class A                 | 1,651,900 | 1,375                 |
| Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd. Class A               | 191,235   | 1,440                 | Sino-Platinum Metals Co. Ltd. Class A                          | 689,858   | 1,375                 |
| Shaanxi Beiyuan Chemical Industry Group Co. Ltd. Class A                      | 2,011,140 | 1,440                 | Zhejiang Weixing Industrial Development Co. Ltd. Class A       | 968,668   | 1,373                 |
| Beijing Strong Biotechnologies Inc. Class A                                   | 569,700   | 1,439                 | China CAMC Engineering Co. Ltd. Class A                        | 1,140,800 | 1,371                 |
| Zheshang Securities Co. Ltd. Class A  | 1,044,547 | 1,439                 | Shenzhen Yan Tian Port Holding Co. Ltd. Class A                | 2,032,955 | 1,370                 |
| Tangshan Sanyou Chemical Industries Co. Ltd. Class A                          | 1,820,900 | 1,439                 | Zhejiang Orient Financial Holdings Group Co. Ltd. Class A      | 2,718,627 | 1,368                 |
| * Beijing Orient National Communication Science & Technology Co. Ltd. Class A | 1,008,100 | 1,436                 | Beijing Zhong Ke San Huan High-Tech Co. Ltd. Class A           | 962,205   | 1,366                 |
| Xinxiang Richful Lube Additive Co. Ltd. Class A                               | 247,190   | 1,434                 | Shandong Xinhua Pharmaceutical Co. Ltd. Class A                | 475,500   | 1,365                 |
| Zhejiang HangKe Technology Inc. Co. Class A                                   | 426,585   | 1,433                 | Sansteel Minguang Co. Ltd. Fujian Class A                      | 2,107,900 | 1,363                 |
| * Yonghui Superstores Co. Ltd. Class A  | 3,399,100 | 1,431                 | Beijing Tongtech Co. Ltd. Class A                              | 526,422   | 1,363                 |
| * Jiangxi Ganneng Co. Ltd. Class A  | 1,253,000 | 1,431                 | Shandong Bohui Paper Industrial Co. Ltd. Class A               | 1,434,600 | 1,363                 |
| Shijiazhuang Shangtai Technology Co. Ltd. Class A                             | 230,100   | 1,431                 | * China Aluminum International Engineering Corp. Ltd. Class A  | 2,092,700 | 1,362                 |
| Empyrean Technology Co. Ltd. Class A  | 101,183   | 1,430                 | Eternal Asia Supply Chain Management Ltd. Class A              | 2,267,197 | 1,358                 |
| Mayinglong Pharmaceutical Group Co. Ltd. Class A                              | 455,425   | 1,425                 | Norinco International Cooperation Ltd. Class A                 | 872,185   | 1,358                 |
| Suzhou Nanomicro Technology Co. Ltd. Class A                                  | 339,400   | 1,425                 | Zhejiang Jiemei Electronic & Technology Co. Ltd. Class A       | 356,260   | 1,354                 |
| Bank of Qingdao Co. Ltd. Class A  | 3,192,893 | 1,423                 | Guangdong Kinlong Hardware Products Co. Ltd. Class A           | 202,300   | 1,354                 |
| * Beijing North Star Co. Ltd. Class A   | 5,026,781 | 1,422                 | Wuxi Paikexin New Materials Technology Co. Ltd. Class A        | 118,600   | 1,352                 |
| * PCI Technology Group Co. Ltd. Class A                                       | 1,814,000 | 1,420                 | CITIC Heavy Industries Co. Ltd. Class A                        | 2,697,687 | 1,349                 |
| Piesat Information Technology Co. Ltd. Class A                                | 238,662   | 1,419                 | Advanced Technology & Materials Co. Ltd. Class A               | 1,038,800 | 1,347                 |
| Fujian Boss Software Development Co. Ltd. Class A                             | 729,480   | 1,419                 | KBC Corp. Ltd. Class A   | 125,594   | 1,347                 |
| Ausnutria Dairy Corp. Ltd.  | 4,025,000 | 1,416                 | * Sinomach Heavy Equipment Group Co. Ltd. Class A              | 3,317,800 | 1,347                 |
| Hexing Electrical Co. Ltd. Class A  | 456,320   | 1,416                 | * Lifan Technology Group Co. Ltd. Class A                      | 2,577,600 | 1,346                 |
| *,1.3 Shimao Services Holdings Ltd.   | 9,158,563 | 1,416                 | Wencan Group Co. Ltd. Class A                                  | 245,885   | 1,345                 |
| Zhuhai CosMX Battery Co. Ltd. Class A   | 500,235   | 1,415                 | CMST Development Co. Ltd. Class A                              | 1,922,706 | 1,344                 |
| Beijing eGOVA Co. Ltd. Class A  | 591,742   | 1,414                 | Guocheng Mining Co. Ltd. Class A                               | 935,164   | 1,343                 |
| Shenzhen Woer Heat-Shrinkable Material Co. Ltd. Class A                       | 1,446,000 | 1,412                 |  |           |                       |
| Sichuan Teway Food Group Co. Ltd. Class A                                     | 699,942   | 1,411                 |  |           |                       |
| Xianhe Co. Ltd. Class A   | 575,100   | 1,411                 |  |           |                       |
| Yunda Holding Co. Ltd. Class A  | 1,130,885 | 1,410                 |  |           |                       |

Total International Stock Index Fund

|   | Shares    | Market Value* (\$000) |  | Shares    | Market Value* (\$000) |
|---|-----------|-----------------------|--|-----------|-----------------------|
| Zhejiang Yongtai Technology Co. Ltd. Class A                | 772,264   | 1,341                 | Shanghai Flyco Electrical Appliance Co. Ltd. Class A                         | 173,746   | 1,276                 |
| Baiyin Nonferrous Group Co. Ltd. Class A                    | 3,567,400 | 1,341                 | Chongqing Water Group Co. Ltd. Class A                                       | 1,660,200 | 1,275                 |
| Joyoung Co. Ltd. Class A                                    | 733,277   | 1,338                 | Henan Yuguang Gold & Lead Co. Ltd. Class A                                   | 1,507,400 | 1,273                 |
| Alpha Group Class A   | 1,335,100 | 1,332                 | Anhui Construction Engineering Group Co. Ltd. Class A                        | 1,928,587 | 1,272                 |
| Suning Universal Co. Ltd. Class A                           | 3,542,392 | 1,331                 | Shandong Jinjing Science & Technology Co. Ltd. Class A                       | 1,358,800 | 1,271                 |
| China XD Electric Co. Ltd. Class A                          | 2,105,883 | 1,331                 | Luoyang Xinqianglian Slewing Bearing Co. Ltd. Class A                        | 251,693   | 1,271                 |
| Jiangsu Xinquan Automotive Trim Co. Ltd. Class A            | 214,972   | 1,331                 | Kingsemi Co. Ltd. Class A  | 61,300    | 1,269                 |
| Shenzhen Agricultural Products Group Co. Ltd. Class A       | 1,482,400 | 1,329                 | Shenzhen Infogem Technologies Co. Ltd. Class A                               | 770,500   | 1,268                 |
| Shanghai Sinyang Semiconductor Materials Co. Ltd. Class A   | 264,700   | 1,328                 | Zhejiang Communications Technology Co. Ltd. Class A                          | 2,424,941 | 1,268                 |
| Huapont Life Sciences Co. Ltd. Class A                      | 1,996,100 | 1,326                 | JCHX Mining Management Co. Ltd. Class A                                      | 256,000   | 1,268                 |
| City Development Environment Co. Ltd. Class A               | 880,900   | 1,324                 | Lier Chemical Co. Ltd. Class A   | 767,622   | 1,265                 |
| Hunan Changyuan Lico Co. Ltd. Class A                       | 1,135,273 | 1,323                 | Shenzhen Leaguer Co. Ltd. Class A  | 1,195,900 | 1,263                 |
| Hangzhou Dptech Technologies Co. Ltd. Class A               | 659,931   | 1,322                 | Western Region Gold Co. Ltd. Class A   | 713,000   | 1,262                 |
| Lushang Freda Pharmaceutical Co. Ltd. Class A               | 884,000   | 1,321                 | Guangzhou Baiyun International Airport Co. Ltd. Class A                      | 870,400   | 1,260                 |
| Suofeiya Home Collection Co. Ltd. Class A                   | 535,400   | 1,318                 | Chengdu Wintrue Holding Co. Ltd. Class A                                     | 1,102,400 | 1,259                 |
| CTS International Logistics Corp. Ltd. Class A              | 1,327,532 | 1,314                 | Jiangsu Jianguyin Rural Commercial Bank Co. Ltd. Class A                     | 2,506,315 | 1,257                 |
| Jinhui Liquor Co. Ltd. Class A                              | 349,682   | 1,314                 | Zhongshan Public Utilities Group Co. Ltd. Class A                            | 1,257,430 | 1,254                 |
| Huafon Microfibre Shanghai Technology Co. Ltd. Class A      | 1,824,763 | 1,313                 | Xinyu Iron & Steel Co. Ltd. Class A  | 2,250,100 | 1,252                 |
| Sichuan Jiuzhou Electric Co. Ltd. Class A                   | 1,116,000 | 1,313                 | China Merchants Port Group Co. Ltd. Class A                                  | 581,974   | 1,249                 |
| Pengdu Agriculture & Animal Husbandry Co. Ltd. Class A      | 5,811,900 | 1,312                 | Zhejiang Medicine Co. Ltd. Class A   | 841,500   | 1,248                 |
| Shanghai Fullhan Microelectronics Co. Ltd. Class A          | 203,110   | 1,309                 | Chongqing Zongshen Power Machinery Co. Ltd. Class A                          | 1,423,595 | 1,243                 |
| Fujian Star-net Communication Co. Ltd. Class A              | 529,433   | 1,308                 | Ganzhou Teng Yuan Cobalt New Material Co. Ltd. Class A                       | 228,159   | 1,241                 |
| Milkyway Chemical Supply Chain Service Co. Ltd. Class A     | 147,000   | 1,307                 | Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd. Class A                   | 845,509   | 1,239                 |
| Quectel Wireless Solutions Co. Ltd. Class A                 | 199,918   | 1,306                 | Tongyu Heavy Industry Co. Ltd. Class A                                       | 3,654,500 | 1,239                 |
| China National Accord Medicines Corp. Ltd. Class A          | 331,563   | 1,305                 | Shanghai Belling Co. Ltd. Class A  | 574,800   | 1,238                 |
| CGN Nuclear Technology Development Co. Ltd. Class A         | 1,314,728 | 1,305                 | Beijing Aerospace Shenzhou Intelligent Equipment Technology Co. Ltd. Class A | 702,000   | 1,233                 |
| Shanghai Stonehill Technology Co. Ltd. Class A              | 3,404,121 | 1,304                 | Wintime Energy Group Co. Ltd. Class A  | 6,570,800 | 1,231                 |
| Beijing Capital Development Co. Ltd. Class A                | 2,560,813 | 1,301                 | Hunan Aihua Group Co. Ltd. Class A   | 392,897   | 1,229                 |
| Chongqing Taiji Industry Group Co. Ltd. Class A             | 228,400   | 1,299                 | North Huajin Chemical Industries Co. Ltd. Class A                            | 1,535,800 | 1,229                 |
| Chengzhi Co. Ltd. Class A                                   | 1,133,107 | 1,297                 | Hainan Development Holdings Nanhai Co. Ltd. Class A                          | 984,600   | 1,224                 |
| Yantai Zhenghai Magnetic Material Co. Ltd. Class A          | 793,700   | 1,296                 | Nuode New Materials Co. Ltd. Class A   | 1,508,846 | 1,223                 |
| Xinjiang Xintai Natural Gas Co. Ltd. Class A                | 347,960   | 1,296                 | Beiqi Foton Motor Co. Ltd. Class A   | 2,949,100 | 1,222                 |
| Sino Biological Inc. Class A                                | 108,269   | 1,296                 | Red Star Macalline Group Corp. Ltd. Class A                                  | 2,095,464 | 1,220                 |
| Hubei Yihua Chemical Industry Co. Ltd. Class A              | 930,400   | 1,294                 | Holitech Technology Co. Ltd. Class A   | 2,698,600 | 1,217                 |
| Rockchip Electronics Co. Ltd. Class A                       | 145,199   | 1,294                 | Jinneng Holding Shanxi Electric Power Co. Ltd. Class A                       | 2,901,501 | 1,215                 |
| Niu Technologies ADR  | 598,668   | 1,293                 | Shenzhen Desay Battery Technology Co. Class A                                | 278,655   | 1,215                 |
| Ningbo Huaxiang Electronic Co. Ltd. Class A                 | 727,600   | 1,292                 | Xian International Medical Investment Co. Ltd. Class A                       | 947,000   | 1,213                 |
| Hubei Biocause Pharmaceutical Co. Ltd. Class A              | 3,029,791 | 1,292                 | PharmaBlock Sciences Nanjing Inc. Class A                                    | 195,977   | 1,210                 |
| Yunnan Chihong Zinc&Germanium Co. Ltd. Class A              | 1,826,200 | 1,291                 | Lao Feng Xiang Co. Ltd. Class A  | 142,228   | 1,210                 |
| China Tungsten & Hightech Materials Co. Ltd. Class A        | 1,060,020 | 1,291                 | Shenzhen Changhong Technology Co. Ltd. Class A                               | 473,753   | 1,209                 |
| Guangzhou Shiyuan Electronic Technology Co. Ltd. Class A    | 224,104   | 1,287                 | JS Corrugating Machinery Co. Ltd. Class A                                    | 610,600   | 1,207                 |
| Chongqing Sanfeng Environment Group Corp. Ltd. Class A      | 1,207,100 | 1,284                 | Everbright Securities Co. Ltd. Class H                                       | 1,773,632 | 1,205                 |
| Xinjiang Communications Construction Group Co. Ltd. Class A | 603,000   | 1,282                 | Chengdu Kanghua Biological Products Co. Ltd. Class A                         | 124,909   | 1,201                 |
| Keboda Technology Co. Ltd. Class A                          | 138,400   | 1,282                 | Suzhou Gold Mantis Construction Decoration Co. Ltd. Class A                  | 2,121,150 | 1,200                 |
| Jinlei Technology Co. Ltd. Class A                          | 300,359   | 1,282                 | Tianjin 712 Communication & Broadcasting Co. Ltd. Class A                    | 329,300   | 1,198                 |
| Juewei Food Co. Ltd. Class A                                | 265,364   | 1,281                 | BeiGene Ltd. Class A   | 58,838    | 1,195                 |
| AVIC Chengdu UAS Co. Ltd. Class A                           | 206,479   | 1,280                 | Zhejiang Wanliyang Co. Ltd. Class A  | 1,102,725 | 1,194                 |
| Oppl Lighting Co. Ltd. Class A                              | 479,456   | 1,279                 |  |           |                       |
| Guangdong Tapai Group Co. Ltd. Class A                      | 1,237,687 | 1,276                 |  |           |                       |

Total International Stock Index Fund

|  | Shares    | Market Value* (\$000) |   | Shares    | Market Value* (\$000) |
|--|-----------|-----------------------|---|-----------|-----------------------|
| * China Express Airlines Co. Ltd. Class A                        | 1,222,790 | 1,194                 | Shandong Hi-Speed Road & Bridge Co. Ltd. Class A  | 1,416,900 | 1,129                 |
| Jiangsu Azure Corp. Class A                                      | 944,100   | 1,194                 | * Shengda Resources Co. Ltd. Class A  | 648,000   | 1,127                 |
| * Beijing SuperMap Software Co. Ltd. Class A                     | 455,102   | 1,193                 | Guizhou Chanhen Chemical Corp. Class A  | 441,000   | 1,127                 |
| Wuxi NCE Power Co. Ltd. Class A                                  | 225,587   | 1,193                 | Shinghwa Advanced Material Group Co. Ltd. Class A                                       | 158,504   | 1,126                 |
| Autohome Inc. Class A  | 179,728   | 1,191                 | * Zhejiang Jingu Co. Ltd. Class A   | 1,054,612 | 1,125                 |
| BOC International China Co. Ltd. Class A                         | 798,300   | 1,190                 | * China First Heavy Industries Co. Ltd. Class A   | 2,801,700 | 1,118                 |
| * Zhejiang Akcome New Energy Technology Co. Ltd.                 | 3,917,400 | 1,189                 | * Guangdong Hongtu Technology Holdings Co. Ltd. Class A                                 | 503,169   | 1,115                 |
| Suzhou Good-Ark Electronics Co. Ltd. Class A                     | 736,800   | 1,188                 | * Beijing VRV Software Corp. Ltd. Class A   | 1,547,200 | 1,114                 |
| Guangzhou Wondfo Biotech Co. Ltd. Class A                        | 329,576   | 1,186                 | Chengdu Fusen Noble-House Industrial Co. Ltd. Class A                                   | 600,500   | 1,113                 |
| Bear Electric Appliance Co. Ltd. Class A                         | 158,890   | 1,184                 | * Chifeng Jilong Gold Mining Co. Ltd. Class A   | 552,900   | 1,113                 |
| Tasly Pharmaceutical Group Co. Ltd. Class A                      | 584,000   | 1,182                 | Sumavision Technologies Co. Ltd. Class A  | 1,459,200 | 1,112                 |
| * China Film Co. Ltd. Class A                                    | 723,532   | 1,182                 | Jinneng Science&Technology Co. Ltd. Class A   | 986,880   | 1,111                 |
| Shanghai Shibe Hi-Tech Co. Ltd. Class B                          | 7,242,525 | 1,181                 | CCCG Real Estate Corp. Ltd. Class A   | 731,300   | 1,111                 |
| * IRICO Display Devices Co. Ltd. Class A                         | 1,426,500 | 1,181                 | Wellhope Foods Co. Ltd. Class A   | 921,083   | 1,110                 |
| * Gansu Qilianshan Cement Group Co. Ltd. Class A                 | 795,100   | 1,180                 | Shanghai Medicilon Inc. Class A   | 113,255   | 1,109                 |
| * Lancy Co. Ltd. Class A   | 396,400   | 1,180                 | China National Medicines Corp. Ltd. Class A   | 281,700   | 1,108                 |
| * Shandong Longda Meishi Co. Ltd. Class A                        | 1,142,099 | 1,179                 | Hunan TV & Broadcast Intermediary Co. Ltd. Class A                                      | 1,428,270 | 1,108                 |
| * Anhui Tatfook Technology Co. Ltd. Class A                      | 764,216   | 1,179                 | Bluestar Adiseo Co. Class A   | 1,072,112 | 1,107                 |
| First Tractor Co. Ltd. Class A                                   | 744,400   | 1,178                 | Guangdong South New Media Co. Ltd. Class A  | 222,495   | 1,105                 |
| FAWER Automotive Parts Co. Ltd. Class A                          | 1,637,010 | 1,177                 | * Offcn Education Technology Co. Ltd. Class A   | 2,041,662 | 1,103                 |
| PNC Process Systems Co. Ltd. Class A                             | 308,880   | 1,177                 | Huaan Securities Co. Ltd. Class A   | 1,664,800 | 1,099                 |
| * Xinfengming Group Co. Ltd. Class A                             | 681,669   | 1,174                 | Topsec Technologies Group Inc. Class A  | 854,400   | 1,098                 |
| Xiamen Amoytop Biotech Co. Ltd. Class A                          | 195,362   | 1,174                 | China Fangda Group Co. Ltd. Class B   | 4,848,095 | 1,097                 |
| ZWSOFT Co. Ltd. Guangzhou Class A                                | 79,643    | 1,173                 | Ningbo Peacebird Fashion Co. Ltd. Class A   | 512,029   | 1,097                 |
| * CanSino Biologics Inc. Class A                                 | 108,088   | 1,172                 | Suzhou Anjie Technology Co. Ltd. Class A  | 559,721   | 1,096                 |
| Zhejiang Shuanghuan Driveline Co. Ltd. Class A                   | 323,162   | 1,171                 | Shanghai Zijiang Enterprise Group Co. Ltd. Class A                                      | 1,642,603 | 1,096                 |
| Tangrenshen Group Co. Ltd. Class A                               | 1,270,500 | 1,169                 | Shenzhen Jinjia Group Co. Ltd. Class A  | 1,360,968 | 1,094                 |
| * Guangdong Shenglu Telecommunication Tech Co. Ltd. Class A      | 884,631   | 1,168                 | * Cosmopolitan International Holdings Ltd.  | 2,446,156 | 1,094                 |
| * Focused Photonics Hangzhou Inc. Class A                        | 469,100   | 1,165                 | * Sinocelltech Group Ltd. Class A   | 160,541   | 1,090                 |
| Betta Pharmaceuticals Co. Ltd. Class A                           | 140,100   | 1,165                 | * China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd. Class A | 1,746,900 | 1,089                 |
| * Beijing Jingyuntong Technology Co. Ltd. Class A                | 1,842,380 | 1,164                 | Zhejiang Ausun Pharmaceutical Co. Ltd. Class A  | 522,760   | 1,089                 |
| * Guangdong Electric Power Development Co. Ltd. Class A          | 1,588,300 | 1,164                 | * Jinke Properties Group Co. Ltd. Class A   | 4,716,739 | 1,088                 |
| Jiangsu Cnano Technology Co. Ltd. Class A                        | 291,265   | 1,163                 | Qinhuangdao Port Co. Ltd. Class A   | 2,673,200 | 1,086                 |
| Shanghai AJ Group Co. Ltd. Class A                               | 1,631,100 | 1,162                 | Keshun Waterproof Technologies Co. Ltd. Class A   | 1,167,720 | 1,086                 |
| * Kidswant Children Products Co. Ltd. Class A                    | 985,213   | 1,162                 | * Zotye Automobile Co. Ltd. Class A   | 2,255,300 | 1,085                 |
| Grinn Advanced Materials Co. Ltd. Class A                        | 676,800   | 1,161                 | Zhejiang Jiechang Linear Motion Technology Co. Ltd. Class A                             | 397,261   | 1,085                 |
| Skyworth Digital Co. Ltd. Class A                                | 701,757   | 1,158                 | Foryou Corp. Class A  | 238,590   | 1,085                 |
| Three's Co. Media Group Co. Ltd. Class A                         | 140,632   | 1,157                 | Shenzhen Click Technology Co. Ltd. Class A  | 554,900   | 1,083                 |
| * Farasis Energy Gan Zhou Co. Ltd. Class A                       | 480,518   | 1,157                 | DaShenLin Pharmaceutical Group Co. Ltd. Class A   | 332,248   | 1,081                 |
| Shanghai Pudong Construction Co. Ltd. Class A                    | 1,302,839 | 1,156                 | * Luoxin Pharmaceuticals Group Stock Co. Ltd. Class A                                   | 1,325,601 | 1,081                 |
| Qinghai Huzhu TianYouDe Highland Barley Spirit Co. Ltd. Class A  | 560,688   | 1,155                 | * Polaris Bay Group Co. Ltd. Class A  | 810,100   | 1,080                 |
| * Hwa Create Co. Ltd. Class A                                    | 304,900   | 1,150                 | Luenmei Quantum Co. Ltd. Class A  | 1,340,770 | 1,078                 |
| * Xiangtan Electric Manufacturing Co. Ltd. Class A               | 581,500   | 1,146                 | Amoy Diagnostics Co. Ltd. Class A   | 362,970   | 1,078                 |
| PhiChem Corp. Class A  | 472,160   | 1,144                 | * Orient Group Inc. Class A   | 3,504,600 | 1,078                 |
| Suplet Power Co. Ltd. Class A                                    | 507,650   | 1,141                 | Liaoning Cheng Da Co. Ltd. Class A  | 643,300   | 1,076                 |
| Yibin Tianyuan Group Co. Ltd. Class A                            | 1,517,850 | 1,141                 | Guangdong Aofei Data Technology Co. Ltd. Class A  | 890,070   | 1,076                 |
| Camel Group Co. Ltd. Class A                                     | 1,012,512 | 1,140                 | Shandong Dongyue Organosilicon Material Co. Ltd. Class A                                | 922,000   | 1,073                 |
| * Shenzhen Clou Electronics Co. Ltd. Class A                     | 1,560,016 | 1,139                 | Cheng De Lolo Co. Ltd. Class A  | 929,868   | 1,072                 |
| Goldenmax International Group Ltd. Class A                       | 858,300   | 1,138                 | Pacific Textiles Holdings Ltd.  | 5,618,123 | 1,071                 |
| Shanghai Tongji Science & Technology Industrial Co. Ltd. Class A | 835,500   | 1,137                 | * NanJi E-Commerce Co. Ltd. Class A   | 2,289,093 | 1,068                 |
| Chengdu Leejun Industrial Co. Ltd. Class A                       | 1,188,300 | 1,137                 | Sinochem International Corp. Class A  | 1,572,300 | 1,068                 |
| Kingfa Sci & Tech Co. Ltd. Class A                               | 1,082,100 | 1,136                 | Winall Hi-Tech Seed Co. Ltd. Class A  | 855,960   | 1,068                 |
| Inner Mongolia MengDian HuaNeng Thermal Power Corp. Ltd. Class A | 2,312,300 | 1,134                 | DeHua TB New Decoration Materials Co. Ltd. Class A                                      | 821,154   | 1,067                 |
| Minmetals Capital Co. Ltd. Class A                               | 1,632,100 | 1,134                 | Renhe Pharmacy Co. Ltd. Class A   | 1,128,600 | 1,066                 |
| Zhejiang Yasha Decoration Co. Ltd. Class A                       | 1,623,492 | 1,133                 |   |           |                       |
| Yunnan Energy Investment Co. Ltd. Class A                        | 834,362   | 1,132                 |   |           |                       |
| Zhejiang Qianjiang Motorcycle Co. Ltd. Class A                   | 655,700   | 1,131                 |   |           |                       |

Total International Stock Index Fund

|  | Shares    | Market Value* (\$000) |  | Shares    | Market Value* (\$000) |
|--|-----------|-----------------------|--|-----------|-----------------------|
| Hunan Er-Kang Pharmaceutical Co. Ltd. Class A                      | 2,233,600 | 1,066                 | Jinan Shengquan Group Share Holding Co. Ltd. Class A                 | 336,000   | 999                   |
| * Yunnan Lincang Xinyuan Germanium Industrial Co. Ltd. Class A     | 607,489   | 1,063                 | * China Hainan Rubber Industry Group Co. Ltd. Class A                | 1,622,000 | 994                   |
| * Hongbo Co. Ltd. Class A  | 231,726   | 1,061                 | Dongguan Development Holdings Co. Ltd. Class A                       | 805,100   | 993                   |
| Nanjing Gaoke Co. Ltd. Class A                                     | 1,260,300 | 1,059                 | Anhui Huilong Agricultural Means of Production Co. Ltd. Class A      | 1,159,352 | 993                   |
| ShaanXi Provincial Natural Gas Co. Ltd. Class A                    | 1,084,100 | 1,057                 | * Archermind Technology Nanjing Co. Ltd. Class A                     | 156,995   | 993                   |
| Shanxi Blue Flame Holding Co. Ltd. Class A                         | 995,643   | 1,056                 | * Ningbo Jifeng Auto Parts Co. Ltd. Class A                          | 495,200   | 993                   |
| China Petroleum Engineering Corp. Class A                          | 2,303,400 | 1,052                 | * China High Speed Transmission Equipment Group Co. Ltd.             | 4,221,236 | 987                   |
| 3 Shenwan Hongyuan Group Co. Ltd. Class H                          | 5,659,200 | 1,050                 | Anhui Huaheng Biotechnology Co. Ltd. Class A                         | 71,204    | 987                   |
| Zhejiang Sanmei Chemical Industry Co. Ltd. Class A                 | 271,400   | 1,050                 | Lianhe Chemical Technology Co. Ltd. Class A                          | 926,552   | 986                   |
| * China High Speed Railway Technology Co. Ltd. Class A             | 3,251,913 | 1,049                 | Henan Yuneng Holdings Co. Ltd. Class A                               | 1,485,524 | 985                   |
| Tibet Urban Development & Investment Co. Ltd. Class A              | 653,100   | 1,049                 | * Beijing Haixin Energy Technology Co. Ltd. Class A                  | 2,051,961 | 983                   |
| * Tibet Summit Resources Co. Ltd. Class A                          | 543,640   | 1,048                 | Edan Instruments Inc. Class A  | 671,600   | 983                   |
| Tonghua Dongbao Pharmaceutical Co. Ltd. Class A                    | 690,193   | 1,047                 | * Minmetals Development Co. Ltd. Class A                             | 774,210   | 979                   |
| Guangdong Jia Yuan Technology Shares Co. Ltd. Class A              | 376,661   | 1,046                 | Jinghua Pharmaceutical Group Co. Ltd. Class A                        | 772,963   | 978                   |
| Ningbo Yunsheng Co. Ltd. Class A                                   | 1,100,300 | 1,045                 | Top Resource Energy Co. Ltd. Class A                                 | 762,200   | 977                   |
| * INKON Life Technology Co. Ltd. Class A                           | 743,300   | 1,045                 | Jiangsu Shagang Co. Ltd. Class A                                     | 1,774,700 | 975                   |
| Hangxiao Steel Structure Co. Ltd. Class A                          | 2,212,840 | 1,044                 | * CETC Chips Technology Inc. Class A                                 | 495,000   | 974                   |
| Telling Telecommunication Holding Co. Ltd. Class A                 | 864,300   | 1,044                 | Bank of Lanzhou Co. Ltd. Class A                                     | 2,417,700 | 972                   |
| * Shenzhen Neptunus Bioengineering Co. Ltd. Class A                | 2,479,900 | 1,044                 | Xinhu Zhongbao Co. Ltd. Class A                                      | 2,981,200 | 970                   |
| Jiangsu Changshu Rural Commercial Bank Co. Ltd. Class A            | 1,038,400 | 1,044                 | Innuovo Technology Co. Ltd. Class A                                  | 1,168,300 | 970                   |
| Shanghai AtHub Co. Ltd. Class A                                    | 383,838   | 1,042                 | Tongling Jingda Special Magnet Wire Co. Ltd. Class A                 | 1,734,400 | 970                   |
| * Sanwei Holding Group Co. Ltd. Class A                            | 427,000   | 1,039                 | Hualan Biological Vaccine Inc. Class A                               | 238,100   | 970                   |
| Shenzhen Microgate Technology Co. Ltd. Class A                     | 688,200   | 1,036                 | * Fushun Special Steel Co. Ltd. Class A                              | 766,800   | 969                   |
| * China Reform Health Management & Services Group Co. Ltd. Class A | 732,103   | 1,035                 | Luyang Energy-Saving Materials Co. Ltd.                              | 458,998   | 967                   |
| Shandong Xiantan Co. Ltd. Class A                                  | 1,040,300 | 1,035                 | Shaanxi Huaqin Technology Industry Co. Ltd. Class A                  | 50,822    | 967                   |
| * Great Chinasoft Technology Co. Ltd. Class A                      | 689,000   | 1,033                 | Beyondsoft Corp. Class A   | 610,300   | 965                   |
| * Shanghai Awinic Technology Co. Ltd. Class A                      | 90,749    | 1,032                 | Easyhome New Retail Group Co. Ltd. Class A                           | 2,016,000 | 964                   |
| Bank of Suzhou Co. Ltd. Class A                                    | 1,199,880 | 1,030                 | Zhejiang Runtu Co. Ltd. Class A                                      | 1,053,712 | 963                   |
| Nanjing Hanrui Cobalt Co. Ltd. Class A                             | 246,600   | 1,029                 | Visual China Group Co. Ltd. Class A                                  | 497,697   | 963                   |
| Winner Medical Co. Ltd. Class A                                    | 187,129   | 1,028                 | Hand Enterprise Solutions Co. Ltd. Class A                           | 845,500   | 962                   |
| Hoymiles Power Electronics Inc. Class A                            | 33,500    | 1,026                 | Vats Liquor Chain Store Management JSC Ltd. Class A                  | 349,500   | 962                   |
| Truking Technology Ltd. Class A                                    | 666,100   | 1,025                 | Changchun Faway Automobile Components Co. Ltd. Class A               | 764,150   | 961                   |
| Andon Health Co. Ltd. Class A                                      | 209,366   | 1,024                 | Beijing Dahao Technology Corp. Ltd. Class A                          | 578,880   | 958                   |
| Aerospace Hi-Tech Holdings Group Ltd. Class A                      | 772,084   | 1,022                 | Shenzhen Sunline Tech Co. Ltd. Class A                               | 694,400   | 957                   |
| CSG Holding Co. Ltd. Class A                                       | 1,382,132 | 1,022                 | Guangdong Great River Smarter Logistics Co. Ltd. Class A             | 317,360   | 956                   |
| Wangfujing Group Co. Ltd. Class A                                  | 421,500   | 1,019                 | ZheJiang Dali Technology Co. Ltd. Class A                            | 581,440   | 954                   |
| Qingdao Eastsoft Communication Technology Co. Ltd. Class A         | 511,800   | 1,018                 | * Tongding Interconnection Information Co. Ltd. Class A              | 1,265,500 | 951                   |
| Bafang Electric Suzhou Co. Ltd. Class A                            | 155,120   | 1,013                 | Zhejiang Meida Industrial Co. Ltd. Class A                           | 655,580   | 950                   |
| Zhongshan Broad Ocean Motor Co. Ltd. Class A                       | 1,457,100 | 1,012                 | * Shanghai Anlogic Infotech Co. Ltd. Class A                         | 176,890   | 950                   |
| Qingdao East Steel Tower Stock Co. Ltd. Class A                    | 1,036,900 | 1,011                 | Sino Wealth Electronic Ltd. Class A                                  | 279,255   | 949                   |
| Jiangsu Guoxin Corp. Ltd. Class A                                  | 1,035,300 | 1,009                 | * Ningxia Zhongyin Cashmere Co. Ltd. Class A                         | 4,365,100 | 949                   |
| Inmyshow Digital Technology Group Co. Ltd. Class A                 | 1,226,351 | 1,009                 | ADAMA Ltd. Class A   | 933,088   | 947                   |
| Xinzhi Group Co. Ltd. Class A                                      | 409,300   | 1,009                 | * Sichuan Haite High-tech Co. Ltd. Class A                           | 723,100   | 946                   |
| Shandong WIT Dyne Health Co. Ltd. Class A                          | 226,875   | 1,007                 | Sany Heavy Energy Co. Ltd. Class A                                   | 234,445   | 946                   |
| * Aotecar New Energy Technology Co. Ltd. Class A                   | 2,748,200 | 1,004                 | * Shanghai DZH Ltd. Class A  | 891,100   | 945                   |
| Xi'an Bright Laser Technologies Co. Ltd. Class A                   | 68,315    | 1,002                 | * RiseSun Real Estate Development Co. Ltd. Class A                   | 3,487,556 | 942                   |
| Leshan Giantstar Farming & Husbandry Corp. Ltd. Class A            | 224,890   | 1,001                 | * 515J Holding Group Co. Ltd. Class A                                | 2,864,381 | 942                   |
| Autobio Diagnostics Co. Ltd. Class A                               | 164,505   | 1,000                 | Qingdao Hanhe Cable Co. Ltd. Class A                                 | 1,790,630 | 942                   |
| * BOE HC SemiTek Corp. Class A                                     | 1,098,500 | 999                   | Wushang Group Co. Ltd. Class A                                       | 797,600   | 941                   |
|  |           |                       | Jiangsu Shuangxing Color Plastic New Materials Co. Ltd. Class A      | 781,300   | 940                   |
|  |           |                       | Shenzhen Ysstech Info-tech Co. Ltd. Class A                          | 794,000   | 939                   |
|  |           |                       | * Shandong Xinchao Energy Corp. Ltd. Class A                         | 2,679,100 | 939                   |
|  |           |                       | * Guangdong Dongfang Precision Science & Technology Co. Ltd. Class A | 1,490,000 | 939                   |

Total International Stock Index Fund

|  | Shares    | Market Value* (\$000) |   | Shares    | Market Value* (\$000) |
|--|-----------|-----------------------|---|-----------|-----------------------|
| Jiangsu Financial Leasing Co. Ltd. Class A                   | 1,429,900 | 934                   | M-Grass Ecology & Environment Group Co. Ltd. Class A      | 1,505,600 | 869                   |
| Hongta Securities Co. Ltd. Class A                           | 875,000   | 933                   | Nanjing Vazyme Biotech Co. Ltd. Class A                   | 190,188   | 866                   |
| Sinosteel Engineering & Technology Co. Ltd. Class A          | 1,105,300 | 931                   | Sinosoft Co. Ltd. Class A                                 | 206,700   | 865                   |
| Dosilicon Co. Ltd. Class A                                   | 181,798   | 931                   | Sunward Intelligent Equipment Co. Ltd. Class A            | 1,073,708 | 863                   |
| Aisino Corp. Class A   | 613,200   | 930                   | Guangzhou Development Group Inc. Class A                  | 1,132,700 | 862                   |
| Shanghai Dazhong Public Utilities Group Co. Ltd. Class A     | 2,224,000 | 930                   | NSFOCUS Technologies Group Co. Ltd. Class A               | 687,484   | 860                   |
| * Zhejiang Tianyu Pharmaceutical Co. Ltd. Class A            | 297,711   | 929                   | Shanghai Haoyuan Chemexpress Co. Ltd. Class A             | 97,900    | 857                   |
| Guangdong Zhongnan Iron & Steel Co. Ltd. Class A             | 2,336,400 | 927                   | GRG Metrology & Test Group Co. Ltd. Class A               | 444,960   | 856                   |
| * Shenyang Machine Tool Co. Ltd. Class A                     | 914,500   | 924                   | Jiangsu Boqian New Materials Stock Co. Ltd. Class A       | 221,700   | 856                   |
| Jiayiyue Group Co. Ltd. Class A                              | 610,605   | 922                   | Suzhou Recodeal Interconnect System Co. Ltd. Class A      | 158,611   | 853                   |
| Loncin Motor Co. Ltd. Class A                                | 1,213,000 | 921                   | Willfar Information Technology Co. Ltd. Class A           | 227,740   | 853                   |
| * China Enterprise Co. Ltd. Class A                          | 1,995,331 | 921                   | Estun Automation Co. Ltd. Class A                         | 331,100   | 852                   |
| * Archosaur Games Inc.                                       | 3,518,676 | 921                   | Windey Energy Technology Group Co. Ltd. Class A           | 587,600   | 852                   |
| Hunan Zhongke Electric Co. Ltd. Class A                      | 630,497   | 921                   | China Science Publishing & Media Ltd. Class A             | 239,500   | 851                   |
| Rianlon Corp. Class A  | 212,700   | 920                   | Shandong Iron & Steel Co. Ltd. Class A                    | 4,341,200 | 849                   |
| Shanghai Kaibao Pharmaceutical Co. Ltd. Class A              | 960,700   | 919                   | Xilinmen Furniture Co. Ltd. Class A                       | 322,900   | 848                   |
| Wuhan Fingu Electronic Technology Co. Ltd. Class A           | 601,800   | 919                   | * Jiangsu Lopal Tech Co. Ltd. Class A                     | 501,667   | 848                   |
| * Sensteed Hi-tech Group Class A                             | 4,040,100 | 917                   | Shenzhen Kinwong Electronic Co. Ltd. Class A              | 278,960   | 844                   |
| Nantong Jiangshan Agrochemical & Chemical LLC Class A        | 359,875   | 914                   | Zhongtong Bus Co. Ltd. Class A                            | 600,900   | 842                   |
| Hangzhou Electronic Soul Network Technology Co. Ltd. Class A | 276,297   | 912                   | * Henan Zhongfu Industry Co. Ltd. Class A                 | 1,810,900 | 842                   |
| * Shandong Chenming Paper Holdings Ltd. Class H              | 3,104,406 | 910                   | Chengdu RML Technology Co. Ltd. Class A                   | 95,150    | 840                   |
| Xinhua Winshare Publishing & Media Co. Ltd. Class A          | 520,052   | 910                   | Tianjin Port Co. Ltd. Class A                             | 1,446,529 | 839                   |
| Guobang Pharma Ltd. Class A                                  | 334,387   | 910                   | Shenma Industry Co. Ltd. Class A                          | 780,300   | 837                   |
| Guangdong Provincial Expressway Development Co. Ltd. Class A | 821,800   | 908                   | Jointo Energy Investment Co. Ltd. Hebei Class A           | 1,150,600 | 836                   |
| * Tianjin Trolia Information Technology Co. Ltd. Class A     | 1,571,000 | 908                   | KingClean Electric Co. Ltd. Class A                       | 265,519   | 834                   |
| Eyebright Medical Technology Beijing Co. Ltd. Class A        | 36,907    | 907                   | Jiangxi Wannianqing Cement Co. Ltd. Class A               | 824,190   | 834                   |
| Maccura Biotechnology Co. Ltd. Class A                       | 421,315   | 906                   | Marssenger Kitchenware Co. Ltd. Class A                   | 342,300   | 834                   |
| * Huafu Fashion Co. Ltd. Class A                             | 1,846,024 | 904                   | Chengzhou Mingzhu Plastic Co. Ltd. Class A                | 1,460,190 | 830                   |
| Beijing Balance Medical Technology Co. Ltd. Class A          | 49,446    | 904                   | Ligao Foods Co. Ltd. Class A                              | 112,820   | 830                   |
| Luoniushan Co. Ltd. Class A                                  | 1,132,600 | 901                   | Digital China Information Service Group Co. Ltd. Class A  | 496,802   | 829                   |
| Henan Pinggao Electric Co. Ltd. Class A                      | 607,300   | 900                   | * GuangYuYuan Chinese Herbal Medicine Co. Ltd. Class A    | 202,000   | 829                   |
| Yantai Changyu Pioneer Wine Co. Ltd. Class A                 | 238,531   | 899                   | Chengdu Bright Eye Hospital Co. Ltd. Class A              | 61,000    | 829                   |
| * Nanjing Tanker Corp. Class A                               | 2,195,871 | 898                   | JSTI Group Class A  | 1,085,980 | 827                   |
| * Dongjiang Environmental Co. Ltd. Class A                   | 1,174,181 | 896                   | Hangzhou Onechance Tech Corp. Class A                     | 254,009   | 825                   |
| Liaoning Chengda Biotechnology Co. Ltd. Class A              | 196,155   | 896                   | Hunan Yuneng New Energy Battery Material Co. Ltd. Class A | 167,637   | 825                   |
| * Shenzhen Fine Made Electronics Group Co. Ltd. Class A      | 182,266   | 893                   | Chengdu Hongqi Chain Co. Ltd. Class A                     | 1,167,833 | 824                   |
| Shenzhen Center Power Tech Co. Ltd. Class A                  | 452,561   | 890                   | Zhejiang Hailide New Material Co. Ltd. Class A            | 1,119,300 | 823                   |
| * Tech-Bank Food Co. Ltd. Class A                            | 1,650,160 | 888                   | Suzhou Novosense Microelectronics Co. Ltd. Class A        | 41,979    | 823                   |
| * Nations Technologies Inc. Class A                          | 541,000   | 885                   | * Double Medical Technology Inc. Class A                  | 153,925   | 822                   |
| China Railway Construction Heavy Industry Corp. Ltd. Class A | 1,598,303 | 882                   | Hainan Jinpan Smart Technology Co. Ltd. Class A           | 179,236   | 821                   |
| * Shenzhen World Union Group Inc. Class A                    | 2,523,380 | 881                   | Guangdong Dowstone Technology Co. Ltd. Class A            | 524,300   | 819                   |
| Shantui Construction Machinery Co. Ltd. Class A              | 1,241,100 | 881                   | Shandong Jincheng Pharmaceutical Group Co. Ltd. Class A   | 325,400   | 819                   |
| Zhejiang Orient Gene Biotech Co. Ltd. Class A                | 163,480   | 879                   | Shandong Buchang Pharmaceuticals Co. Ltd. Class A         | 344,994   | 818                   |
| * HyUnion Holding Co. Ltd. Class A                           | 943,800   | 878                   | Henan Liliang Diamond Co. Ltd. Class A                    | 177,300   | 817                   |
| China Railway Hi-tech Industry Co. Ltd. Class A              | 797,300   | 876                   | Guangdong HybriBio Biotech Co. Ltd. Class A               | 649,135   | 816                   |
| Client Service International Inc. Class A                    | 412,050   | 876                   | * Anhui Golden Seed Winery Co. Ltd. Class A               | 261,100   | 816                   |
| Shenzhen Das Intellitech Co. Ltd. Class A                    | 2,018,100 | 872                   | Shanghai Environment Group Co. Ltd. Class A               | 628,000   | 813                   |
| State Grid Yingda Co. Ltd. Class A                           | 1,300,669 | 871                   | Zhejiang Daily Digital Culture Group Co. Ltd. Class A     | 509,100   | 812                   |
| Micro-Tech Nanjing Co. Ltd. Class A                          | 72,077    | 871                   | Triangle Tyre Co. Ltd. Class A                            | 397,800   | 812                   |
| China Harzone Industry Corp. Ltd. Class A                    | 841,475   | 870                   | * Wuxi Boton Technology Co. Ltd. Class A                  | 369,100   | 810                   |
|  |           |                       | Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd. Class A   | 1,032,576 | 809                   |

Total International Stock Index Fund

|  | Shares    | Market Value* (\$000) |  | Shares    | Market Value* (\$000) |
|--|-----------|-----------------------|--|-----------|-----------------------|
| Chengdu Kanghong Pharmaceutical Group Co. Ltd. Class A           | 332,643   | 807                   | Chengdu XGimi Technology Co. Ltd. Class A                            | 46,902    | 738                   |
| NYOCOR Co. Ltd. Class A  | 871,200   | 807                   | Jiangzhong Pharmaceutical Co. Ltd. Class A                           | 267,800   | 737                   |
| Ningbo Zhenyu Technology Co. Ltd. Class A                        | 100,473   | 806                   | Tangshan Sunfar Silicon Industry Co. Ltd. Class A                    | 315,056   | 736                   |
| DongFeng Automobile Co. Ltd. Class A                             | 961,300   | 801                   | * Shanghai Bright Power Semiconductor Co. Ltd. Class A               | 47,668    | 735                   |
| Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A       | 193,203   | 800                   | Shenzhen Minglida Precision Technology Co. Ltd. Class A              | 179,800   | 730                   |
| Shanghai Shyndec Pharmaceutical Co. Ltd. Class A                 | 568,942   | 800                   | Beijing Urban Construction Investment & Development Co. Ltd. Class A | 915,500   | 729                   |
| * Bestway Marine & Energy Technology Co. Ltd. Class A            | 1,374,100 | 800                   | China West Construction Group Co. Ltd. Class A                       | 788,377   | 726                   |
| Zhejiang Yinlun Machinery Co. Ltd. Class A                       | 332,862   | 800                   | Jiangsu Broadcasting Cable Information Network Corp. Ltd. Class A    | 1,717,100 | 726                   |
| China Coal Xinji Energy Co. Ltd. Class A                         | 1,216,330 | 800                   | Shandong Head Group Co. Ltd. Class A                                 | 312,967   | 725                   |
| JL Mag Rare-Earth Co. Ltd. Class A                               | 352,064   | 796                   | Jinko Power Technology Co. Ltd. Class A                              | 1,444,700 | 723                   |
| * Bestechnic Shanghai Co. Ltd. Class A                           | 46,434    | 792                   | Shanghai Jahwa United Co. Ltd. Class A                               | 226,300   | 722                   |
| Shunfa Hengye Corp. Class A                                      | 1,492,300 | 791                   | Beijing Wandong Medical Technology Co. Ltd. Class A                  | 294,200   | 722                   |
| * Guangdong Guanghua Sci-Tech Co. Ltd. Class A                   | 410,700   | 791                   | Chongqing Chuanyi Automation Co. Ltd. Class A                        | 178,800   | 721                   |
| Appotronics Corp. Ltd. Class A                                   | 202,953   | 788                   | * Beijing Orient Landscape & Environment Co. Ltd. Class A            | 2,335,600 | 719                   |
| * Beijing Sinohytec Co. Ltd. Class A                             | 116,968   | 787                   | * Realcan Pharmaceutical Group Co. Ltd. Class A                      | 1,464,500 | 718                   |
| Jihua Group Corp. Ltd. Class A                                   | 1,986,800 | 785                   | * RongFa Nuclear Equipment Co. Ltd. Class A                          | 1,014,300 | 718                   |
| Shenzhen Zhaowei Machinery & Electronic Co. Ltd. Class A         | 78,100    | 781                   | Jiangsu Dingsheng New Energy Materials Co. Ltd. Class A              | 386,800   | 716                   |
| Dalian Huarui Heavy Industry Group Co. Ltd. Class A              | 1,248,079 | 780                   | Hangzhou Honghua Digital Technology Stock Co. Ltd. Class A           | 52,234    | 710                   |
| Bank of Xi'an Co. Ltd. Class A                                   | 1,640,339 | 779                   | * Suzhou Zelgen Biopharmaceutical Co. Ltd. Class A                   | 113,808   | 708                   |
| * Konka Group Co. Ltd. Class A                                   | 1,345,700 | 778                   | * YanTai Shuangta Food Co. Ltd. Class A                              | 1,114,400 | 707                   |
| Qingdao Port International Co. Ltd. Class A                      | 951,020   | 778                   | Era Co. Ltd. Class A   | 974,000   | 707                   |
| CSSC Science & Technology Co. Ltd. Class A                       | 321,600   | 777                   | Zhejiang Garden Biopharmaceutical Co. Ltd. Class A                   | 483,991   | 704                   |
| TRS Information Technology Corp. Ltd. Class A                    | 353,400   | 777                   | * Shandong Sinobioway Biomedicine Co. Ltd. Class A                   | 298,000   | 704                   |
| COFCO Sugar Holding Co. Ltd. Class A                             | 661,500   | 776                   | Sichuan Injet Electric Co. Ltd. Class A                              | 99,100    | 701                   |
| ApichHope Pharmaceutical Co. Ltd. Class A                        | 197,700   | 774                   | Monalisa Group Co. Ltd. Class A                                      | 338,185   | 699                   |
| CIMC Vehicles Group Co. Ltd. Class A                             | 558,100   | 773                   | Lingyun Industrial Corp. Ltd. Class A                                | 621,200   | 696                   |
| Zhejiang Starry Pharmaceutical Co. Ltd. Class A                  | 354,733   | 770                   | Chengdu ALD Aviation Manufacturing Corp. Class A                     | 272,300   | 696                   |
| Nanjing Xinjiekou Department Store Co. Ltd. Class A              | 731,872   | 770                   | Zhejiang Tiantie Industry Co. Ltd. Class A                           | 914,970   | 695                   |
| Baoji Titanium Industry Co. Ltd. Class A                         | 176,742   | 770                   | China Publishing & Media Co. Ltd. Class A                            | 600,000   | 694                   |
| XTC New Energy Materials Xiamen Co. Ltd. Class A                 | 133,714   | 770                   | * Wondershare Technology Group Co. Ltd. Class A                      | 62,800    | 693                   |
| <sup>3</sup> China Everbright Greentech Ltd.                     | 7,599,690 | 769                   | Neway Valve Suzhou Co. Ltd. Class A                                  | 344,900   | 690                   |
| * Beijing Water Business Doctor Co. Ltd. Class A                 | 813,300   | 768                   | Hangzhou Haoyue Personal Care Co. Ltd. Class A                       | 126,853   | 690                   |
| * Guizhou Broadcasting & TV Information Network Co. Ltd. Class A | 544,100   | 768                   | * Shanghai Aerospace Automobile Electromechanical Co. Ltd. Class A   | 741,800   | 688                   |
| * Deppon Logistics Co. Ltd. Class A                              | 375,100   | 767                   | Sino GeoPhysical Co. Ltd. Class A                                    | 286,763   | 684                   |
| Xiamen Intretech Inc. Class A                                    | 319,260   | 762                   | Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd. Class A    | 531,400   | 681                   |
| BGI Genomics Co. Ltd. Class A                                    | 113,290   | 762                   | Center International Group Co. Ltd. Class A                          | 298,188   | 681                   |
| * FESCO Group Co. Ltd. Class A                                   | 250,900   | 760                   | Beijing Sifang Automation Co. Ltd. Class A                           | 354,000   | 680                   |
| Guangzhou Zhiguang Electric Co. Ltd. Class A                     | 786,900   | 757                   | Jollywood Suzhou Sunwatt Co. Ltd. Class A                            | 454,300   | 680                   |
| Hangzhou Iron & Steel Co. Class A                                | 1,286,900 | 756                   | Black Peony Group Co. Ltd. Class A                                   | 854,300   | 679                   |
| Zhejiang Chengchang Technology Co. Ltd. Class A                  | 62,490    | 755                   | * Triumph New Energy Co. Ltd. Class A                                | 361,900   | 678                   |
| Anhui Heli Co. Ltd. Class A                                      | 330,200   | 754                   | * Fujian Snowman Co. Ltd. Class A                                    | 661,700   | 678                   |
| Changchun BCBT Biotechnology Co. Ltd. Class A                    | 86,488    | 752                   | Longhua Technology Group Luoyang Co. Ltd. Class A                    | 684,800   | 675                   |
| Yotrio Group Co. Ltd. Class A                                    | 1,733,900 | 751                   | Shinva Medical Instrument Co. Ltd. Class A                           | 203,700   | 672                   |
| Blivex Energy Technology Co. Ltd. Class A                        | 3,837,700 | 751                   | COSCO SHIPPING Specialized Carriers Co. Ltd. Class A                 | 950,800   | 672                   |
| Shanghai Chinafortune Co. Ltd. Class A                           | 446,500   | 751                   | * Vcanbio Cell & Gene Engineering Corp. Ltd. Class A                 | 232,874   | 669                   |
| Transfar Zhilian Co. Ltd. Class A                                | 1,103,868 | 749                   | Xi'An Shaangu Power Co. Ltd. Class A                                 | 629,400   | 668                   |
| Semtronix Corp. Class A  | 59,801    | 745                   | Shenzhen Hopewind Electric Co. Ltd. Class A                          | 199,280   | 667                   |
| Shandong Dawn Polymer Co. Ltd. Class A                           | 400,200   | 743                   |  |           |                       |
| Beijing CTJ Information Technology Co. Ltd. Class A              | 89,169    | 743                   |  |           |                       |
| Shenzhen Gongjin Electronics Co. Ltd. Class A                    | 582,100   | 742                   |  |           |                       |
| * Jiangsu Zhongnan Construction Group Co. Ltd. Class A           | 3,591,330 | 741                   |  |           |                       |
| * Qingdao Rural Commercial Bank Corp. Class A                    | 2,000,025 | 741                   |  |           |                       |
| XGD Inc. Class A   | 232,400   | 739                   |  |           |                       |
| Unilumin Group Co. Ltd. Class A                                  | 842,477   | 738                   |  |           |                       |



Total International Stock Index Fund

|  | Shares    | Market Value* (\$000) |  | Shares    | Market Value* (\$000) |
|--|-----------|-----------------------|--|-----------|-----------------------|
| * Youzu Interactive Co. Ltd. Class A                             | 441,400   | 666                   | East China Engineering Science & Technology Co. Ltd. Class A                   | 508,975   | 601                   |
| OPT Machine Vision Tech Co. Ltd. Class A                         | 47,524    | 662                   | * Jin Tong Ling Technology Group Co. Ltd. Class A                              | 1,488,900 | 599                   |
| Yueyang Forest & Paper Co. Ltd. Class A                          | 754,835   | 659                   | Zhejiang Tony Electronic Co. Ltd. Class A                                      | 106,800   | 599                   |
| INESA Intelligent Tech Inc. Class A                              | 382,700   | 657                   | * Tunghsu Optoelectronic Technology Co. Ltd. Class A                           | 2,004,307 | 597                   |
| Zhejiang Conba Pharmaceutical Co. Ltd. Class A                   | 916,000   | 656                   | Bros Eastern Co. Ltd. Class A  | 794,200   | 596                   |
| * New Journey Health Technology Group Co. Ltd. Class A           | 1,493,100 | 651                   | Dongfang Electronics Co. Ltd. Class A  | 576,600   | 596                   |
| * Vantone Neo Development Group Co. Ltd. Class A                 | 842,700   | 650                   | Fujian Apex Software Co. Ltd. Class A  | 76,400    | 596                   |
| Zhejiang Semir Garment Co. Ltd. Class A                          | 778,119   | 649                   | * Harbin Hatou Investment Co. Ltd. Class A                                     | 732,396   | 595                   |
| QuantumCTek Co. Ltd. Class A                                     | 36,777    | 649                   | Chongyi Zhangyuan Tungsten Industry Co. Ltd. Class A                           | 776,230   | 594                   |
| * Shenzhen New Nanshan Holding Group Co. Ltd. Class A            | 1,512,200 | 647                   | Jiangsu Kanion Pharmaceutical Co. Ltd. Class A                                 | 257,700   | 591                   |
| Nanjing Cosmos Chemical Co. Ltd. Class A                         | 73,500    | 645                   | Zhejiang Construction Investment Group Co. Ltd. Class A                        | 361,400   | 591                   |
| Guizhou Zhenhua E-chem Inc. Class A                              | 202,435   | 644                   | Shanghai Yaoji Technology Co. Ltd. Class A                                     | 185,200   | 588                   |
| * Top Energy Co. Ltd. Shanxi Class A                             | 505,400   | 643                   | Shenzhen Infinova Ltd. Class A   | 504,000   | 588                   |
| Jenkem Technology Co. Ltd. Class A                               | 37,841    | 642                   | Hainan Mining Co. Ltd. Class A   | 645,600   | 587                   |
| * China Grand Automotive Services Group Co. Ltd. Class A         | 2,437,800 | 640                   | Servyou Software Group Co. Ltd. Class A  | 139,400   | 587                   |
| Ningbo Boway Alloy Material Co. Ltd. Class A                     | 300,000   | 640                   | * Shenzhen Deren Electronic Co. Ltd. Class A                                   | 454,700   | 586                   |
| Xizi Clean Energy Equipment Manufacturing Co. Ltd. Class A       | 370,440   | 637                   | * Shenzhen Chipscreen Biosciences Co. Ltd. Class A                             | 183,068   | 586                   |
| * Rising Nonferrous Metals Share Co. Ltd. Class A                | 128,600   | 637                   | * Baoding Tianwei Baobian Electric Co. Ltd. Class A                            | 950,600   | 586                   |
| Sichuan Jiuyuan Yin Hai Software Co. Ltd. Class A                | 183,700   | 636                   | * Guangdong DFP New Material Group Co. Ltd.                                    | 1,078,400 | 585                   |
| Zhejiang Hisun Pharmaceutical Co. Ltd. Class A                   | 455,800   | 636                   | Kailuan Energy Chemical Co. Ltd. Class A                                       | 644,200   | 584                   |
| Huaming Power Equipment Co. Ltd. Class A                         | 375,200   | 636                   | Dashang Co. Ltd. Class A   | 248,500   | 582                   |
| Tianneng Battery Group Co. Ltd. Class A                          | 144,857   | 636                   | Tuoxin Pharmaceutical Group Co. Ltd. Class A                                   | 82,354    | 581                   |
| Chongqing Zaisheng Technology Corp. Ltd. Class A                 | 1,050,010 | 635                   | C*Core Technology Co. Ltd. Class A   | 141,467   | 580                   |
| Jinyu Bio-Technology Co. Ltd. Class A                            | 495,900   | 634                   | Jiangsu Amer New Material Co. Ltd. Class A                                     | 566,800   | 577                   |
| Blue Sail Medical Co. Ltd. Class A                               | 663,503   | 634                   | Dongfeng Electronic Technology Co. Ltd. Class A                                | 367,509   | 576                   |
| Sichuan EM Technology Co. Ltd. Class A                           | 383,000   | 633                   | TDG Holdings Co. Ltd. Class A  | 487,600   | 576                   |
| Toly Bread Co. Ltd. Class A                                      | 527,612   | 630                   | QuakeSafe Technologies Co. Ltd. Class A  | 223,142   | 574                   |
| * COL Group Co. Ltd. Class A                                     | 327,300   | 630                   | BMC Medical Co. Ltd. Class A   | 40,000    | 574                   |
| Shenzhen Tellus Holding Co. Ltd. Class A                         | 275,900   | 625                   | Chengdu Guoguang Electric Co. Ltd. Class A                                     | 49,579    | 572                   |
| Huabao Flavours & Fragrances Co. Ltd. Class A                    | 204,344   | 622                   | Beijing Haohua Energy Resource Co. Ltd. Class A                                | 737,300   | 570                   |
| Triumph Science & Technology Co. Ltd. Class A                    | 394,900   | 622                   | * North China Pharmaceutical Co. Ltd. Class A                                  | 684,100   | 570                   |
| Wuhan Keqian Biology Co. Ltd. Class A                            | 231,984   | 622                   | Giantec Semiconductor Corp. Class A  | 66,053    | 566                   |
| Primarius Technologies Co. Ltd. Class A                          | 189,183   | 621                   | Guizhou Guihang Automotive Components Co. Ltd. Class A                         | 318,100   | 566                   |
| Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co. Ltd. Class A | 857,694   | 621                   | China Animal Husbandry Industry Co. Ltd. Class A                               | 372,400   | 565                   |
| * CIG Shanghai Co. Ltd. Class A                                  | 125,300   | 620                   | * Autel Intelligent Technology Corp. Ltd. Class A                              | 148,007   | 563                   |
| Wuxi Rural Commercial Bank Co. Ltd. Class A                      | 888,900   | 619                   | DBAPP Security Ltd. Class A  | 34,775    | 563                   |
| * Beijing Aosaikang Pharmaceutical Co. Ltd. Class A              | 430,100   | 617                   | Rainbow Digital Commercial Co. Ltd. Class A                                    | 759,992   | 562                   |
| * Sichuan Hongda Co. Ltd. Class A                                | 946,600   | 617                   | Shenzhen Topraysolar Co. Ltd. Class A  | 969,900   | 562                   |
| Zhejiang Huatong Meat Products Co. Ltd. Class A                  | 267,800   | 615                   | Qinchuan Machine Tool & Tool Group Share Co. Ltd. Class A                      | 387,500   | 560                   |
| Southern Publishing & Media Co. Ltd. Class A                     | 312,100   | 614                   | Shenzhen Xinyichang Technology Co. Ltd. Class A                                | 44,646    | 559                   |
| Guangzhou Port Co. Ltd. Class A                                  | 1,438,500 | 614                   | Changjiang Publishing & Media Co. Ltd. Class A                                 | 538,700   | 558                   |
| Shanghai Datun Energy Resources Co. Ltd. Class A                 | 334,400   | 613                   | Ningbo Yongxin Optics Co. Ltd. Class A   | 49,000    | 552                   |
| Shanghai Bailian Group Co. Ltd. Class A                          | 437,300   | 612                   | Anhui Xinhua Media Co. Ltd. Class A  | 607,900   | 550                   |
| Jiangsu Huahong Technology Stock Co. Ltd. Class A                | 461,659   | 612                   | Tibet Cheezheng Tibetan Medicine Co. Ltd. Class A                              | 172,030   | 549                   |
| Advanced Fiber Resources Zhuhai Ltd. Class A                     | 115,065   | 609                   | Wuxi Huaguang Environment & Energy Group Co. Ltd. Class A                      | 418,700   | 547                   |
| Guotai Epoin Software Co. Ltd. Class A                           | 122,998   | 608                   | * Harbin Pharmaceutical Group Co. Ltd. Class A                                 | 1,093,209 | 544                   |
| Beijing Tianyishangjia New Material Corp. Ltd. Class A           | 244,094   | 608                   | Jinhong Gas Co. Ltd. Class A   | 161,940   | 544                   |
| * Sinomach Automobile Co. Ltd. Class A                           | 608,400   | 608                   | Chengdu Information Technology of Chinese Academy of Sciences Co. Ltd. Class A | 138,200   | 544                   |
| * Anhui Genuine New Materials Co. Ltd. Class A                   | 518,343   | 605                   | * Shandong Huatai Paper Industry Shareholding Co. Ltd. Class A                 | 1,097,511 | 543                   |
| * Yijiahe Technology Co. Ltd. Class A                            | 143,360   | 603                   | Shanghai SMI Holding Co. Ltd. Class A  | 966,100   | 541                   |
| Jiangsu Hengshun Vinegar Industry Co. Ltd. Class A               | 444,900   | 602                   |  |           |                       |

Total International Stock Index Fund

|   | Shares    | Market Value* (\$000) |   | Shares    | Market Value* (\$000) |
|---|-----------|-----------------------|---|-----------|-----------------------|
| * Far East Smarter Energy Co. Ltd. Class A                          | 885,400   | 540                   | Inner Mongolia OJing Science & Technology Co. Ltd. Class A          | 78,920    | 458                   |
| Fortune Ng Fung Food Hebei Co. Ltd. Class A                         | 626,900   | 538                   | Zhuzhou Times New Material Technology Co. Ltd. Class A              | 335,100   | 457                   |
| Elion Energy Co. Ltd. Class A                                       | 1,434,269 | 537                   | Zhongmin Energy Co. Ltd. Class A                                    | 742,600   | 457                   |
| * Gansu Jiu Steel Group Hongxing Iron & Steel Co. Ltd. Class A      | 2,498,400 | 536                   | Northeast Pharmaceutical Group Co. Ltd. Class A                     | 611,100   | 456                   |
| ZhongMan Petroleum & Natural Gas Group Corp. Ltd. Class A           | 190,341   | 534                   | * Taiyuan Heavy Industry Co. Ltd. Class A                           | 1,431,700 | 456                   |
| * Delixi New Energy Technology Co. Ltd. Class A                     | 189,980   | 533                   | * Hunan Corun New Energy Co. Ltd. Class A                           | 626,800   | 454                   |
| Yuneng Technology Co. Ltd. Class A                                  | 31,482    | 526                   | Rongan Property Co. Ltd. Class A                                    | 1,182,600 | 449                   |
| Anhui Yingliu Electromechanical Co. Ltd. Class A                    | 280,700   | 522                   | * Zhongnongfa Seed Industry Group Co. Ltd. Class A                  | 421,600   | 449                   |
| Shanghai Tianchen Co. Ltd. Class A                                  | 375,200   | 521                   | Xiamen Jihong Technology Co. Ltd. Class A                           | 160,000   | 448                   |
| Ningxia Building Materials Group Co. Ltd. Class A                   | 203,400   | 517                   | Innovation New Material Technology Co. Ltd. Class A                 | 655,800   | 448                   |
| Gansu Shangfeng Cement Co. Ltd. Class A                             | 432,120   | 516                   | * Lecron Industrial Development Group Co. Ltd. Class A              | 477,000   | 448                   |
| Anhui Wanwei Updated High-Tech Material Industry Co. Ltd. Class A   | 803,000   | 515                   | * Sinopec Oilfield Equipment Corp. Class A                          | 487,340   | 446                   |
| Linktel Technologies Co. Ltd. Class A                               | 54,500    | 513                   | * Hymson Laser Technology Group Co. Ltd. Class A                    | 85,902    | 445                   |
| Shanghai Ganglian E-Commerce Holdings Co. Ltd. Class A              | 147,300   | 511                   | China Southern Power Grid Energy Storage Co. Ltd. Class A           | 354,100   | 441                   |
| Beijing Gehua CATV Network Co. Ltd. Class A                         | 486,966   | 510                   | Shenzhen Jiashun Science & Technology Industry Co. Ltd. Class A     | 300,100   | 440                   |
| Foshan Electrical & Lighting Co. Ltd. Class A                       | 486,800   | 509                   | Xinjiang Xuefeng Sci-Tech Group Co. Ltd. Class A                    | 420,400   | 440                   |
| * Beijing Teamsun Technology Co. Ltd. Class A                       | 473,500   | 509                   | Shanghai Yizhong Pharmaceutical Co. Ltd. Class A                    | 62,514    | 438                   |
| Central China Land Media Co. Ltd. Class A                           | 371,800   | 509                   | * Baosheng Science & Technology Innovation Co. Ltd. Class A         | 626,343   | 437                   |
| Sunstone Development Co. Ltd. Class A                               | 209,600   | 508                   | * Gosuncn Technology Group Co. Ltd. Class A                         | 732,100   | 435                   |
| Arctech Solar Holding Co. Ltd. Class A                              | 47,831    | 508                   | * Foshan Yowant Technology Co. Ltd. Class A                         | 376,400   | 434                   |
| * Zhejiang Yonggui Electric Equipment Co. Ltd. Class A              | 173,900   | 506                   | * ChangYuan Technology Group Ltd. Class A                           | 583,400   | 433                   |
| * Shenzhen SDG Information Co. Ltd. Class A                         | 413,300   | 503                   | Qiming Information Technology Co. Ltd. Class A                      | 154,200   | 433                   |
| *,2 China Fishery Group Ltd.  | 9,033,000 | 501                   | Jiangsu Asia-Pacific Light Alloy Technology Co. Ltd. Class A        | 514,800   | 432                   |
| * Anyang Iron & Steel Inc. Class A                                  | 1,561,000 | 497                   | Hangzhou Sunrise Technology Co. Ltd. Class A                        | 226,100   | 432                   |
| Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd. Class A         | 860,160   | 495                   | Befar Group Co. Ltd. Class A  | 697,000   | 431                   |
| * MCC Meili Cloud Computing Industry Investment Co. Ltd. Class A    | 311,600   | 494                   | * Beken Corp. Class A   | 107,100   | 431                   |
| Range Intelligent Computing Technology Group Co. Ltd. Class A       | 154,400   | 493                   | Jiangsu Zijin Rural Commercial Bank Co. Ltd. Class A                | 1,204,700 | 428                   |
| Baoxiniao Holding Co. Ltd. Class A                                  | 590,900   | 493                   | ABA Chemicals Corp. Class A   | 407,300   | 428                   |
| Jiangsu Ruitai New Energy Materials Co. Ltd. Class A                | 201,800   | 489                   | Henan Zhongyuan Expressway Co. Ltd. Class A                         | 874,500   | 427                   |
| * Zhuhai Aerospace Microchips Science & Technology Co. Ltd. Class A | 275,200   | 488                   | * Enjoyor Technology Co. Ltd. Class A                               | 351,200   | 427                   |
| * Guangdong Highsun Group Co. Ltd. Class A                          | 1,759,500 | 488                   | Jiangsu Huaxicun Co. Ltd. Class A                                   | 385,900   | 426                   |
| IReader Technology Co. Ltd. Class A                                 | 189,000   | 487                   | Lanzhou LS Heavy Equipment Co. Ltd. Class A                         | 529,400   | 426                   |
| Suzhou Everbright Photonics Co. Ltd. Class A                        | 58,437    | 487                   | Macmic Science & Technology Co. Ltd. Class A                        | 63,581    | 425                   |
| Shandong Yulong Gold Co. Ltd. Class A                               | 310,100   | 483                   | Changzhou Qianhong Biopharma Co. Ltd. Class A                       | 569,400   | 420                   |
| Cinda Real Estate Co. Ltd. Class A                                  | 904,814   | 482                   | * Shanxi Guoxin Energy Corp. Ltd. Class A                           | 744,300   | 420                   |
| Beijing Jingneng Power Co. Ltd. Class A                             | 1,179,000 | 482                   | * Guoquang Electric Co. Ltd. Class A                                | 194,700   | 420                   |
| * Espressif Systems Shanghai Co. Ltd. Class A                       | 34,249    | 482                   | Zhongyuan Environment-Protection Co. Ltd. Class A                   | 427,700   | 419                   |
| Guomai Technologies Inc. Class A                                    | 454,100   | 481                   | China Southern Power Grid Technology Co. Ltd. Class A               | 114,240   | 419                   |
| Asian Star Anchor Chain Co. Ltd. Jiangsu Class A                    | 381,800   | 479                   | * Baotailong New Materials Co. Ltd. Class A                         | 803,800   | 419                   |
| * Jiangsu Etern Co. Ltd. Class A                                    | 636,600   | 477                   | Shenzhen Aisidi Co. Ltd. Class A                                    | 389,000   | 413                   |
| * Shanghai Guijiu Co. Ltd. Class A                                  | 147,000   | 477                   | Guilin Sanjin Pharmaceutical Co. Ltd. Class A                       | 206,975   | 411                   |
| Focus Technology Co. Ltd. Class A                                   | 127,600   | 476                   | * Toread Holdings Group Co. Ltd. Class A                            | 376,600   | 411                   |
| 3 Qingdao Port International Co. Ltd. Class H                       | 951,832   | 475                   | Guangxi LiuYao Group Co. Ltd. Class A                               | 144,020   | 408                   |
| * Shenzhen Comix Group Co. Ltd. Class A                             | 510,300   | 472                   | * Tellhow Sci-Tech Co. Ltd. Class A                                 | 458,400   | 408                   |
| * Shanghai Milkground Food Tech Co. Ltd. Class A                    | 200,200   | 472                   | * Gohigh Networks Co. Ltd. Class A                                  | 475,800   | 407                   |
| Zhejiang Hangmin Co. Ltd. Class A                                   | 402,300   | 467                   | * Guangxi Radio & Television Information Network Corp. Ltd. Class A | 793,100   | 407                   |
| * New Guomai Digital Culture Co. Ltd. Class A                       | 336,200   | 465                   | * Shandong Chenming Paper Holdings Ltd. Class A                     | 659,200   | 404                   |
| Shenzhen Sunmoon Microelectronics Co. Ltd. Class A                  | 79,632    | 465                   | Motic Xiamen Electric Group Co. Ltd. Class A                        | 232,100   | 404                   |
| * Neusoft Corp. Class A   | 352,800   | 461                   |   |           |                       |
| * JiangSu WuZhong Pharmaceutical Development Co. Ltd. Class A       | 338,500   | 461                   |   |           |                       |
| Jangho Group Co. Ltd. Class A                                       | 487,700   | 459                   |   |           |                       |
| * Shanghai Electric Wind Power Group Co. Ltd. Class A               | 670,878   | 459                   |   |           |                       |

Total International Stock Index Fund

|   | Shares    | Market Value* (\$000) |   | Shares    | Market Value* (\$000) |
|---|-----------|-----------------------|---|-----------|-----------------------|
| Xiangyu Medical Co. Ltd. Class A                              | 58,723    | 403                   | Zhende Medical Co. Ltd. Class A                         | 102,100   | 360                   |
| Changzheng Engineering Co. Ltd. Class A                       | 209,800   | 402                   | Sun Create Electronics Co. Ltd. Class A                 | 126,600   | 359                   |
| Beijing Science Sun Pharmaceutical Co. Ltd. Class A           | 255,800   | 401                   | * Wuhan P&S Information Technology Co. Ltd. Class A     | 471,300   | 359                   |
| * Huaihe Energy Group Co. Ltd. Class A                        | 1,132,900 | 401                   | Fujian Expressway Development Co. Ltd. Class A          | 807,700   | 358                   |
| * Xinjiang Ba Yi Iron & Steel Co. Ltd. Class A                | 728,600   | 401                   | * Shanghai Zhenhua Heavy Industries Co. Ltd. Class A    | 766,700   | 357                   |
| Ningxia Jiaze New Energy Co. Ltd. Class A                     | 811,500   | 400                   | Insigma Technology Co. Ltd. Class A                     | 408,100   | 357                   |
| * Guizhou Gas Group Corp. Ltd. Class A                        | 355,600   | 400                   | Guangzhou Hengyun Enterprises Holdings Ltd. Class A     | 381,762   | 357                   |
| * Beijing UniStrong Science & Technology Co. Ltd. Class A     | 351,100   | 399                   | * ChangjiangRunfa Health Industry Co. Ltd. Class A      | 556,100   | 356                   |
| Greatoo Intelligent Equipment Inc. Class A                    | 899,800   | 399                   | Mesnac Co. Ltd. Class A                                 | 380,800   | 356                   |
| * Fujian Aonong Biological Technology Group Inc. Ltd. Class A | 363,800   | 398                   | Luolai Lifestyle Technology Co. Ltd. Class A            | 259,000   | 353                   |
| * Kingsignal Technology Co. Ltd. Class A                      | 297,800   | 397                   | Shanghai Industrial Development Co. Ltd. Class A        | 681,600   | 353                   |
| Zhejiang Jinggong Integration Technology Co. Ltd. Class A     | 189,100   | 397                   | Cangzhou Dahua Co. Ltd. Class A                         | 180,600   | 350                   |
| * Zhewen Interactive Group Co. Ltd. Class A                   | 520,800   | 396                   | Beijing Bainment Pictures Co. Ltd. Class A              | 422,800   | 350                   |
| Shenzhen Noposin Crop Science Co. Ltd. Class A                | 383,600   | 394                   | Guangdong Topstar Technology Co. Ltd. Class A           | 175,400   | 349                   |
| Changshu Fengfan Power Equipment Co. Ltd. Class A             | 594,300   | 394                   | Zhejiang NetSun Co. Ltd. Class A                        | 114,600   | 348                   |
| Merit Interactive Co. Ltd. Class A                            | 180,900   | 394                   | Guangdong Guan hao High-Tech Co. Ltd. Class A           | 707,700   | 348                   |
| Chongqing Pharscin Pharmaceutical Co. Ltd. Class A            | 170,092   | 393                   | Jinzhou Yongshan Lithium Co. Ltd. Class A               | 234,400   | 348                   |
| Huadian Heavy Industries Co. Ltd. Class A                     | 500,700   | 393                   | * Staidson Beijing Biopharmaceuticals Co. Ltd. Class A  | 240,200   | 346                   |
| * Pengxin International Mining Co. Ltd. Class A               | 951,900   | 393                   | Shenzhen Hello Tech Energy Co. Ltd. Class A             | 40,479    | 345                   |
| * Beijing Thunisoft Corp. Ltd. Class A                        | 339,000   | 392                   | * Hainan Haiqi Transportation Group Co. Ltd. Class A    | 134,700   | 345                   |
| Tianjin Tianyao Pharmaceutical Co. Ltd. Class A               | 548,600   | 392                   | Shanghai Titan Scientific Co. Ltd. Class A              | 48,479    | 345                   |
| * JC Finance & Tax Interconnect Holdings Ltd. Class A         | 319,300   | 389                   | Sanchuan Wisdom Technology Co. Ltd. Class A             | 472,800   | 345                   |
| Guangxi Wuzhou Zhongheng Group Co. Ltd. Class A               | 1,063,500 | 388                   | * China Fortune Land Development Co. Ltd. Class A       | 1,341,100 | 344                   |
| Shanghai Hile Bio-Technology Co. Ltd. Class A                 | 252,400   | 387                   | Yabao Pharmaceutical Group Co. Ltd. Class A             | 287,700   | 344                   |
| * Jilin Yatai Group Co. Ltd. Class A                          | 1,314,700 | 386                   | Guodian Nanjing Automation Co. Ltd. Class A             | 370,200   | 344                   |
| * Hiconics Eco-energy Technology Co. Ltd. Class A             | 558,300   | 385                   | Beijing Philisense Technology Co. Ltd. Class A          | 562,200   | 343                   |
| Jiangsu Suzhou Rural Commercial Bank Co. Ltd. Class A         | 656,700   | 383                   | Shenzhen Heungkong Holding Co. Ltd. Class A             | 1,319,100 | 343                   |
| * Datang Huayin Electric Power Co. Ltd. Class A               | 825,700   | 382                   | Cybird Technologies Inc. Class A                        | 159,900   | 343                   |
| China Sports Industry Group Co. Ltd. Class A                  | 335,600   | 382                   | * Jishi Media Co. Ltd. Class A                          | 1,352,700 | 342                   |
| Luxin Venture Capital Group Co. Ltd. Class A                  | 243,600   | 381                   | Suzhou Oriental Semiconductor Co. Ltd. Class A          | 29,722    | 341                   |
| * Phenix Optical Co. Ltd. Class A                             | 125,800   | 381                   | Chimin Health Management Co. Ltd. Class A               | 252,600   | 341                   |
| * Long Yuan Construction Group Co. Ltd. Class A               | 630,500   | 380                   | Jiangsu Hongdou Industrial Co. Ltd. Class A             | 850,900   | 340                   |
| Guangdong Marubi Biotechnology Co. Ltd. Class A               | 104,600   | 377                   | * ChemPartner PharmaTech Co. Ltd. Class A               | 277,961   | 339                   |
| China Oil HBP Science & Technology Co. Ltd. Class A           | 784,300   | 377                   | * Zhongtian Financial Group Co. Ltd. Class A            | 6,203,600 | 339                   |
| Kuangda Technology Group Co. Ltd. Class A                     | 534,300   | 376                   | North Electro-Optic Co. Ltd. Class A                    | 208,100   | 339                   |
| Jiang Su Suyan Jingshen Co. Ltd. Class A                      | 316,800   | 376                   | * CSG Smart Science&Technology Co. Ltd. Class A         | 351,000   | 337                   |
| Guizhou Tyre Co. Ltd. Class A                                 | 426,068   | 376                   | Jiangsu Yinhe Electronics Co. Ltd. Class A              | 425,100   | 337                   |
| Shenzhen Invt Electric Co. Ltd. Class A                       | 333,900   | 373                   | * Tunghsu Azure Renewable Energy Co. Ltd. Class A       | 622,600   | 336                   |
| Guangdong Ellington Electronics Technology Co. Ltd. Class A   | 340,600   | 372                   | Shanghai Zhezong Group Co. Ltd. Class A                 | 215,600   | 335                   |
| Bestore Co. Ltd. Class A                                      | 134,958   | 372                   | * Ningxia Western Venture Industrial Co. Ltd. Class A   | 552,800   | 334                   |
| * UTour Group Co. Ltd. Class A                                | 393,100   | 370                   | * Hanwang Technology Co. Ltd. Class A                   | 111,200   | 333                   |
| * Qingdao Zhongzi Zhongcheng Group Co. Ltd. Class A           | 378,200   | 370                   | Shenzhen Fuanna Bedding & Furnishing Co. Ltd. Class A   | 282,400   | 332                   |
| * Shenzhen Zhengtong Electronics Co. Ltd. Class A             | 255,300   | 369                   | * Xi'an Tian He Defense Technology Co. Ltd. Class A     | 218,500   | 331                   |
| HeiLongJiang ZBD Pharmaceutical Co. Ltd. Class A              | 206,562   | 367                   | Jiangsu Transimage Technology Co. Ltd. Class A          | 122,300   | 331                   |
| * Huayi Brothers Media Corp. Class A                          | 1,045,200 | 366                   | * Suzhou Chunxing Precision Mechanical Co. Ltd. Class A | 500,400   | 330                   |
| Tianjin Teda Co. Ltd. Class A                                 | 659,000   | 365                   | * AECC Aero Science & Technology Co. Ltd. Class A       | 126,600   | 330                   |
| * Hainan Haiyao Co. Ltd. Class A                              | 561,400   | 364                   | Guangdong Vanward New Electric Co. Ltd. Class A         | 288,200   | 329                   |
| CCS Supply Chain Management Co. Ltd. Class A                  | 454,600   | 362                   | Yechiu Metal Recycling China Ltd. Class A               | 889,000   | 329                   |
| Shenzhen Laibao Hi-tech Co. Ltd. Class A                      | 251,600   | 362                   |   |           |                       |
| * Jiangsu Gian Technology Co. Ltd. Class A                    | 80,700    | 362                   |   |           |                       |
| Jiangxi Ganyue Expressway Co. Ltd. Class A                    | 617,000   | 360                   |   |           |                       |

Total International Stock Index Fund

|   | Shares     | Market Value* (\$000) |   | Shares     | Market Value* (\$000) |
|---|------------|-----------------------|---|------------|-----------------------|
| Nanjing Pharmaceutical Co. Ltd. Class A                               | 472,400    | 327                   | Shanghai Shibe Hi-Tech Co. Ltd. Class A                               | 469,000    | 295                   |
| * Henan Huanghe Whirlwind Co. Ltd. Class A                            | 686,200    | 326                   | Sansure Biotech Inc. Class A  | 128,512    | 294                   |
| Stanley Agricultural Group Co. Ltd. Class A                           | 380,600    | 326                   | Qingdao Citymedia Co. Ltd. Class A                                    | 295,200    | 294                   |
| China CYTS Tours Holding Co. Ltd. Class A                             | 223,000    | 325                   | Digiwin Software Co. Ltd. Class A                                     | 109,000    | 293                   |
| * Shaanxi Aerospace Power Hi-Tech Co. Ltd. Class A                    | 237,000    | 324                   | China Wuyi Co. Ltd. Class A   | 678,600    | 292                   |
| Tongyu Communication Inc. Class A                                     | 123,200    | 322                   | Zhejiang Guyuelongshan Shaoxing Wine Co. Ltd. Class A                 | 222,100    | 292                   |
| * Beijing Watertek Information Technology Co. Ltd. Class A            | 654,700    | 322                   | * Solareast Holdings Co. Ltd. Class A                                 | 368,900    | 291                   |
| * Beijing Join-Cheer Software Co. Ltd. Class A                        | 350,200    | 322                   | Beijing Sanyuan Foods Co. Ltd. Class A                                | 449,800    | 290                   |
| * EGing Photovoltaic Technology Co. Ltd. Class A                      | 454,600    | 321                   | Hongrun Construction Group Co. Ltd. Class A                           | 460,800    | 290                   |
| Huaren Pharmaceutical Co. Ltd. Class A                                | 534,800    | 320                   | Hangzhou Weiguang Electronic Co. Ltd. Class A                         | 102,000    | 288                   |
| * Guangdong Shaoneng Group Co. Ltd. Class A                           | 548,400    | 319                   | Foshan Nationstar Optoelectronics Co. Ltd. Class A                    | 231,900    | 282                   |
| Shandong Lukang Pharma Class A  | 332,800    | 319                   | Weihai Guangtai Airport Equipment Co. Ltd. Class A                    | 223,100    | 282                   |
| * Nanfang Zhongjin Environment Co. Ltd. Class A                       | 744,800    | 318                   | Beijing SDL Technology Co. Ltd. Class A                               | 256,900    | 282                   |
| Time Publishing & Media Co. Ltd. Class A                              | 224,100    | 318                   | * Qinghai Spring Medicinal Resources Technology Co. Ltd. Class A      | 261,400    | 280                   |
| Zhejiang China Light & Textile Industrial City Group Co. Ltd. Class A | 588,000    | 318                   | * Hunan Friendship & Apollo Commercial Co. Ltd. Class A               | 553,800    | 279                   |
| * Shaanxi Fenghuo Electronics Co. Ltd. Class A                        | 269,400    | 318                   | * Jiangsu Zongyi Co. Ltd. Class A                                     | 425,100    | 279                   |
| China Railway Tielong Container Logistics Co. Ltd. Class A            | 382,800    | 317                   | * LingNan Eco&Culture-Tourism Co. Ltd. Class A                        | 694,300    | 277                   |
| Dlg Exhibitions & Events Corp. Ltd. Class A                           | 251,400    | 317                   | China Union Holdings Ltd. Class A                                     | 516,300    | 277                   |
| Liaoning Energy Industry Co. Ltd. Class A                             | 592,900    | 317                   | Changjiang & Jinggong Steel Building Group Co. Ltd. Class A           | 614,900    | 277                   |
| * Xinxiang Chemical Fiber Co. Ltd. Class A                            | 688,087    | 316                   | Citic Offshore Helicopter Co. Ltd. Class A                            | 254,200    | 276                   |
| * Guizhou Zhongyida Co. Ltd. Class A                                  | 313,800    | 316                   | Shanghai Jinqiao Export Processing Zone Development Co. Ltd. Class A  | 179,187    | 275                   |
| * Shenyang Jinbei Automotive Co. Ltd. Class A                         | 487,700    | 315                   | * Fire Rock Holdings Ltd.   | 11,508,300 | 275                   |
| Zhejiang Gongdong Medical Technology Co. Ltd. Class A                 | 39,600     | 315                   | Shanghai Baosteel Packaging Co. Ltd. Class A                          | 356,200    | 274                   |
| * Guizhou Chitianhua Co. Ltd. Class A                                 | 815,200    | 315                   | Shanghai Hiuv New Materials Co. Ltd. Class A                          | 29,011     | 273                   |
| * Yuzhou Group Holdings Co. Ltd.                                      | 17,332,579 | 314                   | Hubei Chutian Smart Communication Co. Ltd. Class A                    | 511,700    | 272                   |
| 263 Network Communications Co. Ltd. Class A                           | 490,630    | 313                   | * Tus Environmental Science & Technology Development Co. Ltd. Class A | 612,900    | 270                   |
| * Road King Infrastructure Ltd.                                       | 1,603,041  | 311                   | * Hongli Zhihui Group Co. Ltd. Class A                                | 238,900    | 270                   |
| * Sinodata Co. Ltd. Class A   | 127,100    | 310                   | Hanwei Electronics Group Corp. Class A                                | 123,000    | 269                   |
| Hubei Jiuzhiyang Infrared System Co. Ltd. Class A                     | 72,100     | 309                   | Haining China Leather Market Co. Ltd. Class A                         | 470,600    | 268                   |
| Sanjiang Shopping Club Co. Ltd. Class A                               | 206,000    | 309                   | * Shenzhen Sinovatio Technology Co. Ltd. Class A                      | 68,600     | 268                   |
| Jiangsu Changbao Steeltube Co. Ltd. Class A                           | 395,800    | 309                   | Fujian Qingshan Paper Industry Co. Ltd. Class A                       | 801,400    | 266                   |
| Hangzhou Jiebai Group Co. Ltd. Class A                                | 316,676    | 308                   | Jiangsu Changhai Composite Materials Co. Ltd. Class A                 | 155,100    | 266                   |
| Chongqing Road & Bridge Co. Ltd. Class A                              | 425,400    | 308                   | CITIC Press Corp. Class A   | 78,400     | 265                   |
| Suzhou New District Hi-Tech Industrial Co. Ltd. Class A               | 464,900    | 306                   | * Better Life Commercial Chain Share Co. Ltd. Class A                 | 387,200    | 264                   |
| * Guangdong Shirongzhaoye Co. Ltd. Class A                            | 335,400    | 305                   | Shanghai Huayi Group Co. Ltd. Class A                                 | 283,200    | 264                   |
| * Jinzhou Port Co. Ltd. Class A                                       | 733,900    | 305                   | Beijing Aerospace Changfeng Co. Ltd. Class A                          | 175,258    | 264                   |
| * Shaanxi Construction Machinery Co. Ltd. Class A                     | 552,800    | 305                   | * Shanghai Kinetic Medical Co. Ltd. Class A                           | 284,200    | 263                   |
| * Zhejiang Asia-Pacific Mechanical & Electronic Co. Ltd. Class A      | 238,900    | 305                   | Xiamen Comfort Science & Technology Group Co. Ltd. Class A            | 260,800    | 262                   |
| Guangdong Guangzhou Daily Media Co. Ltd. Class A                      | 499,400    | 305                   | Beijing WKW Automotive Parts Co. Ltd. Class A                         | 532,800    | 262                   |
| Canny Elevator Co. Ltd. Class A                                       | 284,500    | 304                   | Kunwu Jiuding Investment Holdings Co. Ltd. Class A                    | 158,500    | 262                   |
| Hubei Century Network Technology Co. Ltd. Class A                     | 188,400    | 304                   | * Zhejiang Huamei Holding Co. Ltd. Class A                            | 425,400    | 262                   |
| * Greatown Holdings Ltd. Class A                                      | 691,300    | 302                   | Hengbao Co. Ltd. Class A  | 233,100    | 262                   |
| Zhuhai Port Co. Ltd. Class A  | 411,800    | 301                   | Shenzhen Batian Ecotypic Engineering Co. Ltd. Class A                 | 340,400    | 261                   |
| * Henan Ancai Hi-Tech Co. Ltd. Class A                                | 463,544    | 301                   | Beijing Electronic Zone High-tech Group Co. Ltd. Class A              | 426,800    | 260                   |
| * Xiwang Foodstuffs Co. Ltd. Class A                                  | 481,800    | 300                   | Jiangsu Rainbow Heavy Industries Co. Ltd. Class A                     | 356,500    | 259                   |
| Shenzhen Topway Video Communication Co. Ltd. Class A                  | 338,400    | 300                   | Bright Real Estate Group Co. Ltd. Class A                             | 847,900    | 258                   |
| Henan Hengxing Science & Technology Co. Ltd. Class A                  | 689,257    | 300                   | Shanghai Haixin Group Co. Class A                                     | 274,500    | 257                   |
| * Beijing Bohui Innovation Biotechnology Group Co. Ltd. Class A       | 344,900    | 299                   | Shanghai Mechanical & Electrical Industry Co. Ltd. Class A            | 149,500    | 256                   |
| Guangdong Lyric Robot Automation Co. Ltd. Class A                     | 51,376     | 299                   |   |            |                       |
| * Liuzhou Iron & Steel Co. Ltd. Class A                               | 629,000    | 298                   |   |            |                       |
| ZhongYeDa Electric Co. Ltd. Class A                                   | 233,700    | 296                   |   |            |                       |
| * Zhongfu Information Inc. Class A                                    | 98,700     | 295                   |   |            |                       |

Total International Stock Index Fund

|  | Shares    | Market Value*<br>(\$000) |  | Shares     | Market Value*<br>(\$000) |
|--|-----------|--------------------------|--|------------|--------------------------|
| * Beijing Forever Technology Co. Ltd. Class A                          | 256,700   | 254                      | * Zhongfu Straits Pingtan Development Co. Ltd. Class A               | 689,800    | 228                      |
| Shenzhen Properties & Resources Development Group Ltd. Class A         | 207,100   | 254                      | * Hengdian Entertainment Co. Ltd. Class A                            | 114,800    | 227                      |
| Anhui Guofeng New Materials Co. Ltd. Class A                           | 340,700   | 254                      | *.3 Ascletris Pharma Inc.  | 948,704    | 227                      |
| * Guangdong Orient Zirconic Ind Sci & Tech Co. Ltd. Class A            | 293,700   | 253                      | * Shandong Minhe Animal Husbandry Co. Ltd. Class A                   | 131,900    | 227                      |
| * Royal Group Co. Ltd. Class A   | 350,000   | 253                      | * Shenzhen Bauing Construction Holding Group Co. Ltd. Class A        | 618,366    | 226                      |
| * Anhui Sinonet & Xonglong Science & Technology Co. Ltd. Class A       | 307,700   | 252                      | Jiangsu Sunshine Co. Ltd. Class A                                    | 775,500    | 225                      |
| Daheng New Epoch Technology Inc. Class A                               | 178,400   | 252                      | * Huangshan Tourism Development Co. Ltd. Class A                     | 142,700    | 223                      |
| Rizhao Port Co. Ltd. Class A   | 646,100   | 252                      | Shanghai Kelai Mechatronics Engineering Co. Ltd. Class A             | 115,300    | 221                      |
| Shanghai Chlor-Alkali Chemical Co. Ltd. Class A                        | 205,100   | 252                      | Contec Medical Systems Co. Ltd. Class A                              | 72,500     | 217                      |
| Huangshan Novel Co. Ltd. Class A                                       | 214,500   | 251                      | *.2 Yango Group Co. Ltd. Class A                                     | 3,984,593  | 201                      |
| * Poly Union Chemical Holding Group Co. Ltd. Class A                   | 206,300   | 250                      | Three Squirrels Inc. Class A   | 75,800     | 190                      |
| Guangdong Goworld Co. Ltd. Class A                                     | 195,400   | 248                      | * Times China Holdings Ltd.  | 3,593,559  | 165                      |
| Jiangsu Xiuqiang Glasswork Co. Ltd. Class A                            | 301,100   | 248                      | * China SCE Group Holdings Ltd.                                      | 5,852,345  | 130                      |
| MYS Group Co. Ltd. Class A   | 513,300   | 247                      | Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co. Ltd. Class H        | 251,831    | 82                       |
| Shenzhen Centralcon Investment Holding Co. Ltd. Class A                | 279,600   | 247                      | <sup>3</sup> Shenzhen Hepalink Pharmaceutical Group Co. Ltd. Class H | 13,000     | 6                        |
| Vatti Corp. Ltd. Class A   | 305,100   | 246                      | *.2 Boshiwa International Holding Ltd.                               | 2,777,000  | —                        |
| * Hubei Broadcasting & Television Information Network Co. Ltd. Class A | 371,000   | 246                      | *.2 China Zhongwang Holdings Ltd.                                    | 17,459,813 | —                        |
| Orient International Enterprise Ltd. Class A                           | 262,600   | 246                      |  |            |                          |
| Anhui Sierte Fertilizer Industry Ltd. Co. Class A                      | 294,300   | 245                      |  |            | <b>27,675,061</b>        |
| * Nanjing Quanxin Cable Technology Co. Ltd. Class A                    | 120,800   | 244                      | <b>Colombia (0.0%)</b>   |            |                          |
| Chongqing Port Co. Ltd. Class A  | 424,900   | 244                      | Ecopetrol SA   | 62,128,907 | 36,574                   |
| Jiangxi Huangshanghuang Group Food Co. Ltd. Class A                    | 161,100   | 243                      | Bancolombia SA ADR   | 1,182,398  | 30,009                   |
| Maoye Commercial Co. Ltd. Class A                                      | 474,600   | 242                      | Bancolombia SA   | 3,531,313  | 25,181                   |
| Guangzhou Pearl River Piano Group Co. Ltd. Class A                     | 324,482   | 241                      | Interconexion Electrica SA ESP                                       | 5,838,679  | 20,569                   |
| * Grand Industrial Holding Group Co. Ltd. Class A                      | 249,300   | 241                      | Grupo Aval Acciones y Valores SA ADR                                 | 158,187    | 362                      |
| Eastcompeace Technology Co. Ltd. Class A                               | 165,100   | 241                      |  |            | <b>112,695</b>           |
| Joeone Co. Ltd. Class A  | 176,800   | 241                      | <b>Czech Republic (0.0%)</b>   |            |                          |
| * Fujian Rongji Software Co. Ltd. Class A                              | 258,800   | 241                      | CEZ A/S  | 2,145,769  | 91,853                   |
| Guangdong Meiyang Jixiang Hydropower Co. Ltd. Class A                  | 671,701   | 240                      | Komerční Banka A/S   | 1,021,340  | 29,934                   |
| Sichuan Meifeng Chemical IND Class A                                   | 238,300   | 240                      | <sup>3</sup> Moneta Money Bank A/S                                   | 4,464,776  | 17,262                   |
| * China Zhonghua Geotechnical Engineering Group Co. Ltd. Class A       | 664,500   | 239                      | Philip Morris CR A/S   | 8,295      | 5,711                    |
| * Zhuhai Bojay Electronics Co. Ltd. Class A                            | 57,200    | 239                      | Colt CZ Group SE   | 88,545     | 2,118                    |
| * CASIN Real Estate Development Group Co. Ltd. Class A                 | 489,600   | 239                      |  |            | <b>146,878</b>           |
| Gansu Yasheng Industrial Group Co. Ltd. Class A                        | 578,300   | 237                      | <b>Denmark (2.0%)</b>  |            |                          |
| * JinJian Cereals Industry Co. Ltd. Class A                            | 227,000   | 237                      | Novo Nordisk A/S Class B   | 42,473,072 | 4,097,642                |
| Xiamen International Airport Co. Ltd. Class A                          | 135,900   | 236                      | DSV A/S  | 2,408,499  | 359,928                  |
| EIT Environmental Development Group Co. Ltd. Class A                   | 114,800   | 236                      | * Vestas Wind Systems A/S  | 13,656,530 | 296,002                  |
| Jilin Sino-Microelectronics Co. Ltd. Class A                           | 248,000   | 236                      | * Genmab A/S   | 886,545    | 250,611                  |
| * Beijing Global Safety Technology Co. Ltd. Class A                    | 84,100    | 235                      | Danske Bank A/S  | 8,992,949  | 210,963                  |
| Jiangsu Lianyungang Port Co. Ltd. Class A                              | 414,200   | 235                      | Coloplast A/S Class B  | 1,685,238  | 175,744                  |
| Inspur Software Co. Ltd. Class A                                       | 121,400   | 234                      | Carlsberg A/S Class B  | 1,294,115  | 154,224                  |
| * Chongqing Dima Industry Co. Ltd. Class A                             | 1,087,500 | 233                      | Pandora A/S  | 1,110,658  | 125,971                  |
| Hainan Expressway Co. Ltd. Class A                                     | 391,600   | 233                      | <sup>3</sup> Orsted A/S  | 2,557,178  | 123,561                  |
| Beijing Sanlian Hope Shin-Gosen Technical Service Co. Ltd. Class A     | 108,300   | 232                      | Novozymes A/S Class B  | 2,706,171  | 121,623                  |
| Xiamen Port Development Co. Ltd. Class A                               | 240,400   | 231                      | AP Moller - Maersk A/S Class B                                       | 66,588     | 110,951                  |
| Shanghai Maling Aquarius Co. Ltd. Class A                              | 239,800   | 229                      | Chr Hansen Holding A/S   | 1,398,122  | 95,408                   |
| * Infund Holding Co. Ltd. Class A                                      | 574,700   | 229                      | Tryg A/S   | 4,677,885  | 91,348                   |
| Jiangsu General Science Technology Co. Ltd. Class A                    | 440,600   | 229                      | AP Moller - Maersk A/S Class A                                       | 38,769     | 63,301                   |
| * Huatian Hotel Group Co. Ltd. Class A                                 | 420,760   | 229                      | * Demant A/S   | 1,335,435  | 50,960                   |
|  |           |                          | Ringkjoebing Landbobank A/S  | 373,878    | 50,959                   |
|  |           |                          | Royal Unibrew A/S  | 676,288    | 48,922                   |
|  |           |                          | * Jyske Bank A/S (Registered)  | 628,641    | 44,303                   |
|  |           |                          | * NKT A/S  | 731,893    | 36,799                   |
|  |           |                          | Sydbank A/S  | 773,093    | 33,583                   |
|  |           |                          | * Zealand Pharma A/S Class A   | 797,208    | 33,115                   |
|  |           |                          | * GN Store Nord A/S  | 1,973,666  | 32,934                   |
|  |           |                          | ISS A/S  | 2,107,995  | 30,508                   |
|  |           |                          | <sup>1</sup> FLSmidth & Co. A/S                                      | 773,660    | 29,015                   |
|  |           |                          | ROCKWOOL A/S Class B   | 119,862    | 26,672                   |
|  |           |                          | Topdanmark A/S   | 587,951    | 26,354                   |
|  |           |                          | * Ambu A/S Class B   | 2,478,842  | 24,464                   |

Total International Stock Index Fund

|   | Shares     | Market Value*<br>(\$000) |  | Shares     | Market Value*<br>(\$000) |
|---|------------|--------------------------|--|------------|--------------------------|
| * ALK-Abello A/S Class B                              | 1,805,035  | 20,037                   | <b>France (6.7%)</b>                         |            |                          |
| H Lundbeck A/S  | 3,479,283  | 18,186                   | LVMH Moet Hennessy Louis Vuitton SE          | 3,356,829  | 2,403,257                |
| D/S Norden A/S  | 305,319    | 17,347                   | TotalEnergies SE                             | 30,409,852 | 2,033,126                |
| Alm Brand A/S   | 11,300,948 | 16,356                   | Sanofi SA                                    | 14,771,149 | 1,341,312                |
| *.1 Bavarian Nordic A/S                               | 853,141    | 16,261                   | L'Oreal SA                                   | 3,135,813  | 1,318,079                |
| Spar Nord Bank A/S                                    | 1,047,749  | 15,875                   | Air Liquide SA                               | 6,962,873  | 1,193,104                |
| *.1.3 Netcompany Group A/S                            | 451,389    | 14,123                   | Schneider Electric SE                        | 7,241,462  | 1,114,152                |
| TORM plc Class A                                      | 391,934    | 11,961                   | Airbus SE                                    | 7,945,603  | 1,065,316                |
| Dfds A/S  | 393,207    | 11,359                   | Hermes International SCA                     | 463,828    | 865,422                  |
| <sup>3</sup> Scandinavian Tobacco Group A/S Class A   | 744,156    | 11,050                   | BNP Paribas SA                               | 14,513,843 | 834,604                  |
| Schouw & Co. A/S                                      | 157,734    | 9,734                    | EssilorLuxottica SA                          | 4,132,195  | 748,272                  |
| Chemometec A/S  | 212,597    | 8,795                    | Vinci SA                                     | 6,648,459  | 735,149                  |
| * NTG Nordic Transport Group A/S                      | 219,000    | 8,692                    | Safran SA                                    | 4,622,733  | 722,161                  |
| H Lundbeck A/S Class A                                | 766,645    | 3,468                    | AXA SA                                       | 24,109,600 | 714,378                  |
|   |            | <b>6,929,109</b>         | Danone SA                                    | 8,462,727  | 503,451                  |
| <b>Egypt (0.0%)</b>                                   |            |                          | Pernod Ricard SA                             | 2,781,667  | 493,958                  |
| Commercial International Bank Egypt SAE               | 29,902,530 | 58,414                   | Kering SA                                    | 973,592    | 395,961                  |
| Egypt Kuwait Holding Co. SAE                          | 7,880,411  | 12,216                   | Capgemini SE                                 | 2,187,594  | 386,611                  |
| Eastern Co. SAE                                       | 12,936,997 | 11,015                   | Dassault Systemes SE                         | 9,081,245  | 374,087                  |
| Talaat Moustafa Group                                 | 12,680,669 | 9,232                    | Engie SA                                     | 22,509,695 | 358,015                  |
| * EFG Holding S.A.E.                                  | 16,751,542 | 9,046                    | Cie de Saint-Gobain SA                       | 6,339,093  | 345,063                  |
| EISewedy Electric Co.                                 | 9,153,110  | 8,043                    | STMicroelectronics NV                        | 8,837,806  | 336,898                  |
| * Fawry for Banking & Payment Technology Services SAE | 34,534,378 | 5,768                    | Orange SA                                    | 26,024,657 | 306,103                  |
| Telecom Egypt Co.                                     | 4,098,185  | 4,506                    | Legrand SA                                   | 3,488,582  | 301,785                  |
| Madinet Masr For Housing & Development                | 11,919,118 | 1,234                    | Cie Generale des Etablissements Michelin SCA | 9,512,162  | 282,592                  |
|   |            | <b>119,474</b>           | Publicis Groupe SA                           | 3,108,193  | 236,668                  |
| <b>Finland (0.7%)</b>                                 |            |                          | Veolia Environnement SA                      | 8,633,837  | 236,571                  |
| Nordea Bank Abp                                       | 46,361,672 | 488,487                  | Societe Generale SA                          | 9,617,166  | 216,115                  |
| Sampo OYJ Class A                                     | 6,464,424  | 254,238                  | Thales SA                                    | 1,343,634  | 198,290                  |
| UPM-Kymmene OYJ                                       | 7,247,215  | 244,057                  | Edenred SE                                   | 3,383,599  | 180,114                  |
| Nokia OYJ   | 71,454,957 | 237,994                  | Credit Agricole SA                           | 14,903,405 | 179,957                  |
| Kone OYJ Class B                                      | 4,437,214  | 192,146                  | Carrefour SA                                 | 7,879,047  | 138,131                  |
| Neste OYJ   | 5,652,040  | 189,953                  | Sodexo SA                                    | 1,182,384  | 125,130                  |
| Stora Enso OYJ  | 7,802,501  | 93,774                   | Bouygues SA                                  | 2,879,721  | 101,306                  |
| Elisa OYJ   | 1,960,811  | 83,188                   | Renault SA                                   | 2,597,114  | 91,118                   |
| Wartsila OYJ Abp                                      | 6,631,863  | 79,141                   | Teleperformance SE                           | 784,984    | 90,306                   |
| Metso OYJ   | 8,728,916  | 76,905                   | Eiffage SA                                   | 992,550    | 90,074                   |
| Fortum OYJ  | 5,922,328  | 70,318                   | Bureau Veritas SA                            | 3,889,035  | 88,584                   |
| Kesko OYJ Class B                                     | 3,701,283  | 62,594                   | Eurofins Scientific SE                       | 1,661,767  | 84,311                   |
| Orion OYJ Class B                                     | 1,427,616  | 56,798                   | Vivendi SE                                   | 9,072,208  | 81,355                   |
| Valmet OYJ  | 2,262,545  | 50,775                   | Accor SA                                     | 2,502,092  | 79,823                   |
| Huhtamaki OYJ   | 1,278,296  | 43,943                   | Getlink SE                                   | 4,783,192  | 77,242                   |
| Konecranes OYJ  | 978,752    | 32,092                   | Arkema SA                                    | 784,032    | 73,466                   |
| TietoEVRY OYJ   | 1,424,425  | 29,884                   | Gecina SA                                    | 706,803    | 69,402                   |
| * Mandatum OYJ  | 6,411,042  | 24,773                   | * Unibail-Rodamco-Westfield (XPAR)           | 1,399,037  | 69,321                   |
| Cargotec OYJ Class B                                  | 606,894    | 23,955                   | Klepierre SA                                 | 2,799,351  | 67,979                   |
| Kemira OYJ  | 1,439,957  | 23,314                   | Rexel SA                                     | 3,231,606  | 65,998                   |
| Uponor OYJ  | 715,719    | 21,685                   | Bollore SE                                   | 11,887,016 | 64,892                   |
| Kojamo OYJ  | 2,505,686  | 21,406                   | SCOR SE                                      | 2,054,829  | 61,346                   |
| Outokumpu OYJ   | 5,018,553  | 20,593                   | Dassault Aviation SA                         | 307,020    | 61,032                   |
| Metsa Board OYJ Class B                               | 2,367,607  | 17,927                   | Sartorius Stedim Biotech                     | 324,973    | 60,842                   |
| *.1 QT Group OYJ                                      | 266,582    | 15,594                   | Gaztransport Et Technigaz SA                 | 473,364    | 60,548                   |
| Nokian Renkaat OYJ                                    | 1,721,847  | 13,022                   | BioMerieux                                   | 584,133    | 56,084                   |
| Tokmanni Group Corp.                                  | 642,152    | 8,671                    | Ipsen SA                                     | 466,058    | 55,085                   |
| Sanoma OYJ  | 937,307    | 7,257                    | * Alstom SA                                  | 3,869,739  | 52,406                   |
| <sup>3</sup> Terveystalo OYJ                          | 1,002,563  | 6,934                    | SOITEC                                       | 337,950    | 50,442                   |
| Revenio Group OYJ                                     | 294,092    | 6,843                    | Aerports de Paris SA                         | 436,256    | 48,991                   |
| Citycon OYJ   | 973,386    | 5,149                    | Alten SA                                     | 398,071    | 47,023                   |
| YIT OYJ   | 2,017,659  | 3,590                    | SPIE SA                                      | 1,765,647  | 46,432                   |
| Raisio OYJ  | 1,461,610  | 3,067                    | <sup>3</sup> La Francaise des Jeux SAEM      | 1,359,953  | 43,868                   |
| *.1.2 Ahlstrom-Munksjo OYJ                            | 147,156    | 2,778                    | Elis SA                                      | 2,583,346  | 42,367                   |
| FSecure OYJ   | 1,535,966  | 2,768                    | *.3 Worldline SA                             | 3,321,172  | 42,232                   |
| *.1 Finnair OYJ                                       | 7,857,479  | 479                      | <sup>3</sup> Amundi SA                       | 780,725    | 40,785                   |
|   |            | <b>2,516,092</b>         | * Technip Energies NV                        | 1,849,573  | 40,524                   |
|   |            |                          | * Ubisoft Entertainment SA                   | 1,384,624  | 39,481                   |
|   |            |                          | Valeo SE                                     | 2,837,646  | 37,494                   |



Total International Stock Index Fund

|   | Shares      | Market Value*<br>(\$000) |     | Shares | Market Value*<br>(\$000) |
|---|-------------|--------------------------|-----|--------|--------------------------|
| Aurubis AG  | 410,750     | 33,861                   |     |        |                          |
| HOCHTIEF AG                                       | 289,666     | 30,007                   |     |        |                          |
| KION Group AG                                     | 977,945     | 30,005                   | 1   |        |                          |
| *.3 TeamViewer SE                                 | 1,841,944   | 28,340                   |     |        |                          |
| LANXESS AG  | 1,181,071   | 27,064                   |     |        |                          |
| Wacker Chemie AG                                  | 203,800     | 25,011                   |     |        |                          |
| Siltronic AG                                      | 282,902     | 24,308                   |     |        |                          |
| * Vitesco Technologies Group AG                   | 247,094     | 24,167                   |     |        |                          |
| * Fraport AG Frankfurt Airport Services Worldwide | 483,132     | 24,011                   | *   |        |                          |
| Hella GmbH & Co. KGaA                             | 300,455     | 22,881                   | *.1 |        |                          |
| United Internet AG (Registered)                   | 1,095,902   | 22,820                   | *   |        |                          |
| * TAG Immobilien AG                               | 2,048,943   | 22,403                   | 1   |        |                          |
| Hensoldt AG                                       | 716,184     | 21,222                   | *   |        |                          |
| Telefonica Deutschland Holding AG                 | 12,297,295  | 20,906                   | *.1 |        |                          |
| *.1 Aroundtown SA                                 | 9,250,831   | 20,905                   |     |        |                          |
| Stabilus SE                                       | 322,048     | 20,449                   |     |        |                          |
| *.1 Nordex SE                                     | 1,901,366   | 20,059                   | 1   |        |                          |
| Krones AG   | 200,929     | 19,585                   |     |        |                          |
| *.1 Encavis AG                                    | 1,491,966   | 19,483                   |     |        |                          |
| 1 Sixt SE   | 221,909     | 19,146                   | *.1 |        |                          |
| 1 RTL Group SA                                    | 511,913     | 17,905                   |     |        |                          |
| Jenoptik AG                                       | 673,513     | 15,998                   |     |        |                          |
| 3 Befesa SA                                       | 541,095     | 15,829                   |     |        |                          |
| *.1 MorphoSys AG                                  | 469,136     | 15,164                   |     |        |                          |
| Stroeer SE & Co. KGaA                             | 325,273     | 14,900                   | 1   |        |                          |
| Duerr AG  | 680,092     | 13,993                   |     |        |                          |
| Fielmann Group AG                                 | 323,963     | 13,954                   |     |        |                          |
| Deutsche Wohnen SE                                | 637,171     | 13,711                   |     |        |                          |
| 3 DWS Group GmbH & Co. KGaA                       | 464,457     | 13,634                   |     |        |                          |
| Bilfinger SE                                      | 360,315     | 13,224                   |     |        |                          |
| Salzgitter AG                                     | 524,820     | 13,114                   |     |        |                          |
| Traton SE   | 661,431     | 13,052                   |     |        |                          |
| 1 ProSiebenSat.1 Media SE                         | 2,309,748   | 12,956                   |     |        |                          |
| 1 Kontron AG                                      | 626,432     | 12,627                   |     |        |                          |
| Suedzucker AG                                     | 816,926     | 12,376                   |     |        |                          |
| * CompuGroup Medical SE & Co. KGaA                | 335,108     | 12,287                   |     |        |                          |
| Grand City Properties SA                          | 1,358,553   | 12,148                   |     |        |                          |
| *.3 Redcare Pharmacy NV                           | 107,561     | 12,044                   |     |        |                          |
| * flatexDEGIRO AG                                 | 1,163,619   | 11,803                   |     |        |                          |
| 1.3 Deutsche Pfandbriefbank AG                    | 1,714,136   | 11,465                   |     |        |                          |
| CANCOM SE   | 455,182     | 11,364                   |     |        |                          |
| Atoss Software AG                                 | 53,492      | 11,302                   |     |        |                          |
| 1 Synlab AG                                       | 1,066,036   | 11,187                   |     |        |                          |
| * METRO AG  | 1,680,386   | 10,680                   |     |        |                          |
| FUCHS SE  | 317,854     | 10,675                   |     |        |                          |
| 1&1 AG  | 585,634     | 10,074                   |     |        |                          |
| 1 VERBIO Vereinigte BioEnergie AG                 | 272,894     | 9,235                    |     |        |                          |
| Dermapharm Holding SE                             | 216,205     | 8,368                    |     |        |                          |
| *.1 Nagarro SE                                    | 115,896     | 8,183                    |     |        |                          |
| 1 GRENKE AG                                       | 365,765     | 7,838                    |     |        |                          |
| 1 PNE AG  | 607,457     | 7,716                    |     |        |                          |
| Eckert & Ziegler Strahlen- und Medizintechnik AG  | 192,974     | 7,613                    |     |        |                          |
| Elmos Semiconductor SE                            | 115,784     | 7,598                    |     |        |                          |
| KWS Saat SE & Co. KGaA                            | 133,374     | 7,553                    |     |        |                          |
| Norma Group SE                                    | 414,867     | 7,319                    |     |        |                          |
| GFT Technologies SE                               | 241,848     | 7,237                    |     |        |                          |
| *.1 SMA Solar Technology AG                       | 116,975     | 7,187                    |     |        |                          |
| *.1.3 Auto1 Group SE                              | 1,217,446   | 7,166                    |     |        |                          |
| *.1 Hypoport SE                                   | 58,029      | 7,104                    |     |        |                          |
| Hamburger Hafen und Logistik AG                   | 390,266     | 6,930                    |     |        |                          |
| Deutz AG  | 1,630,203   | 6,607                    |     |        |                          |
| Energiekontor AG                                  | 88,138      | 6,515                    |     |        |                          |
| Hornbach Holding AG & Co. KGaA                    | 107,696     | 6,430                    |     |        |                          |
| Deutsche Beteiligungs AG                          | 213,290     | 6,332                    |     |        |                          |
| Wacker Neuson SE                                  | 334,253     | 6,134                    |     |        |                          |
| Takkt AG  | 469,378     | 6,014                    |     |        |                          |
| Kloeckner & Co. SE                                | 957,493     | 5,944                    |     |        |                          |
| 1 BayWa AG  | 173,728     | 5,799                    |     |        |                          |
| Sartorius AG                                      | 27,658      | 5,695                    |     |        |                          |
| Vossloh AG  | 140,224     | 5,447                    |     |        |                          |
| Indus Holding AG                                  | 272,664     | 5,309                    |     |        |                          |
| Adesso SE   | 51,200      | 4,840                    |     |        |                          |
| PATRIZIA SE                                       | 568,188     | 4,599                    |     |        |                          |
| * CECONOMY AG                                     | 2,357,411   | 4,486                    |     |        |                          |
| *.1 SGL Carbon SE                                 | 697,036     | 4,292                    |     |        |                          |
| * Adtran Networks SE                              | 199,771     | 4,226                    |     |        |                          |
| 1 STRATEC SE                                      | 91,197      | 4,207                    |     |        |                          |
| * Ionos SE  | 294,138     | 3,887                    |     |        |                          |
| *.1 Varta AG                                      | 184,636     | 3,751                    |     |        |                          |
| Software AG                                       | 103,421     | 3,492                    |     |        |                          |
| Wuestenrot & Wuerttembergische AG                 | 234,113     | 3,254                    |     |        |                          |
| Bertrandt AG                                      | 64,390      | 3,105                    |     |        |                          |
| 1 BRANICKS Group AG                               | 709,616     | 2,936                    |     |        |                          |
| Deutsche EuroShop AG                              | 151,358     | 2,750                    |     |        |                          |
| New Work SE                                       | 36,259      | 2,595                    |     |        |                          |
| *.1 About You Holding SE                          | 622,604     | 2,592                    |     |        |                          |
| ErlingKlinger AG                                  | 416,451     | 2,350                    |     |        |                          |
| CropEnergies AG                                   | 268,629     | 2,313                    |     |        |                          |
| Secunet Security Networks AG                      | 16,657      | 2,263                    |     |        |                          |
| Draegerwerk AG & Co. KGaA                         | 46,714      | 2,104                    |     |        |                          |
| 1 Basler AG                                       | 140,244     | 1,159                    |     |        |                          |
|   |             |                          |     |        | <b>16,610,441</b>        |
| <b>Greece (0.1%)</b>                              |             |                          |     |        |                          |
| * Eurobank Ergasias Services & Holdings SA        | 34,551,753  | 56,476                   |     |        |                          |
| Mytilineos SA                                     | 1,365,837   | 50,597                   |     |        |                          |
| * Alpha Services & Holdings SA                    | 29,091,043  | 43,547                   |     |        |                          |
| OPAP SA   | 2,522,914   | 42,734                   |     |        |                          |
| * National Bank of Greece SA                      | 7,371,166   | 42,217                   |     |        |                          |
| JUMBO SA  | 1,489,094   | 39,179                   |     |        |                          |
| * Public Power Corp. SA                           | 2,905,082   | 29,652                   |     |        |                          |
| * Piraeus Financial Holdings SA                   | 9,236,579   | 27,378                   |     |        |                          |
| Hellenic Telecommunications Organization SA       | 1,656,918   | 23,224                   |     |        |                          |
| Motor Oil Hellas Corinth Refineries SA            | 770,342     | 18,348                   |     |        |                          |
| Terna Energy SA                                   | 707,418     | 10,615                   |     |        |                          |
| GEK Terna Holding Real Estate Construction SA     | 720,526     | 10,070                   |     |        |                          |
| Hellenic Telecommunications Organization SA ADR   | 1,384,302   | 9,967                    |     |        |                          |
| * Titan Cement International SA                   | 486,049     | 9,103                    |     |        |                          |
| * LAMDA Development SA                            | 948,495     | 6,106                    |     |        |                          |
| * Aegean Airlines SA                              | 472,160     | 5,168                    |     |        |                          |
| Helleniq Energy Holdings SA                       | 690,268     | 5,068                    |     |        |                          |
| Athens Water Supply & Sewage Co. SA               | 683,684     | 4,063                    |     |        |                          |
| Autohellas Tourist & Trading SA                   | 298,644     | 4,024                    |     |        |                          |
| Sarantis SA                                       | 449,469     | 3,734                    |     |        |                          |
| Hellenic Exchanges - Athens Stock Exchange SA     | 690,883     | 3,543                    |     |        |                          |
| Viohalco SA                                       | 631,789     | 3,306                    |     |        |                          |
| Holding Co. ADMIE IPTO SA                         | 1,552,263   | 3,290                    |     |        |                          |
| Fourlis Holdings SA                               | 737,389     | 3,164                    |     |        |                          |
| Cenergy Holdings SA                               | 457,051     | 3,074                    |     |        |                          |
| * Ellaktor SA                                     | 1,371,794   | 2,704                    |     |        |                          |
| Epsilon Net SA                                    | 261,009     | 2,574                    |     |        |                          |
| Quest Holdings SA                                 | 405,424     | 2,255                    |     |        |                          |
| Piraeus Port Authority SA                         | 61,652      | 1,373                    |     |        |                          |
| *.2 FF Group                                      | 554,339     | —                        |     |        |                          |
|   |             |                          |     |        | <b>466,553</b>           |
| <b>Hong Kong (1.5%)</b>                           |             |                          |     |        |                          |
| AIA Group Ltd.                                    | 158,142,094 | 1,373,276                |     |        |                          |
| Hong Kong Exchanges & Clearing Ltd.               | 17,218,083  | 602,334                  |     |        |                          |
| Sun Hung Kai Properties Ltd.                      | 19,290,609  | 198,090                  |     |        |                          |
| CK Hutchison Holdings Ltd.                        | 36,184,260  | 183,175                  |     |        |                          |



## Total International Stock Index Fund

|   | Shares      | Market Value*<br>(\$000) |       | Shares   | Market Value*<br>(\$000) |       |
|---|-------------|--------------------------|-------|--|--------------------------|-------|
| Galaxy Entertainment Group Ltd.                 | 29,312,625  | 164,780                  | *.1,3 | Sirnaomics Ltd.                                      | 917,448                  | 5,631 |
| CLP Holdings Ltd.                               | 22,313,811  | 163,310                  |       | China Travel International Investment Hong Kong Ltd. | 31,499,626               | 5,604 |
| Techtronic Industries Co. Ltd.                  | 17,805,941  | 162,560                  |       | Johnson Electric Holdings Ltd.                       | 4,466,148                | 5,540 |
| Link REIT                                       | 34,673,572  | 159,122                  |       | Nexteer Automotive Group Ltd.                        | 11,072,741               | 5,338 |
| CK Asset Holdings Ltd.                          | 26,493,167  | 132,421                  | *.1   | Vobile Group Ltd.                                    | 20,600,636               | 5,306 |
| BOC Hong Kong Holdings Ltd.                     | 48,788,400  | 129,023                  |       | Cafe de Coral Holdings Ltd.                          | 4,183,439                | 5,269 |
| Lenovo Group Ltd.                               | 102,088,297 | 118,803                  | *.1,3 | Everest Medicines Ltd.                               | 1,399,612                | 4,974 |
| Hang Seng Bank Ltd.                             | 9,860,151   | 112,732                  |       | Beijing Tong Ren Tang Chinese Medicine Co. Ltd.      | 3,219,282                | 4,835 |
| Jardine Matheson Holdings Ltd.                  | 2,678,040   | 108,517                  | *.1   | Theme International Holdings Ltd.                    | 64,830,416               | 4,810 |
| Hong Kong & China Gas Co. Ltd.                  | 147,853,177 | 102,922                  |       | Dah Sing Financial Holdings Ltd.                     | 2,021,666                | 4,576 |
| Power Assets Holdings Ltd.                      | 18,585,421  | 88,854                   |       | Giordano International Ltd.                          | 15,494,259               | 4,415 |
| * Sands China Ltd.                              | 32,547,071  | 87,618                   | 1     | LK Technology Holdings Ltd.                          | 5,015,105                | 4,314 |
| Wharf Real Estate Investment Co. Ltd.           | 21,082,906  | 73,749                   | 1     | K Wah International Holdings Ltd.                    | 15,947,282               | 4,282 |
| MTR Corp. Ltd.                                  | 19,648,914  | 73,451                   |       | VSTECs Holdings Ltd.                                 | 8,264,627                | 4,179 |
| 3 WH Group Ltd.                                 | 106,246,079 | 63,454                   |       | Dah Sing Banking Group Ltd.                          | 6,354,647                | 4,169 |
| *.3 Samsonite International SA                  | 17,671,261  | 54,730                   | 1     | Huabao International Holdings Ltd.                   | 12,323,468               | 4,146 |
| 3 ESR Group Ltd.                                | 38,248,851  | 49,146                   |       | Value Partners Group Ltd.                            | 11,895,030               | 4,111 |
| Hongkong Land Holdings Ltd.                     | 14,964,904  | 47,465                   |       | Jinchuan Group International Resources Co. Ltd.      | 64,295,080               | 3,915 |
| Henderson Land Development Co. Ltd.             | 17,805,942  | 46,589                   |       | * IGG Inc.   | 10,843,256               | 3,814 |
| Swire Pacific Ltd. Class A                      | 7,267,032   | 46,421                   |       | Sunlight REIT  | 13,150,138               | 3,637 |
| 1 Sino Land Co. Ltd.                            | 46,256,963  | 46,180                   |       | Chow Sang Sang Holdings International Ltd.           | 3,105,782                | 3,570 |
| 3 Budweiser Brewing Co. APAC Ltd.               | 23,032,856  | 43,770                   |       | Super Hi International Holding Ltd.                  | 2,127,331                | 3,527 |
| PRADA SpA                                       | 6,951,678   | 41,877                   |       | HKBN Ltd.  | 10,101,577               | 3,499 |
| CK Infrastructure Holdings Ltd.                 | 8,069,676   | 37,403                   | *.1   | Realord Group Holdings Ltd.                          | 4,552,715                | 3,357 |
| Want Want China Holdings Ltd.                   | 58,620,511  | 36,424                   |       | Kerry Logistics Network Ltd.                         | 3,555,896                | 3,016 |
| ASMPt Ltd.                                      | 4,195,082   | 35,530                   |       | Far East Consortium International Ltd.               | 14,342,103               | 2,951 |
| 1 New World Development Co. Ltd.                | 19,192,422  | 35,224                   |       | SUNeVision Holdings Ltd.                             | 7,777,064                | 2,893 |
| Chow Tai Fook Jewellery Group Ltd.              | 23,748,514  | 33,536                   |       | Guotai Junan International Holdings Ltd.             | 34,450,952               | 2,732 |
| Wharf Holdings Ltd.                             | 13,033,707  | 33,072                   |       | Swire Pacific Ltd. Class B                           | 2,648,944                | 2,720 |
| Hang Lung Properties Ltd.                       | 24,754,667  | 32,539                   |       | *.1 C-Mer Eye Care Holdings Ltd.                     | 5,414,736                | 2,646 |
| Xinyi Glass Holdings Ltd.                       | 28,205,865  | 32,409                   |       | 1,3 JS Global Lifestyle Co. Ltd.                     | 16,116,751               | 2,538 |
| Swire Properties Ltd.                           | 14,653,550  | 28,372                   |       | *.1 Hong Kong Technology Venture Co. Ltd.            | 7,040,377                | 2,521 |
| PCCW Ltd.                                       | 57,418,742  | 28,103                   | 1     | Prosperity REIT                                      | 14,352,997               | 2,480 |
| SITC International Holdings Co. Ltd.            | 17,524,448  | 26,995                   | *.1,3 | *.1,3 Jacobio Pharmaceuticals Group Co. Ltd.         | 4,944,900                | 2,419 |
| NWS Holdings Ltd.                               | 19,651,126  | 23,252                   |       | SmarTone Telecommunications Holdings Ltd.            | 4,308,637                | 2,247 |
| Orient Overseas International Ltd.              | 1,792,169   | 22,599                   |       | * Shun Tak Holdings Ltd.                             | 17,080,391               | 2,228 |
| Pacific Basin Shipping Ltd.                     | 64,241,523  | 18,590                   |       | * Texhong International Group Ltd.                   | 4,073,566                | 2,221 |
| *.1 Wynn Macau Ltd.                             | 19,877,719  | 17,604                   |       | Sun Hung Kai & Co. Ltd.                              | 6,633,047                | 2,214 |
| 3 BOC Aviation Ltd.                             | 2,756,536   | 16,953                   |       | *.1,3 Fosun Tourism Group                            | 2,557,200                | 2,196 |
| 1 AAC Technologies Holdings Inc.                | 9,329,292   | 16,793                   |       | Hutchison Telecommunications Hong Kong Holdings Ltd. | 15,952,764               | 2,143 |
| United Energy Group Ltd.                        | 102,323,817 | 16,338                   |       | Truly International Holdings Ltd.                    | 20,429,268               | 2,097 |
| Hysan Development Co. Ltd.                      | 8,423,995   | 15,507                   |       | *.1 Kingkey Financial International Holdings Ltd.    | 18,720,000               | 2,083 |
| Bank of East Asia Ltd.                          | 12,821,559  | 15,227                   |       | *.3 Frontage Holdings Corp.                          | 8,368,225                | 2,082 |
| Hang Lung Group Ltd.                            | 11,384,649  | 15,164                   |       | *.3 FIT Hon Teng Ltd.                                | 13,952,576               | 1,871 |
| *.1 Cathay Pacific Airways Ltd.                 | 14,008,987  | 14,083                   |       | *.1 Powerlong Real Estate Holdings Ltd.              | 18,547,942               | 1,847 |
| L'Occitane International SA                     | 5,459,227   | 14,032                   |       | *.1 Television Broadcasts Ltd.                       | 3,758,106                | 1,736 |
| Vitasoy International Holdings Ltd.             | 10,924,026  | 13,477                   |       | * Sa Sa International Holdings Ltd.                  | 12,964,275               | 1,693 |
| Kerry Properties Ltd.                           | 7,968,413   | 13,409                   |       | Asia Cement China Holdings Corp.                     | 5,377,727                | 1,667 |
| Man Wah Holdings Ltd.                           | 20,634,393  | 12,815                   |       | EC Healthcare  | 5,072,000                | 1,588 |
| VTech Holdings Ltd.                             | 2,177,522   | 12,671                   |       | * Esprit Holdings Ltd.                               | 35,029,219               | 1,481 |
| * MGM China Holdings Ltd.                       | 10,123,806  | 12,600                   |       | 3 Singamas Container Holdings Ltd.                   | 18,140,193               | 1,254 |
| *.1 SJM Holdings Ltd.                           | 32,449,253  | 11,263                   |       | IMAX China Holding Inc.                              | 1,338,618                | 1,234 |
| First Pacific Co. Ltd.                          | 29,407,977  | 11,133                   |       | CITIC Resources Holdings Ltd.                        | 27,142,497               | 1,128 |
| Luk Fook Holdings International Ltd.            | 4,452,475   | 11,046                   |       | Texwinca Holdings Ltd.                               | 6,477,365                | 861   |
| Yue Yuen Industrial Holdings Ltd.               | 9,176,908   | 10,730                   |       | * OCI International Holdings Ltd.                    | 10,684,453               | 507   |
| Fortune REIT                                    | 18,369,671  | 10,278                   |       | *.3 JW Cayman Therapeutics Co. Ltd.                  | 1,260,493                | 343   |
| * MMG Ltd.                                      | 33,386,098  | 9,845                    |       | * Chinese Estates Holdings Ltd.                      | 1,692,123                | 329   |
| *.1 Cowell e Holdings Inc.                      | 4,085,833   | 9,802                    |       | *.1 Apollo Future Mobility Group Ltd.                | 68,886,499               | 238   |
| * Haitong International Securities Group Ltd.   | 53,424,554  | 9,640                    |       | Dynam Japan Holdings Co. Ltd.                        | 333,193                  | 194   |
| * Shangri-La Asia Ltd.                          | 14,268,647  | 9,103                    |       | * Renze Harvest International Ltd.                   | 9,384,782                | 180   |
| DFI Retail Group Holdings Ltd.                  | 3,887,234   | 8,292                    |       | * Digital Domain Holdings Ltd.                       | 6,133,495                | 148   |
| Champion REIT                                   | 25,978,197  | 8,206                    |       | *.3 Hua Medicine                                     | 626,706                  | 126   |
| * NagaCorp Ltd.                                 | 18,887,328  | 8,113                    |       |  |                          |       |
| * Melco International Development Ltd.          | 10,705,822  | 7,483                    |       |  |                          |       |
| United Laboratories International Holdings Ltd. | 6,829,797   | 6,972                    |       |  |                          |       |
| CITIC Telecom International Holdings Ltd.       | 17,867,157  | 6,812                    |       |  |                          |       |
| Stella International Holdings Ltd.              | 5,896,803   | 6,659                    |       |  |                          |       |

Total International Stock Index Fund

|  | Shares      | Market Value*<br>(\$000) |     | Shares                                      | Market Value*<br>(\$000) |        |
|--|-------------|--------------------------|-----|---|--------------------------|--------|
| * CMBC Capital Holdings Ltd.             | 2,012,723   | 117                      | *.3 | Avenue Supermarts Ltd.                      | 2,021,236                | 88,249 |
| *.2 Convoy Global Holdings Ltd.          | 147,589,460 | —                        |     | Britannia Industries Ltd.                   | 1,613,290                | 85,820 |
|  |             | <b>5,422,254</b>         |     | Shriram Finance Ltd.                        | 3,785,711                | 85,425 |
| <b>Hungary (0.1%)</b>                    |             |                          |     | Apollo Hospitals Enterprise Ltd.            | 1,344,811                | 77,869 |
| OTP Bank Nyrt.                           | 3,124,847   | 116,307                  |     | Bharat Electronics Ltd.                     | 48,379,818               | 77,509 |
| Richter Gedeon Nyrt.                     | 2,031,824   | 47,652                   | 3   | LTIMindtree Ltd.                            | 1,246,007                | 75,808 |
| MOL Hungarian Oil & Gas plc              | 5,937,097   | 47,260                   |     | Eicher Motors Ltd.                          | 1,884,763                | 74,595 |
| Magyar Telekom Telecommunications plc    | 4,294,513   | 6,678                    |     | Cholamandalam Investment & Finance Co. Ltd. | 5,439,753                | 74,338 |
|  |             | <b>217,897</b>           |     | Divi's Laboratories Ltd.                    | 1,728,263                | 70,334 |
| <b>Iceland (0.0%)</b>                    |             |                          |     | Varun Beverages Ltd.                        | 6,332,355                | 69,117 |
| Marel HF                                 | 7,747,395   | 21,352                   |     | Hero MotoCorp Ltd.                          | 1,771,254                | 65,730 |
| 3 Arion Banki HF                         | 20,099,012  | 18,487                   |     | Tata Power Co. Ltd.                         | 22,361,764               | 64,337 |
| Islandsbanki HF                          | 15,350,156  | 11,350                   |     | Trent Ltd.                                  | 2,461,663                | 63,719 |
| * Alvotech SA                            | 1,100,305   | 9,672                    |     | * Adani Green Energy Ltd.                   | 5,711,225                | 62,496 |
| Hagar hf                                 | 13,831,173  | 6,771                    |     | Wipro Ltd.                                  | 13,486,317               | 61,912 |
| Kvika banki hf                           | 55,052,206  | 5,500                    |     | Max Healthcare Institute Ltd.               | 8,944,167                | 61,655 |
| Reitir fasteignafelag hf                 | 9,193,761   | 5,078                    |     | TVS Motor Co. Ltd.                          | 3,205,672                | 61,258 |
| Eimskipafelag Islands hf                 | 1,472,607   | 4,965                    |     | Pidilite Industries Ltd.                    | 2,068,397                | 61,069 |
| Festi hf                                 | 3,600,072   | 4,761                    |     | Indian Oil Corp. Ltd.                       | 55,868,434               | 60,184 |
| Sjova-Almennar Tryggingar hf             | 12,798,273  | 3,085                    |     | * Godrej Consumer Products Ltd.             | 4,964,468                | 59,152 |
| * Icelandair Group HF                    | 295,815,168 | 2,910                    |     | Bajaj Auto Ltd.                             | 924,316                  | 58,963 |
| Siminn HF                                | 42,737,658  | 2,699                    |     | REC Ltd.                                    | 16,877,531               | 58,337 |
| Vatryggingafelag Islands Hf              | 21,347,759  | 2,392                    |     | Power Finance Corp. Ltd.                    | 19,655,375               | 58,209 |
| * Olgerdin Egill Skallagrims HF          | 12,948,260  | 1,172                    |     | DLF Ltd.                                    | 8,423,735                | 57,066 |
|  |             | <b>100,194</b>           |     | * Adani Power Ltd.                          | 13,087,306               | 57,026 |
| <b>India (5.1%)</b>                      |             |                          |     | Bharat Petroleum Corp. Ltd.                 | 13,595,044               | 56,993 |
| Reliance Industries Ltd.                 | 45,618,853  | 1,254,418                |     | Shree Cement Ltd.                           | 184,306                  | 56,805 |
| HDFC Bank Ltd.                           | 52,037,608  | 923,383                  |     | Hindustan Aeronautics Ltd.                  | 2,568,572                | 56,213 |
| Infosys Ltd.                             | 47,575,249  | 782,411                  | 3   | ICICI Lombard General Insurance Co. Ltd.    | 3,263,921                | 53,869 |
| Tata Consultancy Services Ltd.           | 13,856,778  | 560,972                  |     | * Yes Bank Ltd.                             | 270,583,929              | 51,859 |
| Axis Bank Ltd.                           | 30,913,257  | 364,771                  |     | Indian Hotels Co. Ltd. Class A              | 11,219,533               | 51,674 |
| Hindustan Unilever Ltd.                  | 12,027,103  | 358,929                  |     | Tube Investments of India Ltd.              | 1,358,906                | 51,410 |
| Bharti Airtel Ltd. (XNSE)                | 32,153,239  | 353,127                  |     | GAIL India Ltd.                             | 35,681,280               | 51,232 |
| Larsen & Toubro Ltd.                     | 9,348,281   | 328,974                  |     | Info Edge India Ltd.                        | 1,035,518                | 50,818 |
| Bajaj Finance Ltd.                       | 3,318,802   | 298,757                  |     | SRF Ltd.                                    | 1,925,322                | 50,768 |
| ICICI Bank Ltd.                          | 21,309,030  | 234,438                  |     | Ambuja Cements Ltd.                         | 9,942,884                | 50,726 |
| Maruti Suzuki India Ltd.                 | 1,795,436   | 224,208                  |     | * Suzlon Energy Ltd.                        | 137,771,355              | 50,703 |
| Mahindra & Mahindra Ltd.                 | 12,733,905  | 223,165                  |     | Persistent Systems Ltd.                     | 682,483                  | 50,551 |
| Asian Paints Ltd.                        | 6,121,072   | 220,489                  |     | Dabur India Ltd.                            | 7,850,534                | 49,871 |
| HCL Technologies Ltd.                    | 14,343,503  | 220,007                  |     | *.3 InterGlobe Aviation Ltd.                | 1,679,166                | 49,530 |
| Titan Co. Ltd.                           | 5,649,023   | 216,560                  |     | Havells India Ltd.                          | 3,269,264                | 48,946 |
| ITC Ltd.                                 | 40,448,817  | 208,212                  |     | * One 97 Communications Ltd.                | 4,406,941                | 48,772 |
| Sun Pharmaceutical Industries Ltd.       | 14,756,560  | 192,930                  |     | * United Spirits Ltd.                       | 3,914,058                | 48,539 |
| Tata Motors Ltd.                         | 25,010,536  | 188,905                  |     | Siemens Ltd.                                | 1,209,765                | 48,404 |
| NTPC Ltd.                                | 64,255,322  | 182,045                  |     | MRF Ltd.                                    | 36,883                   | 47,989 |
| Tata Steel Ltd.                          | 110,702,061 | 157,970                  |     | Coforge Ltd.                                | 791,780                  | 47,444 |
| UltraTech Cement Ltd.                    | 1,554,320   | 157,303                  |     | UPL Ltd.                                    | 7,125,039                | 46,263 |
| Nestle India Ltd.                        | 487,567     | 141,974                  |     | Colgate-Palmolive India Ltd.                | 1,803,988                | 45,802 |
| Power Grid Corp. of India Ltd.           | 56,816,729  | 137,993                  |     | Marico Ltd.                                 | 7,030,262                | 45,302 |
| Adani Enterprises Ltd.                   | 4,762,088   | 131,312                  |     | Supreme Industries Ltd.                     | 866,238                  | 45,042 |
| State Bank of India                      | 19,058,248  | 129,502                  |     | PI Industries Ltd.                          | 1,097,290                | 44,815 |
| JSW Steel Ltd.                           | 13,635,988  | 120,652                  |     | 3 HDFC Asset Management Co. Ltd.            | 1,357,775                | 44,599 |
| * Jio Financial Services Ltd.            | 45,604,859  | 119,957                  |     | * Adani Energy Solutions Ltd.               | 4,809,607                | 44,407 |
| Grasim Industries Ltd.                   | 5,219,645   | 118,298                  |     | Lupin Ltd.                                  | 3,258,838                | 44,161 |
| Oil & Natural Gas Corp. Ltd.             | 52,680,810  | 117,878                  |     | * IDFC First Bank Ltd.                      | 43,946,110               | 43,672 |
| Coal India Ltd.                          | 30,780,659  | 116,189                  |     | APL Apollo Tubes Ltd.                       | 2,318,684                | 43,603 |
| Tech Mahindra Ltd.                       | 8,244,969   | 112,364                  |     | Tata Elxsi Ltd.                             | 465,284                  | 42,621 |
| Adani Ports & Special Economic Zone Ltd. | 11,403,012  | 107,574                  |     | Bharat Forge Ltd.                           | 3,444,887                | 42,195 |
| Hindalco Industries Ltd.                 | 19,136,652  | 105,630                  |     | Vedanta Ltd.                                | 15,996,893               | 41,629 |
| 3 Cipla Ltd.                             | 6,951,453   | 100,206                  |     | CG Power & Industrial Solutions Ltd.        | 8,692,791                | 40,709 |
| 3 HDFC Life Insurance Co. Ltd.           | 13,391,892  | 99,484                   |     | Jindal Steel & Power Ltd.                   | 5,287,370                | 40,259 |
| Bajaj Finserv Ltd.                       | 5,173,157   | 97,543                   |     | Federal Bank Ltd.                           | 23,774,333               | 40,181 |
| 3 SBI Life Insurance Co. Ltd.            | 5,706,755   | 93,729                   |     | Ashok Leyland Ltd.                          | 19,444,322               | 39,203 |
| * Zomato Ltd.                            | 73,897,471  | 93,467                   |     | * Delhivery Ltd.                            | 7,774,922                | 38,596 |
| Dr Reddy's Laboratories Ltd.             | 1,439,440   | 92,908                   |     | Polycab India Ltd.                          | 649,174                  | 38,363 |
| Tata Consumer Products Ltd.              | 8,263,467   | 89,412                   |     | Cummins India Ltd.                          | 1,840,982                | 37,082 |

Total International Stock Index Fund

|   | Shares     | Market Value*<br>(\$000) |                 | Shares                                     | Market Value*<br>(\$000) |        |
|---|------------|--------------------------|-----------------|--|--------------------------|--------|
| Aurobindo Pharma Ltd.                                 | 3,618,561  | 36,925                   |                 | 331,545                                    | 21,901                   |        |
| State Bank of India GDR                               | 537,212    | 36,415                   |                 | 4,742,239                                  | 21,784                   |        |
| Astral Ltd.   | 1,616,897  | 35,943                   | *               | GMR Airports Infrastructure Ltd.           | 32,891,017               | 21,581 |
| Samvardhana Motherson International Ltd.              | 32,398,124 | 35,781                   |                 | Angel One Ltd.                             | 690,780                  | 21,439 |
| <sup>3</sup> AU Small Finance Bank Ltd.               | 4,443,391  | 35,713                   |                 | Star Health & Allied Insurance Co. Ltd.    | 3,072,017                | 21,402 |
| ABB India Ltd.  | 723,655    | 35,691                   |                 | Sundram Fasteners Ltd.                     | 1,409,084                | 21,232 |
| Page Industries Ltd.                                  | 77,993     | 35,439                   |                 | Patanjali Foods Ltd.                       | 1,288,423                | 21,154 |
| PB Fintech Ltd.                                       | 4,198,590  | 35,329                   | <sup>3</sup>    | Indian Railway Finance Corp. Ltd.          | 24,197,900               | 21,116 |
| * Zee Entertainment Enterprises Ltd.                  | 11,329,543 | 35,275                   |                 | Ramco Cements Ltd.                         | 1,754,387                | 20,904 |
| SBI Cards & Payment Services Ltd.                     | 3,933,600  | 35,250                   |                 | Linde India Ltd.                           | 289,507                  | 20,839 |
| * Max Financial Services Ltd.                         | 3,095,423  | 33,998                   |                 | BSE Ltd.                                   | 897,272                  | 20,085 |
| Balkrishna Industries Ltd.                            | 1,097,879  | 33,674                   |                 | Piramal Enterprises Ltd.                   | 1,701,807                | 19,943 |
| Bank of Baroda  | 13,938,638 | 32,866                   |                 | Steel Authority of India Ltd.              | 19,667,555               | 19,817 |
| Indian Railway Catering & Tourism Corp. Ltd.          | 4,096,329  | 32,742                   |                 | Sundram Fluorine International Ltd.        | 468,552                  | 19,362 |
| <sup>3</sup> ICICI Prudential Life Insurance Co. Ltd. | 5,171,042  | 32,631                   |                 | Exide Industries Ltd.                      | 6,310,428                | 19,358 |
| KPIT Technologies Ltd.                                | 2,198,757  | 32,172                   |                 | Carborundum Universal Ltd.                 | 1,498,304                | 19,293 |
| Volta Ltd.  | 3,139,224  | 31,590                   |                 | Coromandel International Ltd.              | 1,495,439                | 18,738 |
| <sup>3</sup> Sona Blw Precision Forgings Ltd.         | 4,805,166  | 31,272                   |                 | PVR Inox Ltd.                              | 969,458                  | 18,614 |
| Container Corp. of India Ltd.                         | 3,729,366  | 30,839                   |                 | Schaeffler India Ltd.                      | 549,281                  | 18,587 |
| Tata Communications Ltd.                              | 1,542,402  | 30,838                   |                 | NHPC Ltd.                                  | 30,812,577               | 18,581 |
| * FSN E-Commerce Ventures Ltd.                        | 18,410,050 | 30,818                   |                 | Union Bank of India Ltd.                   | 15,191,523               | 18,557 |
| Embassy Office Parks REIT                             | 8,138,121  | 30,454                   |                 | L&T Finance Holdings Ltd.                  | 11,541,510               | 18,440 |
| Torrent Pharmaceuticals Ltd.                          | 1,317,443  | 30,453                   |                 | Glenmark Pharmaceuticals Ltd.              | 2,042,083                | 18,351 |
| Bajaj Holdings & Investment Ltd.                      | 363,712    | 30,259                   |                 | SKF India Ltd.                             | 310,992                  | 18,337 |
| Dixon Technologies India Ltd.                         | 484,171    | 29,675                   |                 | Sonata Software Ltd.                       | 1,313,246                | 18,196 |
| Jubilant Foodworks Ltd.                               | 4,908,187  | 29,533                   |                 | United Breweries Ltd.                      | 937,258                  | 18,190 |
| Crompton Greaves Consumer Electricals Ltd.            | 8,636,527  | 29,252                   | <sup>3</sup>    | L&T Technology Services Ltd.               | 361,179                  | 18,183 |
| NMDC Ltd.   | 15,518,596 | 28,760                   | <sup>3</sup>    | Syngene International Ltd.                 | 2,219,325                | 18,138 |
| <sup>3</sup> Macrotech Developers Ltd.                | 3,027,547  | 28,652                   |                 | Gujarat Fluorochemicals Ltd.               | 540,729                  | 18,033 |
| Dalmia Bharat Ltd.                                    | 1,124,471  | 28,431                   |                 | Cholamandalam Financial Holdings Ltd.      | 1,306,524                | 17,847 |
| Mphasis Ltd.  | 1,110,863  | 28,361                   |                 | Elgi Equipments Ltd.                       | 2,925,456                | 17,761 |
| IIFL Finance Ltd.                                     | 3,789,552  | 28,206                   |                 | Emami Ltd.                                 | 2,826,730                | 17,317 |
| * Godrej Properties Ltd.                              | 1,410,771  | 28,152                   |                 | Escorts Kubota Ltd.                        | 460,067                  | 17,314 |
| Kotak Mahindra Bank Ltd.                              | 1,340,491  | 28,023                   |                 | Blue Star Ltd.                             | 1,620,194                | 17,218 |
| Bosch Ltd.  | 119,240    | 27,867                   |                 | Kajaria Ceramics Ltd.                      | 1,128,952                | 17,110 |
| Phoenix Mills Ltd.                                    | 1,276,756  | 27,854                   |                 | Thermax Ltd.                               | 502,016                  | 17,086 |
| <sup>3</sup> Bandhan Bank Ltd.                        | 10,671,070 | 27,478                   |                 | Motherson Sumi Wiring India Ltd.           | 23,440,328               | 16,873 |
| Berger Paints India Ltd.                              | 3,972,057  | 26,651                   |                 | JK Cement Ltd.                             | 442,897                  | 16,790 |
| <sup>1</sup> Wipro Ltd. ADR                           | 5,793,843  | 26,362                   |                 | Atul Ltd.                                  | 223,920                  | 16,788 |
| Tata Motors Ltd. Class A                              | 5,171,689  | 26,113                   |                 | Bata India Ltd.                            | 875,744                  | 16,479 |
| Punjab National Bank                                  | 29,770,103 | 26,112                   |                 | Biocon Ltd.                                | 6,192,384                | 16,342 |
| Fortis Healthcare Ltd.                                | 6,692,508  | 25,962                   |                 | Oil India Ltd.                             | 4,520,269                | 16,244 |
| Torrent Power Ltd.                                    | 2,938,619  | 25,671                   |                 | UNO Minda Ltd.                             | 2,286,070                | 16,008 |
| Adani Total Gas Ltd.                                  | 3,748,604  | 25,351                   | <sup>3</sup>    | RBL Bank Ltd.                              | 6,039,217                | 16,001 |
| Tata Chemicals Ltd.                                   | 2,193,605  | 25,278                   |                 | Radico Khaitan Ltd.                        | 1,091,263                | 15,959 |
| Bharat Heavy Electricals Ltd.                         | 17,280,122 | 25,100                   |                 | Grindwell Norton Ltd.                      | 614,861                  | 15,834 |
| ACC Ltd.  | 1,102,795  | 25,018                   |                 | JB Chemicals & Pharmaceuticals Ltd.        | 928,708                  | 15,595 |
| IDFC Ltd.   | 18,074,432 | 24,882                   |                 | * Vodafone Idea Ltd.                       | 109,356,594              | 15,568 |
| Petronet LNG Ltd.                                     | 10,289,242 | 24,663                   |                 | Poonawalla Fincorp Ltd.                    | 3,669,207                | 15,548 |
| * Hindustan Petroleum Corp. Ltd.                      | 8,239,785  | 24,514                   |                 | Timken India Ltd.                          | 434,218                  | 15,135 |
| JSW Energy Ltd.                                       | 5,184,160  | 24,035                   |                 | Alkem Laboratories Ltd.                    | 332,141                  | 14,854 |
| Jindal Stainless Ltd.                                 | 4,517,125  | 24,017                   |                 | Aarti Industries Ltd.                      | 2,717,970                | 14,843 |
| Zydus Lifesciences Ltd.                               | 3,472,744  | 23,929                   |                 | Oracle Financial Services Software Ltd.    | 313,209                  | 14,595 |
| Mahindra & Mahindra Financial Services Ltd.           | 8,044,883  | 23,716                   |                 | Birlasoft Ltd.                             | 2,135,379                | 14,058 |
| 360 ONE WAM Ltd.                                      | 3,704,423  | 23,376                   | *, <sup>3</sup> | Krishna Institute of Medical Sciences Ltd. | 618,921                  | 14,033 |
| * Indus Towers Ltd.                                   | 11,278,496 | 23,339                   | <sup>3</sup>    | Dr Lal PathLabs Ltd.                       | 479,856                  | 13,940 |
| <sup>3</sup> Laurus Labs Ltd.                         | 5,261,700  | 22,867                   |                 | * Aditya Birla Capital Ltd.                | 6,703,637                | 13,892 |
| Apollo Tyres Ltd.                                     | 4,974,892  | 22,785                   |                 | * CreditAccess Grameen Ltd.                | 717,255                  | 13,752 |
| LIC Housing Finance Ltd.                              | 4,115,800  | 22,711                   |                 | Redington Ltd.                             | 7,967,506                | 13,650 |
| Canara Bank   | 4,907,963  | 22,675                   |                 | Indian Bank                                | 2,697,327                | 13,614 |
| Muthoot Finance Ltd.                                  | 1,442,302  | 22,505                   |                 | Gujarat Gas Ltd.                           | 2,754,269                | 13,541 |
| Deepak Nitrite Ltd.                                   | 942,169    | 22,486                   |                 | Prestige Estates Projects Ltd.             | 1,464,040                | 13,469 |
| AIA Engineering Ltd.                                  | 529,106    | 22,343                   |                 | National Aluminium Co. Ltd.                | 12,085,187               | 13,381 |
| Cyient Ltd.   | 1,161,937  | 22,166                   |                 | Great Eastern Shipping Co. Ltd.            | 1,392,934                | 13,291 |
| Oberoi Realty Ltd.                                    | 1,616,416  | 22,092                   |                 | Dr Reddy's Laboratories Ltd. ADR           | 204,019                  | 13,288 |
| KEI Industries Ltd.                                   | 765,836    | 22,054                   |                 | Computer Age Management Services Ltd.      | 491,657                  | 13,271 |
| Ipca Laboratories Ltd.                                | 1,861,973  | 21,996                   | *               | Aditya Birla Fashion & Retail Ltd.         | 5,117,834                | 13,202 |



Total International Stock Index Fund

|   | Shares     | Market Value*<br>(\$000) |              | Shares                                   | Market Value*<br>(\$000) |                   |
|---|------------|--------------------------|--------------|--|--------------------------|-------------------|
| PNC Infratech Ltd.                        | 1,570,724  | 6,307                    | <sup>3</sup> | General Insurance Corp. of India         | 1,325,617                | 3,632             |
| Motilal Oswal Financial Services Ltd.     | 504,768    | 6,290                    |              | Bajaj Consumer Care Ltd.                 | 1,292,011                | 3,605             |
| * Nazara Technologies Ltd.                | 631,949    | 6,149                    | *            | Alok Industries Ltd.                     | 17,220,050               | 3,599             |
| Route Mobile Ltd.                         | 328,819    | 6,134                    |              | JBM Auto Ltd.                            | 247,658                  | 3,570             |
| KNR Constructions Ltd.                    | 1,904,049  | 6,037                    |              | Rallis India Ltd.                        | 1,362,204                | 3,552             |
| Tamilnad Mercantile Bank Ltd.             | 924,550    | 6,002                    | *            | Mangalore Refinery & Petrochemicals Ltd. | 2,788,896                | 3,476             |
| Edelweiss Financial Services Ltd.         | 8,009,691  | 5,971                    | *            | TeamLease Services Ltd.                  | 119,481                  | 3,368             |
| Century Plyboards India Ltd.              | 792,803    | 5,893                    | *            | Campus Activewear Ltd.                   | 1,049,522                | 3,355             |
| Mahindra Lifespace Developers Ltd.        | 991,904    | 5,851                    | *            | Borosil Renewables Ltd.                  | 664,402                  | 3,254             |
| IDBI Bank Ltd.                            | 7,797,811  | 5,797                    | *            | TV18 Broadcast Ltd.                      | 6,026,659                | 3,002             |
| Karnataka Bank Ltd.                       | 2,100,008  | 5,796                    |              | DCB Bank Ltd.                            | 2,099,942                | 2,893             |
| * Nuvoco Vistas Corp. Ltd.                | 1,408,231  | 5,762                    |              | Allcargo Logistics Ltd.                  | 884,818                  | 2,717             |
| Bharat Dynamics Ltd.                      | 491,441    | 5,755                    | *            | V-Mart Retail Ltd.                       | 131,966                  | 2,602             |
| <sup>3</sup> Metropolis Healthcare Ltd.   | 339,928    | 5,740                    |              | Polyplex Corp. Ltd.                      | 207,690                  | 2,548             |
| * Indiabulls Real Estate Ltd.             | 6,501,416  | 5,719                    | *            | IFCI Ltd.                                | 9,659,108                | 2,518             |
| Clean Science & Technology Ltd.           | 361,012    | 5,657                    | <sup>3</sup> | Dilip Buildcon Ltd.                      | 645,752                  | 2,362             |
| Kirloskar Oil Engines Ltd.                | 854,683    | 5,585                    | *            | Sun Pharma Advanced Research Co. Ltd.    | 853,036                  | 2,341             |
| Usha Martin Ltd.                          | 1,561,803  | 5,584                    | *            | Kaveri Seed Co. Ltd.                     | 314,312                  | 2,337             |
| JM Financial Ltd.                         | 5,658,211  | 5,555                    | *            | Wockhardt Ltd.                           | 784,380                  | 2,138             |
| Bombay Burmah Trading Co.                 | 341,483    | 5,552                    | *            | Dhani Services Ltd.                      | 4,561,963                | 2,093             |
| Bharti Airtel Ltd.                        | 858,665    | 5,532                    |              | Symphony Ltd.                            | 204,656                  | 2,073             |
| Gujarat Pipavav Port Ltd.                 | 3,776,105  | 5,525                    | *            | Just Dial Ltd.                           | 233,466                  | 2,060             |
| Birla Corp. Ltd.                          | 360,856    | 5,517                    |              | Vakrangee Ltd.                           | 9,141,161                | 1,937             |
| Alembic Pharmaceuticals Ltd.              | 641,971    | 5,500                    |              | NIIT Ltd.                                | 1,142,342                | 1,754             |
| Sobha Ltd.                                | 632,444    | 5,417                    | *.2          | Bajel Projects Ltd.                      | 563,414                  | 886               |
| Fine Organic Industries Ltd.              | 101,574    | 5,398                    | <sup>3</sup> | Brookfield India Real Estate Trust       | 200,056                  | 584               |
| Engineers India Ltd.                      | 3,621,449  | 5,386                    | *.2          | Digidrive Distributors Ltd.              | 205,223                  | 332               |
| PTC India Ltd.                            | 3,175,855  | 5,353                    | *            | VL E-Governance & IT Solutions Ltd.      | 399,347                  | 144               |
| * Restaurant Brands Asia Ltd.             | 3,947,299  | 5,286                    | *.2          | Chennai Super Kings Cricket Ltd.         | 951,110                  | —                 |
| Jubilant Ingrevia Ltd.                    | 1,047,400  | 5,281                    |              |  |                          |                   |
| TTK Prestige Ltd.                         | 547,124    | 5,262                    |              |  |                          | <b>18,045,422</b> |
| Capri Global Capital Ltd.                 | 572,093    | 5,227                    |              |  |                          |                   |
| <sup>3</sup> New India Assurance Co. Ltd. | 3,111,165  | 5,190                    |              |  |                          |                   |
| * Hindustan Construction Co. Ltd.         | 16,881,376 | 5,176                    |              |  |                          |                   |
| Graphite India Ltd.                       | 916,986    | 5,135                    |              |  |                          |                   |
| KRBL Ltd.                                 | 1,179,636  | 5,108                    |              |  |                          |                   |
| Rain Industries Ltd.                      | 2,715,637  | 5,023                    |              |  |                          |                   |
| Balaji Amines Ltd.                        | 200,676    | 4,928                    |              |  |                          |                   |
| Jubilant Pharmova Ltd. Class A            | 1,090,734  | 4,907                    | *            |  |                          |                   |
| Zyus Wellnes Ltd.                         | 266,718    | 4,906                    | *            |  |                          |                   |
| Infibeam Avenues Ltd.                     | 21,034,520 | 4,831                    | *            |  |                          |                   |
| Gateway Distriparks Ltd.                  | 4,584,188  | 4,814                    |              |  |                          |                   |
| AstraZeneca Pharma India Ltd.             | 85,138     | 4,780                    |              |  |                          |                   |
| * Chemplast Sanmar Ltd.                   | 892,512    | 4,762                    |              |  |                          |                   |
| JK Paper Ltd.                             | 1,039,909  | 4,762                    |              |  |                          |                   |
| BASF India Ltd.                           | 153,416    | 4,652                    |              |  |                          |                   |
| <sup>3</sup> Quess Corp. Ltd.             | 912,580    | 4,634                    | *            |  |                          |                   |
| Strides Pharma Science Ltd.               | 796,166    | 4,562                    |              |  |                          |                   |
| Alkyl Amines Chemicals                    | 177,066    | 4,556                    |              |  |                          |                   |
| * Sheela Foam Ltd.                        | 350,507    | 4,545                    |              |  |                          |                   |
| * Brightcom Group Ltd.                    | 22,181,453 | 4,473                    | *            |  |                          |                   |
| HEG Ltd.                                  | 227,492    | 4,457                    |              |  |                          |                   |
| EPL Ltd.                                  | 2,044,739  | 4,435                    |              |  |                          |                   |
| ION Exchange India Ltd.                   | 689,844    | 4,409                    |              |  |                          |                   |
| Galaxy Surfactants Ltd.                   | 131,727    | 4,320                    |              |  |                          |                   |
| Sterlite Technologies Ltd.                | 2,564,815  | 4,297                    |              |  |                          |                   |
| Akzo Nobel India Ltd.                     | 146,512    | 4,250                    |              |  |                          |                   |
| Orient Electric Ltd.                      | 1,616,293  | 4,224                    |              |  |                          |                   |
| Care Ratings Ltd.                         | 384,325    | 4,205                    |              |  |                          |                   |
| NOCIL Ltd.                                | 1,569,351  | 4,172                    |              |  |                          |                   |
| <sup>3</sup> South Indian Bank Ltd.       | 14,241,145 | 4,149                    | *            |  |                          |                   |
| Godrej Agrovet Ltd.                       | 739,561    | 4,127                    |              |  |                          |                   |
| Vaibhav Global Ltd.                       | 800,605    | 4,027                    |              |  |                          |                   |
| Saregama India Ltd.                       | 1,026,116  | 3,969                    |              |  |                          |                   |
| Garware Technical Fibres Ltd.             | 99,700     | 3,787                    |              |  |                          |                   |
| <sup>3</sup> IRB InvIT Fund               | 4,396,642  | 3,721                    |              |  |                          |                   |
| Avanti Feeds Ltd.                         | 750,509    | 3,639                    |              |  |                          |                   |
|   |            |                          |              | <b>Indonesia (0.6%)</b>                  |                          |                   |
|   |            |                          |              | Bank Central Asia Tbk. PT                | 752,311,597              | 414,464           |
|   |            |                          |              | Bank Rakyat Indonesia Persero Tbk. PT    | 952,768,847              | 297,916           |
|   |            |                          |              | Bank Mandiri Persero Tbk. PT             | 602,006,650              | 215,068           |
|   |            |                          |              | Telkom Indonesia Persero Tbk. PT         | 631,087,558              | 138,344           |
|   |            |                          |              | Astra International Tbk. PT              | 275,215,107              | 100,118           |
|   |            |                          |              | Bank Negara Indonesia Persero Tbk. PT    | 203,936,112              | 61,545            |
|   |            |                          |              | Sumber Alfaria Trijaya Tbk. PT           | 255,526,123              | 46,505            |
|   |            |                          |              | * GoTo Gojek Tokopedia Tbk. PT Class A   | 9,940,070,500            | 37,606            |
|   |            |                          |              | * Charoen Pokphand Indonesia Tbk. PT     | 99,629,914               | 36,384            |
|   |            |                          |              | * Merdeka Copper Gold Tbk. PT            | 251,602,900              | 35,289            |
|   |            |                          |              | United Tractors Tbk. PT                  | 20,120,639               | 31,841            |
|   |            |                          |              | Adaro Energy Indonesia Tbk. PT           | 167,019,545              | 26,949            |
|   |            |                          |              | Kalbe Farma Tbk. PT                      | 252,496,617              | 26,854            |
|   |            |                          |              | Indofood Sukses Makmur Tbk. PT           | 60,504,372               | 25,330            |
|   |            |                          |              | Barito Pacific Tbk. PT                   | 340,767,640              | 24,148            |
|   |            |                          |              | * Bumi Resources Minerals Tbk. PT        | 1,797,610,511            | 21,944            |
|   |            |                          |              | Indah Kiat Pulp & Paper Tbk. PT          | 35,852,945               | 21,670            |
|   |            |                          |              | Indofood CBP Sukses Makmur Tbk. PT       | 31,137,135               | 20,294            |
|   |            |                          |              | * Bumi Resources Tbk. PT                 | 2,571,310,900            | 18,296            |
|   |            |                          |              | Unilever Indonesia Tbk. PT               | 78,962,760               | 18,004            |
|   |            |                          |              | Semen Indonesia Persero Tbk. PT          | 46,087,930               | 17,709            |
|   |            |                          |              | Indosat Tbk. PT                          | 27,288,801               | 16,241            |
|   |            |                          |              | Sarana Menara Nusantara Tbk. PT          | 252,372,899              | 14,154            |
|   |            |                          |              | Mitra Keluarga Karyasehat Tbk. PT        | 74,537,392               | 12,853            |
|   |            |                          |              | Aneka Tambang Tbk.                       | 117,574,097              | 12,597            |
|   |            |                          |              | Elang Mahkota Teknologi Tbk. PT          | 372,513,663              | 11,737            |
|   |            |                          |              | Indocement Tunggul Prakarsa Tbk. PT      | 19,968,429               | 11,665            |
|   |            |                          |              | Perusahaan Gas Negara Tbk. PT            | 144,937,591              | 11,459            |
|   |            |                          |              | * Bukalapak.com PT Tbk.                  | 834,255,400              | 11,045            |
|   |            |                          |              | Mitra Adiperkasa Tbk. PT                 | 98,470,973               | 10,758            |
|   |            |                          |              | Medco Energi Internasional Tbk. PT       | 129,703,434              | 10,428            |
|   |            |                          |              | AKR Corporindo Tbk. PT                   | 110,503,507              | 10,369            |
|   |            |                          |              | Dayamitra Telekomunikasi PT              | 252,450,543              | 9,848             |
|   |            |                          |              | Gudang Garam Tbk. PT                     | 6,363,836                | 9,327             |
|   |            |                          |              | Indo Tambangraya Megah Tbk. PT           | 5,439,338                | 9,085             |
|   |            |                          |              | Ciputra Development Tbk. PT              | 123,707,084              | 8,632             |

Total International Stock Index Fund

|  | Shares        | Market Value* (\$000) |   | Shares | Market Value* (\$000) |
|--|---------------|-----------------------|---|--------|-----------------------|
| Vale Indonesia Tbk. PT                                 | 27,623,973    | 8,609                 |   |        |                       |
| XL Axiata Tbk. PT                                      | 60,089,458    | 8,590                 |   |        |                       |
| Bukit Asam Tbk. PT                                     | 54,901,516    | 8,570                 | * |        |                       |
| Pabrik Kertas Tjiwi Kimia Tbk. PT                      | 17,177,545    | 8,274                 | * |        |                       |
| Mayora Indah Tbk. PT                                   | 44,696,098    | 8,024                 |   |        |                       |
| Jasa Marga Persero Tbk. PT                             | 29,505,859    | 7,918                 |   |        |                       |
| PT Tower Bersama Infrastructure Tbk.                   | 59,755,760    | 7,785                 |   |        |                       |
| Pakuwon Jati Tbk. PT                                   | 294,996,724   | 7,425                 | * |        |                       |
| Avia Avian Tbk. PT                                     | 234,321,969   | 7,373                 |   |        |                       |
| Japfa Comfeed Indonesia Tbk. PT                        | 92,160,151    | 7,106                 |   |        |                       |
| * Bumi Serpong Damai Tbk. PT                           | 111,280,580   | 7,038                 | * |        |                       |
| BFI Finance Indonesia Tbk. PT                          | 105,495,472   | 6,808                 |   |        |                       |
| Hanjaya Mandala Sampoerna Tbk. PT                      | 113,224,424   | 6,482                 | * |        |                       |
| * Smartfren Telecom Tbk. PT                            | 1,773,222,380 | 5,802                 | * |        |                       |
| Summarecon Agung Tbk. PT                               | 156,722,663   | 5,276                 | * |        |                       |
| Map Aktif Adiperkasa PT                                | 110,427,200   | 5,181                 | * |        |                       |
| Surya Esa Perkasa Tbk. PT                              | 130,853,955   | 4,943                 |   |        |                       |
| Bank Tabungan Negara Persero Tbk. PT                   | 63,791,084    | 4,921                 |   |        |                       |
| Ace Hardware Indonesia Tbk. PT                         | 95,716,321    | 4,820                 | * |        |                       |
| * Bank Bukopin Tbk. PT                                 | 939,060,826   | 4,614                 | * |        |                       |
| Bank Syariah Indonesia Tbk. PT                         | 44,855,323    | 4,238                 | * |        |                       |
| * Panin Financial Tbk. PT                              | 210,780,209   | 3,609                 |   |        |                       |
| * Bank Pan Indonesia Tbk. PT                           | 49,060,327    | 3,508                 |   |        |                       |
| Matahari Department Store Tbk. PT                      | 26,038,081    | 3,261                 |   |        |                       |
| *.2 Waskita Karya Persero Tbk. PT                      | 248,206,980   | 3,156                 |   |        |                       |
| Bank BTPN Syariah Tbk. PT                              | 31,155,157    | 3,088                 |   |        |                       |
| * Lippo Karawaci Tbk. PT                               | 508,274,326   | 2,816                 |   |        |                       |
| * MNC Digital Entertainment Tbk. PT                    | 12,508,722    | 2,372                 |   |        |                       |
| Surya Citra Media Tbk. PT                              | 247,868,397   | 2,357                 |   |        |                       |
| Industri Jamu Dan Farmasi Sido Muncul Tbk. PT          | 72,604,500    | 2,331                 |   |        |                       |
| Astra Agro Lestari Tbk. PT                             | 5,228,592     | 2,319                 |   |        |                       |
| Perusahaan Perkebunan London Sumatra Indonesia Tbk. PT | 37,593,057    | 2,165                 |   |        |                       |
| Media Nusantara Citra Tbk. PT                          | 68,243,598    | 2,123                 |   |        |                       |
| Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk. PT  | 27,789,583    | 1,986                 |   |        |                       |
| * Global Mediacom Tbk. PT                              | 103,724,233   | 1,776                 |   |        |                       |
| * Alam Sutra Realty Tbk. PT                            | 163,580,519   | 1,709                 |   |        |                       |
| * Bank Neo Commerce Tbk. PT                            | 118,743,952   | 1,678                 |   |        |                       |
| Bank Danamon Indonesia Tbk. PT                         | 9,524,650     | 1,643                 |   |        |                       |
| Timah Tbk. PT  | 34,954,301    | 1,518                 |   |        |                       |
| * Adhi Karya Persero Tbk. PT                           | 51,318,332    | 1,299                 |   |        |                       |
| * PP Persero Tbk. PT                                   | 30,610,782    | 1,089                 |   |        |                       |
| Ramayana Lestari Sentosa Tbk. PT                       | 29,933,684    | 939                   |   |        |                       |
| * Wijaya Karya Persero Tbk. PT                         | 35,135,576    | 849                   |   |        |                       |
| * Bank Raya Indonesia Tbk. PT                          | 56,436,433    | 797                   |   |        |                       |
| * Krakatau Steel Persero Tbk. PT                       | 10,024,760    | 107                   |   |        |                       |
|  |               | <b>1,994,768</b>      |   |        |                       |
| <b>Ireland (0.2%)</b>                                  |               |                       |   |        |                       |
| Kerry Group plc Class A                                | 2,094,346     | 161,775               |   |        |                       |
| Kingspan Group plc                                     | 2,050,509     | 137,997               |   |        |                       |
| Bank of Ireland Group plc                              | 14,377,209    | 128,845               |   |        |                       |
| AIB Group plc  | 17,150,394    | 74,459                |   |        |                       |
| Glanbia plc  | 2,411,098     | 37,972                |   |        |                       |
| Dalata Hotel Group plc                                 | 3,027,261     | 12,860                |   |        |                       |
| Kingspan Group plc (XLON)                              | 3,955         | 266                   |   |        |                       |
| Glanbia plc (XLON)                                     | 8,754         | 133                   |   |        |                       |
| *.2 Irish Bank Resolution Corp. Ltd.                   | 698,992       | —                     |   |        |                       |
|  |               | <b>554,307</b>        |   |        |                       |
| <b>Israel (0.4%)</b>                                   |               |                       |   |        |                       |
| Bank Leumi Le-Israel BM                                | 20,875,361    | 134,457               |   |        |                       |
| * Nice Ltd.  | 864,427       | 132,513               |   |        |                       |
| Bank Hapoalim BM                                       | 18,164,616    | 129,931               |   |        |                       |
| * Teva Pharmaceutical Industries Ltd.                  | 15,111,165    | 129,716               |   |        |                       |
| Israel Discount Bank Ltd. Class A                      | 16,891,472    | 74,244                |   |        |                       |
| Elbit Systems Ltd.                                     | 333,688       | 62,066                |   |        |                       |
| Mizrahi Tefahot Bank Ltd.                              | 1,874,902     | 58,031                |   |        |                       |
| ICL Group Ltd.   | 9,827,059     | 47,798                |   |        |                       |
| * Nova Ltd.  | 391,415       | 37,481                |   |        |                       |
| * Tower Semiconductor Ltd.                             | 1,499,257     | 34,819                |   |        |                       |
| Bezeq The Israeli Telecommunication Corp. Ltd.         | 27,926,437    | 34,363                |   |        |                       |
| First International Bank of Israel Ltd.                | 720,890       | 24,539                |   |        |                       |
| Azrieli Group Ltd.                                     | 508,191       | 21,881                |   |        |                       |
| * Enlight Renewable Energy Ltd.                        | 1,607,055     | 21,653                |   |        |                       |
| Phoenix Holdings Ltd.                                  | 2,288,600     | 19,432                |   |        |                       |
| Melison Ltd.   | 356,482       | 19,322                |   |        |                       |
| * Camtek Ltd.  | 366,897       | 19,118                |   |        |                       |
| Mivne Real Estate KD Ltd.                              | 8,634,528     | 18,631                |   |        |                       |
| * Shufersal Ltd.                                       | 3,507,507     | 14,807                |   |        |                       |
| * Perion Network Ltd.                                  | 559,969       | 14,420                |   |        |                       |
| * Big Shopping Centers Ltd.                            | 191,188       | 13,401                |   |        |                       |
| * Airport City Ltd.                                    | 931,336       | 12,264                |   |        |                       |
| Amot Investments Ltd.                                  | 2,905,175     | 12,166                |   |        |                       |
| Delek Group Ltd.                                       | 1,078,892     | 11,804                |   |        |                       |
| * Strauss Group Ltd.                                   | 614,687       | 11,389                |   |        |                       |
| * Israel Corp. Ltd.                                    | 49,670        | 10,721                |   |        |                       |
| * Clal Insurance Enterprises Holdings Ltd.             | 857,738       | 10,715                |   |        |                       |
| Alony Hetz Properties & Investments Ltd.               | 2,176,365     | 10,617                |   |        |                       |
| Sapiens International Corp. NV                         | 408,677       | 10,338                |   |        |                       |
| Shapir Engineering & Industry Ltd.                     | 1,820,439     | 9,756                 |   |        |                       |
| Harel Insurance Investments & Financial Services Ltd.  | 1,499,474     | 9,631                 |   |        |                       |
| Reit 1 Ltd.  | 2,563,094     | 9,270                 |   |        |                       |
| Oil Refineries Ltd.                                    | 33,044,956    | 9,067                 |   |        |                       |
| Paz Oil Co. Ltd.                                       | 126,612       | 9,002                 |   |        |                       |
| Energix-Renewable Energies Ltd.                        | 3,635,978     | 8,847                 |   |        |                       |
| FIBI Holdings Ltd.                                     | 230,079       | 8,101                 |   |        |                       |
| Isracard Ltd.  | 2,539,841     | 7,920                 |   |        |                       |
| Electra Ltd.   | 24,223        | 7,674                 |   |        |                       |
| Hilan Ltd.   | 177,020       | 7,614                 |   |        |                       |
| Matrix IT Ltd.   | 448,887       | 7,586                 |   |        |                       |
| * Shikun & Binui Ltd.                                  | 3,206,767     | 7,241                 |   |        |                       |
| * Fattal Holdings 1998 Ltd.                            | 85,342        | 7,060                 |   |        |                       |
| Formula Systems 1985 Ltd.                              | 116,735       | 6,617                 |   |        |                       |
| Menora Mivtachim Holdings Ltd.                         | 325,925       | 6,492                 |   |        |                       |
| * OPC Energy Ltd.                                      | 1,168,381     | 6,337                 |   |        |                       |
| One Software Technologies Ltd.                         | 561,366       | 5,701                 |   |        |                       |
| Ashtroum Group Ltd.                                    | 520,796       | 5,611                 |   |        |                       |
| Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.    | 102,629       | 5,542                 |   |        |                       |
| Sella Capital Real Estate Ltd.                         | 3,063,535     | 5,444                 |   |        |                       |
| Maytronics Ltd.  | 583,187       | 5,425                 |   |        |                       |
| Fox Wizel Ltd.   | 91,911        | 5,219                 |   |        |                       |
| Kenon Holdings Ltd.                                    | 275,665       | 5,041                 |   |        |                       |
| * Partner Communications Co. Ltd.                      | 1,365,087     | 4,959                 |   |        |                       |
| * Summit Real Estate Holdings Ltd.                     | 513,158       | 4,918                 |   |        |                       |
| * Equital Ltd.   | 224,040       | 4,875                 |   |        |                       |
| Danel Adir Yeoshua Ltd.                                | 62,196        | 4,465                 |   |        |                       |
| Migdal Insurance & Financial Holdings Ltd.             | 4,358,559     | 4,099                 |   |        |                       |
| Mega Or Holdings Ltd.                                  | 297,534       | 4,082                 |   |        |                       |
| Israel Canada T.R Ltd.                                 | 1,865,922     | 3,926                 |   |        |                       |
| Delta Galil Ltd.                                       | 119,477       | 3,781                 |   |        |                       |
| Delek Automotive Systems Ltd.                          | 676,019       | 3,125                 |   |        |                       |
| * Cellcom Israel Ltd.                                  | 1,210,500     | 2,981                 |   |        |                       |
| Elco Ltd.  | 122,961       | 2,939                 |   |        |                       |
| * Ashdod Refinery Ltd.                                 | 136,926       | 2,689                 |   |        |                       |
| Gav-Yam Lands Corp. Ltd.                               | 471,188       | 2,666                 |   |        |                       |
| G City Ltd.  | 1,098,037     | 2,659                 |   |        |                       |
| AudioCodes Ltd.  | 316,106       | 2,440                 |   |        |                       |
| * AFI Properties Ltd.                                  | 82,901        | 2,238                 |   |        |                       |
| * Gilat Satellite Networks Ltd.                        | 350,581       | 2,099                 |   |        |                       |
| * Kamada Ltd.  | 445,963       | 1,929                 |   |        |                       |

Total International Stock Index Fund

|  | Shares      | Market Value*<br>(\$000) |  | Shares | Market Value*<br>(\$000) |
|--|-------------|--------------------------|--|--------|--------------------------|
| IDI Insurance Co. Ltd.   | 94,217      | 1,842                    |  |        |                          |
| Naphtha Israel Petroleum Corp. Ltd.                            | 390,800     | 1,501                    |  |        |                          |
|  |             | <b>1,383,048</b>         |  |        |                          |
| <b>Italy (1.8%)</b>  |             |                          |  |        |                          |
| Enel SpA   | 105,303,675 | 668,424                  |  |        |                          |
| UniCredit SpA  | 23,881,181  | 598,692                  |  |        |                          |
| Stellantis NV  | 29,527,494  | 551,643                  |  |        |                          |
| Intesa Sanpaolo SpA  | 209,600,520 | 546,175                  |  |        |                          |
| Ferrari NV   | 1,605,855   | 486,099                  |  |        |                          |
| Eni SpA  | 29,454,101  | 481,506                  |  |        |                          |
| Assicurazioni Generali SpA                                     | 18,245,532  | 362,423                  |  |        |                          |
| Terna - Rete Elettrica Nazionale                               | 19,098,173  | 146,235                  |  |        |                          |
| CNH Industrial NV  | 13,191,358  | 146,186                  |  |        |                          |
| Moncler SpA  | 2,773,528   | 144,049                  |  |        |                          |
| Snam SpA   | 30,883,213  | 141,616                  |  |        |                          |
| Prysmian SpA   | 3,574,015   | 133,836                  |  |        |                          |
| <sup>1</sup> Mediobanca Banca di Credito Finanziario SpA       | 8,739,335   | 104,395                  |  |        |                          |
| Tenaris SA   | 6,135,089   | 97,876                   |  |        |                          |
| FinecoBank Banca Fineco SpA                                    | 8,277,300   | 97,644                   |  |        |                          |
| Banco BPM SpA  | 18,586,017  | 95,092                   |  |        |                          |
| Leonardo SpA   | 5,425,851   | 81,998                   |  |        |                          |
| Davide Campari-Milano NV                                       | 6,745,301   | 74,561                   |  |        |                          |
| Recordati Industria Chimica e Farmaceutica SpA                 | 1,322,199   | 61,158                   |  |        |                          |
| <sup>3</sup> Poste Italiane SpA                                | 6,146,743   | 60,854                   |  |        |                          |
| <sup>3</sup> Infrastrutture Wireless Italiane SpA              | 4,844,710   | 53,049                   |  |        |                          |
| Amplifon SpA   | 1,751,914   | 49,515                   |  |        |                          |
| BPER Banca   | 14,383,739  | 46,807                   |  |        |                          |
| Interpump Group SpA  | 1,087,715   | 45,482                   |  |        |                          |
| <sup>*,3</sup> Nexi SpA  | 7,546,288   | 43,850                   |  |        |                          |
| A2A SpA  | 20,866,618  | 39,167                   |  |        |                          |
| <sup>*,1</sup> Telecom Italia SpA (Registered)                 | 144,723,190 | 37,420                   |  |        |                          |
| Brunello Cucinelli SpA   | 462,826     | 37,229                   |  |        |                          |
| Italgas SpA  | 6,687,853   | 33,986                   |  |        |                          |
| Unipol Gruppo SpA  | 5,942,230   | 32,193                   |  |        |                          |
| Buzzi SpA  | 1,182,852   | 31,321                   |  |        |                          |
| Azimut Holding SpA   | 1,470,760   | 30,990                   |  |        |                          |
| <sup>3</sup> Pirelli & C SpA                                   | 6,703,738   | 29,867                   |  |        |                          |
| Hera SpA   | 10,541,514  | 29,654                   |  |        |                          |
| Reply SpA  | 311,596     | 29,402                   |  |        |                          |
| Banca Popolare di Sondrio SPA                                  | 5,317,636   | 29,014                   |  |        |                          |
| Banca Mediolanum SpA   | 3,331,061   | 27,200                   |  |        |                          |
| DiaSorin SpA   | 289,788     | 25,971                   |  |        |                          |
| <sup>3</sup> BFF Bank SpA                                      | 2,535,465   | 24,376                   |  |        |                          |
| Banca Generali SpA   | 751,113     | 24,366                   |  |        |                          |
| <sup>*</sup> Iveco Group NV                                    | 2,709,403   | 22,834                   |  |        |                          |
| <sup>*</sup> Saipem SpA  | 14,384,145  | 21,919                   |  |        |                          |
| <sup>*</sup> Telecom Italia SpA (Bearer)                       | 82,749,606  | 21,549                   |  |        |                          |
| De' Longhi SpA   | 945,797     | 21,162                   |  |        |                          |
| Brembo SpA   | 1,956,371   | 21,050                   |  |        |                          |
| ERG SpA  | 763,142     | 18,751                   |  |        |                          |
| Iren SpA   | 8,932,316   | 17,900                   |  |        |                          |
| <sup>*</sup> Banca Monte dei Paschi di Siena SpA               | 5,791,024   | 15,679                   |  |        |                          |
| <sup>1</sup> UnipolSai Assicurazioni SpA                       | 6,155,657   | 14,590                   |  |        |                          |
| <sup>3</sup> Technogym SpA                                     | 1,727,171   | 13,002                   |  |        |                          |
| SOL SpA  | 449,260     | 12,929                   |  |        |                          |
| <sup>3</sup> Anima Holding SpA                                 | 2,986,690   | 12,206                   |  |        |                          |
| <sup>1</sup> Saras SpA   | 8,378,555   | 12,179                   |  |        |                          |
| <sup>3</sup> Carel Industries SpA                              | 561,735     | 11,711                   |  |        |                          |
| <sup>1</sup> Salvatore Ferragamo SpA                           | 907,168     | 11,099                   |  |        |                          |
| Tamburi Investment Partners SpA                                | 1,317,846   | 11,051                   |  |        |                          |
| <sup>3</sup> Enav SpA  | 3,090,530   | 10,301                   |  |        |                          |
| Maire Tecnimont SpA  | 2,201,180   | 10,236                   |  |        |                          |
| Sesa SpA   | 95,473      | 9,644                    |  |        |                          |
| Ariston Holding NV   | 1,420,496   | 7,962                    |  |        |                          |
| <sup>1</sup> Webuild SpA                                       | 4,281,673   | 7,711                    |  |        |                          |
| <sup>1</sup> Danieli & C Officine Meccaniche SpA Saving Shares | 291,242     | 7,706                    |  |        |                          |
| Danieli & C Officine Meccaniche SpA                            | 371,243     | 7,501                    |  |        |                          |
| Credito Emiliano SpA   | 906,128     | 7,347                    |  |        |                          |
| ACEA SpA   | 587,008     | 7,068                    |  |        |                          |
| Banca IFIS SpA   | 392,714     | 6,716                    |  |        |                          |
| Salcef Group SpA   | 266,532     | 6,328                    |  |        |                          |
| El.En. SpA   | 668,701     | 6,254                    |  |        |                          |
| Sanlorenzo SpA   | 171,159     | 6,091                    |  |        |                          |
| Piaggio & C SpA  | 2,221,170   | 5,973                    |  |        |                          |
| Gruppo MutuiOnline SpA   | 204,159     | 5,748                    |  |        |                          |
| <sup>3</sup> RAI Way SpA                                       | 1,125,703   | 5,593                    |  |        |                          |
| MFE-MediaForEurope NV Class A                                  | 2,613,636   | 4,744                    |  |        |                          |
| Italmobiliare SpA  | 176,452     | 4,461                    |  |        |                          |
| Cementir Holding NV  | 533,489     | 4,439                    |  |        |                          |
| Tinexta SpA  | 245,862     | 4,237                    |  |        |                          |
| MARR SpA   | 337,977     | 4,011                    |  |        |                          |
| <sup>*</sup> Tod's SpA   | 119,099     | 3,990                    |  |        |                          |
| <sup>*,3</sup> GVS SpA   | 886,013     | 3,971                    |  |        |                          |
| Zignago Vetro SpA  | 297,914     | 3,897                    |  |        |                          |
| <sup>*,1</sup> Fincantieri SpA                                 | 7,121,131   | 3,797                    |  |        |                          |
| <sup>*,1</sup> Juventus Football Club SpA                      | 12,062,531  | 3,228                    |  |        |                          |
| Tenaris SA ADR   | 100,459     | 3,146                    |  |        |                          |
| Arnoldo Mondadori Editore SpA                                  | 1,396,755   | 3,061                    |  |        |                          |
| <sup>3</sup> doValue SpA                                       | 809,725     | 2,787                    |  |        |                          |
| <sup>1</sup> Alerion Cleanpower SpA                            | 76,442      | 1,891                    |  |        |                          |
| Datalogic SpA  | 299,099     | 1,794                    |  |        |                          |
| Biesse SpA   | 168,856     | 1,789                    |  |        |                          |
| <sup>1</sup> MFE-MediaForEurope NV Class B                     | 618,337     | 1,641                    |  |        |                          |
| Rizzoli Corriere Della Sera Mediagroup SpA                     | 1,156,245   | 857                      |  |        |                          |
| <sup>*,2</sup> Gemina SpA                                      | 315,232     | —                        |  |        |                          |
|  |             |                          |  |        | <b>6,216,852</b>         |
| <b>Japan (15.9%)</b>   |             |                          |  |        |                          |
| Toyota Motor Corp.   | 162,069,213 | 2,835,198                |  |        |                          |
| Sony Group Corp.   | 16,733,751  | 1,391,225                |  |        |                          |
| Mitsubishi UFJ Financial Group Inc.                            | 157,421,016 | 1,320,628                |  |        |                          |
| Keyence Corp.  | 2,642,288   | 1,022,879                |  |        |                          |
| Sumitomo Mitsui Financial Group Inc.                           | 17,267,393  | 832,426                  |  |        |                          |
| Tokyo Electron Ltd.  | 6,030,277   | 796,827                  |  |        |                          |
| Shin-Etsu Chemical Co. Ltd.                                    | 26,135,545  | 781,541                  |  |        |                          |
| Hitachi Ltd.   | 12,170,048  | 771,418                  |  |        |                          |
| Mitsui & Co. Ltd.  | 20,109,451  | 730,861                  |  |        |                          |
| Mitsubishi Corp.   | 15,478,578  | 721,543                  |  |        |                          |
| Honda Motor Co. Ltd.   | 66,835,421  | 684,981                  |  |        |                          |
| Daiichi Sankyo Co. Ltd.  | 25,502,821  | 657,570                  |  |        |                          |
| ITOCHEU Corp.  | 17,971,288  | 647,344                  |  |        |                          |
| KDDI Corp.   | 21,595,933  | 646,037                  |  |        |                          |
| Mizuho Financial Group Inc.                                    | 34,391,522  | 583,913                  |  |        |                          |
| Nintendo Co. Ltd.  | 14,125,394  | 583,583                  |  |        |                          |
| Tokio Marine Holdings Inc.                                     | 25,132,789  | 562,277                  |  |        |                          |
| Takeda Pharmaceutical Co. Ltd.                                 | 20,619,963  | 559,724                  |  |        |                          |
| SoftBank Group Corp.   | 13,136,065  | 537,975                  |  |        |                          |
| Recruit Holdings Co. Ltd.                                      | 18,091,259  | 518,725                  |  |        |                          |
| Daikin Industries Ltd.   | 3,596,345   | 518,517                  |  |        |                          |
| Fast Retailing Co. Ltd.  | 2,090,008   | 462,720                  |  |        |                          |
| Nippon Telegraph & Telephone Corp.                             | 385,237,875 | 453,339                  |  |        |                          |
| Hoya Corp.   | 4,639,235   | 446,613                  |  |        |                          |
| SoftBank Corp.   | 37,235,404  | 421,016                  |  |        |                          |
| Oriental Land Co. Ltd.   | 12,708,995  | 411,077                  |  |        |                          |
| Murata Manufacturing Co. Ltd.                                  | 22,802,945  | 390,600                  |  |        |                          |
| Seven & i Holdings Co. Ltd.                                    | 10,435,981  | 382,361                  |  |        |                          |
| Japan Tobacco Inc.   | 16,043,533  | 373,475                  |  |        |                          |
| Denso Corp.  | 23,821,364  | 351,754                  |  |        |                          |
| SMC Corp.  | 754,031     | 348,184                  |  |        |                          |
| FANUC Corp.  | 12,936,600  | 321,040                  |  |        |                          |
| Fujitsu Ltd.   | 2,412,083   | 312,479                  |  |        |                          |
| Astellas Pharma Inc.   | 24,367,061  | 308,240                  |  |        |                          |

Total International Stock Index Fund

|  | Shares     | Market Value*<br>(\$000) |   | Shares                                   | Market Value*<br>(\$000) |
|--|------------|--------------------------|---|--|--------------------------|
| Canon Inc.                             | 12,897,087 | 304,896                  |   | 3,120,914                                | 118,952                  |
| Marubeni Corp.                         | 20,711,694 | 302,842                  | 1 | 4,514,880                                | 116,562                  |
| Mitsubishi Electric Corp.              | 26,353,195 | 302,179                  |   | 9,468,940                                | 114,424                  |
| Sumitomo Corp.                         | 14,844,852 | 291,815                  |   | Yaskawa Electric Corp.                   | 3,488,374                |
| ORIX Corp.                             | 15,903,469 | 289,226                  |   | Daiwa Securities Group Inc.              | 19,378,558               |
| Bridgestone Corp.                      | 7,604,635  | 287,799                  |   | Nitori Holdings Co. Ltd.                 | 1,012,993                |
| Komatsu Ltd.                           | 12,414,874 | 285,249                  |   | Sumitomo Electric Industries Ltd.        | 10,224,926               |
| Central Japan Railway Co.              | 12,270,720 | 276,194                  |   | JFE Holdings Inc.                        | 7,683,033                |
| Dai-ichi Life Holdings Inc.            | 12,748,202 | 269,306                  |   | NTT Data Group Corp.                     | 8,538,101                |
| FUJIFILM Holdings Corp.                | 4,807,962  | 262,985                  |   | Pan Pacific International Holdings Corp. | 5,424,430                |
| Mitsui Fudosan Co. Ltd.                | 12,107,368 | 262,426                  |   | Asahi Kasei Corp.                        | 16,731,836               |
| Chugai Pharmaceutical Co. Ltd.         | 8,815,950  | 261,451                  | 1 | Kawasaki Kisen Kaisha Ltd.               | 2,952,409                |
| Advantest Corp.                        | 9,989,204  | 257,308                  |   | Osaka Gas Co. Ltd.                       | 5,347,391                |
| Nidec Corp.                            | 7,013,418  | 257,259                  |   | Nissan Motor Co. Ltd.                    | 26,147,250               |
| East Japan Railway Co.                 | 4,884,595  | 253,693                  |   | Yamaha Motor Co. Ltd.                    | 4,116,902                |
| Panasonic Holdings Corp.               | 28,911,127 | 253,652                  |   | Toray Industries Inc.                    | 20,555,961               |
| Japan Post Holdings Co. Ltd.           | 28,151,389 | 249,174                  |   | Ono Pharmaceutical Co. Ltd.              | 5,681,870                |
| Terumo Corp.                           | 8,795,967  | 240,642                  |   | Mitsubishi Chemical Group Corp.          | 17,281,791               |
| Daiwa House Industry Co. Ltd.          | 8,736,685  | 240,308                  |   | Nexon Co. Ltd.                           | 5,320,760                |
| Nippon Steel Corp.                     | 11,046,950 | 238,270                  |   | Kajima Corp.                             | 5,757,304                |
| Suzuki Motor Corp.                     | 6,129,431  | 237,896                  |   | Daito Trust Construction Co. Ltd.        | 876,817                  |
| Asahi Group Holdings Ltd.              | 6,574,054  | 237,786                  |   | Hankyu Hanshin Holdings Inc.             | 2,947,118                |
| Ajinomoto Co. Inc.                     | 6,235,687  | 227,744                  |   | Nippon Paint Holdings Co. Ltd.           | 13,736,707               |
| Kao Corp.                              | 6,151,783  | 224,441                  |   | Tokyu Corp.                              | 8,027,510                |
| Olympus Corp.                          | 16,745,501 | 223,642                  |   | Sumitomo Metal Mining Co. Ltd.           | 3,206,696                |
| MS&AD Insurance Group Holdings Inc.    | 6,093,210  | 223,258                  |   | LY Corp.                                 | 35,308,987               |
| Otsuka Holdings Co. Ltd.               | 6,510,605  | 219,056                  | * | Tokyo Electric Power Co. Holdings Inc.   | 21,079,943               |
| Renesas Electronics Corp.              | 16,211,206 | 212,944                  |   | Dai Nippon Printing Co. Ltd.             | 3,391,463                |
| Aeon Co. Ltd.                          | 9,628,391  | 202,578                  |   | M3 Inc.                                  | 5,734,283                |
| Kyocera Corp.                          | 4,065,826  | 200,410                  |   | Omron Corp.                              | 2,457,061                |
| Disco Corp.                            | 1,131,686  | 199,855                  |   | MINEBEA MITSUMI Inc.                     | 5,554,180                |
| Mitsubishi Heavy Industries Ltd.       | 3,871,419  | 199,396                  |   | Shimadzu Corp.                           | 3,648,728                |
| Kubota Corp.                           | 14,523,153 | 195,325                  |   | MatsukiyoCocokara & Co.                  | 4,913,157                |
| Mitsubishi Estate Co. Ltd.             | 14,952,933 | 191,402                  |   | MEIJI Holdings Co. Ltd.                  | 3,494,442                |
| Eisai Co. Ltd.                         | 3,585,923  | 189,976                  |   | Makita Corp.                             | 3,308,835                |
| Inpex Corp.                            | 12,664,394 | 183,771                  |   | TOPPAN Holdings Inc.                     | 3,634,448                |
| TDK Corp.                              | 4,872,432  | 182,303                  |   | Nippon Building Fund Inc.                | 20,680                   |
| Japan Post Bank Co. Ltd.               | 19,606,124 | 181,733                  |   | Yakult Honsha Co. Ltd.                   | 3,516,216                |
| Sompo Holdings Inc.                    | 4,184,609  | 181,277                  |   | AGC Inc.                                 | 2,432,876                |
| Sumitomo Mitsui Trust Holdings Inc.    | 4,800,238  | 179,994                  |   | Aisin Corp.                              | 2,341,712                |
| Secom Co. Ltd.                         | 2,585,571  | 179,580                  |   | SG Holdings Co. Ltd.                     | 5,732,896                |
| Unicharm Corp.                         | 5,234,201  | 177,852                  |   | Dentsu Group Inc.                        | 2,797,055                |
| Lasertec Corp.                         | 1,027,817  | 169,775                  |   | Taisei Corp.                             | 2,353,200                |
| NEC Corp.                              | 3,477,456  | 167,442                  |   | Nissin Foods Holdings Co. Ltd.           | 909,747                  |
| Shionogi & Co. Ltd.                    | 3,594,788  | 167,390                  |   | Obayashi Corp.                           | 9,123,695                |
| Shiseido Co. Ltd.                      | 5,261,740  | 166,879                  |   | Isuzu Motors Ltd.                        | 6,986,166                |
| Bandai Namco Holdings Inc.             | 7,933,094  | 164,362                  |   | Capcom Co. Ltd.                          | 2,392,512                |
| Toyota Tsusho Corp.                    | 3,019,733  | 160,759                  |   | Mazda Motor Corp.                        | 7,739,058                |
| Toyota Industries Corp.                | 2,167,023  | 160,608                  |   | Asics Corp.                              | 2,312,526                |
| Nippon Yusen KK                        | 6,543,281  | 160,096                  |   | Yamato Holdings Co. Ltd.                 | 4,393,596                |
| Nomura Holdings Inc.                   | 41,006,521 | 158,425                  |   | Nissan Chemical Corp.                    | 1,761,238                |
| Resona Holdings Inc.                   | 28,789,212 | 153,830                  |   | Rohm Co. Ltd.                            | 4,444,012                |
| Nomura Research Institute Ltd.         | 5,811,550  | 152,553                  |   | Keisei Electric Railway Co. Ltd.         | 1,874,917                |
| Shimano Inc.                           | 1,032,894  | 148,640                  |   | SBI Holdings Inc.                        | 3,270,100                |
| Sekisui House Ltd.                     | 7,406,412  | 145,038                  |   | Idemitsu Kosan Co. Ltd.                  | 3,044,118                |
| Kirin Holdings Co. Ltd.                | 10,064,542 | 141,440                  |   | Kintetsu Group Holdings Co. Ltd.         | 2,433,425                |
| Subaru Corp.                           | 8,165,753  | 141,352                  |   | Concordia Financial Group Ltd.           | 14,691,419               |
| ENEOS Holdings Inc.                    | 38,057,396 | 141,019                  |   | Zensho Holdings Co. Ltd.                 | 1,296,669                |
| Kikkoman Corp.                         | 2,468,377  | 140,438                  |   | Nomura Real Estate Master Fund Inc.      | 61,067                   |
| Japan Exchange Group Inc.              | 7,082,771  | 140,060                  |   | Japan Real Estate Investment Corp.       | 18,110                   |
| Sumitomo Realty & Development Co. Ltd. | 5,355,019  | 134,379                  |   | Konami Group Corp.                       | 1,285,880                |
| Obic Co. Ltd.                          | 905,827    | 133,896                  |   | TIS Inc.                                 | 3,107,166                |
| Kansai Electric Power Co. Inc.         | 9,838,715  | 125,973                  |   | Tobu Railway Co. Ltd.                    | 2,720,679                |
| Tokyo Gas Co. Ltd.                     | 5,533,554  | 124,268                  |   | Daifuku Co. Ltd.                         | 3,940,814                |
| Nitto Denko Corp.                      | 1,912,771  | 123,767                  |   | Fuji Electric Co. Ltd.                   | 1,700,237                |
| Systemex Corp.                         | 2,572,170  | 123,214                  |   | Hamamatsu Photonics KK                   | 1,733,616                |
| T&D Holdings Inc.                      | 6,746,491  | 120,352                  |   | Sojitz Corp.                             | 3,068,076                |



Total International Stock Index Fund

|  | Shares     | Market Value* (\$000) |   | Shares     | Market Value* (\$000) |
|--|------------|-----------------------|---|------------|-----------------------|
| JSR Corp.                                | 2,373,992  | 63,542                | NGK Insulators Ltd.                     | 3,416,752  | 41,747                |
| Ricoh Co. Ltd.                           | 7,748,167  | 62,800                | Mebuki Financial Group Inc.             | 13,622,920 | 41,240                |
| Ibiden Co. Ltd.                          | 1,461,562  | 62,316                | Orix JREIT Inc.                         | 35,865     | 41,218                |
| Rohto Pharmaceutical Co. Ltd.            | 2,625,844  | 61,264                | Amada Co. Ltd.                          | 4,217,590  | 40,913                |
| Sekisui Chemical Co. Ltd.                | 4,445,519  | 60,890                | United Urban Investment Corp.           | 40,109     | 40,437                |
| Japan Metropolitan Fund Investment Corp. | 93,295     | 60,208                | NH Foods Ltd.                           | 1,343,315  | 40,304                |
| Chiba Bank Ltd.                          | 8,064,039  | 60,065                | * Kyushu Electric Power Co. Inc.        | 6,307,770  | 40,301                |
| Yokogawa Electric Corp.                  | 3,288,578  | 59,705                | Cosmo Energy Holdings Co. Ltd.          | 1,101,498  | 40,294                |
| Nippon Prologis REIT Inc.                | 33,318     | 59,285                | Tohoku Electric Power Co. Inc.          | 6,423,252  | 40,107                |
| Odakyu Electric Railway Co. Ltd.         | 4,160,267  | 59,227                | Resonac Holdings Corp.                  | 2,413,603  | 39,127                |
| Niterra Co. Ltd.                         | 2,626,589  | 58,790                | Nikon Corp.                             | 4,111,952  | 39,041                |
| SUMCO Corp.                              | 4,526,826  | 58,496                | Santen Pharmaceutical Co. Ltd.          | 4,489,167  | 38,937                |
| Mitsui Chemicals Inc.                    | 2,292,051  | 57,770                | Marui Group Co. Ltd.                    | 2,459,396  | 38,891                |
| Trend Micro Inc.                         | 1,528,512  | 57,601                | Lixil Corp.                             | 3,518,526  | 38,581                |
| Fukuoka Financial Group Inc.             | 2,172,622  | 57,431                | Advance Residence Investment Corp.      | 17,517     | 38,086                |
| MISUMI Group Inc.                        | 3,739,077  | 56,605                | Hitachi Construction Machinery Co. Ltd. | 1,437,880  | 37,149                |
| GLP J-REIT                               | 63,129     | 56,542                | Taiyo Yuden Co. Ltd.                    | 1,655,445  | 37,113                |
| Mitsubishi HC Capital Inc.               | 8,573,506  | 56,519                | Nagoya Railroad Co. Ltd.                | 2,644,233  | 37,016                |
| Shizuoka Financial Group Inc.            | 6,640,580  | 56,470                | Kansai Paint Co. Ltd.                   | 2,510,792  | 36,745                |
| Toyo Suisan Kaisha Ltd.                  | 1,219,898  | 56,275                | Japan Airlines Co. Ltd.                 | 1,981,589  | 36,429                |
| Otsuka Corp.                             | 1,395,344  | 55,946                | Tsuruha Holdings Inc.                   | 495,057    | 36,365                |
| <sup>1</sup> KDX Realty Investment Corp. | 53,420     | 55,717                | Sanwa Holdings Corp.                    | 2,658,162  | 35,865                |
| Rakuten Group Inc.                       | 14,885,959 | 55,062                | Tokyo Tatemono Co. Ltd.                 | 2,687,339  | 35,683                |
| Yamaha Corp.                             | 2,054,629  | 54,879                | NOF Corp.                               | 898,182    | 35,434                |
| Kyoto Financial Group Inc.               | 966,233    | 54,779                | Persol Holdings Co. Ltd.                | 23,591,200 | 35,373                |
| Ebara Corp.                              | 1,236,500  | 54,757                | JGC Holdings Corp.                      | 2,860,427  | 35,232                |
| Isetan Mitsukoshi Holdings Ltd.          | 4,737,737  | 53,446                | Sumitomo Heavy Industries Ltd.          | 1,537,314  | 35,189                |
| Kyowa Kirin Co. Ltd.                     | 3,372,346  | 52,893                | Invincible Investment Corp.             | 91,212     | 35,080                |
| Kobe Steel Ltd.                          | 4,464,930  | 52,791                | Alfresa Holdings Corp.                  | 2,209,082  | 34,993                |
| Nisshin Seifun Group Inc.                | 3,492,292  | 52,677                | Square Enix Holdings Co. Ltd.           | 1,045,523  | 34,734                |
| Kuraray Co. Ltd.                         | 4,559,885  | 52,170                | Hachijuni Bank Ltd.                     | 6,059,487  | 34,510                |
| Shimizu Corp.                            | 7,301,646  | 51,962                | Yamazaki Baking Co. Ltd.                | 1,615,914  | 34,211                |
| Sumitomo Chemical Co. Ltd.               | 20,413,268 | 51,886                | Electric Power Development Co. Ltd.     | 2,229,800  | 34,184                |
| Hulic Co. Ltd.                           | 5,644,132  | 51,746                | Medipal Holdings Corp.                  | 2,032,270  | 34,169                |
| Toho Co. Ltd.                            | 1,502,980  | 51,346                | Nomura Real Estate Holdings Inc.        | 1,459,376  | 34,085                |
| Suntory Beverage & Food Ltd.             | 1,703,731  | 51,270                | Sega Sammy Holdings Inc.                | 2,147,410  | 33,585                |
| Daiwa House REIT Investment Corp.        | 28,966     | 51,263                | Kobayashi Pharmaceutical Co. Ltd.       | 810,501    | 33,460                |
| Oji Holdings Corp.                       | 11,978,655 | 51,231                | * Toshioka Corp.                        | 1,091,807  | 33,192                |
| Azbil Corp.                              | 1,715,259  | 50,684                | IHI Corp.                               | 1,728,660  | 33,177                |
| <sup>1</sup> SCREEN Holdings Co. Ltd.    | 1,073,626  | 49,915                | <sup>1</sup> Yokohama Rubber Co. Ltd.   | 1,790,827  | 33,094                |
| Hoshizaki Corp.                          | 1,537,535  | 49,654                | Iwatani Corp.                           | 691,198    | 33,059                |
| Japan Post Insurance Co. Ltd.            | 2,559,965  | 49,295                | Credit Saison Co. Ltd.                  | 2,191,285  | 32,847                |
| Brother Industries Ltd.                  | 3,159,076  | 49,282                | Keihan Holdings Co. Ltd.                | 1,340,249  | 32,780                |
| Hirose Electric Co. Ltd.                 | 432,858    | 49,042                | Stanley Electric Co. Ltd.               | 2,038,937  | 32,612                |
| Seiko Epson Corp.                        | 3,527,345  | 48,971                | Tokyo Century Corp.                     | 845,236    | 32,566                |
| Nippon Sanso Holdings Corp.              | 1,940,691  | 48,941                | Mitsubishi Gas Chemical Co. Inc.        | 2,405,887  | 32,518                |
| USS Co. Ltd.                             | 2,749,179  | 48,053                | Toyoko Seikan Group Holdings Ltd.       | 1,927,920  | 32,413                |
| Nippon Express Holdings Inc.             | 927,431    | 47,666                | Lion Corp.                              | 3,359,684  | 32,242                |
| TOTO Ltd.                                | 1,968,096  | 47,454                | Sanrio Co. Ltd.                         | 755,405    | 32,168                |
| Tokyu Fudosan Holdings Corp.             | 8,100,690  | 47,197                | J Front Retailing Co. Ltd.              | 3,356,606  | 32,000                |
| <sup>1</sup> Kobe Bussan Co. Ltd.        | 1,900,062  | 47,023                | <sup>1</sup> Aozora Bank Ltd.           | 1,558,745  | 31,793                |
| Keio Corp.                               | 1,562,906  | 46,378                | INFRONEER Holdings Inc.                 | 3,011,697  | 31,770                |
| Koito Manufacturing Co. Ltd.             | 3,083,816  | 46,204                | Kyushu Financial Group Inc.             | 5,036,386  | 31,737                |
| Tosoh Corp.                              | 3,767,494  | 46,130                | Japan Airport Terminal Co. Ltd.         | 719,194    | 31,629                |
| Socionext Inc.                           | 472,469    | 46,083                | Open House Group Co. Ltd.               | 957,543    | 31,561                |
| BayCurrent Consulting Inc.               | 1,826,860  | 45,867                | Lawson Inc.                             | 651,505    | 31,485                |
| McDonald's Holdings Co. Japan Ltd.       | 1,168,600  | 45,468                | Oracle Corp. Japan                      | 438,722    | 31,123                |
| Kurita Water Industries Ltd.             | 1,489,308  | 45,250                | *.1 Mercari Inc.                        | 1,545,987  | 31,027                |
| Ryohin Keikaku Co. Ltd.                  | 3,193,233  | 45,022                | NSK Ltd.                                | 5,762,163  | 31,014                |
| Sumitomo Forestry Co. Ltd.               | 1,887,620  | 44,569                | Air Water Inc.                          | 2,424,553  | 30,570                |
| Asahi Intecc Co. Ltd.                    | 2,644,408  | 44,433                | COMSYS Holdings Corp.                   | 1,476,076  | 30,363                |
| * Skylark Holdings Co. Ltd.              | 2,984,556  | 44,034                | Nichirei Corp.                          | 1,398,793  | 30,276                |
| Kawasaki Heavy Industries Ltd.           | 1,973,166  | 43,551                | Goldwin Inc.                            | 479,198    | 30,265                |
| Kyushu Railway Co.                       | 2,125,690  | 43,462                | Sapporo Holdings Ltd.                   | 849,248    | 29,899                |
| Haseko Corp.                             | 3,475,394  | 42,771                | <sup>1</sup> Sekisui House REIT Inc.    | 56,447     | 29,729                |
| Hikari Tsushin Inc.                      | 292,920    | 42,260                | CyberAgent Inc.                         | 5,641,817  | 29,616                |
| * ANA Holdings Inc.                      | 2,132,993  | 41,875                | SCSK Corp.                              | 1,729,996  | 29,532                |

Total International Stock Index Fund

|   | Shares    | Market Value* (\$000) |   | Shares    | Market Value* (\$000) |
|---|-----------|-----------------------|---|-----------|-----------------------|
| Japan Prime Realty Investment Corp.               | 12,602    | 29,518                | Teijin Ltd.                               | 2,518,613 | 22,796                |
| Iida Group Holdings Co. Ltd.                      | 1,883,404 | 29,244                | Casio Computer Co. Ltd.                   | 2,844,315 | 22,792                |
| Hisamitsu Pharmaceutical Co. Inc.                 | 915,894   | 29,213                | ADEKA Corp.                               | 1,361,916 | 22,769                |
| Shimamura Co. Ltd.                                | 295,423   | 29,155                | Japan Logistics Fund Inc.                 | 12,275    | 22,737                |
| THK Co. Ltd.                                      | 1,623,508 | 29,015                | Penta-Ocean Construction Co. Ltd.         | 3,864,619 | 22,720                |
| Suzuken Co. Ltd.                                  | 946,857   | 29,002                | Ulvac Inc.                                | 657,724   | 22,619                |
| TechnoPro Holdings Inc.                           | 1,455,261 | 28,830                | Welcia Holdings Co. Ltd.                  | 1,351,074 | 22,395                |
| Keikyu Corp.                                      | 3,387,429 | 28,720                | Alps Alpine Co. Ltd.                      | 2,718,715 | 22,310                |
| Daicel Corp.                                      | 3,363,625 | 28,603                | Zenkoku Hoshu Co. Ltd.                    | 695,057   | 22,227                |
| Shinko Electric Industries Co. Ltd.               | 890,285   | 28,586                | Fujitec Co. Ltd.                          | 1,020,719 | 22,160                |
| Nankai Electric Railway Co. Ltd.                  | 1,492,512 | 28,584                | Mitsui Fudosan Logistics Park Inc.        | 7,322     | 22,136                |
| Tokyo Ohka Kogyo Co. Ltd.                         | 492,591   | 28,462                | BIPROGY Inc.                              | 884,448   | 22,060                |
| EXEO Group Inc.                                   | 1,365,830 | 28,368                | GMO Payment Gateway Inc.                  | 550,661   | 21,993                |
| ZOZO Inc.   | 1,482,834 | 28,196                | Mitsubishi Logistics Corp.                | 839,475   | 21,961                |
| Nippon Shinyaku Co. Ltd.                          | 695,013   | 28,187                | Nagase & Co. Ltd.                         | 1,447,236 | 21,924                |
| Mitsubishi Motors Corp.                           | 8,502,350 | 27,774                | Kagome Co. Ltd.                           | 1,052,574 | 21,897                |
| Japan Hotel REIT Investment Corp.                 | 60,664    | 27,580                | Yamato Kogyo Co. Ltd.                     | 451,925   | 21,652                |
| Seibu Holdings Inc.                               | 2,806,257 | 27,402                | 77 Bank Ltd.                              | 962,916   | 21,462                |
| Activia Properties Inc.                           | 10,117    | 27,371                | Nippon Gas Co. Ltd.                       | 1,421,018 | 21,357                |
| Mitsubishi Materials Corp.                        | 1,689,132 | 27,144                | Fuyo General Lease Co. Ltd.               | 260,343   | 21,166                |
| Nabtesco Corp.                                    | 1,532,054 | 27,135                | Nippon Electric Glass Co. Ltd.            | 1,058,226 | 21,156                |
| Taiheiyu Cement Corp.                             | 1,581,674 | 27,106                | Denka Co. Ltd.                            | 1,167,811 | 21,095                |
| Sohgo Security Services Co. Ltd.                  | 4,617,605 | 27,042                | Daiwa Securities Living Investments Corp. | 28,459    | 21,043                |
| Seino Holdings Co. Ltd.                           | 1,855,488 | 26,990                | Mori Hills REIT Investment Corp.          | 22,343    | 20,912                |
| SHIFT Inc.  | 146,718   | 26,620                | Toho Gas Co. Ltd.                         | 1,208,996 | 20,821                |
| Horiba Ltd.                                       | 524,300   | 26,509                | House Foods Group Inc.                    | 983,791   | 20,774                |
| Rinnai Corp.                                      | 1,429,314 | 26,256                | Fuji Soft Inc.                            | 570,854   | 20,542                |
| Kinden Corp.                                      | 1,731,905 | 26,234                | Nakanishi Inc.                            | 935,154   | 20,539                |
| Nifco Inc.  | 1,118,305 | 26,227                | Toyo Tire Corp.                           | 1,377,105 | 20,454                |
| Hakuhodo DY Holdings Inc.                         | 3,212,662 | 26,071                | Tokai Carbon Co. Ltd.                     | 2,660,836 | 20,419                |
| Iyogin Holdings Inc.                              | 3,615,825 | 26,028                | Kaneka Corp.                              | 833,364   | 20,394                |
| Kose Corp.  | 392,713   | 26,018                | Yoshinoya Holdings Co. Ltd.               | 871,520   | 20,368                |
| Yamaguchi Financial Group Inc.                    | 2,830,658 | 25,978                | Ezaki Glico Co. Ltd.                      | 700,172   | 20,352                |
| Gunma Bank Ltd.                                   | 5,351,958 | 25,864                | UBE Corp.                                 | 1,321,545 | 20,350                |
| Miura Co. Ltd.                                    | 1,332,444 | 25,835                | Maruichi Steel Tube Ltd.                  | 818,856   | 20,321                |
| Kamigumi Co. Ltd.                                 | 1,271,324 | 25,791                | Frontier Real Estate Investment Corp.     | 6,756     | 20,211                |
| Koei Tecmo Holdings Co. Ltd.                      | 1,972,007 | 25,750                | Toyoda Gosei Co. Ltd.                     | 1,004,603 | 19,959                |
| Fujikura Ltd.                                     | 3,578,211 | 25,699                | Takara Holdings Inc.                      | 2,384,843 | 19,879                |
| Hirogin Holdings Inc.                             | 4,029,143 | 25,620                | Hokuhoku Financial Group Inc.             | 1,693,015 | 19,766                |
| Coca-Cola Bottlers Japan Holdings Inc.            | 1,908,515 | 25,590                | Sankyu Inc.                               | 655,399   | 19,734                |
| JTEKT Corp.                                       | 3,102,366 | 25,579                | Comforia Residential REIT Inc.            | 9,256     | 19,644                |
| Nippon Accommodations Fund Inc.                   | 6,341     | 25,547                | Park24 Co. Ltd.                           | 1,737,629 | 19,576                |
| Chugoku Electric Power Co. Inc.                   | 4,076,054 | 25,488                | Sumitomo Bakelite Co. Ltd.                | 437,757   | 19,479                |
| MonotaRO Co. Ltd.                                 | 3,174,200 | 25,368                | Mabuchi Motor Co. Ltd.                    | 680,868   | 19,452                |
| Macnica Holdings Inc.                             | 618,408   | 25,126                | Maruwa Co. Ltd.                           | 109,993   | 19,300                |
| Sumitomo Rubber Industries Ltd.                   | 2,475,163 | 25,110                | Morinaga Milk Industry Co. Ltd.           | 494,627   | 19,293                |
| Ito En Ltd.                                       | 772,082   | 25,089                | Sugi Holdings Co. Ltd.                    | 474,509   | 19,207                |
| LaSalle Logiport REIT                             | 25,541    | 25,049                | Mitsui Mining & Smelting Co. Ltd.         | 739,172   | 19,194                |
| Kewpie Corp.                                      | 1,437,805 | 24,956                | Dowa Holdings Co. Ltd.                    | 625,945   | 19,135                |
| SHO-BOND Holdings Co. Ltd.                        | 625,495   | 24,634                | Nissui Corp.                              | 3,937,895 | 19,109                |
| Cosmos Pharmaceutical Corp.                       | 236,573   | 24,620                | Aeon Mall Co. Ltd.                        | 1,663,439 | 18,916                |
| Takashimaya Co. Ltd.                              | 1,810,259 | 24,618                | Daido Steel Co. Ltd.                      | 481,029   | 18,871                |
| Yamada Holdings Co. Ltd.                          | 7,770,378 | 24,574                | Amano Corp.                               | 922,482   | 18,843                |
| Sundrug Co. Ltd.                                  | 899,760   | 24,466                | Nippon Kayaku Co. Ltd.                    | 2,188,558 | 18,801                |
| Taisho Pharmaceutical Holdings Co. Ltd.           | 614,654   | 24,339                | Rengo Co. Ltd.                            | 2,831,271 | 18,750                |
| Kadokawa Corp.                                    | 1,252,640 | 24,130                | Chugin Financial Group Inc.               | 2,350,579 | 18,742                |
| Sankyo Co. Ltd.                                   | 577,558   | 24,002                | Hulic REIT Inc.                           | 18,357    | 18,726                |
| Industrial & Infrastructure Fund Investment Corp. | 26,540    | 23,854                | Sotetsu Holdings Inc.                     | 1,060,548 | 18,721                |
| Nihon Kohden Corp.                                | 1,009,886 | 23,852                | MEITEC Group Holdings Inc.                | 1,063,015 | 18,709                |
| Tokyo Seimitsu Co. Ltd.                           | 504,439   | 23,580                | K's Holdings Corp.                        | 1,983,464 | 18,458                |
| Internet Initiative Japan Inc.                    | 1,454,151 | 23,497                | Calbee Inc.                               | 956,551   | 18,376                |
| DMG Mori Co. Ltd.                                 | 1,417,718 | 23,449                | NOK Corp.                                 | 1,547,057 | 18,338                |
| AEON REIT Investment Corp.                        | 24,557    | 23,378                | Mizuho Leasing Co. Ltd.                   | 573,062   | 18,232                |
| Nishi-Nippon Financial Holdings Inc.              | 1,917,472 | 22,901                | Toda Corp.                                | 3,269,157 | 18,155                |
| Daiwabo Holdings Co. Ltd.                         | 1,204,083 | 22,886                | Kokuyo Co. Ltd.                           | 1,164,733 | 18,053                |
| Food & Life Cos. Ltd.                             | 1,354,914 | 22,837                | Morinaga & Co. Ltd.                       | 493,372   | 17,793                |
|   |           |                       | Ushio Inc.                                | 1,458,892 | 17,792                |

Total International Stock Index Fund

|   | Shares    | Market Value* (\$000) |              | Shares                                   | Market Value* (\$000) |        |
|---|-----------|-----------------------|--------------|--|-----------------------|--------|
| DIC Corp.   | 1,124,610 | 17,733                | <sup>1</sup> | Hokuetsu Corp.                           | 1,872,892             | 14,370 |
| * <sup>1</sup> Sharp Corp.                        | 2,823,357 | 17,652                |              | Sangetsu Corp.                           | 761,088               | 14,303 |
| Seven Bank Ltd.                                   | 8,886,193 | 17,595                |              | Dexerials Corp.                          | 625,276               | 14,263 |
| Fuji Corp.  | 1,168,026 | 17,588                |              | PALTAC Corp.                             | 439,349               | 14,242 |
| Mitsubishi Estate Logistics REIT Investment Corp. | 6,939     | 17,464                |              | Fancl Corp.                              | 949,064               | 14,189 |
| * Konica Minolta Inc.                             | 6,167,988 | 17,276                |              | Toridoll Holdings Corp.                  | 585,988               | 14,180 |
| Nishi-Nippon Railroad Co. Ltd.                    | 1,062,153 | 17,161                |              | Kusuri no Aoki Holdings Co. Ltd.         | 215,849               | 14,142 |
| Mori Trust REIT Inc.                              | 35,014    | 17,070                |              | NIPPON REIT Investment Corp.             | 6,102                 | 14,098 |
| Kotobuki Spirits Co. Ltd.                         | 1,278,715 | 16,980                |              | Japan Steel Works Ltd.                   | 866,328               | 14,056 |
| Daiseki Co. Ltd.                                  | 612,314   | 16,911                |              | Harmonic Drive Systems Inc.              | 647,335               | 14,021 |
| Shiga Bank Ltd.                                   | 639,132   | 16,902                |              | Izumi Co. Ltd.                           | 553,831               | 14,004 |
| NSD Co. Ltd.                                      | 969,485   | 16,868                |              | Kandenko Co. Ltd.                        | 1,489,795             | 13,805 |
| Ship Healthcare Holdings Inc.                     | 1,088,088 | 16,799                |              | Saizeriya Co. Ltd.                       | 339,335               | 13,788 |
| Sawai Group Holdings Co. Ltd.                     | 526,807   | 16,789                |              | Okamura Corp.                            | 964,673               | 13,734 |
| Pilot Corp.                                       | 494,213   | 16,771                | <sup>1</sup> | Hoshino Resorts REIT Inc.                | 3,479                 | 13,688 |
| OBIC Business Consultants Co. Ltd.                | 389,995   | 16,754                |              | Fujitsu General Ltd.                     | 766,839               | 13,638 |
| NET One Systems Co. Ltd.                          | 1,097,326 | 16,748                |              | Anritsu Corp.                            | 1,831,671             | 13,635 |
| Kakaku.com Inc.                                   | 1,736,286 | 16,746                |              | Nisshinbo Holdings Inc.                  | 1,854,670             | 13,415 |
| GS Yuasa Corp.                                    | 1,030,274 | 16,622                |              | Japan Petroleum Exploration Co. Ltd.     | 388,911               | 13,317 |
| <sup>1</sup> Osaka Soda Co. Ltd.                  | 282,116   | 16,569                |              | Sanken Electric Co. Ltd.                 | 266,970               | 13,278 |
| Aica Kogyo Co. Ltd.                               | 720,260   | 16,548                |              | Takeuchi Manufacturing Co. Ltd.          | 462,574               | 13,198 |
| Hazama Ando Corp.                                 | 2,125,961 | 16,455                |              | Inaba Denki Sangyo Co. Ltd.              | 632,879               | 13,197 |
| Tsumura & Co.                                     | 918,776   | 16,440                |              | Furukawa Electric Co. Ltd.               | 877,880               | 13,155 |
| ABC-Mart Inc.                                     | 1,061,143 | 16,436                |              | NS Solutions Corp.                       | 450,656               | 13,087 |
| Wacoal Holdings Corp.                             | 718,629   | 16,426                |              | NEC Networks & System Integration Corp.  | 960,703               | 13,002 |
| Takasago Thermal Engineering Co. Ltd.             | 826,183   | 16,313                |              | Duskin Co. Ltd.                          | 595,817               | 12,990 |
| Citizen Watch Co. Ltd.                            | 2,796,946 | 16,312                |              | Resorttrust Inc.                         | 900,036               | 12,952 |
| OKUMA Corp.                                       | 395,526   | 16,284                |              | AEON Financial Service Co. Ltd.          | 1,570,705             | 12,948 |
| Nippon Shokubai Co. Ltd.                          | 437,455   | 16,248                |              | Mitsui High-Tec Inc.                     | 306,041               | 12,922 |
| Tomy Co. Ltd.                                     | 1,177,231 | 16,237                |              | Topcon Corp.                             | 1,416,992             | 12,921 |
| Daiwa Office Investment Corp.                     | 3,701     | 16,190                |              | Juroku Financial Group Inc.              | 473,210               | 12,749 |
| Kyudenko Corp.                                    | 539,111   | 16,104                |              | Japan Elevator Service Holdings Co. Ltd. | 957,804               | 12,693 |
| Jeol Ltd.   | 570,042   | 16,094                |              | Nippon Soda Co. Ltd.                     | 351,653               | 12,608 |
| Daiichikoshu Co. Ltd.                             | 1,076,678 | 15,915                |              | Heiwa Real Estate REIT Inc.              | 13,389                | 12,516 |
| Rakus Co. Ltd.                                    | 1,277,791 | 15,909                |              | Kyoritsu Maintenance Co. Ltd.            | 326,355               | 12,482 |
| Fujimi Inc.                                       | 794,478   | 15,859                |              | Glory Ltd.                               | 667,709               | 12,449 |
| Nichias Corp.                                     | 795,185   | 15,776                |              | ARE Holdings Inc.                        | 982,173               | 12,434 |
| <sup>1</sup> NTT UD REIT Investment Corp.         | 19,051    | 15,705                |              | OSG Corp.                                | 1,086,445             | 12,397 |
| Zeon Corp.  | 1,898,631 | 15,693                |              | Nipro Corp.                              | 1,607,811             | 12,243 |
| <sup>1</sup> Nihon M&A Center Holdings Inc.       | 3,435,335 | 15,690                |              | Acom Co. Ltd.                            | 5,185,831             | 12,178 |
| Toagosei Co. Ltd.                                 | 1,706,786 | 15,659                |              | H.U. Group Holdings Inc.                 | 719,704               | 12,095 |
| Yaoko Co. Ltd.                                    | 303,900   | 15,645                |              | Japan Aviation Electronics Industry Ltd. | 636,758               | 12,002 |
| Kanematsu Corp.                                   | 1,157,261 | 15,639                |              | Okasan Securities Group Inc.             | 2,652,221             | 11,993 |
| <sup>1</sup> Workman Co. Ltd.                     | 603,680   | 15,553                |              | Sakata Seed Corp.                        | 444,673               | 11,965 |
| Toho Holdings Co. Ltd.                            | 689,551   | 15,545                |              | FP Corp.                                 | 621,000               | 11,958 |
| Pigeon Corp.                                      | 1,455,795 | 15,457                |              | Tadano Ltd.                              | 1,583,230             | 11,903 |
| Canon Marketing Japan Inc.                        | 642,194   | 15,400                |              | Kumagai Gumi Co. Ltd.                    | 471,131               | 11,807 |
| Daiishi Hokuetsu Financial Group Inc.             | 588,192   | 15,359                |              | Tokyo Steel Manufacturing Co. Ltd.       | 1,019,818             | 11,787 |
| MIRAIT ONE Corp.                                  | 1,157,564 | 15,342                |              | Hitachi Zosen Corp.                      | 2,248,826             | 11,731 |
| NHK Spring Co. Ltd.                               | 2,159,511 | 15,281                |              | Tsubakimoto Chain Co.                    | 464,006               | 11,729 |
| * Money Forward Inc.                              | 604,838   | 15,277                |              | Organo Corp.                             | 354,444               | 11,686 |
| Hanwa Co. Ltd.                                    | 506,470   | 15,267                |              | Lintec Corp.                             | 706,943               | 11,685 |
| Tokyu REIT Inc.                                   | 12,789    | 15,261                |              | H2O Retailing Corp.                      | 1,090,070             | 11,678 |
| Okumura Corp.                                     | 495,338   | 15,152                |              | Inabata & Co. Ltd.                       | 559,168               | 11,674 |
| Japan Excellent Inc.                              | 17,217    | 15,112                |              | Benesse Holdings Inc.                    | 987,029               | 11,670 |
| TS Tech Co. Ltd.                                  | 1,340,586 | 15,015                |              | Jaccs Co. Ltd.                           | 337,037               | 11,585 |
| Nikkon Holdings Co. Ltd.                          | 705,976   | 14,980                |              | Makino Milling Machine Co. Ltd.          | 274,929               | 11,472 |
| <sup>1</sup> Colowide Co. Ltd.                    | 959,757   | 14,943                |              | GMO internet group Inc.                  | 786,982               | 11,462 |
| <sup>1</sup> Bic Camera Inc.                      | 1,972,712 | 14,935                | *            | Hokuriku Electric Power Co.              | 2,305,719             | 11,437 |
| Toyota Boshoku Corp.                              | 856,736   | 14,899                |              | Mani Inc.                                | 835,786               | 11,370 |
| Tokuyama Corp.                                    | 968,943   | 14,690                |              | DeNA Co. Ltd.                            | 1,158,735             | 11,320 |
| San-In Godo Bank Ltd.                             | 2,116,143 | 14,575                |              | DTS Corp.                                | 550,473               | 11,306 |
| Descente Ltd.                                     | 520,932   | 14,529                |              | Sumitomo Warehouse Co. Ltd.              | 706,216               | 11,306 |
| Kureha Corp.                                      | 244,585   | 14,526                | *            | Nippon Paper Industries Co. Ltd.         | 1,296,589             | 11,282 |
| Relo Group Inc.                                   | 1,456,255 | 14,437                | <sup>1</sup> | EDION Corp.                              | 1,124,022             | 11,211 |
| Shikoku Electric Power Co. Inc.                   | 2,105,752 | 14,378                |              | Global One Real Estate Investment Corp.  | 14,716                | 11,163 |
|   |           |                       |              | Towa Corp.                               | 325,273               | 11,157 |

Total International Stock Index Fund

|  | Shares    | Market Value*<br>(\$000) |                                   | Shares    | Market Value*<br>(\$000) |
|--|-----------|--------------------------|-----------------------------------|-----------|--------------------------|
| Taikisha Ltd.                                  | 381,095   | 11,090                   | Shochiku Co. Ltd.                 | 138,908   | 8,837                    |
| Heiwa Real Estate Co. Ltd.                     | 429,991   | 11,007                   | JVC Kenwood Corp.                 | 2,045,756 | 8,792                    |
| Japan Securities Finance Co. Ltd.              | 1,104,720 | 11,001                   | Digital Garage Inc.               | 437,728   | 8,767                    |
| Nippon Corp.                                   | 722,305   | 11,000                   | Nisshin Oil Group Ltd.            | 312,822   | 8,737                    |
| Japan Material Co. Ltd.                        | 780,690   | 10,964                   | Paramount Bed Holdings Co. Ltd.   | 512,686   | 8,735                    |
| Hyakugo Bank Ltd.                              | 2,894,410 | 10,944                   | Fuji Kyuko Co. Ltd.               | 309,285   | 8,730                    |
| Toei Co. Ltd.                                  | 93,220    | 10,944                   | Senshu Ikeda Holdings Inc.        | 3,706,385 | 8,711                    |
| TOKAI Holdings Corp.                           | 1,695,119 | 10,932                   | Shoei Co. Ltd.                    | 653,452   | 8,706                    |
| SMS Co. Ltd.                                   | 684,490   | 10,861                   | Daihen Corp.                      | 273,894   | 8,633                    |
| Information Services International-Dentsu Ltd. | 319,187   | 10,833                   | Yodogawa Steel Works Ltd.         | 367,759   | 8,610                    |
| Tokai Rika Co. Ltd.                            | 689,236   | 10,816                   | CRE Logistics REIT Inc.           | 8,152     | 8,566                    |
| Ferrotec Holdings Corp.                        | 615,100   | 10,812                   | Medley Inc.                       | 296,300   | 8,566                    |
| Hino Motors Ltd.                               | 3,684,776 | 10,725                   | TKC Corp.                         | 366,701   | 8,554                    |
| Senko Group Holdings Co. Ltd.                  | 1,540,421 | 10,613                   | Seiren Co. Ltd.                   | 572,083   | 8,486                    |
| Ain Holdings Inc.                              | 375,270   | 10,610                   | Kiyo Bank Ltd.                    | 819,072   | 8,455                    |
| Pola Orbis Holdings Inc.                       | 1,040,093 | 10,447                   | Kohnan Shoji Co. Ltd.             | 325,691   | 8,443                    |
| Suruga Bank Ltd.                               | 2,431,831 | 10,391                   | Nihon Parkerizing Co. Ltd.        | 1,163,098 | 8,441                    |
| As One Corp.                                   | 325,837   | 10,384                   | Mitsui-Soko Holdings Co. Ltd.     | 295,017   | 8,403                    |
| Tokai Tokyo Financial Holdings Inc.            | 3,056,904 | 10,383                   | Kissei Pharmaceutical Co. Ltd.    | 397,001   | 8,397                    |
| Tokyo Kiraboshi Financial Group Inc.           | 350,683   | 10,351                   | Eizo Corp.                        | 259,596   | 8,330                    |
| Monex Group Inc.                               | 2,347,773 | 10,326                   | Justsystems Corp.                 | 464,120   | 8,271                    |
| Itoham Yonekyu Holdings Inc.                   | 373,112   | 10,311                   | Iino Kaiun Kaisha Ltd.            | 1,149,366 | 8,244                    |
| Hokkaido Electric Power Co. Inc.               | 2,446,329 | 10,291                   | Toyobo Co. Ltd.                   | 1,227,186 | 8,234                    |
| NTN Corp.                                      | 5,776,003 | 10,290                   | Meidensha Corp.                   | 524,500   | 8,217                    |
| Fukuyama Transporting Co. Ltd.                 | 376,216   | 10,281                   | Sansan Inc.                       | 1,033,493 | 8,212                    |
| Heiwa Corp.                                    | 725,080   | 10,264                   | Ichibanya Co. Ltd.                | 232,717   | 8,210                    |
| Fuji Oil Holdings Inc.                         | 643,841   | 10,227                   | Toyo Construction Co. Ltd.        | 1,005,428 | 8,204                    |
| Monogatari Corp.                               | 377,615   | 10,226                   | Hosiden Corp.                     | 697,726   | 8,201                    |
| Outsourcing Inc.                               | 1,372,937 | 10,202                   | C Uyemura & Co. Ltd.              | 150,536   | 8,173                    |
| Sumitomo Osaka Cement Co. Ltd.                 | 438,198   | 10,201                   | MIXI Inc.                         | 538,746   | 8,160                    |
| CKD Corp.                                      | 809,116   | 10,175                   | Trusco Nakayama Corp.             | 540,266   | 8,154                    |
| Ryosan Co. Ltd.                                | 322,577   | 10,165                   | MOS Food Services Inc.            | 371,973   | 8,115                    |
| Kaken Pharmaceutical Co. Ltd.                  | 458,560   | 10,155                   | Valor Holdings Co. Ltd.           | 516,747   | 8,089                    |
| Aiful Corp.                                    | 3,975,561 | 10,012                   | Nitto Boseki Co. Ltd.             | 359,166   | 8,083                    |
| Aichi Financial Group Inc.                     | 634,333   | 9,984                    | Mitsubishi Belting Ltd.           | 278,250   | 8,033                    |
| North Pacific Bank Ltd.                        | 3,830,557 | 9,864                    | Nojima Corp.                      | 899,668   | 8,013                    |
| DCM Holdings Co. Ltd.                          | 1,262,982 | 9,862                    | Nitto Kogyo Corp.                 | 350,114   | 8,002                    |
| Toyo Ink SC Holdings Co. Ltd.                  | 579,952   | 9,852                    | KYB Corp.                         | 270,163   | 7,981                    |
| Rorze Corp.                                    | 132,223   | 9,838                    | Nishimatsuya Chain Co. Ltd.       | 618,501   | 7,944                    |
| Atom Corp.                                     | 1,626,810 | 9,762                    | KOMEDA Holdings Co. Ltd.          | 435,094   | 7,939                    |
| Seria Co. Ltd.                                 | 703,750   | 9,754                    | UACJ Corp.                        | 388,775   | 7,914                    |
| Open Up Group Inc.                             | 785,519   | 9,743                    | Ariake Japan Co. Ltd.             | 249,374   | 7,886                    |
| Royal Holdings Co. Ltd.                        | 560,122   | 9,546                    | Komeri Co. Ltd.                   | 379,799   | 7,875                    |
| Create Restaurants Holdings Inc.               | 1,377,370 | 9,546                    | Menicon Co. Ltd.                  | 679,072   | 7,873                    |
| Arcs Co. Ltd.                                  | 498,054   | 9,517                    | Max Co. Ltd.                      | 465,067   | 7,849                    |
| Takuma Co. Ltd.                                | 973,215   | 9,442                    | Shibaura Machine Co. Ltd.         | 315,322   | 7,808                    |
| Kaga Electronics Co. Ltd.                      | 235,362   | 9,418                    | ARCLANDS Corp.                    | 726,949   | 7,787                    |
| Hokkoku Financial Holdings Inc.                | 283,392   | 9,377                    | SKY Perfect JSAT Holdings Inc.    | 1,680,708 | 7,779                    |
| Megmilk Snow Brand Co. Ltd.                    | 579,940   | 9,347                    | Noevir Holdings Co. Ltd.          | 220,752   | 7,743                    |
| Riken Keiki Co. Ltd.                           | 227,891   | 9,338                    | Exedy Corp.                       | 461,484   | 7,705                    |
| Joyful Honda Co. Ltd.                          | 793,263   | 9,317                    | Tri Chemical Laboratories Inc.    | 362,126   | 7,702                    |
| Daio Paper Corp.                               | 1,133,474 | 9,313                    | Musashino Bank Ltd.               | 408,328   | 7,699                    |
| Kumiai Chemical Industry Co. Ltd.              | 1,277,356 | 9,310                    | Kyorin Pharmaceutical Co. Ltd.    | 652,208   | 7,693                    |
| Fukuoka REIT Corp.                             | 8,638     | 9,300                    | Ai Holdings Corp.                 | 496,950   | 7,693                    |
| Sanki Engineering Co. Ltd.                     | 798,934   | 9,286                    | JMDC Inc.                         | 274,389   | 7,685                    |
| Nishimatsu Construction Co. Ltd.               | 384,858   | 9,266                    | Raito Kogyo Co. Ltd.              | 588,204   | 7,614                    |
| Sosei Group Corp.                              | 997,900   | 9,227                    | PAL GROUP Holdings Co. Ltd.       | 586,182   | 7,582                    |
| Ichigo Office REIT Investment Corp.            | 16,366    | 9,182                    | TBS Holdings Inc.                 | 463,300   | 7,553                    |
| Nippon Light Metal Holdings Co. Ltd.           | 833,115   | 9,138                    | San-A Co. Ltd.                    | 242,600   | 7,515                    |
| Autobacs Seven Co. Ltd.                        | 882,608   | 9,078                    | Adastria Co. Ltd.                 | 356,801   | 7,488                    |
| Star Asia Investment Corp.                     | 24,067    | 9,068                    | Mizuno Corp.                      | 255,226   | 7,487                    |
| Bank of Nagoya Ltd.                            | 223,309   | 9,013                    | Japan Wool Textile Co. Ltd.       | 823,367   | 7,486                    |
| Appier Group Inc.                              | 1,087,800 | 8,955                    | Yokogawa Bridge Holdings Corp.    | 451,974   | 7,471                    |
| Katitas Co. Ltd.                               | 665,954   | 8,889                    | Financial Partners Group Co. Ltd. | 786,520   | 7,471                    |
| Maruha Nichiro Corp.                           | 518,427   | 8,875                    | Ohsho Food Service Corp.          | 161,423   | 7,462                    |
| PeptiDream Inc.                                | 1,217,163 | 8,873                    | JAFCO Group Co. Ltd.              | 691,589   | 7,449                    |
| Round One Corp.                                | 2,444,166 | 8,866                    | KH Neochem Co. Ltd.               | 491,350   | 7,443                    |

Total International Stock Index Fund

|                                    | Shares    | Market Value* (\$000) |     | Shares                                    | Market Value* (\$000) |       |
|------------------------------------|-----------|-----------------------|-----|---|-----------------------|-------|
| San-Ai Obbli Co. Ltd.              | 680,584   | 7,349                 |     | FCC Co. Ltd.                              | 526,353               | 6,246 |
| AZ-COM MARUWA Holdings Inc.        | 532,679   | 7,310                 |     | Shinmaywa Industries Ltd.                 | 777,217               | 6,202 |
| Awa Bank Ltd.                      | 439,441   | 7,301                 | *.1 | HIS Co. Ltd.                              | 548,778               | 6,195 |
| Itochu Techno-Solutions Corp.      | 252,300   | 7,237                 |     | Base Co. Ltd.                             | 219,588               | 6,163 |
| Japan Lifeline Co. Ltd.            | 948,264   | 7,231                 |     | Zojirushi Corp.                           | 594,399               | 6,115 |
| Mochida Pharmaceutical Co. Ltd.    | 324,658   | 7,154                 |     | Aoyama Trading Co. Ltd.                   | 607,837               | 6,097 |
| Keiyo Bank Ltd.                    | 1,575,966 | 7,150                 | 1   | Kisoji Co. Ltd.                           | 344,989               | 6,094 |
| Fuso Chemical Co. Ltd.             | 262,129   | 7,123                 |     | Yamazen Corp.                             | 750,418               | 6,079 |
| Toshiba TEC Corp.                  | 327,487   | 7,119                 |     | Ricoh Leasing Co. Ltd.                    | 202,812               | 6,066 |
| Starts Corp. Inc.                  | 374,137   | 7,106                 |     | JCU Corp.                                 | 277,028               | 6,043 |
| Heiwado Co. Ltd.                   | 433,362   | 7,088                 | 1   | SBI Sumishin Net Bank Ltd.                | 573,100               | 6,033 |
| Daiei Kankyo Co. Ltd.              | 513,400   | 7,088                 |     | Arata Corp.                               | 161,927               | 6,027 |
| Matsui Securities Co. Ltd.         | 1,422,597 | 7,075                 |     | KeePer Technical Laboratory Co. Ltd.      | 159,596               | 6,016 |
| Nanto Bank Ltd.                    | 392,762   | 7,070                 |     | Noritake Co. Ltd.                         | 154,374               | 6,008 |
| Simplex Holdings Inc.              | 419,414   | 7,044                 |     | I'll Inc.                                 | 245,855               | 6,007 |
| Taiyo Holdings Co. Ltd.            | 431,868   | 7,043                 | 1   | United Super Markets Holdings Inc.        | 843,306               | 5,985 |
| ASKUL Corp.                        | 539,416   | 7,042                 |     | TOMONY Holdings Inc.                      | 1,770,170             | 5,965 |
| Transcosmos Inc.                   | 345,258   | 7,031                 |     | Orient Corp.                              | 798,912               | 5,956 |
| Hankyu Hanshin REIT Inc.           | 7,476     | 7,024                 |     | Idec Corp.                                | 331,047               | 5,940 |
| Nichicon Corp.                     | 836,848   | 6,994                 |     | Central Glass Co. Ltd.                    | 312,688               | 5,926 |
| Oki Electric Industry Co. Ltd.     | 1,154,383 | 6,965                 |     | Noritsu Koki Co. Ltd.                     | 279,703               | 5,921 |
| Milbon Co. Ltd.                    | 262,615   | 6,943                 |     | Yamae Group Holdings Co. Ltd.             | 247,800               | 5,916 |
| Yuasa Trading Co. Ltd.             | 253,677   | 6,939                 |     | Tocalo Co. Ltd.                           | 653,630               | 5,908 |
| Hiday Hidaka Corp.                 | 377,515   | 6,903                 |     | One REIT Inc.                             | 3,404                 | 5,898 |
| SAMTY Co. Ltd.                     | 419,195   | 6,893                 |     | Takara Bio Inc.                           | 668,620               | 5,896 |
| Sumitomo Pharma Co. Ltd.           | 2,253,807 | 6,882                 | 1   | Keiyo Co. Ltd.                            | 684,341               | 5,893 |
| * Leopalace21 Corp.                | 3,196,923 | 6,877                 |     | Seiko Group Corp.                         | 376,603               | 5,881 |
| 1 Toei Animation Co. Ltd.          | 76,300    | 6,871                 |     | T Hasegawa Co. Ltd.                       | 280,224               | 5,871 |
| Kato Sangyo Co. Ltd.               | 243,990   | 6,860                 |     | en Japan Inc.                             | 392,747               | 5,858 |
| Micronics Japan Co. Ltd.           | 447,260   | 6,776                 |     | Musashi Seimitsu Industry Co. Ltd.        | 608,320               | 5,855 |
| Sekisui Jushi Corp.                | 414,835   | 6,765                 | *.1 | euglena Co. Ltd.                          | 1,204,558             | 5,847 |
| 1 Mirai Corp.                      | 22,329    | 6,743                 |     | MCJ Co. Ltd.                              | 812,020               | 5,842 |
| Kitz Corp.                         | 997,754   | 6,742                 |     | Takara Leben Real Estate Investment Corp. | 8,920                 | 5,841 |
| Nextage Co. Ltd.                   | 487,139   | 6,730                 |     | JCR Pharmaceuticals Co. Ltd.              | 763,075               | 5,840 |
| Earth Corp.                        | 204,334   | 6,721                 |     | Hyakujushi Bank Ltd.                      | 306,246               | 5,832 |
| Funai Soken Holdings Inc.          | 408,600   | 6,716                 |     | Nachi-Fujikoshi Corp.                     | 233,526               | 5,819 |
| Towa Pharmaceutical Co. Ltd.       | 365,282   | 6,715                 |     | Okinawa Cellular Telephone Co.            | 274,983               | 5,816 |
| Kanamoto Co. Ltd.                  | 411,036   | 6,671                 |     | Itochu Enex Co. Ltd.                      | 588,742               | 5,787 |
| Infomart Corp.                     | 2,781,179 | 6,671                 |     | Fuji Co. Ltd.                             | 452,049               | 5,715 |
| Totetsu Kogyo Co. Ltd.             | 341,294   | 6,651                 | 1   | Toho Titanium Co. Ltd.                    | 437,386               | 5,706 |
| Ryobi Ltd.                         | 354,548   | 6,650                 |     | Benefit One Inc.                          | 791,319               | 5,674 |
| Ogaki Kyoritsu Bank Ltd.           | 475,720   | 6,644                 |     | Meiko Electronics Co. Ltd.                | 273,012               | 5,663 |
| Takara Standard Co. Ltd.           | 542,828   | 6,590                 |     | Chugoku Marine Paints Ltd.                | 624,782               | 5,652 |
| Nichiha Corp.                      | 333,276   | 6,581                 |     | Ichigo Inc.                               | 2,572,702             | 5,630 |
| 1 West Holdings Corp.              | 297,200   | 6,558                 |     | Ringier Hut Co. Ltd.                      | 367,469               | 5,612 |
| Create SD Holdings Co. Ltd.        | 304,989   | 6,540                 |     | Okamoto Industries Inc.                   | 161,970               | 5,599 |
| Fuji Seal International Inc.       | 586,314   | 6,531                 |     | Maxell Ltd.                               | 521,059               | 5,573 |
| GungHo Online Entertainment Inc.   | 432,953   | 6,528                 |     | Star Micronics Co. Ltd.                   | 462,815               | 5,564 |
| Systema Corp.                      | 3,831,052 | 6,522                 |     | Toa Corp.                                 | 223,624               | 5,561 |
| Wacom Co. Ltd.                     | 1,883,874 | 6,495                 |     | Megachips Corp.                           | 214,267               | 5,524 |
| 1 Kura Sushi Inc.                  | 271,955   | 6,472                 |     | Gunze Ltd.                                | 184,159               | 5,522 |
| Elecom Co. Ltd.                    | 569,885   | 6,462                 |     | Topre Corp.                               | 510,903               | 5,505 |
| Mitsubishi Logisnext Co. Ltd.      | 823,189   | 6,458                 |     | Nissha Co. Ltd.                           | 525,822               | 5,467 |
| Iriso Electronics Co. Ltd.         | 273,138   | 6,448                 | *   | Raksul Inc.                               | 648,558               | 5,450 |
| Life Corp.                         | 273,224   | 6,441                 | 1   | Yonex Co. Ltd.                            | 502,992               | 5,449 |
| Toyo Tanso Co. Ltd.                | 190,410   | 6,436                 |     | Doutor Nichires Holdings Co. Ltd.         | 377,386               | 5,449 |
| Fuji Media Holdings Inc.           | 645,445   | 6,410                 | 1   | JINS Holdings Inc.                        | 197,193               | 5,443 |
| Mitsubishi Pencil Co. Ltd.         | 520,029   | 6,410                 |     | Sumitomo Mitsui Construction Co. Ltd.     | 2,049,018             | 5,436 |
| Nippon Densetsu Kogyo Co. Ltd.     | 465,718   | 6,349                 |     | Wakita & Co. Ltd.                         | 542,667               | 5,433 |
| ZERIA Pharmaceutical Co. Ltd.      | 476,655   | 6,332                 |     | Premium Group Co. Ltd.                    | 503,263               | 5,398 |
| Advance Logistics Investment Corp. | 7,768     | 6,328                 |     | Hioki EE Corp.                            | 123,836               | 5,383 |
| Prima Meat Packers Ltd.            | 414,017   | 6,299                 |     | Amvis Holdings Inc.                       | 313,500               | 5,348 |
| Belc Co. Ltd.                      | 134,251   | 6,297                 | *   | Nippon Sheet Glass Co. Ltd.               | 1,217,002             | 5,347 |
| SOSILA Logistics REIT Inc.         | 7,923     | 6,277                 |     | Mitsubishi Shokuhin Co. Ltd.              | 202,018               | 5,327 |
| Tokyo Electron Device Ltd.         | 244,452   | 6,273                 |     | Uchida Yoko Co. Ltd.                      | 115,466               | 5,314 |
| Nomura Co. Ltd.                    | 1,087,887 | 6,264                 |     | dip Corp.                                 | 267,525               | 5,302 |
| Showa Sangyo Co. Ltd.              | 312,647   | 6,255                 |     | Hogy Medical Co. Ltd.                     | 242,875               | 5,277 |

Total International Stock Index Fund

|  | Shares    | Market Value* (\$000) |     | Shares  | Market Value* (\$000) |
|--|-----------|-----------------------|-----|---|-----------------------|
| Hirata Corp.                           | 115,766   | 5,267                 |     | 155,439   | 4,494                 |
| Tsurumi Manufacturing Co. Ltd.         | 249,178   | 5,247                 |     | 141,728   | 4,463                 |
| TSI Holdings Co. Ltd.                  | 979,724   | 5,231                 | 1   | 470,689   | 4,451                 |
| Future Corp.                           | 457,751   | 5,224                 |     | 497,241   | 4,440                 |
| 1 OSAKA Titanium Technologies Co. Ltd. | 243,808   | 5,205                 |     | 422,270   | 4,433                 |
| Nippon Pillar Packing Co. Ltd.         | 208,245   | 5,198                 |     | 246,300   | 4,406                 |
| Tokyotokeiba Co. Ltd.                  | 200,222   | 5,185                 |     | 854,830   | 4,398                 |
| Raiznext Corp.                         | 552,962   | 5,175                 |     | 276,614   | 4,394                 |
| Sakata INX Corp.                       | 618,041   | 5,166                 |     | 139,900   | 4,391                 |
| Aeon Delight Co. Ltd.                  | 233,813   | 5,156                 |     | 477,864   | 4,383                 |
| Nitta Corp.                            | 228,159   | 5,152                 |     | 467,186   | 4,377                 |
| Sanyo Special Steel Co. Ltd.           | 302,304   | 5,152                 |     | 174,965   | 4,372                 |
| Maeda Kosen Co. Ltd.                   | 264,355   | 5,150                 |     | 443,147   | 4,371                 |
| Geo Holdings Corp.                     | 328,720   | 5,139                 |     | 612,931   | 4,361                 |
| Chudenko Corp.                         | 313,552   | 5,103                 |     | 292,743   | 4,358                 |
| DyDo Group Holdings Inc.               | 131,755   | 5,099                 |     | 117,809   | 4,358                 |
| Nippon Kanzai Holdings Co. Ltd.        | 307,121   | 5,091                 |     | 387,250   | 4,353                 |
| Shibaura Mechatronics Corp.            | 117,600   | 5,080                 |     | 800,935   | 4,346                 |
| Taihei Dengyo Kaisha Ltd.              | 194,002   | 5,078                 |     | 342,655   | 4,336                 |
| eGuarantee Inc.                        | 439,084   | 5,072                 |     | 188,422   | 4,329                 |
| 1 Enplas Corp.                         | 90,293    | 5,053                 |     | 357,702   | 4,328                 |
| Nagawa Co. Ltd.                        | 124,105   | 5,048                 |     | 292,719   | 4,323                 |
| Usen-Next Holdings Co. Ltd.            | 219,842   | 5,043                 |     | 677,292   | 4,314                 |
| Nomura Micro Science Co. Ltd.          | 98,300    | 5,039                 |     | 302,100   | 4,309                 |
| Bunka Shutter Co. Ltd.                 | 596,983   | 5,035                 |     | 257,671   | 4,298                 |
| * Chiyoda Corp.                        | 2,139,983 | 5,031                 |     | 331,983   | 4,294                 |
| BML Inc.                               | 264,031   | 4,997                 |     | 2,214,623   | 4,281                 |
| Morita Holdings Corp.                  | 485,638   | 4,982                 |     | 158,326   | 4,279                 |
| Pacific Industrial Co. Ltd.            | 540,272   | 4,960                 |     | 333,303   | 4,278                 |
| Konoike Transport Co. Ltd.             | 373,432   | 4,943                 |     | Shikoku Kasei Holdings Corp.                      | 4,275                 |
| Shizuoka Gas Co. Ltd.                  | 725,773   | 4,931                 |     | Yamagata Bank Ltd.                                | 4,274                 |
| S Foods Inc.                           | 232,439   | 4,917                 |     | Nippon Seiki Co. Ltd.                             | 4,269                 |
| Tsuburaya Fields Holdings Inc.         | 451,042   | 4,911                 |     | Sakai Moving Service Co. Ltd.                     | 4,260                 |
| Hakuto Co. Ltd.                        | 144,959   | 4,902                 |     | Konishi Co. Ltd.                                  | 4,251                 |
| Furukawa Co. Ltd.                      | 348,517   | 4,890                 |     | Nippon Signal Co. Ltd.                            | 4,250                 |
| 1 Retail Partners Co. Ltd.             | 427,980   | 4,881                 |     | Aida Engineering Ltd.                             | 4,208                 |
| Token Corp.                            | 92,815    | 4,871                 |     | Shin-Etsu Polymer Co. Ltd.                        | 4,199                 |
| 1 Shoei Foods Corp.                    | 170,552   | 4,833                 |     | Cybozu Inc.                                       | 4,198                 |
| Tamron Co. Ltd.                        | 177,053   | 4,820                 |     | Asahi Yukizai Corp.                               | 4,196                 |
| Bando Chemical Industries Ltd.         | 481,507   | 4,813                 |     | Tsugami Corp.                                     | 4,188                 |
| Infocom Corp.                          | 288,954   | 4,811                 |     | IDOM Inc.   | 4,180                 |
| Axial Retailing Inc.                   | 187,709   | 4,808                 |     | Nippon Ceramic Co. Ltd.                           | 4,180                 |
| Riso Kagaku Corp.                      | 308,072   | 4,797                 |     | Tachibana Eletech Co. Ltd.                        | 4,177                 |
| Press Kogyo Co. Ltd.                   | 1,119,269 | 4,794                 |     | Futaba Industrial Co. Ltd.                        | 4,174                 |
| Bell System24 Holdings Inc.            | 464,874   | 4,769                 |     | Health Care & Medical Investment Corp.            | 4,174                 |
| Valqua Ltd.                            | 193,122   | 4,764                 |     | SWCC Corp.  | 4,166                 |
| Ryoyo Electro Corp.                    | 199,691   | 4,743                 |     | Tachi-S Co. Ltd.                                  | 4,139                 |
| Strike Co. Ltd.                        | 192,299   | 4,706                 |     | Nippon Carbon Co. Ltd.                            | 4,117                 |
| 1 Nippon Yakin Kogyo Co. Ltd.          | 176,395   | 4,704                 |     | Yamanashi Chuo Bank Ltd.                          | 4,117                 |
| Onward Holdings Co. Ltd.               | 1,483,525 | 4,697                 |     | Tosei Corp.                                       | 4,115                 |
| Kyokuto Kaihatsu Kogyo Co. Ltd.        | 384,677   | 4,686                 |     | Argo Graphics Inc.                                | 4,107                 |
| Restar Holdings Corp.                  | 284,408   | 4,678                 | 1   | Tama Home Co. Ltd.                                | 4,102                 |
| Fujimori Kogyo Co. Ltd.                | 183,703   | 4,635                 |     | Bank of the Ryukyus Ltd.                          | 4,097                 |
| 1 Kosaido Holdings Co. Ltd.            | 236,600   | 4,631                 | 1   | SBS Holdings Inc.                                 | 4,052                 |
| Mitsuuroko Group Holdings Co. Ltd.     | 534,859   | 4,599                 | 1   | Aeon Hokkaido Corp.                               | 4,051                 |
| 1 Change Holdings Inc.                 | 450,489   | 4,596                 |     | Shin Nippon Air Technologies Co. Ltd.             | 4,003                 |
| Maruzen Showa Unyu Co. Ltd.            | 181,710   | 4,587                 |     | Oiles Corp.                                       | 3,993                 |
| United Arrows Ltd.                     | 359,125   | 4,584                 |     | Komori Corp.                                      | 3,960                 |
| Prestige International Inc.            | 1,126,177 | 4,571                 |     | Avex Inc.   | 3,955                 |
| Fukushima Galilei Co. Ltd.             | 137,409   | 4,549                 |     | Comture Corp.                                     | 3,950                 |
| Hamakyorex Co. Ltd.                    | 181,402   | 4,541                 |     | YAMABIKO Corp.                                    | 3,949                 |
| Okinawa Electric Power Co. Inc.        | 621,920   | 4,541                 |     | Nishio Holdings Co. Ltd.                          | 3,942                 |
| * RENOVA Inc.                          | 629,555   | 4,529                 |     | MEC Co. Ltd.                                      | 3,939                 |
| * UT Group Co. Ltd.                    | 365,987   | 4,521                 | *.1 | Kappa Create Co. Ltd.                             | 3,937                 |
| Nagaileben Co. Ltd.                    | 326,388   | 4,504                 |     | Hosokawa Micron Corp.                             | 3,934                 |
| Genky DrugStores Co. Ltd.              | 118,273   | 4,504                 |     | Integrated Design & Engineering Holdings Co. Ltd. | 3,921                 |
| Nissan Shatai Co. Ltd.                 | 785,383   | 4,494                 |     |   |                       |

Total International Stock Index Fund

|  | Shares    | Market Value*<br>(\$000) |   | Shares    | Market Value*<br>(\$000) |
|--|-----------|--------------------------|---|-----------|--------------------------|
| Furuya Metal Co. Ltd.                        | 60,500    | 3,914                    | Miyazaki Bank Ltd.                                    | 172,422   | 3,352                    |
| NS United Kaiun Kaisha Ltd.                  | 137,603   | 3,911                    | Sinko Industries Ltd.                                 | 228,353   | 3,348                    |
| <sup>1</sup> J Trust Co. Ltd.                | 1,230,947 | 3,905                    | Keihanshin Building Co. Ltd.                          | 364,367   | 3,343                    |
| <sup>1</sup> Intage Holdings Inc.            | 351,501   | 3,890                    | Nichireki Co. Ltd.                                    | 234,182   | 3,329                    |
| Japan Pulp & Paper Co. Ltd.                  | 123,472   | 3,871                    | Tamura Corp.  | 1,012,788 | 3,304                    |
| Mitani Sekisan Co. Ltd.                      | 127,800   | 3,853                    | Obara Group Inc.                                      | 137,518   | 3,300                    |
| Asahi Diamond Industrial Co. Ltd.            | 673,145   | 3,846                    | * Septeni Holdings Co. Ltd.                           | 1,173,800 | 3,300                    |
| Aichi Steel Corp.                            | 164,000   | 3,843                    | Chilled & Frozen Logistics Holdings Co. Ltd.          | 357,625   | 3,290                    |
| Broadleaf Co. Ltd.                           | 1,086,968 | 3,842                    | TV Asahi Holdings Corp.                               | 305,009   | 3,288                    |
| Furuno Electric Co. Ltd.                     | 346,523   | 3,802                    | Sun Frontier Fudousan Co. Ltd.                        | 338,227   | 3,282                    |
| *.1 W-Scope Corp.                            | 655,852   | 3,795                    | Computer Engineering & Consulting Ltd.                | 316,464   | 3,266                    |
| Mitsui DM Sugar Holdings Co. Ltd.            | 186,554   | 3,792                    | Qol Holdings Co. Ltd.                                 | 282,132   | 3,257                    |
| Sankei Real Estate Inc.                      | 6,258     | 3,791                    | Fujicco Co. Ltd.                                      | 251,897   | 3,250                    |
| <sup>1</sup> Starts Proceed Investment Corp. | 2,758     | 3,789                    | <sup>1</sup> Abalance Corp.                           | 150,600   | 3,242                    |
| Koa Corp.                                    | 391,998   | 3,777                    | Matsuya Co. Ltd.                                      | 534,037   | 3,235                    |
| Siix Corp.                                   | 401,435   | 3,761                    | Bank of Iwate Ltd.                                    | 177,363   | 3,219                    |
| Sintokogio Ltd.                              | 541,153   | 3,760                    | Halows Co. Ltd.                                       | 114,593   | 3,219                    |
| Anicom Holdings Inc.                         | 1,034,855 | 3,751                    | ES-Con Japan Ltd.                                     | 550,465   | 3,212                    |
| Asanuma Corp.                                | 159,000   | 3,749                    | Sun Corp.   | 210,200   | 3,209                    |
| Shibuya Corp.                                | 229,222   | 3,742                    | Unipres Corp.   | 453,956   | 3,200                    |
| Tsukushima Holdings Co. Ltd.                 | 440,477   | 3,740                    | <sup>1</sup> Oita Bank Ltd.                           | 172,640   | 3,194                    |
| Samty Residential Investment Corp.           | 5,006     | 3,738                    | RS Technologies Co. Ltd.                              | 200,946   | 3,185                    |
| Kurabo Industries Ltd.                       | 249,534   | 3,736                    | Daikyonishikawa Corp.                                 | 635,238   | 3,178                    |
| Sumida Corp.                                 | 432,894   | 3,719                    | * Modec Inc.  | 288,062   | 3,168                    |
| Yokorei Co. Ltd.                             | 483,064   | 3,714                    | Insource Co. Ltd.                                     | 535,950   | 3,159                    |
| Trancom Co. Ltd.                             | 80,778    | 3,711                    | Curves Holdings Co. Ltd.                              | 724,030   | 3,158                    |
| *.1 PKSHA Technology Inc.                    | 217,054   | 3,699                    | Sumitomo Seika Chemicals Co. Ltd.                     | 102,556   | 3,154                    |
| <sup>1</sup> Seikitokyu Kogyo Co. Ltd.       | 347,300   | 3,695                    | Teikoku Electric Manufacturing Co. Ltd.               | 196,895   | 3,148                    |
| KFC Holdings Japan Ltd.                      | 185,406   | 3,693                    | Chofu Seisakusho Co. Ltd.                             | 218,881   | 3,120                    |
| <sup>1</sup> Senshu Electric Co. Ltd.        | 178,300   | 3,668                    | Kanto Denka Kogyo Co. Ltd.                            | 588,202   | 3,108                    |
| Aisan Industry Co. Ltd.                      | 462,081   | 3,661                    | T-Gaia Corp.  | 260,437   | 3,102                    |
| Daikoku Denki Co. Ltd.                       | 125,400   | 3,661                    | Takamatsu Construction Group Co. Ltd.                 | 170,164   | 3,098                    |
| Sumitomo Densetsu Co. Ltd.                   | 208,468   | 3,661                    | Mitsui E&S Co. Ltd.                                   | 1,128,307 | 3,093                    |
| VT Holdings Co. Ltd.                         | 1,086,656 | 3,659                    | Yondoshi Holdings Inc.                                | 246,444   | 3,091                    |
| Sanyo Chemical Industries Ltd.               | 137,580   | 3,658                    | AOKI Holdings Inc.                                    | 471,380   | 3,088                    |
| Kyoei Steel Ltd.                             | 288,335   | 3,658                    | Sumitomo Riko Co. Ltd.                                | 494,150   | 3,086                    |
| <sup>1</sup> Toyo Gosei Co. Ltd.             | 87,834    | 3,655                    | *.1 Kourakuen Holdings Corp.                          | 416,318   | 3,074                    |
| Saibu Gas Holdings Co. Ltd.                  | 287,697   | 3,650                    | Aconix Corp.  | 337,518   | 3,057                    |
| TPR Co. Ltd.                                 | 310,444   | 3,639                    | Mirarth Holdings Inc.                                 | 1,048,039 | 3,055                    |
| METAWATER Co. Ltd.                           | 288,643   | 3,639                    | Ki-Star Real Estate Co. Ltd.                          | 108,200   | 3,048                    |
| Meisei Industrial Co. Ltd.                   | 538,608   | 3,638                    | Ehime Bank Ltd.                                       | 410,856   | 3,042                    |
| Torii Pharmaceutical Co. Ltd.                | 150,494   | 3,637                    | <sup>1</sup> Roland DG Corp.                          | 138,545   | 3,031                    |
| <sup>1</sup> Management Solutions Co. Ltd.   | 208,738   | 3,634                    | * Vision Inc.   | 340,385   | 3,028                    |
| Takasago International Corp.                 | 168,273   | 3,592                    | Sinfonia Technology Co. Ltd.                          | 287,414   | 3,014                    |
| Oyo Corp.                                    | 234,920   | 3,591                    | Daiki Aluminium Industry Co. Ltd.                     | 363,952   | 3,013                    |
| Riken Technos Corp.                          | 628,035   | 3,582                    | LITALICO Inc.   | 224,166   | 3,012                    |
| Nippon Road Co. Ltd.                         | 271,690   | 3,570                    | ESPEC Corp.   | 204,346   | 3,006                    |
| Shima Seiki Manufacturing Ltd.               | 349,264   | 3,563                    | Hoosiers Holdings Co. Ltd.                            | 424,008   | 2,997                    |
| Topy Industries Ltd.                         | 220,994   | 3,560                    | M&A Capital Partners Co. Ltd.                         | 164,882   | 2,993                    |
| Godo Steel Ltd.                              | 122,185   | 3,547                    | Nohmi Bosai Ltd.                                      | 248,373   | 2,991                    |
| Digital Arts Inc.                            | 128,578   | 3,547                    | <sup>1</sup> Shin Nippon Biomedical Laboratories Ltd. | 267,904   | 2,986                    |
| GLOBERIDE Inc.                               | 274,498   | 3,542                    | Aiphone Co. Ltd.                                      | 149,902   | 2,983                    |
| MARUKA FURUSATO Corp.                        | 191,253   | 3,512                    | TechMatrix Corp.                                      | 300,813   | 2,973                    |
| San ju San Financial Group Inc.              | 268,646   | 3,499                    | <sup>1</sup> Inageya Co. Ltd.                         | 280,451   | 2,972                    |
| Osaka Organic Chemical Industry Ltd.         | 203,955   | 3,462                    | Starzen Co. Ltd.                                      | 174,406   | 2,968                    |
| Sato Holdings Corp.                          | 257,520   | 3,459                    | Sinanen Holdings Co. Ltd.                             | 110,169   | 2,961                    |
| Eagle Industry Co. Ltd.                      | 317,093   | 3,457                    | FULLCAST Holdings Co. Ltd.                            | 261,365   | 2,958                    |
| Gree Inc.                                    | 924,405   | 3,455                    | Hokuto Corp.  | 246,514   | 2,958                    |
| Happinet Corp.                               | 203,390   | 3,444                    | ESCON Japan REIT Investment Corp.                     | 3,750     | 2,938                    |
| G-Tekt Corp.                                 | 293,695   | 3,428                    | Goldcrest Co. Ltd.                                    | 205,988   | 2,937                    |
| Krosaki Harima Corp.                         | 54,140    | 3,428                    | Dai-Dan Co. Ltd.                                      | 299,062   | 2,937                    |
| CTI Engineering Co. Ltd.                     | 113,600   | 3,416                    | Pharma Foods International Co. Ltd.                   | 332,248   | 2,936                    |
| Matsuyafoods Holdings Co. Ltd.               | 118,443   | 3,397                    | HI-LEX Corp.  | 333,798   | 2,925                    |
| Mimasu Semiconductor Industry Co. Ltd.       | 209,481   | 3,397                    | Nippon Parking Development Co. Ltd.                   | 2,062,338 | 2,920                    |
| Maizawa Kyuso Industries Co. Ltd.            | 368,072   | 3,378                    | Transaction Co. Ltd.                                  | 225,300   | 2,911                    |
| TRE Holdings Corp.                           | 431,921   | 3,372                    | Shikoku Bank Ltd.                                     | 406,885   | 2,909                    |
| <sup>1</sup> Teikoku Sen-I Co. Ltd.          | 269,231   | 3,355                    | Altech Corp.  | 171,200   | 2,909                    |

## Total International Stock Index Fund

|   | Shares    | Market Value* (\$000) |              | Shares   | Market Value* (\$000) |       |
|---|-----------|-----------------------|--------------|--|-----------------------|-------|
| Fujiibo Holdings Inc.                     | 127,385   | 2,904                 |              | m-up Holdings Inc.                                     | 298,600               | 2,418 |
| JAC Recruitment Co. Ltd.                  | 181,926   | 2,904                 |              | Union Tool Co.   | 101,820               | 2,411 |
| Marudai Food Co. Ltd.                     | 261,757   | 2,894                 | *.1          | Oisix ra daichi Inc.                                   | 316,483               | 2,408 |
| Matsuda Sangyo Co. Ltd.                   | 166,151   | 2,894                 |              | Fujiya Co. Ltd.  | 145,683               | 2,405 |
| <sup>1</sup> Gamecard-Joyco Holdings Inc. | 128,800   | 2,890                 |              | Tanseisha Co. Ltd.                                     | 427,232               | 2,401 |
| Hibiya Engineering Ltd.                   | 190,725   | 2,889                 |              | CMK Corp.  | 544,654               | 2,400 |
| Itochu-Shokuhin Co. Ltd.                  | 66,550    | 2,888                 | <sup>1</sup> | Tosei REIT Investment Corp.                            | 2,659                 | 2,396 |
| <sup>1</sup> Weathernews Inc.             | 73,472    | 2,878                 |              | Vector Inc.  | 336,989               | 2,386 |
| Katakura Industries Co. Ltd.              | 254,766   | 2,867                 |              | SIGMAXYZ Holdings Inc.                                 | 253,300               | 2,363 |
| Nissei ASB Machine Co. Ltd.               | 92,873    | 2,866                 |              | ASKA Pharmaceutical Holdings Co. Ltd.                  | 207,933               | 2,356 |
| Sala Corp.                                | 582,700   | 2,857                 |              | J-Oil Mills Inc.                                       | 199,951               | 2,348 |
| * Fujita Kanko Inc.                       | 103,908   | 2,856                 |              | Stella Chemifa Corp.                                   | 110,824               | 2,346 |
| <sup>1</sup> Nittoku Co. Ltd.             | 194,500   | 2,852                 |              | COLOPL Inc.  | 605,174               | 2,327 |
| Totech Corp.                              | 89,700    | 2,846                 | *.1          | Istyle Inc.  | 804,343               | 2,326 |
| Riken Vitamin Co. Ltd.                    | 189,501   | 2,833                 |              | Marvelous Inc.   | 505,889               | 2,323 |
| Pressance Corp.                           | 262,631   | 2,833                 |              | Vital KSK Holdings Inc.                                | 343,447               | 2,319 |
| Chubu Steel Plate Co. Ltd.                | 206,500   | 2,826                 |              | JP-Holdings Inc.                                       | 993,502               | 2,318 |
| Anest Iwata Corp.                         | 379,558   | 2,822                 | *            | Nippon Chemi-Con Corp.                                 | 273,135               | 2,316 |
| Mitsubishi Research Institute Inc.        | 86,624    | 2,800                 |              | Shinnihon Corp.  | 287,380               | 2,316 |
| Neturen Co. Ltd.                          | 420,935   | 2,799                 |              | DKK Co. Ltd.   | 139,794               | 2,307 |
| Kyokuyo Co. Ltd.                          | 109,668   | 2,791                 |              | Seikagaku Corp.  | 439,460               | 2,307 |
| Nippon Thompson Co. Ltd.                  | 781,199   | 2,784                 |              | Tenma Corp.  | 137,444               | 2,307 |
| SRA Holdings                              | 128,331   | 2,780                 |              | Toenec Corp.   | 84,620                | 2,306 |
| Raysum Co. Ltd.                           | 129,000   | 2,780                 |              | Kintetsu Department Store Co. Ltd.                     | 122,578               | 2,287 |
| <sup>1</sup> Daikokutenbussan Co. Ltd.    | 65,533    | 2,777                 | <sup>1</sup> | eRex Co. Ltd.  | 462,228               | 2,279 |
| Fukui Bank Ltd.                           | 256,255   | 2,762                 |              | Rheon Automatic Machinery Co. Ltd.                     | 258,744               | 2,264 |
| Honeys Holdings Co. Ltd.                  | 272,970   | 2,760                 |              | World Co. Ltd.   | 218,926               | 2,262 |
| Denyo Co. Ltd.                            | 195,200   | 2,757                 | <sup>1</sup> | Takatori Corp.   | 68,700                | 2,259 |
| Sanyo Electric Railway Co. Ltd.           | 199,518   | 2,749                 |              | Giken Ltd.   | 190,321               | 2,256 |
| <sup>1</sup> Snow Peak Inc.               | 410,178   | 2,745                 |              | Yahagi Construction Co. Ltd.                           | 259,167               | 2,253 |
| Daiho Corp.                               | 106,349   | 2,716                 |              | TOC Co. Ltd.   | 532,191               | 2,245 |
| Elan Corp.                                | 547,280   | 2,705                 |              | Chori Co. Ltd.   | 115,947               | 2,244 |
| <sup>1</sup> Alpen Co. Ltd.               | 208,002   | 2,695                 |              | Zenrin Co. Ltd.  | 380,449               | 2,238 |
| Nippon Fine Chemical Co. Ltd.             | 163,000   | 2,692                 |              | Dainichiseika Color & Chemicals Manufacturing Co. Ltd. | 154,205               | 2,235 |
| Pack Corp.                                | 120,668   | 2,682                 |              | Solasto Corp.  | 574,455               | 2,234 |
| K&O Energy Group Inc.                     | 169,790   | 2,674                 |              | Japan Display Inc.                                     | 9,015,514             | 2,227 |
| Shinko Shoji Co. Ltd.                     | 343,729   | 2,670                 | *.1          | ZIGEXN Co. Ltd.  | 697,000               | 2,225 |
| Cawachi Ltd.                              | 159,462   | 2,667                 |              | Hokkaido Gas Co. Ltd.                                  | 143,245               | 2,223 |
| Kamei Corp.                               | 257,356   | 2,667                 |              | Ichikoh Industries Ltd.                                | 633,674               | 2,219 |
| Tochigi Bank Ltd.                         | 1,135,980 | 2,665                 |              | Proto Corp.  | 270,962               | 2,214 |
| Tsubaki Nakashima Co. Ltd.                | 542,554   | 2,653                 |              | Nissin Corp.   | 127,969               | 2,205 |
| Sodick Co. Ltd.                           | 525,743   | 2,652                 |              | Nihon Nohyaku Co. Ltd.                                 | 515,473               | 2,202 |
| Kurimoto Ltd.                             | 129,633   | 2,651                 |              | Shinwa Co. Ltd.  | 137,276               | 2,179 |
| Daiwa Industries Ltd.                     | 308,804   | 2,648                 |              | Chubu Shiryō Co. Ltd.                                  | 302,524               | 2,178 |
| Miroku Jyoho Service Co. Ltd.             | 258,301   | 2,645                 |              | Pasona Group Inc.                                      | 242,841               | 2,172 |
| Oriental Shiraishi Corp.                  | 1,194,415 | 2,636                 |              | Sankyo Seiko Co. Ltd.                                  | 418,367               | 2,170 |
| Nichiden Corp.                            | 158,238   | 2,630                 |              | Yokowo Co. Ltd.  | 261,479               | 2,164 |
| <sup>1</sup> Key Coffee Inc.              | 194,985   | 2,629                 |              | BRONCO BILLY Co. Ltd.                                  | 105,860               | 2,160 |
| KPP Group Holdings Co. Ltd.               | 605,209   | 2,616                 |              | NPR-RIKEN Corp.  | 190,178               | 2,156 |
| Canon Electronics Inc.                    | 204,132   | 2,602                 |              | JM Holdings Co. Ltd.                                   | 157,168               | 2,155 |
| <sup>1</sup> Nippon Denko Co. Ltd.        | 1,349,547 | 2,600                 |              | Toyo Kanetsu KK  | 97,414                | 2,143 |
| <sup>1</sup> Akita Bank Ltd.              | 186,549   | 2,588                 |              | France Bed Holdings Co. Ltd.                           | 272,284               | 2,142 |
| Tokushu Tokai Paper Co. Ltd.              | 108,388   | 2,585                 |              | Sparx Group Co. Ltd.                                   | 223,531               | 2,140 |
| *.1 Fujio Food Group Inc.                 | 279,280   | 2,583                 |              | Mars Group Holdings Corp.                              | 124,132               | 2,131 |
| *.1 Daisyo Corp.                          | 312,993   | 2,572                 |              | Mie Kotsu Group Holdings Inc.                          | 570,819               | 2,131 |
| Yurtec Corp.                              | 394,450   | 2,569                 |              | Sakai Chemical Industry Co. Ltd.                       | 154,448               | 2,115 |
| gremz Inc.                                | 193,300   | 2,563                 |              | KAWADA TECHNOLOGIES Inc.                               | 47,711                | 2,105 |
| Japan Transcity Corp.                     | 582,586   | 2,558                 |              | *.1 Demae-Can Co. Ltd.                                 | 993,500               | 2,105 |
| Tokai Corp.                               | 202,301   | 2,557                 |              | Okabe Co. Ltd.   | 447,200               | 2,077 |
| icom Inc.                                 | 110,397   | 2,556                 |              | <sup>1</sup> Remixpoint Inc.                           | 1,579,037             | 2,071 |
| *.1 giftee Inc.                           | 297,200   | 2,542                 |              | Shindengen Electric Manufacturing Co. Ltd.             | 108,671               | 2,056 |
| Chiyoda Integre Co. Ltd.                  | 138,244   | 2,534                 |              | EM Systems Co. Ltd.                                    | 428,991               | 2,040 |
| Avant Group Corp.                         | 297,600   | 2,516                 |              | Daito Pharmaceutical Co. Ltd.                          | 159,341               | 2,036 |
| Ines Corp.                                | 255,765   | 2,515                 |              | Macromill Inc.   | 455,448               | 2,024 |
| <sup>1</sup> YA-MAN Ltd.                  | 348,768   | 2,456                 |              | <sup>1</sup> Tayca Corp.                               | 180,080               | 2,020 |
| YAKUODO Holdings Co. Ltd.                 | 132,538   | 2,441                 |              | Toho Zinc Co. Ltd.                                     | 187,943               | 1,994 |
| <sup>1</sup> Tonami Holdings Co. Ltd.     | 84,489    | 2,432                 |              |  |                       |       |



Total International Stock Index Fund

|   | Shares    | Market Value* (\$000) |                | Shares                                   | Market Value* (\$000) |       |
|---|-----------|-----------------------|----------------|--|-----------------------|-------|
| Sankyo Tateyama Inc.                                | 377,679   | 1,993                 | <sup>1</sup>   | Aeon Fantasy Co. Ltd.                    | 87,424                | 1,564 |
| Aichi Corp.   | 332,120   | 1,988                 | <sup>1</sup>   | Alpha Systems Inc.                       | 85,528                | 1,563 |
| Softcreate Holdings Corp.                           | 175,226   | 1,984                 |                | Melco Holdings Inc.                      | 68,470                | 1,562 |
| Moriroku Holdings Co. Ltd.                          | 124,790   | 1,977                 |                | Okuwa Co. Ltd.                           | 278,221               | 1,561 |
| Elematec Corp.                                      | 173,171   | 1,971                 |                | Seika Corp.                              | 108,534               | 1,554 |
| Toyo Corp.  | 228,650   | 1,965                 |                | Nippon Rietec Co. Ltd.                   | 180,002               | 1,553 |
| <sup>1</sup> Carta Holdings Inc.                    | 248,600   | 1,963                 |                | Takaoka Toko Co. Ltd.                    | 113,652               | 1,551 |
| Riso Kyoiku Co. Ltd.                                | 1,169,382 | 1,962                 |                | Kyosan Electric Manufacturing Co. Ltd.   | 482,669               | 1,546 |
| Cosel Co. Ltd.                                      | 263,524   | 1,962                 |                | Fukui Computer Holdings Inc.             | 89,428                | 1,535 |
| Komatsu Matere Co. Ltd.                             | 410,472   | 1,953                 |                | Hisaka Works Ltd.                        | 245,199               | 1,535 |
| St. Marc Holdings Co. Ltd.                          | 153,512   | 1,953                 |                | Tokyo Energy & Systems Inc.              | 241,520               | 1,531 |
| <sup>1</sup> Rock Field Co. Ltd.                    | 187,460   | 1,943                 |                | GMO Financial Holdings Inc.              | 335,200               | 1,523 |
| <sup>1</sup> Sanei Architecture Planning Co. Ltd.   | 144,181   | 1,935                 |                | CAC Holdings Corp.                       | 129,444               | 1,507 |
| LEC Inc.  | 285,290   | 1,934                 |                | Nitto Kohki Co. Ltd.                     | 118,821               | 1,490 |
| Arisawa Manufacturing Co. Ltd.                      | 273,500   | 1,934                 |                | Maxvalu Tokai Co. Ltd.                   | 73,932                | 1,461 |
| FIDEA Holdings Co. Ltd.                             | 178,217   | 1,920                 |                | Achilles Corp.                           | 143,074               | 1,459 |
| <sup>*,1</sup> Airtrip Corp.                        | 158,412   | 1,899                 |                | World Holdings Co. Ltd.                  | 94,983                | 1,457 |
| Fukuda Corp.  | 58,395    | 1,893                 |                | Feed One Co. Ltd.                        | 283,389               | 1,447 |
| Sanoh Industrial Co. Ltd.                           | 323,894   | 1,892                 |                | Hodogaya Chemical Co. Ltd.               | 71,984                | 1,437 |
| <sup>*,1</sup> SRE Holdings Corp.                   | 123,369   | 1,890                 |                | Nihon Tokushu Toryo Co. Ltd.             | 184,325               | 1,431 |
| Kanaden Corp.                                       | 188,643   | 1,880                 |                | Central Security Patrols Co. Ltd.        | 83,714                | 1,428 |
| Mitsuba Corp.                                       | 406,615   | 1,873                 |                | Futaba Corp.                             | 423,667               | 1,427 |
| Fudo Tetra Corp.                                    | 138,329   | 1,845                 |                | Yukiguni Maitake Co. Ltd.                | 236,544               | 1,403 |
| Wellneo Sugar Co. Ltd.                              | 135,861   | 1,840                 |                | Xebio Holdings Co. Ltd.                  | 217,872               | 1,402 |
| Belluna Co. Ltd.                                    | 450,697   | 1,831                 |                | WDB Holdings Co. Ltd.                    | 97,499                | 1,384 |
| Fixstars Corp.                                      | 278,115   | 1,830                 |                | Kenko Mayonnaise Co. Ltd.                | 133,285               | 1,381 |
| Ryoden Corp.  | 116,700   | 1,817                 | <sup>1</sup>   | Kyodo Printing Co. Ltd.                  | 65,040                | 1,379 |
| Optorun Co. Ltd.                                    | 156,955   | 1,816                 |                | CTS Co. Ltd.                             | 311,985               | 1,374 |
| JDC Corp.   | 451,810   | 1,814                 | <sup>1</sup>   | Studio Alice Co. Ltd.                    | 99,687                | 1,358 |
| <sup>*,1</sup> Right On Co. Ltd.                    | 633,276   | 1,811                 |                | Tomoku Co. Ltd.                          | 86,790                | 1,349 |
| <sup>*</sup> Tatsuta Electric Wire & Cable Co. Ltd. | 395,664   | 1,805                 |                | Chiyoda Co. Ltd.                         | 243,578               | 1,345 |
| Tekken Corp.  | 131,746   | 1,783                 | <sup>*</sup>   | Optim Corp.                              | 244,969               | 1,337 |
| Daido Metal Co. Ltd.                                | 510,152   | 1,780                 |                | VTechnology Co. Ltd.                     | 107,971               | 1,335 |
| JSB Co. Ltd.  | 116,600   | 1,779                 |                | Towa Bank Ltd.                           | 296,187               | 1,329 |
| Shibusawa Warehouse Co. Ltd.                        | 91,181    | 1,772                 | <sup>*</sup>   | Atrae Inc.                               | 198,634               | 1,329 |
| SB Technology Corp.                                 | 118,731   | 1,762                 | <sup>*</sup>   | Nippon Coke & Engineering Co. Ltd.       | 1,793,286             | 1,320 |
| Osaki Electric Co. Ltd.                             | 412,809   | 1,755                 | <sup>*</sup>   | Jamco Corp.                              | 133,691               | 1,317 |
| MTI Ltd.  | 444,231   | 1,754                 |                | Nippon Beet Sugar Manufacturing Co. Ltd. | 103,066               | 1,309 |
| Koatsu Gas Kogyo Co. Ltd.                           | 345,938   | 1,752                 |                | Digital Holdings Inc.                    | 189,880               | 1,307 |
| JSP Corp.   | 140,438   | 1,747                 |                | I-PEX Inc.                               | 132,550               | 1,290 |
| S-Pool Inc.   | 746,944   | 1,727                 |                | Iseki & Co. Ltd.                         | 174,026               | 1,262 |
| WATAMI Co. Ltd.                                     | 229,305   | 1,721                 |                | ST Corp.                                 | 125,179               | 1,255 |
| ValueCommerce Co. Ltd.                              | 207,007   | 1,721                 | <sup>*,1</sup> | Sourcenext Corp.                         | 1,100,215             | 1,254 |
| <sup>*,1</sup> PIA Corp.                            | 73,511    | 1,719                 | <sup>1</sup>   | Inui Global Logistics Co. Ltd.           | 154,746               | 1,250 |
| Nichiban Co. Ltd.                                   | 141,256   | 1,716                 |                | Okura Industrial Co. Ltd.                | 69,058                | 1,249 |
| <sup>1</sup> Midac Holdings Co. Ltd.                | 146,190   | 1,706                 |                | Pronexus Inc.                            | 159,749               | 1,244 |
| Onoken Co. Ltd.                                     | 153,103   | 1,702                 | <sup>1</sup>   | Kojima Co. Ltd.                          | 283,792               | 1,240 |
| Ichiyoshi Securities Co. Ltd.                       | 364,386   | 1,693                 | <sup>1</sup>   | Arakawa Chemical Industries Ltd.         | 183,585               | 1,235 |
| Dai Nippon Toryo Co. Ltd.                           | 263,871   | 1,682                 | <sup>1</sup>   | Tess Holdings Co. Ltd.                   | 389,000               | 1,228 |
| Nafco Co. Ltd.                                      | 136,300   | 1,667                 | <sup>1</sup>   | Nisso Holdings Co. Ltd.                  | 243,517               | 1,227 |
| Kanagawa Chuo Kotsu Co. Ltd.                        | 81,685    | 1,666                 | <sup>1</sup>   | Ministop Co. Ltd.                        | 120,938               | 1,222 |
| Nagatanien Holdings Co. Ltd.                        | 110,105   | 1,665                 |                | Yorozu Corp.                             | 203,110               | 1,208 |
| Gakken Holdings Co. Ltd.                            | 296,773   | 1,652                 |                | Rokko Butter Co. Ltd.                    | 129,988               | 1,199 |
| <sup>1</sup> Kansai Food Market Ltd.                | 184,655   | 1,648                 |                | Nihon Chouzai Co. Ltd.                   | 127,662               | 1,199 |
| Sanshin Electronics Co. Ltd.                        | 109,705   | 1,648                 | <sup>1</sup>   | FAN Communications Inc.                  | 444,196               | 1,187 |
| Ebase Co. Ltd.                                      | 382,236   | 1,646                 |                | Asahi Co. Ltd.                           | 135,196               | 1,163 |
| Kyokuto Securities Co. Ltd.                         | 237,095   | 1,644                 | <sup>1</sup>   | GMO GlobalSign Holdings KK               | 68,742                | 1,160 |
| <sup>*</sup> Pacific Metals Co. Ltd.                | 199,878   | 1,636                 |                | Tosho Co. Ltd.                           | 178,618               | 1,158 |
| Advan Group Co. Ltd.                                | 244,372   | 1,634                 |                | Nakayama Steel Works Ltd.                | 200,014               | 1,143 |
| Link & Motivation Inc.                              | 610,073   | 1,633                 | <sup>*</sup>   | LIFULL Co. Ltd.                          | 780,555               | 1,137 |
| Osaka Steel Co. Ltd.                                | 137,991   | 1,631                 | <sup>1</sup>   | Ohara Inc.                               | 135,380               | 1,132 |
| Toa Corp. (XTKS)                                    | 237,166   | 1,628                 |                | Tsutsumi Jewelry Co. Ltd.                | 73,899                | 1,127 |
| Bank of Saga Ltd.                                   | 118,800   | 1,620                 | <sup>1</sup>   | Kitanotatsujin Corp.                     | 833,661               | 1,124 |
| <sup>1</sup> CMIC Holdings Co. Ltd.                 | 142,615   | 1,617                 |                | Taisei Lamick Co. Ltd.                   | 56,881                | 1,120 |
| G-7 Holdings Inc.                                   | 208,966   | 1,596                 | <sup>1</sup>   | MedPeer Inc.                             | 187,733               | 1,107 |
| Hochiki Corp.                                       | 141,721   | 1,578                 |                | Amuse Inc.                               | 112,722               | 1,104 |
| CI Takiron Corp.                                    | 406,605   | 1,565                 |                | Shimizu Bank Ltd.                        | 98,379                | 1,088 |



Total International Stock Index Fund

|  | Shares      | Market Value* (\$000) |   | Shares  | Market Value* (\$000) |           |
|--|-------------|-----------------------|---|---|-----------------------|-----------|
| United Plantations Bhd.                                | 1,864,800   | 6,610                 | * | Industrias Penoles SAB de CV                              | 1,695,587             | 18,929    |
| UMW Holdings Bhd.                                      | 6,457,400   | 6,574                 |   | Qualitas Controladora SAB de CV                           | 2,287,512             | 18,894    |
| Axis REIT  | 17,089,700  | 6,493                 |   | TF Administradora Industrial S de RL de CV                | 10,355,566            | 16,806    |
| * Chin Hin Group Bhd.                                  | 8,012,400   | 6,411                 | 3 | FIBRA Macquarie Mexico                                    | 10,235,644            | 15,862    |
| D&O Green Technologies Bhd.                            | 9,184,800   | 6,322                 |   | Grupo Televisa SAB  | 32,739,632            | 15,018    |
| Bermaz Auto Bhd.                                       | 11,964,501  | 6,276                 |   | Gentera SAB de CV   | 13,434,028            | 14,247    |
| CTOS Digital Bhd.                                      | 20,011,300  | 6,094                 |   | Operadora De Sites Mexicanos SAB de CV                    | 16,461,422            | 13,997    |
| * Bumi Armada Bhd.                                     | 51,931,205  | 6,008                 |   | El Puerto de Liverpool SAB de CV                          | 2,694,958             | 13,701    |
| Scientex Bhd.  | 7,720,724   | 5,912                 |   | La Comer SAB de CV  | 6,510,956             | 12,983    |
| Malaysian Pacific Industries Bhd.                      | 1,081,500   | 5,846                 |   | Becle SAB de CV   | 7,291,871             | 12,858    |
| * Greatech Technology Bhd.                             | 5,237,400   | 5,087                 |   | Bolsa Mexicana de Valores SAB de CV                       | 6,370,441             | 9,933     |
| Kossan Rubber Industries Bhd.                          | 17,514,186  | 4,964                 |   | Cemex SAB de CV ADR                                       | 1,630,391             | 9,733     |
| Malaysia Building Society Bhd.                         | 31,548,684  | 4,807                 |   | * Sitios Latinoamerica SAB de CV                          | 23,081,741            | 8,258     |
| Hibiscus Petroleum Bhd.                                | 8,503,440   | 4,774                 |   | Megacable Holdings SAB de CV                              | 4,173,549             | 8,162     |
| British American Tobacco Malaysia Bhd.                 | 2,123,069   | 4,191                 |   | Genomma Lab Internacional SAB de CV Class B               | 10,362,108            | 7,771     |
| SP Setia Bhd. Group                                    | 22,150,878  | 3,910                 |   | 1 Grupo Aeroportuario del Pacifico SAB de CV ADR          | 64,890                | 7,555     |
| Supermax Corp. Bhd.                                    | 21,678,543  | 3,596                 |   | *.3 Grupo Traxion SAB de CV Class A                       | 5,070,824             | 7,493     |
| UEM Sunrise Bhd.                                       | 21,055,055  | 3,518                 |   | * Controladora Vuela Cia de Aviacion SAB de CV Class A    | 12,810,712            | 7,305     |
| Padini Holdings Bhd.                                   | 4,213,045   | 3,492                 |   | *.3 Nematik SAB de CV                                     | 27,763,146            | 4,912     |
| * UWC Bhd.   | 4,487,700   | 3,442                 |   | Concentradora Fibra Danhos SA de CV                       | 3,081,719             | 3,308     |
| * Dagang NeXchange Bhd.                                | 35,900,700  | 3,285                 |   | Grupo Rotoplas SAB de CV                                  | 2,198,769             | 2,956     |
| * Velesto Energy Bhd.                                  | 61,284,312  | 3,284                 |   | Alpek SAB de CV Class A                                   | 4,894,947             | 2,835     |
| DRB-Hicom Bhd.   | 10,771,617  | 3,146                 |   | Promotora y Operadora de Infraestructura SAB de CV (XMEX) | 274,087               | 1,566     |
| Sports Toto Bhd.                                       | 9,558,019   | 2,909                 |   | * Controladora AXTEL SAB de CV                            | 48,349,687            | 617       |
| Malaysian Resources Corp. Bhd.                         | 32,175,601  | 2,907                 |   | Sempra  | 2                     | —         |
| * Berjaya Corp. Bhd.                                   | 43,867,161  | 2,671                 |   |   |                       |           |
| * PMB Technology Bhd.                                  | 3,965,983   | 2,540                 |   |   |                       |           |
| FGV Holdings Bhd.                                      | 8,165,200   | 2,244                 |   |   |                       |           |
| Syarikat Takaful Malaysia Keluarga Bhd.                | 2,858,300   | 2,208                 |   |   |                       |           |
| Cahaya Mata Sarawak Bhd.                               | 8,257,870   | 1,925                 |   |   |                       |           |
| Astro Malaysia Holdings Bhd.                           | 20,518,264  | 1,787                 |   |   |                       |           |
| 3 Lotte Chemical Titan Holding Bhd.                    | 6,241,047   | 1,480                 |   |   |                       |           |
| WCT Holdings Bhd.                                      | 12,652,477  | 1,370                 |   |   |                       |           |
|  |             | <b>1,758,555</b>      |   |   |                       |           |
| <b>Mexico (0.7%)</b>                                   |             |                       |   | <b>Netherlands (2.5%)</b>                                 |                       |           |
| Grupo Financiero Banorte SAB de CV                     | 39,136,074  | 317,621               |   | ASML Holding NV   | 5,352,106             | 3,217,260 |
| Fomento Economico Mexicano SAB de CV                   | 24,724,180  | 279,839               |   | ING Groep NV  | 48,917,213            | 627,145   |
| America Movil SAB de CV Class B                        | 311,204,059 | 257,021               |   | * Prosus NV   | 20,951,507            | 587,351   |
| Wal-Mart de Mexico SAB de CV                           | 69,735,300  | 249,599               |   | Wolters Kluwer NV   | 3,331,848             | 427,496   |
| Grupo Mexico SAB de CV Class B                         | 42,826,386  | 174,664               |   | Koninklijke Ahold Delhaize NV                             | 13,172,314            | 390,056   |
| Grupo Bimbo SAB de CV Class A                          | 30,048,200  | 122,299               |   | Heineken NV   | 3,801,039             | 341,498   |
| * Cemex SAB de CV                                      | 188,258,100 | 113,086               |   | *.3 Adyen NV  | 399,448               | 269,422   |
| Fibra Uno Administracion SA de CV                      | 38,938,249  | 59,113                |   | ASM International NV                                      | 633,602               | 261,475   |
| Grupo Aeroportuario del Sureste SAB de CV Class B      | 2,703,090   | 58,255                |   | 1 Universal Music Group NV                                | 10,178,431            | 249,258   |
| * Grupo Financiero Inbursa SAB de CV                   | 27,079,929  | 55,845                |   | * Koninklijke Philips NV                                  | 12,504,537            | 237,867   |
| Coca-Cola Femsa SAB de CV                              | 7,137,547   | 54,154                |   | DSM-Firmenich AG  | 2,349,283             | 212,976   |
| Arca Continental SAB de CV                             | 5,985,368   | 53,672                |   | Akzo Nobel NV   | 2,317,115             | 155,443   |
| Grupo Aeroportuario del Pacifico SAB de CV Class B     | 4,591,063   | 53,555                |   | ArcelorMittal SA  | 6,740,695             | 149,153   |
| Grupo Elektra SAB de CV                                | 819,886     | 52,466                |   | Koninklijke KPN NV  | 43,417,096            | 145,933   |
| Gruma SAB de CV Class B                                | 2,644,688   | 46,021                |   | Heineken Holding NV                                       | 1,789,640             | 136,162   |
| Grupo Carso SAB de CV                                  | 6,124,625   | 39,053                |   | NN Group NV   | 3,820,148             | 122,521   |
| Grupo Comercial Chedraui SA de CV                      | 6,266,527   | 36,381                |   | Exor NV   | 1,370,847             | 117,659   |
| Corp. Inmobiliaria Vesta SAB de CV                     | 11,068,133  | 34,704                |   | Aegon Ltd.  | 23,036,254            | 112,031   |
| Alfa SAB de CV Class A                                 | 49,372,899  | 30,781                |   | BE Semiconductor Industries NV                            | 1,029,402             | 106,337   |
| Prologis Property Mexico SA de CV                      | 8,251,711   | 29,571                |   | IMCD NV   | 776,519               | 93,489    |
| 3 Banco del Bajío SA                                   | 9,625,137   | 29,459                |   | Randstad NV   | 1,499,384             | 77,645    |
| Grupo Aeroportuario del Centro Norte SAB de CV Class B | 3,729,314   | 28,469                |   | 3 Euronext NV   | 1,107,924             | 77,265    |
| Regional SAB de CV                                     | 3,208,766   | 24,410                |   | ASR Nederland NV  | 1,976,039             | 73,743    |
| * Alsea SAB de CV                                      | 7,023,521   | 23,273                |   | 3 ABN AMRO Bank NV  | 5,184,849             | 69,833    |
| Promotora y Operadora de Infraestructura SAB de CV     | 2,813,099   | 23,027                |   | JDE Peet's NV   | 1,658,826             | 46,069    |
| Orbia Advance Corp. SAB de CV                          | 13,223,097  | 21,424                |   | 3 Signify NV  | 1,703,685             | 44,164    |
| Kimberly-Clark de Mexico SAB de CV Class A             | 11,190,541  | 20,514                |   | Arcadis NV  | 995,685               | 42,082    |
| GCC SAB de CV  | 2,222,127   | 19,786                |   | Aalberts NV   | 1,318,255             | 41,159    |
|  |             |                       |   | *.3 Just Eat Takeaway.com NV                              | 2,702,150             | 32,928    |
|  |             |                       |   | OCI NV  | 1,306,665             | 30,446    |
|  |             |                       |   | * Koninklijke Vopak NV                                    | 895,335               | 30,188    |
|  |             |                       |   | InPost SA   | 2,761,256             | 27,322    |
|  |             |                       |   | SBM Offshore NV   | 2,154,376             | 26,832    |
|  |             |                       |   | * Fugro NV  | 1,541,841             | 25,467    |
|  |             |                       |   | Allfunds Group plc  | 4,587,105             | 23,477    |
|  |             |                       |   | *.1 Galapagos NV  | 657,100               | 21,863    |

Total International Stock Index Fund

|   | Shares     | Market Value*<br>(\$000) |   | Shares     | Market Value*<br>(\$000) |
|---|------------|--------------------------|---|------------|--------------------------|
| TKH Group NV                              | 563,542    | 20,614                   | Salmar ASA                                      | 860,778    | 40,814                   |
| <sup>3</sup> CTP NV                       | 1,330,430  | 19,397                   | Gjensidige Forsikring ASA                       | 2,323,458  | 34,844                   |
| <sup>*,1,3</sup> Basic-Fit NV             | 710,919    | 18,186                   | <sup>*</sup> Adevinta ASA                       | 3,708,134  | 32,593                   |
| APERAM SA                                 | 590,897    | 16,374                   | Bakkafrost P/F                                  | 691,023    | 31,193                   |
| <sup>1</sup> Eurocommercial Properties NV | 654,220    | 14,045                   | SpareBank 1 SR-Bank ASA                         | 2,526,937  | 27,445                   |
| Corbion NV                                | 776,451    | 13,447                   | Var Energi ASA                                  | 7,636,615  | 25,800                   |
| Van Lanschot Kempen NV                    | 498,006    | 13,383                   | Schibsted ASA Class A                           | 1,266,224  | 25,368                   |
| AMG Critical Materials NV                 | 436,391    | 11,381                   | TOMRA Systems ASA                               | 3,183,909  | 25,237                   |
| <sup>*,1,3</sup> Alfen NV                 | 295,258    | 9,308                    | TGS ASA   | 1,639,423  | 22,420                   |
| <sup>1</sup> PostNL NV                    | 4,962,726  | 9,248                    | Hafnia Ltd.                                     | 3,322,731  | 21,835                   |
| Sligro Food Group NV                      | 497,458    | 8,487                    | <sup>*</sup> Nordic Semiconductor ASA           | 2,561,446  | 20,812                   |
| Wereldhave NV                             | 531,728    | 8,018                    | SpareBank 1 SMN                                 | 1,676,211  | 20,338                   |
| Koninklijke BAM Groep NV                  | 3,477,066  | 7,185                    | Schibsted ASA Class B                           | 1,087,971  | 20,188                   |
| Flow Traders Ltd.                         | 355,873    | 6,505                    | Aker ASA Class A                                | 315,645    | 18,982                   |
| <sup>*</sup> TomTom NV                    | 900,553    | 5,395                    | <sup>*,1</sup> Borr Drilling Ltd.               | 2,944,648  | 18,357                   |
| Brunel International NV                   | 370,344    | 5,163                    | Borregaard ASA                                  | 1,311,726  | 17,802                   |
| NSI NV                                    | 236,775    | 4,277                    | <sup>*</sup> Seadrill Ltd.                      | 427,546    | 16,984                   |
| Vastned Retail NV                         | 208,339    | 4,174                    | <sup>*</sup> Kahoot! ASA                        | 5,101,161  | 15,979                   |
| <sup>3</sup> B&S Group Sarl               | 327,564    | 1,185                    | Leroy Seafood Group ASA                         | 3,861,743  | 15,297                   |
| <sup>*,1</sup> Ebusco Holding NV          | 143,859    | 882                      | <sup>3</sup> BW LPG Ltd.                        | 1,049,257  | 14,853                   |
| Majorel Group Luxembourg SA               | 7,233      | 229                      | Protector Forsikring ASA                        | 934,558    | 14,638                   |
|   |            | <b>8,847,898</b>         | Aker Solutions ASA                              | 3,639,049  | 14,532                   |
| <b>New Zealand (0.2%)</b>                 |            |                          | <sup>*,1</sup> NEL ASA                          | 19,971,087 | 13,132                   |
| Fisher & Paykel Healthcare Corp. Ltd.     | 7,800,852  | 94,621                   | Veidekke ASA                                    | 1,365,698  | 11,784                   |
| Spark New Zealand Ltd.                    | 25,384,436 | 73,694                   | FLEX LNG Ltd.                                   | 384,038    | 11,772                   |
| Auckland International Airport Ltd.       | 17,170,795 | 73,444                   | <sup>3</sup> Europris ASA                       | 2,039,136  | 11,557                   |
| Infratil Ltd.                             | 11,431,543 | 65,457                   | Wallenius Wilhelmsen ASA                        | 1,357,628  | 11,410                   |
| Contact Energy Ltd.                       | 10,855,736 | 49,312                   | Atea ASA  | 1,065,208  | 11,084                   |
| Meridian Energy Ltd.                      | 17,012,131 | 47,912                   | <sup>*,3</sup> AutoStore Holdings Ltd.          | 9,452,674  | 10,466                   |
| EBOS Group Ltd.                           | 2,171,419  | 44,328                   | Stolt-Nielsen Ltd.                              | 302,871    | 9,975                    |
| Mainfreight Ltd.                          | 1,097,401  | 36,629                   | <sup>3</sup> Scatec ASA                         | 1,613,405  | 8,153                    |
| Mercury NZ Ltd.                           | 9,242,292  | 31,793                   | Austevoll Seafood ASA                           | 1,174,990  | 8,031                    |
| Ryman Healthcare Ltd.                     | 8,007,602  | 26,548                   | DNO ASA   | 7,788,712  | 7,940                    |
| Fletcher Building Ltd.                    | 10,234,991 | 25,794                   | MPC Container Ships ASA                         | 5,147,797  | 7,277                    |
| Chorus Ltd.                               | 5,941,346  | 24,851                   | Sparebank 1 Oestlandet                          | 653,149    | 7,256                    |
| <sup>*</sup> a2 Milk Co. Ltd.             | 9,774,103  | 23,807                   | <sup>3</sup> Entra ASA                          | 889,936    | 6,955                    |
| Summerset Group Holdings Ltd.             | 2,974,823  | 16,894                   | Hoegh Autoliners ASA                            | 851,893    | 6,888                    |
| Goodman Property Trust                    | 14,073,737 | 16,484                   | <sup>*,3</sup> Crayon Group Holding ASA         | 1,110,279  | 6,417                    |
| Precinct Properties Group                 | 17,368,205 | 11,243                   | <sup>3</sup> Elkem ASA                          | 3,658,012  | 5,662                    |
| SKYCITY Entertainment Group Ltd.          | 10,059,693 | 10,965                   | Grieg Seafood ASA                               | 756,599    | 5,025                    |
| Freightways Group Ltd.                    | 2,181,922  | 9,476                    | Bonheur ASA                                     | 258,429    | 4,471                    |
| Genesis Energy Ltd.                       | 6,995,180  | 9,417                    | Wilh Wilhelmsen Holding ASA Class A             | 158,189    | 4,448                    |
| Kiwi Property Group Ltd.                  | 19,822,464 | 8,954                    | <sup>*</sup> Aker Carbon Capture ASA            | 4,493,530  | 4,272                    |
| Air New Zealand Ltd.                      | 19,394,141 | 7,569                    | <sup>*</sup> Hexagon Composites ASA             | 1,653,785  | 3,898                    |
| Vital Healthcare Property Trust           | 6,146,701  | 7,162                    | <sup>*</sup> BW Energy Ltd.                     | 1,133,006  | 2,839                    |
| Heartland Group Holdings Ltd.             | 7,741,688  | 6,908                    | BW Offshore Ltd.                                | 1,174,994  | 2,456                    |
| Vector Ltd.                               | 3,204,753  | 6,836                    | <sup>*,1</sup> Aker Horizons ASA                | 2,953,629  | 904                      |
| Argosy Property Ltd.                      | 10,542,341 | 6,516                    | <sup>*,1</sup> Hexagon Purus ASA                | 479,332    | 441                      |
| Stride Property Group                     | 6,453,899  | 5,123                    |   |            | <b>2,039,331</b>         |
| SKY Network Television Ltd.               | 1,784,268  | 2,995                    | <b>Other (0.2%)<sup>4</sup></b>                 |            |                          |
| Scales Corp. Ltd.                         | 1,284,262  | 2,134                    | <sup>5</sup> Vanguard FTSE Emerging Markets ETF | 15,737,296 | 597,074                  |
| <sup>*,1</sup> Synlait Milk Ltd.          | 1,199,647  | 932                      |   |            |                          |
| Fletcher Building Ltd. (XASX)             | 312,070    | 795                      | <b>Pakistan (0.0%)</b>                          |            |                          |
|   |            | <b>748,593</b>           | Lucky Cement Ltd.                               | 2,482,436  | 5,593                    |
| <b>Norway (0.6%)</b>                      |            |                          | Hub Power Co. Ltd.                              | 13,210,246 | 4,755                    |
| Equinor ASA                               | 12,641,842 | 423,795                  | Engro Corp. Ltd.                                | 3,880,786  | 3,872                    |
| DNB Bank ASA                              | 13,916,010 | 251,071                  | Oil & Gas Development Co. Ltd.                  | 9,754,214  | 3,472                    |
| Aker BP ASA                               | 4,165,250  | 120,049                  | Fauji Fertilizer Co. Ltd.                       | 8,388,244  | 3,080                    |
| Norsk Hydro ASA                           | 18,010,903 | 102,711                  | Habib Bank Ltd.                                 | 9,028,327  | 3,003                    |
| Mowi ASA                                  | 6,013,270  | 97,714                   | Pakistan Petroleum Ltd.                         | 10,341,122 | 2,976                    |
| Telenor ASA                               | 8,565,816  | 87,563                   | Pakistan Oilfields Ltd.                         | 1,913,137  | 2,761                    |
| Yara International ASA                    | 2,211,578  | 72,367                   | United Bank Ltd.                                | 4,284,561  | 2,550                    |
| Orkla ASA                                 | 10,427,543 | 71,872                   | Pakistan State Oil Co. Ltd.                     | 4,810,602  | 2,412                    |
| Storebrand ASA                            | 5,698,217  | 47,585                   | Engro Fertilizers Ltd.                          | 7,208,646  | 2,228                    |
| Subsea 7 SA                               | 3,230,762  | 42,439                   | Millat Tractors Ltd.                            | 1,346,175  | 2,164                    |
| Kongsberg Gruppen ASA                     | 1,012,023  | 41,341                   | <sup>*</sup> TRG Pakistan Systems Ltd.          | 5,938,450  | 1,469                    |
|   |            |                          |   | 592,657    | 873                      |

Total International Stock Index Fund

|   | Shares      | Market Value*<br>(\$000) |   | Shares                        | Market Value*<br>(\$000) |                |
|---|-------------|--------------------------|---|-------------------------------|--------------------------|----------------|
| * DG Khan Cement Co. Ltd.   | 879,655     | 167                      | 1   | Bank Handlowy w Warszawie SA  | 414,876                  | 8,501          |
| * National Bank of Pakistan                                       | 512,281     | 43                       | *.1   | Jastrzebska Spolka Weglowa SA | 691,111                  | 8,210          |
| * Searle Co. Ltd.   | 146,251     | 21                       | *.3   | Pepco Group NV                | 1,985,803                | 8,049          |
|   |             | <b>41,439</b>            | *   | Cyfrowy Polsat SA             | 2,096,219                | 6,536          |
| <b>Philippines (0.2%)</b>   |             |                          | *   | AmRest Holdings SE            | 1,014,020                | 6,432          |
| SM Prime Holdings Inc.  | 145,377,336 | 76,916                   | *   | Enea SA                       | 3,481,233                | 6,034          |
| BDO Unibank Inc.  | 32,158,473  | 72,388                   | *.1   | CCC SA                        | 584,896                  | 5,536          |
| International Container Terminal Services Inc.                    | 14,975,800  | 53,060                   |   | Warsaw Stock Exchange         | 490,946                  | 4,559          |
| Ayala Land Inc.   | 101,183,800 | 49,788                   | *.1   | Grupa Azoty SA                | 666,919                  | 3,489          |
| Bank of the Philippine Islands                                    | 26,798,529  | 47,513                   |   |                               |                          | <b>894,740</b> |
| Ayala Corp.   | 4,346,062   | 46,467                   | <b>Portugal (0.1%)</b>  |                               |                          |                |
| PLDT Inc.   | 1,242,900   | 26,558                   | EDP - Energias de Portugal SA   | 40,808,025                    | 171,496                  |                |
| JG Summit Holdings Inc.   | 40,251,952  | 26,109                   | Galp Energia SGPS SA  | 6,800,733                     | 102,383                  |                |
| Universal Robina Corp.  | 12,047,220  | 23,225                   | Jeronimo Martins SGPS SA  | 3,737,627                     | 86,170                   |                |
| Metropolitan Bank & Trust Co.                                     | 23,753,203  | 21,903                   | EDP Renovaveis SA   | 3,992,851                     | 64,233                   |                |
| Manila Electric Co.   | 3,471,875   | 21,734                   | * Banco Comercial Portugues SA  | 105,947,446                   | 32,517                   |                |
| Jollibee Foods Corp.  | 5,840,570   | 21,112                   | Navigator Co. SA  | 3,489,832                     | 13,892                   |                |
| *.3 Monde Nissin Corp.  | 96,403,870  | 13,945                   | REN - Redes Energeticas Nacionais SGPS SA   | 5,093,278                     | 13,260                   |                |
| Globe Telecom Inc.  | 417,392     | 12,957                   | Sonae SGPS SA   | 11,882,714                    | 11,690                   |                |
| Emperador Inc.  | 34,904,875  | 12,794                   | NOS SGPS SA   | 2,919,088                     | 10,671                   |                |
| GT Capital Holdings Inc.  | 1,283,022   | 12,414                   | *.1 Greenvolt-Energias Renovaveis SA  | 965,194                       | 6,449                    |                |
| ACEN Corp.  | 115,719,440 | 10,829                   | CTT-Correios de Portugal SA   | 1,489,840                     | 5,684                    |                |
| Alliance Global Group Inc.  | 49,144,276  | 9,180                    | 1 Altri SGPS SA   | 911,443                       | 4,409                    |                |
| DMCI Holdings Inc.  | 53,473,238  | 8,646                    | Corticeira Amorim SGPS SA   | 396,437                       | 3,851                    |                |
| San Miguel Corp.  | 4,665,299   | 8,641                    | Semapa-Sociedade de Investimento e Gestao   | 180,368                       | 2,551                    |                |
| Security Bank Corp.   | 6,001,522   | 8,148                    |   |                               |                          | <b>529,256</b> |
| Semirara Mining & Power Corp. Class A                             | 15,689,762  | 8,028                    | <b>Qatar (0.2%)</b>   |                               |                          |                |
| * Bloomberry Resorts Corp.  | 46,060,340  | 7,390                    | Qatar National Bank QPSC  | 60,292,130                    | 246,706                  |                |
| Century Pacific Food Inc.   | 13,927,436  | 6,874                    | Qatar Islamic Bank SAQ  | 24,413,583                    | 116,774                  |                |
| Wilcon Depot Inc.   | 18,538,908  | 6,469                    | Industries Qatar QSC  | 21,351,781                    | 71,728                   |                |
| Puregold Price Club Inc.  | 12,517,221  | 5,979                    | Commercial Bank PSQC  | 45,944,034                    | 64,716                   |                |
| Robinsons Land Corp.  | 24,246,633  | 5,961                    | Masraf Al Rayan QSC   | 84,286,423                    | 48,638                   |                |
| LT Group Inc.   | 34,471,600  | 5,381                    | Qatar International Islamic Bank QSC  | 15,662,039                    | 39,819                   |                |
| Megaworld Corp.   | 149,636,399 | 5,227                    | Qatar Gas Transport Co. Ltd.  | 37,165,246                    | 35,934                   |                |
| AREIT Inc.  | 8,281,673   | 4,785                    | Qatar Fuel QSC  | 7,832,138                     | 31,964                   |                |
| * Converge Information & Communications Technology Solutions Inc. | 32,306,437  | 4,771                    | Ooredoo QPSC  | 11,321,704                    | 30,741                   |                |
| Manila Water Co. Inc.   | 15,062,167  | 4,490                    | Qatar Electricity & Water Co. QSC   | 6,047,922                     | 27,479                   |                |
| D&L Industries Inc.   | 35,282,810  | 3,977                    | Mesaieed Petrochemical Holding Co.  | 59,346,685                    | 25,960                   |                |
| Robinsons Retail Holdings Inc.                                    | 3,684,771   | 2,662                    | Dukhan Bank   | 23,710,173                    | 23,628                   |                |
| First Gen Corp.   | 5,589,768   | 1,781                    | Barwa Real Estate Co.   | 28,923,700                    | 20,126                   |                |
| Cebu Air Inc.   | 2,074,850   | 1,207                    | Qatar Navigation QSC  | 7,607,027                     | 18,860                   |                |
| Vista Land & Lifescapes Inc.                                      | 4,188,263   | 118                      | Doha Bank QPSC  | 31,446,695                    | 13,094                   |                |
| Filinvest Land Inc.   | 8,617,583   | 93                       | Vodafone Qatar QSC  | 23,201,658                    | 11,355                   |                |
| *.2 Energy Development Corp. China Inc.                           | 41,300      | 5                        | Qatar Aluminum Manufacturing Co.  | 33,142,551                    | 11,252                   |                |
|   |             | <b>659,525</b>           | Gulf International Services QSC   | 12,451,497                    | 9,390                    |                |
| <b>Poland (0.3%)</b>  |             |                          | United Development Co. QSC  | 25,603,044                    | 6,856                    |                |
| ORLEN SA  | 7,824,708   | 123,739                  | * Ezdan Holding Group QSC   | 20,333,212                    | 4,654                    |                |
| * Powszechna Kasa Oszczednosci Bank Polski SA                     | 11,555,458  | 119,700                  | Al Meera Consumer Goods Co. QSC   | 1,300,675                     | 4,603                    |                |
| Powszechny Zaklad Ubezpieczen SA                                  | 7,569,890   | 85,660                   |   |                               |                          | <b>864,277</b> |
| Bank Polska Kasa Opieki SA  | 2,118,336   | 64,370                   | <b>Romania (0.0%)</b>   |                               |                          |                |
| *.3 Dino Polska SA  | 651,289     | 61,713                   | Banca Transilvania SA   | 9,613,238                     | 45,583                   |                |
| KGHM Polska Miedz SA  | 1,848,612   | 49,331                   | * Societatea De Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA | 1,083,466                     | 26,939                   |                |
| * Santander Bank Polska SA  | 451,452     | 49,031                   | OMV Petrom SA   | 228,427,525                   | 26,110                   |                |
| 1 LPP SA  | 15,008      | 48,348                   | Societatea Nationala Nuclearelectrica SA  | 670,708                       | 6,504                    |                |
| *.3 Allegro.eu SA   | 6,729,735   | 48,274                   | One United Properties SA  | 21,781,520                    | 4,631                    |                |
| KRUK SA   | 237,170     | 26,237                   | * MED Life SA   | 3,825,060                     | 3,697                    |                |
| Grupa Kety SA   | 131,219     | 22,134                   | * Teraplast SA  | 15,627,857                    | 1,641                    |                |
| 1 CD Projekt SA   | 878,200     | 21,926                   |   |                               |                          | <b>115,105</b> |
| * mBank SA  | 175,216     | 21,661                   | <b>Russia (0.0%)</b>  |                               |                          |                |
| * PGE Polska Grupa Energetyczna SA                                | 11,866,256  | 20,608                   | *.2 Sberbank of Russia PJSC   | 131,579,417                   | —                        |                |
| * Alior Bank SA   | 1,269,462   | 19,985                   | *.2 Mechel PJSC ADR   | 691,625                       | —                        |                |
| Orange Polska SA  | 9,087,515   | 16,856                   | *.2 Mobile TeleSystems PJSC ADR   | 2,547,828                     | —                        |                |
| * Bank Millennium SA  | 8,225,511   | 14,312                   | *.2 Surgutneftegas PJSC ADR   | 16,584                        | —                        |                |
| Asseco Poland SA  | 667,546     | 12,223                   | *.2 Sistema PJSFC GDR   | 697                           | —                        |                |
| * Tauron Polska Energia SA  | 12,832,420  | 11,286                   | *.2 Novatek PJSC GDR  | 7,017                         | —                        |                |

Total International Stock Index Fund

|  | Shares         | Market Value* (\$000) |  | Shares     | Market Value* (\$000) |
|--|----------------|-----------------------|--|------------|-----------------------|
| *.2 Novolipetsk Steel PJSC GDR                   | 977,419        | —                     | Etihad Etisalat Co.  | 5,147,545  | 63,276                |
| *.2 Unipro PJSC                                  | 159,150,678    | —                     | Arab National Bank   | 9,034,106  | 57,258                |
| *.2 Severstal PAO GDR                            | 543,443        | —                     | Bupa Arabia for Cooperative Insurance Co.                  | 1,004,277  | 57,023                |
| *.2 PhosAgro PJSC                                | 452,919        | —                     | Saudi Electricity Co.                                      | 10,654,439 | 50,585                |
| *.2 OGK-2 PJSC                                   | 282,563,407    | —                     | Almarai Co. JSC  | 3,312,294  | 49,355                |
| *.2 Polyus PJSC                                  | 50,544         | —                     | Sahara International Petrochemical Co.                     | 4,817,042  | 41,491                |
| *.2 Rospadskaya OJSC                             | 802,310        | —                     | Yanbu National Petrochemical Co.                           | 3,758,825  | 37,991                |
| *.2 TGC-1 PJSC                                   | 7,192,136,259  | —                     | Mouwasat Medical Services Co.                              | 1,295,593  | 34,561                |
| *.2 RusHydro PJSC                                | 1,558,337,672  | —                     | Savola Group   | 3,553,590  | 34,489                |
| *.2 Aeroflot PJSC                                | 13,516,903     | —                     | Saudi Industrial Investment Group                          | 5,040,363  | 32,239                |
| *.2 Rostelecom PJSC                              | 12,792,702     | —                     | Co. for Cooperative Insurance                              | 996,309    | 32,087                |
| *.2 Mechel PJSC                                  | 1,344,496      | —                     | Jarir Marketing Co.  | 7,964,213  | 30,738                |
| *.2 Tatneft PJSC                                 | 15,352,037     | —                     | Dar Al Arkan Real Estate Development Co.                   | 7,181,643  | 28,922                |
| *.2 Novolipetsk Steel PJSC                       | 5,216,652      | —                     | Saudi Tadawul Group Holding Co.                            | 651,772    | 28,911                |
| *.2 Mobile TeleSystems PJSC                      | 6,090,423      | —                     | Arabian Internet & Communications Services Co.             | 339,426    | 28,331                |
| *.2 Magnit PJSC                                  | 959,764        | —                     | Saudi Kayan Petrochemical Co.                              | 10,033,047 | 28,315                |
| *.2 Novatek PJSC                                 | 13,650,994     | —                     | Saudi Investment Bank                                      | 6,701,568  | 26,269                |
| *.2 Gazprom PJSC                                 | 135,012,958    | —                     | Bank Al-Jazira   | 5,508,893  | 24,039                |
| *.2 Mosenergo PJSC                               | 75,973,956     | —                     | Saudi Aramco Base Oil Co.                                  | 683,450    | 23,535                |
| *.2 Federal Grid Co. - Rosseti PJSC (Registered) | 6,617,393,674  | —                     | Mobile Telecommunications Co. Saudi Arabia                 | 6,086,252  | 22,407                |
| *.2 LUKOIL PJSC                                  | 4,927,110      | —                     | Abdullah Al Othaim Markets Co.                             | 6,020,893  | 20,920                |
| *.2 M.Video PJSC                                 | 692,424        | —                     | Dallah Healthcare Co.                                      | 507,487    | 20,022                |
| *.2 Rosneft Oil Co. PJSC                         | 15,028,017     | —                     | Nahdi Medical Co.  | 525,238    | 19,859                |
| *.2 Magnitogorsk Iron & Steel Works PJSC         | 27,346,793     | —                     | Advanced Petrochemical Co.                                 | 1,728,121  | 17,205                |
| *.2 VTB Bank PJSC                                | 65,333,888,805 | —                     | Arabian Drilling Co.                                       | 362,584    | 16,964                |
| *.2 MMC Norilsk Nickel PJSC                      | 643,469        | —                     | Saudia Dairy & Foodstuff Co.                               | 211,036    | 16,874                |
| *.2 Inter RAO UES PJSC                           | 463,184,131    | —                     | Saudi Research & Media Group                               | 436,301    | 16,393                |
| *.2 EL5-ENERO PJSC                               | 162,490,090    | —                     | Riyadh Cables Group Co.                                    | 830,428    | 16,231                |
| *.2 Bashneft PJSC                                | 215,214        | —                     | Aldrees Petroleum & Transport Services Co.                 | 500,934    | 15,723                |
| *.2 Sistema PJSC                                 | 38,039,921     | —                     | Rabigh Refining & Petrochemical Co.                        | 5,731,801  | 15,413                |
| *.2 Severstal PAO                                | 1,964,967      | —                     | Al Hammadi Holding   | 1,068,103  | 15,382                |
| *.2 Surgutneftegas PJSC                          | 89,794,608     | —                     | Saudi Airlines Catering Co.                                | 550,175    | 15,317                |
| *.2 Alrosa PJSC                                  | 32,391,627     | —                     | Power & Water Utility Co. for Jubail & Yanbu               | 1,004,947  | 14,589                |
| *.2 Moscow Exchange MICEX-RTS PJSC               | 18,622,385     | —                     | National Industrialization Co.                             | 4,532,439  | 14,047                |
| *.2,3 Detsky Mir PJSC                            | 6,909,739      | —                     | Leejam Sports Co. JSC                                      | 339,273    | 13,895                |
| *.2 MMC Norilsk Nickel PJSC ADR                  | 21,237         | —                     | Saudi Cement Co.   | 1,005,384  | 13,318                |
| *.2 Polyus PJSC GDR                              | 618,167        | —                     | Seera Group Holding  | 2,005,309  | 12,610                |
| *.2 Tatneft PJSC ADR                             | 676,136        | —                     | Arabian Centres Co. Ltd.                                   | 2,175,276  | 11,631                |
| *.2 LSR Group PJSC Class A                       | 25,742         | —                     | United Electronics Co.                                     | 538,993    | 11,511                |
| *.2 United Co. RUSAL International PJSC          | 32,707,076     | —                     | Astra Industrial Group                                     | 469,665    | 11,399                |
| *.2 Credit Bank of Moscow PJSC                   | 170,771,500    | —                     | Saudi Contracting Services Co.                             | 205,653    | 11,057                |
| *.2 Sovcomflot PJSC                              | 2,097,559      | —                     | Middle East Healthcare Co.                                 | 566,357    | 10,421                |
| *.2 Novorossiysk Commercial Sea Port PJSC        | 35,580,873     | —                     | Yamama Cement Co.  | 1,331,692  | 10,298                |
| *.2 Cherkizovo Group PJSC                        | 16,416         | —                     | Southern Province Cement Co.                               | 926,777    | 10,060                |
| *.2 Samolet Group                                | 109,996        | —                     | Emaar Economic City  | 5,049,867  | 9,850                 |
| *.2 Bank St. Petersburg PJSC                     | 314,414        | —                     | Al-Dawaa Medical Services Co.                              | 386,380    | 9,762                 |
| *.2 IDGC of Centre & Volga Region PJSC           | 45,593,366     | —                     | Qassim Cement Co.  | 578,794    | 9,690                 |
| *.2,3 Segezha Group PJSC                         | 16,822,200     | —                     | National Medical Care Co.                                  | 296,424    | 9,689                 |
| *.2 PhosAgro PJSC GDR                            | 8,608          | —                     | Saudi Ground Services Co.                                  | 1,200,123  | 9,328                 |
|  |                | —                     | Yanbu Cement Co.   | 1,060,276  | 9,119                 |
| <b>Saudi Arabia (1.1%)</b>                       |                |                       | United International Transportation Co.                    | 476,243    | 8,543                 |
| Al Rajhi Bank                                    | 26,599,192     | 476,141               | National Agriculture Development Co.                       | 688,787    | 8,410                 |
| 3 Saudi Arabian Oil Co.                          | 41,750,181     | 370,924               | Al Masane Al Kobra Mining Co.                              | 593,799    | 8,344                 |
| Saudi National Bank                              | 39,550,513     | 353,904               | National Gas & Industrialization Co.                       | 501,297    | 7,750                 |
| Saudi Basic Industries Corp.                     | 12,210,659     | 250,920               | Arriyadh Development Co.                                   | 1,195,226  | 6,377                 |
| Saudi Telecom Co.                                | 24,331,753     | 249,257               | Saudi Pharmaceutical Industries & Medical Appliances Corp. | 790,730    | 6,268                 |
| * Saudi Arabian Mining Co.                       | 16,446,520     | 157,577               | BinDawood Holding Co.                                      | 3,882,510  | 6,248                 |
| Riyadh Bank                                      | 19,955,906     | 141,314               | Saudi Chemical Co. Holding                                 | 5,612,320  | 5,986                 |
| Alinma Bank                                      | 13,308,250     | 116,802               | Saudi Real Estate Co.                                      | 1,783,734  | 5,690                 |
| Saudi Awwal Bank                                 | 12,872,291     | 114,938               | Arabian Cement Co.   | 664,126    | 5,518                 |
| SABIC Agri-Nutrients Co.                         | 3,168,791      | 113,136               | Eastern Province Cement Co.                                | 540,784    | 5,327                 |
| ACWA Power Co.                                   | 1,808,158      | 109,470               | City Cement Co.  | 922,357    | 4,281                 |
| Banque Saudi Fransi                              | 7,996,481      | 76,453                | Saudi Public Transport Co.                                 | 885,928    | 3,834                 |
| Dr Sulaiman Al Habib Medical Services Group Co.  | 1,125,089      | 75,571                | Bawan Co.  | 429,523    | 3,691                 |
| Bank AlBilad                                     | 6,648,160      | 66,003                | * Dur Hospitality Co.                                      | 553,591    | 3,502                 |
| Elm Co.  | 347,513        | 64,975                |  |            |                       |



Total International Stock Index Fund

|  | Shares     | Market Value*<br>(\$000) |  | Shares    | Market Value*<br>(\$000) |
|--|------------|--------------------------|--|-----------|--------------------------|
| <sup>1</sup> Old Mutual Ltd.                               | 17,271,499 | 10,984                   | <sup>1</sup> Korea Zinc Co. Ltd.                                   | 138,621   | 48,173                   |
| Barloworld Ltd.  | 2,463,950  | 10,383                   | <sup>*,1</sup> Krafton Inc.  | 389,507   | 47,416                   |
| <sup>1</sup> Motus Holdings Ltd.                           | 1,985,568  | 9,863                    | <sup>*</sup> Samsung Heavy Industries Co. Ltd.                     | 8,786,539 | 44,543                   |
| AECI Ltd.  | 1,465,064  | 8,684                    | <sup>1</sup> HMM Co. Ltd.  | 3,955,683 | 42,845                   |
| Resilient REIT Ltd.  | 4,148,504  | 8,273                    | <sup>*</sup> SK Square Co. Ltd.                                    | 1,335,912 | 42,212                   |
| Super Group Ltd.   | 4,648,798  | 7,933                    | <sup>*</sup> HYBE Co. Ltd.   | 246,523   | 40,150                   |
| Santam Ltd.  | 525,322    | 7,711                    | DB Insurance Co. Ltd.  | 601,456   | 39,130                   |
| Vukile Property Fund Ltd.                                  | 11,510,816 | 7,680                    | <sup>1</sup> KakaoBank Corp.                                       | 2,890,633 | 39,120                   |
| Omnia Holdings Ltd.  | 2,306,288  | 7,165                    | <sup>*</sup> HD Korea Shipbuilding & Offshore Engineering Co. Ltd. | 582,041   | 39,045                   |
| Hyprop Investments Ltd.                                    | 4,268,998  | 6,507                    | <sup>1</sup> Amorepacific Corp.                                    | 415,223   | 38,975                   |
| <sup>1</sup> Pick n Pay Stores Ltd.                        | 4,754,764  | 6,376                    | Korean Air Lines Co. Ltd.  | 2,521,931 | 38,372                   |
| <sup>3</sup> Dis-Chem Pharmacies Ltd.                      | 4,823,708  | 6,320                    | <sup>*</sup> Samsung Engineering Co. Ltd.                          | 2,129,379 | 37,530                   |
| Reunert Ltd.   | 1,939,060  | 6,114                    | NCSoft Corp.   | 214,001   | 36,972                   |
| Ninety One Ltd.  | 3,080,461  | 6,021                    | <sup>*</sup> Korea Electric Power Corp.                            | 2,887,003 | 36,136                   |
| <sup>1</sup> Equites Property Fund Ltd.                    | 9,343,543  | 5,747                    | Hanwha Aerospace Co. Ltd.  | 465,083   | 34,965                   |
| Coronation Fund Managers Ltd.                              | 3,466,265  | 5,620                    | L&F Co. Ltd.   | 334,198   | 32,508                   |
| JSE Ltd.   | 1,156,483  | 5,500                    | Hyundai Glovis Co. Ltd.  | 250,526   | 31,794                   |
| MAS plc  | 6,707,159  | 5,467                    | <sup>1</sup> LG Innotek Co. Ltd.                                   | 190,046   | 31,542                   |
| DRDGOLD Ltd.   | 5,809,956  | 5,097                    | <sup>1</sup> Korea Aerospace Industries Ltd.                       | 951,405   | 31,306                   |
| DataTec Ltd.   | 2,569,945  | 4,865                    | <sup>*,1</sup> HLB Inc.  | 1,450,424 | 31,251                   |
| Sun International Ltd.                                     | 2,314,168  | 4,657                    | Industrial Bank of Korea   | 3,696,261 | 30,590                   |
| <sup>*</sup> Fortress Real Estate Investments Ltd. Class B | 14,360,664 | 4,553                    | <sup>1</sup> Yuhan Corp.   | 713,616   | 30,420                   |
| <sup>*</sup> Telkom SA SOC Ltd.                            | 3,796,932  | 4,449                    | <sup>*</sup> Hanwha Solutions Corp.                                | 1,400,857 | 29,839                   |
| Tsogo Sun Ltd.   | 6,415,418  | 4,159                    | LG H&H Co. Ltd.  | 127,163   | 29,813                   |
| <sup>*</sup> Astral Foods Ltd.                             | 508,197    | 3,986                    | <sup>*</sup> CosmoAM&T Co. Ltd.                                    | 285,147   | 29,687                   |
| KAP Ltd.   | 32,287,058 | 3,868                    | Hankook Tire & Technology Co. Ltd.                                 | 1,002,155 | 28,433                   |
| Attacq Ltd.  | 8,624,987  | 3,736                    | <sup>1</sup> JYP Entertainment Corp.                               | 366,354   | 27,887                   |
| Curro Holdings Ltd.  | 6,435,346  | 3,508                    | Hyundai Steel Co.  | 1,139,403 | 27,708                   |
| Thungela Resources Ltd. (XJSE)                             | 321,650    | 2,872                    | S-Oil Corp.  | 553,422   | 27,313                   |
| Burstone Group Ltd.  | 6,708,556  | 2,666                    | <sup>*,1</sup> LG Display Co. Ltd.                                 | 3,018,263 | 27,311                   |
| Transaction Capital Ltd.                                   | 7,479,525  | 1,944                    | <sup>1</sup> Lotte Chemical Corp.                                  | 245,781   | 26,691                   |
| Emira Property Fund Ltd.                                   | 240,788    | 107                      | Orion Corp.  | 296,447   | 26,237                   |
|  |            | <b>3,038,947</b>         | <sup>*,1</sup> Kum Yang Co. Ltd.                                   | 397,861   | 26,004                   |
| <b>South Korea (3.2%)</b>                                  |            |                          | <sup>1</sup> Posco DX Co. Ltd.                                     | 711,784   | 25,968                   |
| Samsung Electronics Co. Ltd.                               | 64,211,430 | 3,196,116                | HD Hyundai Co. Ltd.  | 581,923   | 24,785                   |
| SK Hynix Inc.  | 7,305,527  | 634,427                  | Coway Co. Ltd.   | 773,269   | 24,745                   |
| <sup>1</sup> POSCO Holdings Inc.                           | 1,013,100  | 310,135                  | Hyundai Engineering & Construction Co. Ltd.                        | 974,313   | 24,164                   |
| NAVER Corp.  | 1,943,627  | 271,725                  | Hanmi Semiconductor Co. Ltd.                                       | 599,556   | 23,492                   |
| Hyundai Motor Co.  | 1,857,912  | 234,067                  | <sup>1</sup> Posco International Corp.                             | 614,160   | 22,908                   |
| Samsung SDI Co. Ltd.                                       | 713,035    | 225,772                  | CJ CheilJedang Corp.   | 109,033   | 22,842                   |
| LG Chem Ltd.   | 637,378    | 208,896                  | Samsung Securities Co. Ltd.  | 863,655   | 22,625                   |
| KB Financial Group Inc.                                    | 5,098,242  | 194,336                  | LG Uplus Corp.   | 2,866,032 | 21,480                   |
| Kia Corp.  | 3,303,982  | 188,761                  | <sup>1</sup> Kumho Petrochemical Co. Ltd.                          | 227,614   | 21,393                   |
| <sup>1</sup> Shinhan Financial Group Co. Ltd.              | 6,673,934  | 171,548                  | <sup>*,1</sup> Alteogen Inc.                                       | 460,871   | 21,378                   |
| <sup>1</sup> Celltrion Inc.                                | 1,492,211  | 165,715                  | Hanmi Pharm Co. Ltd.   | 102,116   | 21,351                   |
| <sup>*,1</sup> LG Energy Solution Ltd.                     | 539,784    | 154,739                  | <sup>*,1</sup> SK Biopharmaceuticals Co. Ltd.                      | 380,556   | 21,297                   |
| Hyundai Mobis Co. Ltd.                                     | 841,409    | 130,305                  | Mirae Asset Securities Co. Ltd.                                    | 4,105,100 | 20,110                   |
| <sup>*,3</sup> Samsung Biologics Co. Ltd.                  | 239,015    | 125,652                  | BNK Financial Group Inc.   | 3,921,912 | 19,740                   |
| <sup>1</sup> Ecopro Co. Ltd.                               | 258,869    | 119,617                  | Hotel Shilla Co. Ltd.  | 421,032   | 19,482                   |
| Kakao Corp.  | 4,098,564  | 115,521                  | Korea Investment Holdings Co. Ltd.                                 | 518,337   | 19,377                   |
| Hana Financial Group Inc.                                  | 3,894,102  | 113,228                  | <sup>*,1</sup> HD Hyundai Heavy Industries Co. Ltd.                | 255,363   | 19,362                   |
| LG Electronics Inc.  | 1,474,702  | 109,398                  | Doosan Bobcat Inc.   | 660,967   | 18,990                   |
| <sup>1</sup> Ecopro BM Co. Ltd.                            | 617,646    | 90,360                   | GS Holdings Corp.  | 637,213   | 18,608                   |
| Samsung C&T Corp.  | 1,139,150  | 90,068                   | <sup>1</sup> Fila Holdings Corp.                                   | 697,363   | 18,466                   |
| KT&G Corp.   | 1,393,603  | 87,913                   | Hyundai Marine & Fire Insurance Co. Ltd.                           | 785,834   | 18,331                   |
| Samsung Fire & Marine Insurance Co. Ltd.                   | 441,657    | 84,455                   | DB HiTek Co. Ltd.  | 480,904   | 17,361                   |
| <sup>1</sup> Woori Financial Group Inc.                    | 8,920,336  | 78,791                   | <sup>*</sup> Hyundai Rotem Co. Ltd.                                | 979,774   | 16,939                   |
| <sup>*</sup> SK Innovation Co. Ltd.                        | 788,672    | 71,852                   | HD Hyundai Electric Co. Ltd.                                       | 294,421   | 16,386                   |
| Samsung Electro-Mechanics Co. Ltd.                         | 754,513    | 69,763                   | <sup>*,1</sup> Pearl Abyss Corp.                                   | 446,684   | 16,365                   |
| LG Corp.   | 1,217,775  | 69,704                   | Youngone Corp.   | 405,833   | 16,314                   |
| <sup>1</sup> POSCO Future M Co. Ltd.                       | 384,151    | 67,696                   | <sup>1</sup> Kangwon Land Inc.                                     | 1,455,264 | 15,846                   |
| <sup>1</sup> Celltrion Healthcare Co. Ltd.                 | 1,331,900  | 65,883                   | <sup>*,1,3</sup> SK IE Technology Co. Ltd.                         | 347,916   | 15,341                   |
| <sup>*</sup> Doosan Enerbility Co. Ltd.                    | 5,738,048  | 57,174                   | JB Financial Group Co. Ltd.  | 1,966,691 | 14,711                   |
| Samsung Life Insurance Co. Ltd.                            | 1,003,822  | 53,744                   | F&F Co. Ltd.   | 211,665   | 14,674                   |
| Meritz Financial Group Inc.                                | 1,361,282  | 50,664                   | <sup>*,1</sup> SK Bioscience Co. Ltd.                              | 322,164   | 14,500                   |
| Samsung SDS Co. Ltd.                                       | 492,268    | 50,460                   | <sup>1</sup> SKC Co. Ltd.  | 247,262   | 14,460                   |
| SK Inc.  | 471,729    | 49,735                   |  |           |                          |



## Total International Stock Index Fund

|       | Shares                              | Market Value*<br>(\$000) |        | Shares                              | Market Value*<br>(\$000)                                 |           |       |
|-------|-------------------------------------|--------------------------|--------|-------------------------------------|--|-----------|-------|
| *.1   | Hyundai Mipo Dockyard Co. Ltd.      | 276,962                  | 14,273 | Kolmar Korea Co. Ltd.               | 203,315  | 8,085     |       |
|       | NongShim Co. Ltd.                   | 42,995                   | 14,141 | Chong Kun Dang Pharmaceutical Corp. | 114,485  | 8,044     |       |
|       | E-MART Inc.                         | 260,520                  | 14,045 | *.1                                 | Hugel Inc.   | 76,209    | 8,040 |
|       | Cheil Worldwide Inc.                | 937,981                  | 13,811 |                                     | Hyundai Department Store Co. Ltd.                        | 202,372   | 8,015 |
| *.1   | Hyundai Bioscience Co. Ltd.         | 493,423                  | 13,672 |                                     | Kolon Industries Inc.                                    | 246,927   | 7,977 |
| 1     | Hanjin Kal Corp.                    | 431,570                  | 13,628 | *.1                                 | Daewoo Engineering & Construction Co. Ltd.               | 2,702,311 | 7,884 |
|       | LS Corp.                            | 232,183                  | 13,500 | 1                                   | Hanmi Science Co. Ltd.                                   | 333,579   | 7,840 |
|       | NH Investment & Securities Co. Ltd. | 1,868,562                | 13,406 |                                     | LX Semicon Co. Ltd.                                      | 146,072   | 7,802 |
| 1     | OCI Holdings Co. Ltd.               | 183,261                  | 13,241 | *.1                                 | HLB Life Science Co. Ltd.                                | 1,156,451 | 7,655 |
| *.1   | Celltrion Pharm Inc.                | 270,791                  | 12,740 | 1                                   | Hanwha Systems Co. Ltd.                                  | 794,930   | 7,498 |
|       | LEENO Industrial Inc.               | 122,758                  | 12,563 | 1                                   | Samyang Foods Co. Ltd.                                   | 54,456    | 7,399 |
|       | DGB Financial Group Inc.            | 2,127,810                | 12,393 |                                     | AMOREPACIFIC Group                                       | 347,154   | 7,375 |
|       | Hansol Chemical Co. Ltd.            | 108,558                  | 12,115 | 1                                   | SK Networks Co. Ltd.                                     | 1,777,786 | 7,341 |
| 1     | Shinsegae Inc.                      | 94,039                   | 11,778 | 1                                   | PharmaResearch Co. Ltd.                                  | 84,123    | 7,264 |
|       | Hanwha Corp.                        | 711,794                  | 11,725 | *.1                                 | Kakaopay Corp.   | 283,837   | 7,236 |
| 1     | SM Entertainment Co. Ltd.           | 151,620                  | 11,371 |                                     | KEPCO Plant Service & Engineering Co. Ltd.               | 298,781   | 7,229 |
| 1     | Eo Technics Co. Ltd.                | 109,001                  | 11,304 | *.1                                 | Korea Electric Power Corp. ADR                           | 1,169,480 | 7,122 |
| 1     | Hyosung Advanced Materials Corp.    | 42,282                   | 11,213 |                                     | Dentium Co. Ltd.   | 86,983    | 7,061 |
| *     | Hyosung Heavy Industries Corp.      | 88,205                   | 11,188 | *.1                                 | Chabiotech Co. Ltd.                                      | 589,413   | 7,040 |
| 1     | Hanon Systems                       | 2,184,397                | 11,146 | 1                                   | Lotte Corp.  | 361,861   | 6,979 |
| 1     | BGF retail Co. Ltd.                 | 107,684                  | 11,012 | 1                                   | ISC Co. Ltd.   | 134,988   | 6,969 |
|       | HL Mando Co. Ltd.                   | 451,632                  | 10,999 | *.1                                 | Bioneer Corp.  | 293,147   | 6,909 |
| 1     | Hyosung TNC Corp.                   | 41,437                   | 10,983 | *.1                                 | Paradise Co. Ltd.  | 631,993   | 6,876 |
|       | CJ Corp.                            | 174,801                  | 10,903 |                                     | Poongsan Corp.   | 257,246   | 6,865 |
| *.1   | Rainbow Robotics                    | 103,272                  | 10,835 | *.1                                 | LegoChem Biosciences Inc.                                | 248,380   | 6,818 |
| *.1   | Hanall Biopharma Co. Ltd.           | 497,232                  | 10,785 |                                     | Daeduck Electronics Co. Ltd.                             | 446,922   | 6,655 |
| 1     | WONIK IPS Co. Ltd.                  | 472,196                  | 10,558 | 1                                   | Koh Young Technology Inc.                                | 812,014   | 6,654 |
| 1     | KIWOOM Securities Co. Ltd.          | 176,444                  | 10,549 | 1                                   | Daejoo Electronic Materials Co. Ltd.                     | 129,091   | 6,627 |
| *     | Lunit Inc.                          | 108,490                  | 10,532 | 1                                   | Wemade Co. Ltd.  | 225,108   | 6,580 |
| 1     | Pan Ocean Co. Ltd.                  | 3,277,652                | 10,464 | 1                                   | KEPCO Engineering & Construction Co. Inc.                | 167,941   | 6,523 |
| 1     | DL E&C Co. Ltd.                     | 405,364                  | 10,303 | 1                                   | Hite Jinro Co. Ltd.                                      | 409,957   | 6,461 |
| 1     | Medytox Inc.                        | 67,220                   | 10,284 |                                     | CJ Logistics Corp.                                       | 114,505   | 6,438 |
| *.1   | Cosmax Inc.                         | 101,802                  | 10,236 | *.1                                 | Oscotec Inc.   | 445,495   | 6,307 |
|       | Sam-A Aluminum Co. Ltd.             | 110,003                  | 10,232 | 1                                   | Park Systems Corp.                                       | 60,600    | 6,302 |
|       | S-1 Corp.                           | 252,986                  | 10,225 | 1                                   | HK inno N Corp.  | 196,135   | 6,293 |
| *     | Hanwha Life Insurance Co. Ltd.      | 4,933,576                | 10,138 | 1                                   | SSANGYONG C&E Co. Ltd.                                   | 1,514,390 | 6,251 |
| 1     | HPSP Co. Ltd.                       | 434,913                  | 10,088 | 1                                   | SIMMTECH Co. Ltd.  | 252,322   | 6,190 |
|       | IsuPetasys Co. Ltd.                 | 620,836                  | 10,035 | 1                                   | ST Pharm Co. Ltd.  | 121,976   | 6,156 |
| *     | SOLUM Co. Ltd.                      | 464,693                  | 9,984  | 1                                   | Ecopro HN Co. Ltd.                                       | 143,313   | 6,140 |
|       | KCC Corp.                           | 55,841                   | 9,842  | *.1                                 | Mezzion Pharma Co. Ltd.                                  | 222,837   | 6,123 |
| 1     | Hyundai Elevator Co. Ltd.           | 305,530                  | 9,783  | *                                   | Korea Gas Corp.  | 360,474   | 6,109 |
| 1     | LS Electric Co. Ltd.                | 205,299                  | 9,766  | 1                                   | YG Entertainment Inc.                                    | 148,806   | 6,074 |
| 1     | Soulbrain Co. Ltd.                  | 56,038                   | 9,677  | 1                                   | S&S Tech Corp.   | 210,846   | 5,935 |
|       | GS Retail Co. Ltd.                  | 536,129                  | 9,658  |                                     | SK Chemicals Co. Ltd.                                    | 136,172   | 5,701 |
| *.1   | Kakao Games Corp.                   | 556,069                  | 9,651  | 1                                   | LX International Corp.                                   | 308,226   | 5,692 |
| 1     | LIG Nex1 Co. Ltd.                   | 144,578                  | 9,352  | *                                   | Kumho Tire Co. Inc.                                      | 1,809,404 | 5,637 |
| 1     | HD Hyundai Infracore Co. Ltd.       | 1,878,525                | 9,321  | *                                   | Jeisys Medical Inc.                                      | 711,485   | 5,554 |
| 1     | Advanced Nano Products Co. Ltd.     | 103,031                  | 9,170  |                                     | Ottogi Corp.   | 19,970    | 5,539 |
| 1     | Hyundai Wia Corp.                   | 2,178,75                 | 9,070  | *                                   | CJ ENM Co. Ltd.  | 140,752   | 5,443 |
| 1     | People & Technology Inc.            | 245,575                  | 9,004  |                                     | SK REITs Co. Ltd.  | 1,938,015 | 5,401 |
| 1     | CS Wind Corp.                       | 263,211                  | 8,931  | 1                                   | HDC Hyundai Development Co-Engineering &<br>Construction | 618,924   | 5,345 |
| 1     | Dongjin Semichem Co. Ltd.           | 399,415                  | 8,915  | 1                                   | SFA Engineering Corp.                                    | 258,218   | 5,342 |
| *.1   | W-Scope Chungju Plant Co. Ltd.      | 291,760                  | 8,908  | *                                   | Peptron Inc.   | 241,087   | 5,298 |
| 1     | Samsung Card Co. Ltd.               | 378,083                  | 8,781  | 1                                   | DL Holdings Co. Ltd.                                     | 168,035   | 5,292 |
|       | TCC Steel                           | 225,595                  | 8,756  | 1                                   | Foosung Co. Ltd.   | 710,541   | 5,274 |
|       | Korean Reinsurance Co.              | 1,318,208                | 8,670  | 1                                   | Eugene Technology Co. Ltd.                               | 184,944   | 5,245 |
|       | LOTTE Fine Chemical Co. Ltd.        | 208,689                  | 8,669  | 1                                   | HD Hyundai Construction Equipment Co. Ltd.               | 158,720   | 5,239 |
| 1     | Hana Micron Inc.                    | 475,211                  | 8,636  | 1                                   | Seegene Inc.   | 367,719   | 5,209 |
|       | Hyundai Autoever Corp.              | 88,805                   | 8,574  | 1                                   | Green Cross Corp.  | 72,719    | 5,183 |
| 1     | Jusung Engineering Co. Ltd.         | 463,149                  | 8,470  | 1                                   | Dongsuh Cos. Inc.  | 401,203   | 5,130 |
| *.1,3 | Netmarble Corp.                     | 294,991                  | 8,469  | 1                                   | Intellian Technologies Inc.                              | 97,775    | 5,129 |
|       | Lotte Energy Materials Corp.        | 293,773                  | 8,416  | *.1,2                               | Eofflow Co. Ltd.   | 313,348   | 5,045 |
| *.1   | Sam Chun Dang Pharm Co. Ltd.        | 184,377                  | 8,403  | 1                                   | Lotte Chilsung Beverage Co. Ltd.                         | 46,612    | 5,026 |
|       | GS Engineering & Construction Corp. | 854,234                  | 8,361  | 1                                   | Hyosung Corp.  | 113,772   | 4,976 |
| 1     | Lotte Shopping Co. Ltd.             | 156,025                  | 8,344  | 1                                   | MegaStudyEdu Co. Ltd.                                    | 107,156   | 4,925 |
| 1     | Classys Inc.                        | 339,749                  | 8,301  | 1                                   | Daewoong Pharmaceutical Co. Ltd.                         | 66,343    | 4,922 |
| *.1   | Cosmochemical Co. Ltd.              | 354,932                  | 8,285  |                                     |  |           |       |

Total International Stock Index Fund

|   | Shares    | Market Value*<br>(\$000) |   | Shares    | Market Value*<br>(\$000) |
|---|-----------|--------------------------|---|-----------|--------------------------|
| *.1 Doosan Fuel Cell Co. Ltd.               | 400,522   | 4,889                    | 1 Samyang Holdings Corp.                  | 67,864    | 3,417                    |
| *.1 Sungeel Hitech Co. Ltd.                 | 69,347    | 4,886                    | *.1 Naturecell Co. Ltd.                   | 652,747   | 3,402                    |
| * OCI Co. Ltd.                              | 62,737    | 4,855                    | 1 PI Advanced Materials Co. Ltd.          | 183,234   | 3,333                    |
| *.1 GemVax & Kael Co. Ltd.                  | 455,742   | 4,804                    | *.1 IS Dongseo Co. Ltd.                   | 178,055   | 3,326                    |
| Douzone Bizon Co. Ltd.                      | 236,144   | 4,789                    | *.1 Dongkuk Steel Mill Co. Ltd.           | 424,826   | 3,326                    |
| *.1 Duk San Neolux Co. Ltd.                 | 165,599   | 4,750                    | 1 Hanssem Co. Ltd.                        | 91,137    | 3,310                    |
| HAESUNG DS Co. Ltd.                         | 144,350   | 4,750                    | * Jeju Air Co. Ltd.                       | 416,654   | 3,267                    |
| 1 AfreecaTV Co. Ltd.                        | 95,038    | 4,732                    | *.1 Eubiologics Co. Ltd.                  | 455,490   | 3,236                    |
| 1 Innocean Worldwide Inc.                   | 146,157   | 4,730                    | *.1 CJ CGV Co. Ltd.                       | 850,375   | 3,234                    |
| *.1 Hana Tour Service Inc.                  | 144,432   | 4,708                    | *.1 Seojin System Co. Ltd.                | 259,652   | 3,224                    |
| 1 BH Co. Ltd.                               | 334,697   | 4,664                    | *.1 Studio Dragon Corp.                   | 88,567    | 3,215                    |
| 1 SL Corp.                                  | 210,603   | 4,653                    | * Hanwha General Insurance Co. Ltd.       | 1,033,326 | 3,178                    |
| 1 Korea Petrochemical Ind Co. Ltd.          | 39,287    | 4,641                    | 1 LOTTE REIT Co. Ltd.                     | 1,484,660 | 3,165                    |
| 1 TKG Huchems Co. Ltd.                      | 285,183   | 4,623                    | 1 SD Biosensor Inc.                       | 438,988   | 3,137                    |
| *.1 Creative & Innovative System            | 689,487   | 4,607                    | Mcnex Co. Ltd.                            | 151,112   | 3,113                    |
| 1 Doosan Tesna Inc.                         | 135,481   | 4,520                    | *.1 Neowiz                                | 151,553   | 3,106                    |
| 1 Dongkook Pharmaceutical Co. Ltd.          | 377,775   | 4,518                    | *.1 Ananti Inc.                           | 614,342   | 3,034                    |
| JR Global REIT                              | 1,526,111 | 4,451                    | *.1 Harim Holdings Co. Ltd.               | 616,135   | 3,025                    |
| *.1 STCUBE                                  | 594,881   | 4,405                    | 1 Hansae Co. Ltd.                         | 175,738   | 2,986                    |
| *.1 Hanwha Ocean Co. Ltd.                   | 250,069   | 4,373                    | Unid Co. Ltd.                             | 52,380    | 2,966                    |
| *.1 Myoung Shin Industrial Co. Ltd.         | 369,515   | 4,320                    | 1 Taekwang Industrial Co. Ltd.            | 6,910     | 2,959                    |
| 1 Doosan Co. Ltd.                           | 77,842    | 4,295                    | Daewoong Co. Ltd.                         | 267,471   | 2,955                    |
| *.1 ABLBio Inc.                             | 360,104   | 4,257                    | * Shinsung E&G Co. Ltd.                   | 2,166,956 | 2,949                    |
| Korea Electric Terminal Co. Ltd.            | 90,810    | 4,247                    | *.1 KMW Co. Ltd.                          | 393,194   | 2,923                    |
| *.1 SK oceanplant Co. Ltd.                  | 352,903   | 4,203                    | 1 Solid Inc.                              | 662,209   | 2,883                    |
| *.1 Lake Materials Co. Ltd.                 | 489,220   | 4,114                    | LX Holdings Corp.                         | 576,385   | 2,883                    |
| 1 Chunbo Co. Ltd.                           | 55,325    | 4,074                    | Kwang Dong Pharmaceutical Co. Ltd.        | 522,960   | 2,861                    |
| * Sambu Engineering & Construction Co. Ltd. | 2,117,953 | 4,056                    | 1 Huons Co. Ltd.                          | 94,688    | 2,843                    |
| ESR Kendall Square REIT Co. Ltd.            | 1,707,631 | 4,052                    | 1 INTOPS Co. Ltd.                         | 158,857   | 2,821                    |
| i-SENS Inc.                                 | 235,071   | 4,008                    | *.1 Grand Korea Leisure Co. Ltd.          | 242,212   | 2,803                    |
| *.1 Taihan Electric Wire Co. Ltd.           | 484,683   | 3,998                    | Solus Advanced Materials Co. Ltd.         | 171,776   | 2,798                    |
| 1 Sebang Global Battery Co. Ltd.            | 106,708   | 3,912                    | 1 NICE Information Service Co. Ltd.       | 427,747   | 2,793                    |
| 1 Caregen Co. Ltd.                          | 194,714   | 3,882                    | Binggrae Co. Ltd.                         | 68,429    | 2,777                    |
| Daishin Securities Co. Ltd.                 | 372,579   | 3,867                    | Dong-A Socio Holdings Co. Ltd.            | 37,592    | 2,775                    |
| 1 Com2uSCorp                                | 123,768   | 3,861                    | * Enplus Co. Ltd.                         | 916,902   | 2,759                    |
| Han Kuk Carbon Co. Ltd.                     | 454,707   | 3,847                    | 1 TES Co. Ltd.                            | 187,914   | 2,743                    |
| NEXTIN Inc.                                 | 96,321    | 3,832                    | 1 Boryung                                 | 407,921   | 2,726                    |
| 1 DoubleUGames Co. Ltd.                     | 123,408   | 3,787                    | Songwon Industrial Co. Ltd.               | 209,953   | 2,670                    |
| SK Gas Ltd.                                 | 34,439    | 3,778                    | Dong-A ST Co. Ltd.                        | 64,336    | 2,651                    |
| Youngone Holdings Co. Ltd.                  | 65,013    | 3,772                    | *.1 Korea Line Corp.                      | 2,127,145 | 2,638                    |
| 1 Yunsung F&C Co. Ltd.                      | 43,512    | 3,770                    | 1 Orion Holdings Corp.                    | 223,582   | 2,629                    |
| 1 Daesang Corp.                             | 255,239   | 3,763                    | Lotte Rental Co. Ltd.                     | 137,862   | 2,629                    |
| *.1 Shin Poong Pharmaceutical Co. Ltd.      | 435,133   | 3,759                    | SNT Motiv Co. Ltd.                        | 86,528    | 2,594                    |
| JW Pharmaceutical Corp.                     | 192,738   | 3,747                    | *.1 NEPES Corp.                           | 216,706   | 2,561                    |
| 1 Ahnlab Inc.                               | 78,761    | 3,747                    | 1 Handsome Co. Ltd.                       | 184,711   | 2,554                    |
| *.1 NKMax Co. Ltd.                          | 422,252   | 3,747                    | Nexen Tire Corp.                          | 455,439   | 2,514                    |
| *.1 Dawonsys Co. Ltd.                       | 358,063   | 3,743                    | 1 GOLFZON Co. Ltd.                        | 38,816    | 2,507                    |
| * NHN Corp.                                 | 235,946   | 3,743                    | * DIO Corp.                               | 143,992   | 2,499                    |
| * Asiana Airlines Inc.                      | 451,128   | 3,731                    | * Hanwha Investment & Securities Co. Ltd. | 1,464,075 | 2,498                    |
| *.1 Enchem Co. Ltd.                         | 95,995    | 3,703                    | 1 Lotte Wellfood Co. Ltd.                 | 29,548    | 2,497                    |
| 1 Green Cross Holdings Corp.                | 367,789   | 3,693                    | * Il Dong Pharmaceutical Co. Ltd.         | 205,379   | 2,453                    |
| 1 Partron Co. Ltd.                          | 564,076   | 3,633                    | SeAH Besteel Holdings Corp.               | 150,066   | 2,424                    |
| Daou Technology Inc.                        | 299,334   | 3,623                    | LF Corp.                                  | 232,869   | 2,409                    |
| 1 Tokai Carbon Korea Co. Ltd.               | 58,572    | 3,607                    | 1 GC Cell Corp.                           | 111,875   | 2,400                    |
| *.1 SFA Semicon Co. Ltd.                    | 1,023,047 | 3,597                    | Hanjin Transportation Co. Ltd.            | 169,220   | 2,372                    |
| *.1 Lotte Tour Development Co. Ltd.         | 448,034   | 3,589                    | Samwha Capacitor Co. Ltd.                 | 97,230    | 2,349                    |
| SK Discovery Co. Ltd.                       | 130,275   | 3,572                    | *.1 Genexine Inc.                         | 400,455   | 2,341                    |
| Seoul Semiconductor Co. Ltd.                | 475,376   | 3,557                    | 1 LX Hausys Ltd.                          | 80,792    | 2,292                    |
| 1 Sungwoo Hitech Co. Ltd.                   | 604,616   | 3,543                    | 1 RFHIC Corp.                             | 220,289   | 2,267                    |
| Shinhan Alpha REIT Co. Ltd.                 | 779,177   | 3,539                    | NICE Holdings Co. Ltd.                    | 254,663   | 2,265                    |
| * Pharmicell Co. Ltd.                       | 768,679   | 3,530                    | Eugene Investment & Securities Co. Ltd.   | 757,438   | 2,265                    |
| 1 Youlchon Chemical Co. Ltd.                | 168,675   | 3,516                    | *.1 Vaxcell-Bio Therapeutics Co. Ltd.     | 134,870   | 2,260                    |
| 1 Hankook & Co. Co. Ltd.                    | 385,403   | 3,506                    | *.1 Amicogen Inc.                         | 239,421   | 2,250                    |
| 1 Innox Advanced Materials Co. Ltd.         | 175,217   | 3,477                    | * HLB Therapeutics Co. Ltd.               | 812,701   | 2,227                    |
| KCC Glass Corp.                             | 115,230   | 3,461                    | *.1 Modetour Network Inc.                 | 185,816   | 2,199                    |
| *.1 Nexon Games Co. Ltd.                    | 309,374   | 3,452                    | *.1 Humasis Co. Ltd.                      | 1,468,730 | 2,188                    |
| 1 L&C Bio Co. Ltd.                          | 163,873   | 3,445                    | TK Corp.                                  | 192,614   | 2,172                    |



Total International Stock Index Fund

|  | Shares      | Market Value* (\$000) |                                     | Shares     | Market Value* (\$000) |
|--|-------------|-----------------------|-------------------------------------|------------|-----------------------|
| <sup>3</sup> Aena SME SA                                 | 954,099     | 138,440               | H & M Hennes & Mauritz AB Class B   | 8,943,797  | 120,157               |
| ACS Actividades de Construccion y Servicios SA           | 2,997,543   | 108,403               | Nibe Industrier AB Class B          | 19,746,701 | 113,728               |
| Redeia Corp. SA  | 5,841,865   | 91,103                | Svenska Cellulosa AB SCA Class B    | 8,060,294  | 110,599               |
| Banco de Sabadell SA                                     | 71,254,278  | 88,597                | Investor AB Class A                 | 6,059,008  | 110,282               |
| Endesa SA  | 4,283,579   | 80,594                | EQT AB                              | 5,694,674  | 104,041               |
| Bankinter SA   | 9,310,922   | 58,877                | Boliden AB                          | 3,717,242  | 95,285                |
| Enagas SA  | 3,382,648   | 56,587                | SKF AB Class B                      | 5,232,093  | 84,825                |
| Naturgy Energy Group SA                                  | 1,867,717   | 52,846                | Trelleborg AB Class B               | 3,031,535  | 76,665                |
| * Grifols SA   | 4,485,917   | 50,338                | Skanska AB Class B                  | 4,874,469  | 73,185                |
| Acciona SA   | 309,710     | 39,046                | Telia Co. AB                        | 33,481,975 | 70,980                |
| Merlin Properties Socimi SA                              | 4,564,149   | 38,055                | Epiroc AB Class B                   | 4,936,219  | 68,541                |
| Fluidra SA   | 1,853,843   | 32,685                | Indutrade AB                        | 3,827,115  | 67,829                |
| Viscofan SA  | 528,815     | 30,569                | Saab AB Class B                     | 1,248,939  | 64,160                |
| Mapfre SA  | 13,594,950  | 28,260                | Industrivarden AB Class C           | 2,416,040  | 62,308                |
| Acerinox SA  | 2,677,473   | 26,086                | Lifco AB Class B                    | 3,102,366  | 56,767                |
| Inmobiliaria Colonial Socimi SA                          | 4,429,292   | 24,850                | Castellum AB                        | 5,846,582  | 56,032                |
| Indra Sistemas SA  | 1,685,616   | 23,668                | Getinge AB Class B                  | 3,030,940  | 54,566                |
| Cia de Distribucion Integral Logista Holdings SA         | 877,036     | 21,536                | Tele2 AB Class B                    | 7,461,662  | 52,990                |
| Corp. ACCIONA Energias Renovables SA                     | 772,280     | 20,919                | * Securitas AB Class B              | 6,602,455  | 52,888                |
| Vidrala SA   | 254,731     | 18,933                | 1 Swedish Orphan Biovitrum AB       | 2,460,534  | 50,619                |
| Applus Services SA                                       | 1,779,812   | 18,752                | Beijer Ref AB Class B               | 5,059,687  | 48,099                |
| <sup>3</sup> Unicaja Banco SA                            | 16,948,430  | 17,659                | SSAB AB Class B                     | 8,288,786  | 48,088                |
| CIE Automotive SA  | 670,493     | 17,095                | AAK AB                              | 2,374,736  | 45,161                |
| Ebro Foods SA  | 972,821     | 16,561                | AddTech AB Class B                  | 3,040,627  | 44,698                |
| * Solaria Energia y Medio Ambiente SA                    | 1,100,892   | 16,514                | Sagax AB Class B                    | 2,367,451  | 42,858                |
| Sacyr SA   | 5,409,196   | 15,620                | Holmen AB Class B                   | 1,113,637  | 42,028                |
| Laboratorios Farmaceuticos Rovi SA                       | 291,987     | 15,615                | L E Lundbergforetagen AB Class B    | 1,026,031  | 41,903                |
| Faes Farma SA  | 4,062,008   | 12,759                | * Fastighets AB Balder Class B      | 8,485,807  | 36,054                |
| Almirall SA  | 1,169,408   | 10,647                | Husqvarna AB Class B                | 5,557,137  | 36,009                |
| Construcciones y Auxiliar de Ferrocarriles SA            | 320,286     | 9,567                 | Industrivarden AB Class A           | 1,339,761  | 34,667                |
| * Melia Hotels International SA                          | 1,440,731   | 8,016                 | Investment AB Latour Class B        | 1,968,948  | 34,099                |
| Linea Directa Aseguradora SA Cia de Seguros y Reaseguros | 8,612,654   | 7,424                 | Nordnet AB publ                     | 2,321,537  | 32,870                |
| <sup>1</sup> Fomento de Construcciones y Contratas SA    | 584,054     | 7,410                 | Axfood AB                           | 1,467,850  | 32,455                |
| <sup>3</sup> Gestamp Automocion SA                       | 1,990,603   | 7,325                 | <sup>3</sup> Thule Group AB         | 1,411,724  | 32,133                |
| Pharma Mar SA  | 177,423     | 6,050                 | Elekta AB Class B                   | 4,690,823  | 31,953                |
| Lar Espana Real Estate Socimi SA                         | 919,066     | 5,336                 | Hexpol AB                           | 3,414,847  | 30,307                |
| <sup>3</sup> Global Dominion Access SA                   | 1,561,836   | 5,081                 | Volvo AB Class A                    | 1,489,606  | 29,866                |
| <sup>1</sup> Ence Energia y Celulosa SA                  | 1,695,623   | 5,072                 | <sup>1</sup> Avanza Bank Holding AB | 1,699,076  | 28,723                |
| *.1 Tecnicas Reunidas SA                                 | 572,079     | 5,045                 | * Kinnevik AB Class B               | 3,299,062  | 28,209                |
| Prosegur Cia de Seguridad SA                             | 3,150,730   | 4,711                 | Billerud Aktiebolag                 | 2,902,550  | 26,966                |
| <sup>3</sup> Neinor Homes SA                             | 413,318     | 4,262                 | <sup>3</sup> Dometic Group AB       | 4,354,355  | 26,870                |
| Atresmedia Corp. de Medios de Comunicacion SA            | 1,070,114   | 4,010                 | Fortnox AB                          | 6,720,603  | 26,640                |
| <sup>3</sup> Prosegur Cash SA                            | 5,813,016   | 3,165                 | <sup>1</sup> Fabege AB              | 3,422,838  | 25,538                |
| * Distribuidora Internacional de Alimentacion SA         | 188,632,344 | 2,439                 | Sweco AB Class B                    | 2,739,629  | 25,260                |
| *.1 NH Hotel Group SA                                    | 233,710     | 956                   | Loomis AB Class B                   | 971,921    | 25,248                |
| Banco Santander SA (XMEX)                                | 4           | —                     | * Volvo Car AB Class B              | 7,285,203  | 25,127                |
|  |             | <b>5,593,216</b>      | * Electrolux AB Class B             | 2,938,000  | 24,724                |
| <b>Sweden (2.0%)</b>                                     |             |                       | Lagercrantz Group AB Class B        | 2,566,923  | 23,432                |
| Atlas Copco AB Class A                                   | 34,568,919  | 447,634               | SSAB AB Class A                     | 3,879,905  | 23,243                |
| Volvo AB Class B   | 21,802,913  | 432,029               | Wihlborgs Fastigheter AB            | 3,521,395  | 22,826                |
| Investor AB Class B                                      | 22,238,344  | 408,232               | * Sectra AB Class B                 | 2,037,242  | 22,034                |
| Assa Abloy AB Class B                                    | 13,205,397  | 281,474               | Mycronic AB                         | 895,020    | 19,607                |
| Sandvik AB   | 14,615,889  | 248,953               | Hemnet Group AB                     | 1,059,067  | 18,395                |
| Skandinaviska Enskilda Banken AB Class A                 | 22,136,720  | 247,035               | Vitec Software Group AB Class B     | 460,882    | 18,394                |
| Hexagon AB Class B                                       | 28,675,654  | 233,696               | <sup>3</sup> Munters Group AB       | 1,442,265  | 17,608                |
| Atlas Copco AB Class B                                   | 20,164,009  | 226,507               | *.1 Embracer Group AB Class B       | 10,568,387 | 17,207                |
| Swedbank AB Class A                                      | 13,665,291  | 224,429               | <sup>3</sup> Bravida Holding AB     | 2,657,566  | 16,628                |
| <sup>3</sup> Evolution AB                                | 2,490,940   | 221,956               | * Betsson AB Class B                | 1,578,180  | 15,883                |
| Essity AB Class B  | 8,273,451   | 188,650               | Alleima AB                          | 2,557,688  | 15,569                |
| Telefonaktiebolaget LM Ericsson Class B                  | 39,861,357  | 178,568               | Hufvudstaden AB Class A             | 1,427,098  | 15,215                |
| Svenska Handelsbanken AB Class A                         | 20,161,235  | 171,889               | Wallenstam AB Class B               | 4,432,469  | 14,992                |
| Epiroc AB Class A  | 8,630,324   | 142,182               | Catena AB                           | 435,823    | 14,437                |
| Alfa Laval AB  | 4,206,179   | 136,309               | Bure Equity AB                      | 721,580    | 14,427                |
|  |             |                       | AFRY AB                             | 1,346,342  | 14,146                |
|  |             |                       | Lindab International AB             | 914,649    | 14,094                |
|  |             |                       | Granges AB                          | 1,461,352  | 14,070                |
|  |             |                       | *.1.3 Sinch AB                      | 8,307,007  | 13,164                |

Total International Stock Index Fund

|  | Shares     | Market Value*<br>(\$000) |  | Shares     | Market Value*<br>(\$000) |
|--|------------|--------------------------|--|------------|--------------------------|
| HMS Networks AB                          | 387,250    | 12,845                   | Zurich Insurance Group AG                    | 2,011,973  | 955,672                  |
| Electrolux Professional AB Class B       | 2,926,038  | 11,838                   | UBS Group AG (Registered)                    | 38,655,140 | 908,258                  |
| Vitrolife AB                             | 902,625    | 11,768                   | Cie Financiere Richemont SA (Registered)     |            |                          |
| * Modern Times Group MTG AB Class B      | 1,453,266  | 11,666                   | Class A                                      | 6,956,191  | 820,660                  |
| Nyfosa AB                                | 2,404,497  | 11,636                   | ABB Ltd. (Registered)                        | 20,292,345 | 681,776                  |
| Pandox AB Class B                        | 1,174,217  | 11,558                   | Alcon Inc.                                   | 6,677,147  | 477,925                  |
| NCC AB Class B                           | 1,105,743  | 11,328                   | Sika AG (Registered)                         | 1,818,408  | 435,162                  |
| Storskogen Group AB Class B              | 18,723,880 | 11,094                   | Swiss Re AG                                  | 3,916,037  | 427,877                  |
| Nolato AB Class B                        | 2,420,457  | 10,706                   | Givaudan SA (Registered)                     | 107,807    | 358,838                  |
| Peab AB Class B                          | 2,646,760  | 9,866                    | Lonza Group AG (Registered)                  | 1,006,387  | 352,441                  |
| Arjo AB Class B                          | 2,922,536  | 9,774                    | Holcim AG                                    | 5,314,245  | 328,568                  |
| Beijer Alma AB                           | 612,065    | 9,739                    | Partners Group Holding AG                    | 298,941    | 316,538                  |
| Addnode Group AB Class B                 | 1,543,957  | 9,624                    | Swiss Life Holding AG (Registered)           | 449,682    | 288,822                  |
| Bufab AB                                 | 396,578    | 9,428                    | Geberit AG (Registered)                      | 450,677    | 209,841                  |
| AddLife AB Class B                       | 1,441,550  | 9,417                    | Swisscom AG (Registered)                     | 345,598    | 207,078                  |
| Medicover AB Class B                     | 830,468    | 9,369                    | Kuehne + Nagel International AG (Registered) | 684,866    | 184,683                  |
| JM AB                                    | 874,692    | 9,334                    | Straumann Holding AG (Registered)            | 1,448,126  | 171,146                  |
| *.1.3 BioArctic AB Class B               | 453,678    | 9,167                    | Logitech International SA (Registered)       | 2,134,044  | 167,973                  |
| Atrium Ljungberg AB Class B              | 586,043    | 9,012                    | Julius Baer Group Ltd.                       | 2,776,892  | 164,563                  |
| Bilia AB Class A                         | 948,753    | 8,816                    | Sonova Holding AG (Registered)               | 687,477    | 162,941                  |
| Instalco AB                              | 3,138,606  | 8,786                    | SGS SA (Registered)                          | 1,965,689  | 160,539                  |
| *.1 OX2 AB Class B                       | 1,988,436  | 8,041                    | Chocoladefabriken Lindt & Spruengli AG       |            |                          |
| * Camurus AB                             | 264,309    | 7,922                    | (Registered)                                 | 1,392      | 151,636                  |
| * Sdiptech AB Class B                    | 400,802    | 7,879                    | Chocoladefabriken Lindt & Spruengli AG       | 13,344     | 147,734                  |
| Biotage AB                               | 762,320    | 7,787                    | * Sandoz Group AG                            | 5,576,824  | 144,992                  |
| Cibus Nordic Real Estate AB publ         | 784,071    | 7,358                    | 3 VAT Group AG                               | 348,746    | 123,672                  |
| MIPS AB                                  | 296,180    | 7,304                    | Schindler Holding AG                         | 549,389    | 111,154                  |
| Ratos AB Class B                         | 2,551,869  | 7,109                    | Swatch Group AG                              | 422,006    | 108,023                  |
| Trox Group AB                            | 432,930    | 6,939                    | Roche Holding AG (Bearer)                    | 395,410    | 107,754                  |
| INVISIO AB                               | 428,052    | 6,452                    | SIG Group AG                                 | 4,471,848  | 98,589                   |
| 1 Hexatronic Group AB                    | 2,674,973  | 6,247                    | Swiss Prime Site AG (Registered)             | 1,036,772  | 96,366                   |
| Dios Fastigheter AB                      | 1,145,784  | 6,203                    | Baloise Holding AG (Registered)              | 613,079    | 88,029                   |
| * Stillfront Group AB                    | 5,914,645  | 6,123                    | Holcim AG (XPAR)                             | 1,401,544  | 86,405                   |
| Corem Property Group AB Class B          | 9,414,176  | 6,077                    | Adecco Group AG (Registered)                 | 2,165,317  | 81,943                   |
| *.1.3 Scandic Hotels Group AB            | 1,748,933  | 5,895                    | PSP Swiss Property AG (Registered)           | 618,088    | 76,049                   |
| 1 Intrum AB                              | 1,088,914  | 5,593                    | Barry Callebaut AG (Registered)              | 48,569     | 73,640                   |
| *.1 Truecaller AB Class B                | 2,297,184  | 5,559                    | EMS-Chemie Holding AG (Registered)           | 96,886     | 66,276                   |
| Clas Ohlson AB Class B                   | 517,130    | 5,432                    | Helvetia Holding AG (Registered)             | 474,781    | 63,827                   |
| *.1.3 Boozt AB                           | 774,750    | 5,418                    | Temenos AG (Registered)                      | 821,923    | 59,216                   |
| Systemair AB                             | 900,308    | 4,945                    | Georg Fischer AG (Registered)                | 1,117,098  | 57,968                   |
| 1 Svenska Handelsbanken AB Class B       | 471,471    | 4,864                    | Belimo Holding AG (Registered)               | 126,061    | 53,074                   |
| SkiStar AB                               | 507,181    | 4,825                    | Schindler Holding AG (Registered)            | 262,365    | 51,146                   |
| Fagerhult Group AB                       | 931,296    | 4,711                    | 3 Galenica AG                                | 666,803    | 50,376                   |
| Cloetta AB Class B                       | 2,904,195  | 4,658                    | Tecan Group AG (Registered)                  | 173,914    | 50,053                   |
| NP3 Fastigheter AB                       | 346,721    | 4,633                    | * Dufry AG (Registered)                      | 1,403,854  | 49,211                   |
| Sagax AB                                 | 2,026,621  | 4,563                    | Flughafen Zurich AG (Registered)             | 259,143    | 48,424                   |
| MEKO AB                                  | 562,953    | 4,533                    | Siegfried Holding AG (Registered)            | 55,483     | 43,999                   |
| 1 Samhallsbyggnadsbolaget i Norden AB    |            |                          | Banque Cantonale Vaudoise (Registered)       | 386,741    | 43,715                   |
| Ordinary Shares                          | 15,190,291 | 4,418                    | Clariant AG (Registered)                     | 3,074,526  | 43,683                   |
| Investment AB Oresund                    | 471,441    | 4,209                    | BKW AG                                       | 245,103    | 41,204                   |
| *.3 Attendo AB                           | 1,300,343  | 4,118                    | Allreal Holding AG (Registered)              | 204,516    | 32,818                   |
| Platzer Fastigheter Holding AB Class B   | 733,324    | 3,851                    | Softwareone Holding AG                       | 1,654,492  | 32,598                   |
| * Norion Bank AB                         | 1,124,405  | 3,634                    | Bucher Industries AG (Registered)            | 89,921     | 32,099                   |
| 3 Resurs Holding AB                      | 1,725,647  | 3,367                    | Accelleron Industries AG                     | 1,281,799  | 31,659                   |
| Skandinaviska Enskilda Banken AB Class C | 247,623    | 2,848                    | Bachem Holding AG                            | 424,811    | 30,860                   |
| *.1 Viaplay Group AB Class B             | 1,042,842  | 2,236                    | DKSH Holding AG                              | 493,071    | 30,194                   |
| Volati AB                                | 249,109    | 1,873                    | Inficon Holding AG (Registered)              | 26,381     | 28,554                   |
| Telefonaktiebolaget LM Ericsson Class A  | 300,505    | 1,406                    | Cembra Money Bank AG                         | 401,250    | 27,666                   |
| 1 Samhallsbyggnadsbolaget i Norden AB    | 1,377,954  | 431                      | Swatch Group AG (Registered)                 | 543,984    | 26,346                   |
| 1 NCC AB Class A                         | 33,477     | 341                      | Mobimo Holding AG (Registered)               | 94,589     | 26,127                   |
| * Bonava AB                              | 22,623     | 36                       | Emmi AG (Registered)                         | 27,448     | 25,917                   |
| *.2 OW Bunker A/S                        | 129,331    | —                        | Stadler Rail AG                              | 728,174    | 24,637                   |
|  |            | <b>6,994,523</b>         | SFS Group AG                                 | 238,244    | 23,835                   |
| <b>Switzerland (5.6%)</b>                |            |                          | * Aryzta AG                                  | 12,881,165 | 23,609                   |
| Nestle SA (Registered)                   | 36,252,191 | 3,909,392                | Swissquote Group Holding SA (Registered)     | 119,460    | 22,945                   |
| Novartis AG (Registered)                 | 28,082,213 | 2,629,045                | Landis+Gyr Group AG                          | 296,160    | 21,973                   |
| Roche Holding AG                         | 9,398,941  | 2,422,198                | Valiant Holding AG (Registered)              | 201,359    | 21,954                   |



## Total International Stock Index Fund

|     | Shares  | Market Value*<br>(\$000) |        | Shares | Market Value*<br>(\$000)                             |
|-----|---|--------------------------|--------|--------|--|
| *.1 | PharmaEssentia Corp.                                | 3,228,000                | 32,124 |        |  |
|     | Phison Electronics Corp.                            | 2,218,894                | 32,026 |        |  |
|     | Makalot Industrial Co. Ltd.                         | 2,788,187                | 31,207 |        |  |
| 1   | Yang Ming Marine Transport Corp.                    | 23,844,962               | 31,079 |        |  |
| 1   | Parade Technologies Ltd.                            | 946,732                  | 31,040 | *.1    | HTC Corp.  |
|     | Winbond Electronics Corp.                           | 40,021,469               | 31,014 |        | Taiwan Secom Co. Ltd.                                |
| 1   | Evergreen Marine Corp. Taiwan Ltd.                  | 9,242,711                | 30,758 | 1      | Nan Ya Printed Circuit Board Corp.                   |
|     | Powertech Technology Inc.                           | 9,369,231                | 30,439 | 1      | Genius Electronic Optical Co. Ltd.                   |
|     | Lien Hwa Industrial Holdings Corp.                  | 15,580,152               | 29,812 | 1      | Run Long Construction Co. Ltd.                       |
|     | TA Chen Stainless Pipe                              | 25,825,994               | 29,569 | 1      | Silicon Integrated Systems Corp.                     |
|     | Taiwan Business Bank                                | 74,784,580               | 29,485 |        | Ardentec Corp.                                       |
|     | Eva Airways Corp.                                   | 34,285,943               | 29,075 | *      | Taiwan Glass Industry Corp.                          |
|     | Ruentex Development Co. Ltd.                        | 28,892,196               | 28,975 | *      | Ennostar Inc.  |
| 1   | Oneness Biotech Co. Ltd.                            | 4,662,492                | 28,255 |        | Topco Scientific Co. Ltd.                            |
|     | Faraday Technology Corp.                            | 2,886,786                | 27,217 |        | Capital Securities Corp.                             |
| 1   | Vanguard International Semiconductor Corp.          | 12,286,461               | 26,683 | 1      | Sitronix Technology Corp.                            |
|     | Zhen Ding Technology Holding Ltd.                   | 8,657,214                | 26,175 |        | CTCI Corp.   |
|     | Taiwan High Speed Rail Corp.                        | 28,715,487               | 26,072 |        | AUO Corp. ADR  |
|     | Lotes Co. Ltd.                                      | 1,003,173                | 25,617 |        | Goldsun Building Materials Co. Ltd.                  |
|     | International Games System Co. Ltd.                 | 1,326,526                | 25,569 |        | Coretronic Corp.                                     |
| 1   | Win Semiconductors Corp.                            | 5,510,163                | 24,697 |        | Far Eastern International Bank                       |
|     | Foxconn Technology Co. Ltd.                         | 15,164,233               | 24,604 |        | Visual Photonics Epitaxy Co. Ltd.                    |
|     | Highwealth Construction Corp.                       | 19,520,544               | 24,527 |        | Taiwan Hon Chuan Enterprise Co. Ltd.                 |
|     | Sinbon Electronics Co. Ltd.                         | 2,860,391                | 24,494 |        | Sercomm Corp.  |
|     | Simplo Technology Co. Ltd.                          | 2,368,139                | 24,398 |        | Taiwan Surface Mounting Technology Corp.             |
|     | Qisda Corp.   | 18,460,660               | 24,233 |        | Shihlin Electric & Engineering Corp.                 |
|     | Compeq Manufacturing Co. Ltd.                       | 14,790,494               | 24,184 |        | TXC Corp.  |
|     | Hivin Technologies Corp.                            | 3,937,687                | 23,863 |        | Supreme Electronics Co. Ltd.                         |
| 1   | China Airlines Ltd.                                 | 38,916,442               | 23,329 |        | Cheng Loong Corp.                                    |
|     | Radiant Opto-Electronics Corp.                      | 5,980,517                | 22,923 |        | Arcadyan Technology Corp.                            |
| 1   | Gold Circuit Electronics Ltd.                       | 4,182,846                | 22,888 | 1      | Taiwan Union Technology Corp.                        |
|     | Jentech Precision Industrial Co. Ltd.               | 1,276,802                | 22,769 |        | Eternal Materials Co. Ltd.                           |
|     | Innolux Corp.                                       | 60,047,183               | 22,636 | 1      | Fortune Electric Co. Ltd.                            |
|     | Taichung Commercial Bank Co. Ltd.                   | 49,438,316               | 22,440 |        | Fitipower Integrated Technology Inc.                 |
| 1   | Nanya Technology Corp.                              | 11,066,186               | 22,185 |        | Getac Holdings Corp.                                 |
|     | ASMedia Technology Inc.                             | 526,775                  | 21,559 |        | Chunghwa Telecom Co. Ltd. ADR                        |
| 1   | Giant Manufacturing Co. Ltd.                        | 4,259,931                | 21,541 | 1      | Kinsus Interconnect Technology Corp.                 |
|     | Walsin Technology Corp.                             | 6,596,615                | 21,371 |        | Sigurd Microelectronics Corp.                        |
|     | WT Microelectronics Co. Ltd.                        | 5,655,486                | 20,747 | 1      | Microbio Co. Ltd.                                    |
| 1   | Macronix International Co. Ltd.                     | 24,387,546               | 20,379 |        | FLEXium Interconnect Inc.                            |
|     | Ruentex Industries Ltd.                             | 11,213,322               | 19,848 |        | Formosa Taffeta Co. Ltd.                             |
| 1   | AP Memory Technology Corp.                          | 1,780,146                | 19,782 |        | ADATA Technology Co. Ltd.                            |
|     | Yulon Finance Corp.                                 | 3,511,728                | 19,453 |        | ChipMOS Technologies Inc.                            |
|     | Taiwan Fertilizer Co. Ltd.                          | 10,303,225               | 18,878 | *      | HannStar Display Corp.                               |
| 1   | King Slide Works Co. Ltd.                           | 856,930                  | 18,703 | 1      | Tong Hsing Electronic Industries Ltd.                |
|     | Yulon Motor Co. Ltd.                                | 7,949,958                | 18,258 |        | Century Iron & Steel Industrial Co. Ltd.             |
|     | Wan Hai Lines Ltd.                                  | 12,545,274               | 17,930 |        | Fusheng Precision Co. Ltd.                           |
| 1   | Via Technologies Inc.                               | 4,789,909                | 17,734 | *      | Nan Kang Rubber Tire Co. Ltd.                        |
|     | Chipbond Technology Corp.                           | 8,374,255                | 17,590 |        | Feng Hsin Steel Co. Ltd.                             |
|     | Elan Microelectronics Corp.                         | 3,890,344                | 17,342 | *.1    | Polaris Group  |
|     | Merida Industry Co. Ltd.                            | 3,307,004                | 16,944 |        | Far Eastern Department Stores Ltd.                   |
|     | Sanyang Motor Co. Ltd.                              | 8,201,689                | 16,906 |        | Charoen Pokphand Enterprise                          |
| 1   | Jinan Acetate Chemical Co. Ltd.                     | 561,397                  | 16,879 | 1      | United Microelectronics Corp. ADR                    |
|     | Tung Ho Steel Enterprise Corp.                      | 8,401,069                | 16,864 |        | Hotai Finance Co. Ltd.                               |
| 1   | Chung-Hsin Electric & Machinery Manufacturing Corp. | 5,765,593                | 16,648 |        | Primax Electronics Ltd.                              |
|     | Nien Made Enterprise Co. Ltd.                       | 1,873,202                | 16,573 | 1      | Pan Jit International Inc.                           |
|     | Poya International Co. Ltd.                         | 1,072,156                | 16,482 | 1      | Raydium Semiconductor Corp.                          |
| 1   | YFY Inc.  | 17,642,047               | 16,245 | 1      | Wafer Works Corp.                                    |
| *.1 | China Petrochemical Development Corp.               | 51,616,204               | 16,185 | *.1    | China Motor Corp.                                    |
| 1   | Bizlink Holding Inc.                                | 2,070,425                | 16,134 |        | EirGenix Inc.  |
|     | Wisron NeWeb Corp.                                  | 4,058,164                | 16,032 | 1      | Dynamic Holding Co. Ltd.                             |
|     | United Integrated Services Co. Ltd.                 | 2,081,603                | 15,455 | 1      | Shinkong Synthetic Fibers Corp.                      |
| *   | IBF Financial Holdings Co. Ltd.                     | 42,839,809               | 15,205 |        | Episil Technologies Inc.                             |
|     | Great Wall Enterprise Co. Ltd.                      | 9,440,455                | 14,821 | 1      | Chicony Power Technology Co. Ltd.                    |
|     | Tong Yang Industry Co. Ltd.                         | 6,485,142                | 14,712 | 1      | Elite Semiconductor Microelectronics Technology Inc. |
|     | King's Town Bank Co. Ltd.                           | 12,705,696               | 14,571 | 1      | AcBel Polytech Inc.                                  |





Total International Stock Index Fund

|  | Shares     | Market Value* (\$000) |  | Shares    | Market Value* (\$000) |
|--|------------|-----------------------|--|-----------|-----------------------|
| Marketech International Corp.                | 1,083,000  | 4,445                 | Kung Long Batteries Industrial Co. Ltd.                | 761,932   | 3,055                 |
| Taiwan PCB Techvest Co. Ltd.                 | 3,381,549  | 4,429                 | Chia Hsin Cement Corp.                                 | 5,544,720 | 3,051                 |
| ASROCK Inc.                                  | 790,000    | 4,422                 | Taiwan Styrene Monomer                                 | 6,364,977 | 3,029                 |
| Etron Technology Inc.                        | 3,491,385  | 4,419                 | Sunny Friend Environmental Technology Co. Ltd.         | 947,675   | 3,029                 |
| *.1 CSBC Corp. Taiwan                        | 6,987,860  | 4,362                 | Gourmet Master Co. Ltd.                                | 1,003,237 | 3,014                 |
| Gemtek Technology Corp.                      | 4,297,668  | 4,340                 | ScinoPharm Taiwan Ltd.                                 | 3,679,946 | 3,013                 |
| <sup>1</sup> Quanta Storage Inc.             | 2,042,136  | 4,333                 | <sup>1</sup> Advanced International Multitech Co. Ltd. | 1,470,115 | 3,012                 |
| Sensortek Technology Corp.                   | 330,000    | 4,288                 | * Mercuries & Associates Holding Ltd.                  | 7,735,111 | 3,008                 |
| <sup>1</sup> Chenbro Micom Co. Ltd.          | 760,000    | 4,262                 | * Panion & BF Biotech Inc.                             | 843,163   | 2,945                 |
| * Asia Pacific Telecom Co. Ltd.              | 20,266,002 | 4,248                 | * Lung Yen Life Service Corp.                          | 2,658,221 | 2,920                 |
| Chief Telecom Inc.                           | 426,800    | 4,241                 | Wei Chuan Foods Corp.                                  | 5,095,507 | 2,911                 |
| Chlitina Holding Ltd.                        | 703,977    | 4,239                 | Johnson Health Tech Co. Ltd.                           | 1,410,092 | 2,872                 |
| Actron Technology Corp.                      | 825,577    | 4,152                 | KMC Kuei Meng International Inc.                       | 764,000   | 2,844                 |
| <sup>1</sup> D-Link Corp.                    | 7,312,584  | 4,151                 | Sonix Technology Co. Ltd.                              | 1,844,316 | 2,816                 |
| <sup>1</sup> Weltrend Semiconductor          | 2,080,182  | 4,148                 | KEE TAI Properties Co. Ltd.                            | 5,933,979 | 2,760                 |
| Formosa Sumco Technology Corp.               | 849,000    | 4,092                 | <sup>1</sup> LandMark Optoelectronics Corp.            | 943,155   | 2,742                 |
| YC INOX Co. Ltd.                             | 4,978,055  | 4,034                 | CHC Healthcare Group                                   | 1,462,222 | 2,735                 |
| Xxentria Technology Materials Corp.          | 1,835,288  | 4,029                 | Elitegroup Computer Systems Co. Ltd.                   | 3,416,479 | 2,704                 |
| Soft-World International Corp.               | 1,363,372  | 4,019                 | Sincere Navigation Corp.                               | 4,024,309 | 2,697                 |
| China General Plastics Corp.                 | 6,031,597  | 3,979                 | Weikeng Industrial Co. Ltd.                            | 3,241,000 | 2,695                 |
| Darfon Electronics Corp.                     | 2,962,164  | 3,975                 | China Bills Finance Corp.                              | 6,119,000 | 2,690                 |
| PharmaEngine Inc.                            | 1,128,477  | 3,952                 | Chun Yuan Steel Industry Co. Ltd.                      | 5,365,000 | 2,677                 |
| <sup>1</sup> TaiDoc Technology Corp.         | 894,645    | 3,935                 | TYC Brother Industrial Co. Ltd.                        | 2,304,099 | 2,674                 |
| Asia Polymer Corp.                           | 5,358,624  | 3,899                 | Swancor Holding Co. Ltd.                               | 1,002,426 | 2,671                 |
| Anpec Electronics Corp.                      | 829,000    | 3,886                 | Hung Sheng Construction Ltd.                           | 4,786,107 | 2,652                 |
| * China Man-Made Fiber Corp.                 | 15,866,236 | 3,884                 | Darwin Precisions Corp.                                | 6,185,570 | 2,647                 |
| Sampo Corp.                                  | 4,491,497  | 3,882                 | RDC Semiconductor Co. Ltd.                             | 725,120   | 2,611                 |
| *.1 RichWave Technology Corp.                | 1,081,337  | 3,862                 | <sup>1</sup> Ultra Chip Inc.                           | 935,000   | 2,541                 |
| Chunghwa Precision Test Tech Co. Ltd.        | 247,368    | 3,803                 | Huang Hsiang Construction Corp.                        | 2,133,571 | 2,537                 |
| Universal Cement Corp.                       | 4,803,000  | 3,762                 | Bioteque Corp.   | 777,525   | 2,497                 |
| Holtek Semiconductor Inc.                    | 1,971,952  | 3,759                 | * Shining Building Business Co. Ltd.                   | 7,820,769 | 2,453                 |
| CyberPower Systems Inc.                      | 619,000    | 3,749                 | 91APP Inc.   | 847,931   | 2,444                 |
| Apex International Co. Ltd.                  | 2,597,000  | 3,744                 | <sup>1</sup> Kaimei Electronic Corp.                   | 1,267,200 | 2,419                 |
| China Metal Products                         | 3,448,113  | 3,734                 | * Bank of Kaohsiung Co. Ltd.                           | 6,670,141 | 2,398                 |
| Cathay Real Estate Development Co. Ltd.      | 7,714,505  | 3,618                 | Egis Technology Inc.                                   | 895,582   | 2,391                 |
| Alpha Networks Inc.                          | 3,288,750  | 3,607                 | * First Steamship Co. Ltd.                             | 9,563,441 | 2,388                 |
| Kuo Toong International Co. Ltd.             | 3,228,809  | 3,554                 | Machvision Inc.  | 426,775   | 2,369                 |
| <sup>1</sup> Ichia Technologies Inc.         | 3,516,439  | 3,553                 | <sup>1</sup> WUS Printed Circuit Co. Ltd.              | 2,273,785 | 2,367                 |
| Adlink Technology Inc.                       | 1,990,484  | 3,519                 | Posiflex Technology Inc.                               | 755,612   | 2,340                 |
| * Lealea Enterprise Co. Ltd.                 | 11,152,721 | 3,496                 | Speed Tech Corp.                                       | 1,513,000 | 2,340                 |
| <sup>1</sup> Motech Industries Inc.          | 4,135,988  | 3,490                 | Syncmold Enterprise Corp.                              | 1,129,099 | 2,335                 |
| <sup>1</sup> Chung Hwa Pulp Corp.            | 5,419,818  | 3,489                 | * Rexon Industrial Corp. Ltd.                          | 1,880,000 | 2,315                 |
| Amazing Microelectronic Corp.                | 993,526    | 3,465                 | China Chemical & Pharmaceutical Co. Ltd.               | 3,231,766 | 2,292                 |
| Jess-Link Products Co. Ltd.                  | 1,338,887  | 3,456                 | Rechi Precision Co. Ltd.                               | 3,849,896 | 2,268                 |
| Genesys Logic Inc.                           | 1,045,000  | 3,422                 | * Radium Life Tech Co. Ltd.                            | 8,145,715 | 2,198                 |
| Gamania Digital Entertainment Co. Ltd.       | 1,649,424  | 3,414                 | VIA Labs Inc.  | 348,000   | 2,178                 |
| YungShin Global Holding Corp.                | 2,498,434  | 3,411                 | * Ability Enterprise Co. Ltd.                          | 3,100,904 | 2,157                 |
| Dimerco Express Corp.                        | 1,392,843  | 3,409                 | Gigastorage Corp.                                      | 4,153,817 | 2,146                 |
| Tung Thih Electronic Co. Ltd.                | 828,118    | 3,401                 | Zeng Hsing Industrial Co. Ltd.                         | 644,672   | 2,129                 |
| Namchow Holdings Co. Ltd.                    | 2,229,971  | 3,374                 | * Medigen Biotechnology Corp.                          | 1,297,797 | 2,092                 |
| <sup>1</sup> Career Technology MFG. Co. Ltd. | 5,418,395  | 3,370                 | * Rich Development Co. Ltd.                            | 7,594,267 | 2,083                 |
| <sup>1</sup> Elite Advanced Laser Corp.      | 1,848,862  | 3,305                 | Infortrend Technology Inc.                             | 3,586,873 | 2,075                 |
| Sinyi Realty Inc.                            | 3,763,300  | 3,288                 | Formosan Rubber Group Inc.                             | 2,870,375 | 2,069                 |
| Taiflex Scientific Co. Ltd.                  | 2,552,994  | 3,276                 | TA-I Technology Co. Ltd.                               | 1,490,535 | 2,050                 |
| * CyberTAN Technology Inc.                   | 4,608,006  | 3,270                 | * Tyntek Corp.   | 3,669,095 | 2,044                 |
| Ho Tung Chemical Corp.                       | 12,421,141 | 3,221                 | * Li Peng Enterprise Co. Ltd.                          | 8,547,714 | 2,007                 |
| Lingsen Precision Industries Ltd.            | 4,885,421  | 3,196                 | Savior Lifetec Corp.                                   | 3,540,851 | 2,001                 |
| AmTRAN Technology Co. Ltd.                   | 8,935,692  | 3,153                 | * Kuo Yang Construction Co. Ltd.                       | 3,579,000 | 1,990                 |
| St. Shine Optical Co. Ltd.                   | 560,727    | 3,145                 | * AGV Products Corp.                                   | 5,439,983 | 1,962                 |
| Everlight Chemical Industrial Corp.          | 5,266,329  | 3,131                 | * Ritek Corp.  | 7,845,658 | 1,913                 |
| T3EX Global Holdings Corp.                   | 1,389,000  | 3,131                 | * HannsTouch Holdings Co.                              | 6,761,304 | 1,904                 |
| * Foresee Pharmaceuticals Co. Ltd.           | 1,207,841  | 3,108                 | * Taigen Biopharmaceuticals Holdings Ltd.              | 4,042,526 | 1,836                 |
| Flytech Technology Co. Ltd.                  | 1,590,785  | 3,095                 | Nidec Chaun-Choung Technology Corp.                    | 491,645   | 1,823                 |
| Altek Corp.                                  | 2,957,823  | 3,086                 | * PChome Online Inc.                                   | 1,301,259 | 1,789                 |
| * Federal Corp.                              | 5,711,195  | 3,083                 | *.1 Zinwell Corp.                                      | 2,403,006 | 1,769                 |
| IEI Integration Corp.                        | 1,453,669  | 3,082                 | China Electric Manufacturing Corp.                     | 3,583,227 | 1,751                 |
| Firich Enterprises Co. Ltd.                  | 3,073,652  | 3,062                 |  |           |                       |

Total International Stock Index Fund

|   | Shares      | Market Value* (\$000) |     | Shares   | Market Value* (\$000) |        |
|---|-------------|-----------------------|-----|--|-----------------------|--------|
| Iron Force Industrial Co. Ltd.                    | 665,535     | 1,739                 |     |  |                       |        |
| Hong Pu Real Estate Development Co. Ltd.          | 2,041,931   | 1,703                 |     |  |                       |        |
| * ALI Corp.                                       | 2,283,362   | 1,685                 |     |  |                       |        |
| Yulon Nissan Motor Co. Ltd.                       | 291,842     | 1,663                 |     |  |                       |        |
| Tong-Tai Machine & Tool Co. Ltd.                  | 3,070,126   | 1,635                 |     |  |                       |        |
| * Newmax Technology Co. Ltd.                      | 1,553,000   | 1,538                 |     |  |                       |        |
| Taiyen Biotech Co. Ltd.                           | 1,462,580   | 1,501                 |     |  |                       |        |
| * Yeong Guan Energy Technology Group Co. Ltd.     | 952,217     | 1,500                 |     |  |                       |        |
| Brogent Technologies Inc.                         | 410,643     | 1,447                 |     |  |                       |        |
| Cyberlink Corp.                                   | 518,066     | 1,425                 |     |  |                       |        |
| FSP Technology Inc.                               | 956,071     | 1,411                 |     |  |                       |        |
| Dyaco International Inc.                          | 1,321,461   | 1,290                 |     |  |                       |        |
| Senao International Co. Ltd.                      | 1,158,253   | 1,286                 |     |  |                       |        |
| Fittech Co. Ltd.                                  | 723,890     | 1,277                 |     |  |                       |        |
| Basso Industry Corp.                              | 1,044,339   | 1,252                 |     |  |                       |        |
| * Nan Liu Enterprise Co. Ltd.                     | 556,000     | 1,207                 |     |  |                       |        |
| * Gigasolar Materials Corp.                       | 480,916     | 1,187                 |     |  |                       |        |
| * Globe Union Industrial Corp.                    | 2,673,405   | 1,135                 |     |  |                       |        |
| * Li Cheng Enterprise Co. Ltd.                    | 1,732,420   | 1,066                 |     |  |                       |        |
| Sheng Yu Steel Co. Ltd.                           | 1,463,000   | 1,053                 |     |  |                       |        |
| Shin Foong Specialty & Applied Materials Co. Ltd. | 660,361     | 991                   |     |  |                       |        |
| Test Rite International Co. Ltd.                  | 38,388      | 24                    |     |  |                       |        |
| *.2 Taiwan Land Development Corp.                 | 448,935     | —                     |     |  |                       |        |
| *.2 Pharmally International Holding Co. Ltd.      | 868,039     | —                     |     |  |                       |        |
|   |             | <b>16,255,872</b>     |     |  |                       |        |
| <b>Thailand (0.7%)</b>                            |             |                       |     |  |                       |        |
| PTT PCL (Foreign)                                 | 193,690,565 | 179,279               |     |  |                       |        |
| CP ALL PCL (Foreign)                              | 80,601,600  | 123,874               |     |  |                       |        |
| Bangkok Dusit Medical Services PCL (Foreign)      | 147,598,067 | 108,804               |     |  |                       |        |
| * Airports of Thailand PCL (Foreign)              | 58,009,464  | 107,701               |     |  |                       |        |
| Advanced Info Service PCL (Foreign)               | 15,166,125  | 92,891                |     |  |                       |        |
| Kasikornbank PCL (Foreign)                        | 23,694,329  | 86,656                |     |  |                       |        |
| PTT Exploration & Production PCL (Foreign)        | 18,647,017  | 85,158                |     |  |                       |        |
| Delta Electronics Thailand PCL (Foreign)          | 37,814,210  | 83,117                |     |  |                       |        |
| Siam Cement PCL (Foreign)                         | 9,861,947   | 79,000                |     |  |                       |        |
| Central Pattana PCL (Foreign)                     | 37,637,811  | 65,476                |     |  |                       |        |
| SCB X PCL (Foreign)                               | 22,814,953  | 62,553                |     |  |                       |        |
| Bumrungrad Hospital PCL (Foreign)                 | 7,683,143   | 55,530                |     |  |                       |        |
| Gulf Energy Development PCL (Foreign)             | 40,721,403  | 49,010                |     |  |                       |        |
| Krung Thai Bank PCL (Foreign)                     | 83,575,291  | 43,699                |     |  |                       |        |
| Minor International PCL (Foreign)                 | 53,363,701  | 41,585                |     |  |                       |        |
| Bangkok Bank PCL (Foreign)                        | 9,034,164   | 39,589                |     |  |                       |        |
| Central Retail Corp. PCL (Foreign)                | 37,713,122  | 38,570                |     |  |                       |        |
| Charoen Pokphand Foods PCL (Foreign)              | 64,457,212  | 33,530                |     |  |                       |        |
| TMBThanachart Bank PCL (Foreign)                  | 595,436,274 | 27,660                |     |  |                       |        |
| PTT Global Chemical PCL (Foreign)                 | 27,609,981  | 26,517                |     |  |                       |        |
| Energy Absolute PCL (Foreign)                     | 22,238,944  | 25,994                |     |  |                       |        |
| Home Product Center PCL (Foreign)                 | 76,898,661  | 25,460                |     |  |                       |        |
| BTS Group Holdings PCL (Foreign)                  | 114,961,246 | 23,837                |     |  |                       |        |
| True Corp. PCL (Foreign)                          | 141,235,036 | 23,819                |     |  |                       |        |
| Bangkok Expressway & Metro PCL (Foreign)          | 107,971,286 | 23,719                |     |  |                       |        |
| Intouch Holdings PCL (Foreign)                    | 12,003,767  | 23,711                |     |  |                       |        |
| Land & Houses PCL (Foreign)                       | 110,440,888 | 23,200                |     |  |                       |        |
| Banpu PCL (Foreign)                               | 104,882,612 | 22,170                |     |  |                       |        |
| Krungthai Card PCL (Foreign)                      | 17,576,039  | 21,396                |     |  |                       |        |
| Tisco Financial Group PCL (Foreign)               | 7,979,309   | 21,366                |     |  |                       |        |
| Thai Oil PCL (Foreign)                            | 15,180,949  | 19,876                |     |  |                       |        |
| PTT Oil & Retail Business PCL (Foreign)           | 37,702,083  | 19,199                |     |  |                       |        |
| Thonburi Healthcare Group PCL (Foreign)           | 10,067,027  | 17,435                |     |  |                       |        |
| CP Aextra PCL (Foreign)                           | 21,613,978  | 16,994                |     |  |                       |        |
| Bangchak Corp. PCL (Foreign)                      | 14,248,850  | 16,365                |     |  |                       |        |
| SCG Packaging PCL (Foreign)                       | 16,203,109  | 16,235                |     |  |                       |        |
| Indorama Ventures PCL (Foreign)                   | 24,358,583  | 16,049                |     |  |                       |        |
| Digital Telecommunications Infrastructure Fund    | 69,197,589  | 15,500                |     |  |                       |        |
| KCE Electronics PCL (Foreign)                     | 10,828,275  | 15,289                |     |  |                       |        |
| WHA Corp. PCL (Foreign)                           | 104,356,415 | 14,530                |     |  |                       |        |
|   |             |                       |     |  |                       |        |
|   |             |                       | 1   | Ratch Group PCL (Foreign)                          | 16,149,654            | 14,489 |
|   |             |                       |     | Thai Union Group PCL (Foreign)                     | 38,153,960            | 14,330 |
|   |             |                       |     | Thanachart Capital PCL (Foreign)                   | 10,050,502            | 13,705 |
|   |             |                       | 1   | Electricity Generating PCL (Foreign)               | 3,648,238             | 12,384 |
|   |             |                       |     | Osotspa PCL (Foreign)                              | 18,604,383            | 12,166 |
|   |             |                       |     | Com7 PCL (Foreign)                                 | 16,240,914            | 12,102 |
|   |             |                       | 1   | Hana Microelectronics PCL (Foreign)                | 8,017,853             | 11,659 |
|   |             |                       |     | Kiatnakin Phatra Bank PCL (Foreign)                | 8,088,920             | 11,090 |
|   |             |                       | *   | Central Plaza Hotel PCL (Foreign)                  | 8,845,752             | 11,075 |
|   |             |                       |     | Berli Jucker PCL (Foreign)                         | 13,685,228            | 10,766 |
|   |             |                       |     | Thai Life Insurance PCL (Foreign)                  | 33,878,300            | 10,464 |
|   |             |                       |     | Global Power Synergy PCL (Foreign)                 | 9,523,376             | 10,338 |
|   |             |                       | 1   | Siam Global House PCL (Foreign)                    | 21,979,899            | 9,649  |
|   |             |                       |     | Srisawad Corp. PCL (Foreign)                       | 8,334,379             | 9,625  |
|   |             |                       |     | Asset World Corp. PCL (Foreign)                    | 98,949,498            | 9,521  |
|   |             |                       |     | Muangthai Capital PCL (Foreign)                    | 9,226,031             | 9,370  |
|   |             |                       |     | Jasmine Broadband Internet Infrastructure Fund     | 52,002,668            | 9,331  |
|   |             |                       |     | AP Thailand PCL (Foreign)                          | 30,919,170            | 9,294  |
|   |             |                       |     | Ngern Tid Lor PCL (Foreign)                        | 17,304,030            | 9,247  |
|   |             |                       |     | Supalai PCL (Foreign)                              | 17,602,263            | 9,017  |
|   |             |                       |     | Sansiri PCL (Foreign)                              | 210,798,521           | 8,982  |
|   |             |                       | 1   | Carabao Group PCL (Foreign)                        | 4,586,606             | 8,616  |
|   |             |                       |     | CH Karnchang PCL (Foreign)                         | 13,727,548            | 8,327  |
|   |             |                       |     | Bangkok Chain Hospital PCL (Foreign)               | 14,811,030            | 8,288  |
|   |             |                       |     | Amata Corp. PCL (Foreign)                          | 12,195,675            | 8,077  |
|   |             |                       |     | IRPC PCL (Foreign)                                 | 142,880,724           | 7,637  |
|   |             |                       |     | Chularat Hospital PCL (Foreign)                    | 79,372,652            | 6,978  |
|   |             |                       |     | JMT Network Services PCL (Foreign)                 | 8,492,117             | 6,972  |
|   |             |                       | 1   | B Grimm Power PCL (Foreign)                        | 10,162,552            | 6,252  |
|   |             |                       |     | Bangkok Commercial Asset Management PCL (Foreign)  | 24,436,590            | 6,088  |
|   |             |                       |     | AEON Thana Sinsap Thailand PCL (Foreign)           | 1,471,068             | 5,976  |
|   |             |                       |     | Ramkhamhaeng Hospital PCL (Foreign)                | 5,096,064             | 5,672  |
|   |             |                       |     | Mega Lifesciences PCL (Foreign)                    | 4,817,756             | 5,465  |
|   |             |                       |     | Thailand Future Fund                               | 31,800,789            | 5,352  |
|   |             |                       |     | Plan B Media PCL (Foreign)                         | 23,348,755            | 5,293  |
|   |             |                       |     | Tipco Asphalt PCL (Foreign)                        | 9,858,167             | 5,157  |
|   |             |                       |     | Betagro PCL (Foreign)                              | 9,036,400             | 5,154  |
|   |             |                       |     | Quality Houses PCL (Foreign)                       | 82,078,043            | 5,116  |
|   |             |                       |     | Sri Trang Agro-Industry PCL (Foreign)              | 12,079,771            | 4,840  |
|   |             |                       | 1   | Dohome PCL (Foreign)                               | 15,566,620            | 4,765  |
|   |             |                       |     | I-TAIL Corp. PCL (Foreign)                         | 8,611,100             | 4,601  |
|   |             |                       |     | Esso Thailand PCL (Foreign)                        | 17,259,553            | 4,587  |
|   |             |                       |     | Dhipaya Group Holdings PCL (Foreign)               | 4,812,172             | 4,554  |
|   |             |                       |     | Vibhavadi Medical Center PCL (Foreign)             | 81,013,828            | 4,489  |
|   |             |                       |     | Star Petroleum Refining PCL (Foreign)              | 20,698,132            | 4,267  |
|   |             |                       |     | CK Power PCL (Foreign)                             | 50,179,219            | 4,218  |
|   |             |                       |     | TPI Polene PCL (Foreign)                           | 106,038,866           | 4,071  |
|   |             |                       | 1   | TQM Alpha PCL (Foreign)                            | 4,741,453             | 4,024  |
|   |             |                       | 1   | TOA Paint Thailand PCL (Foreign)                   | 6,631,660             | 3,989  |
|   |             |                       |     | TTW PCL (Foreign)                                  | 15,698,931            | 3,954  |
|   |             |                       |     | Forth Corp. PCL (Foreign)                          | 6,126,106             | 3,800  |
|   |             |                       |     | VGI PCL (Foreign)                                  | 69,430,614            | 3,712  |
|   |             |                       | *   | Bangkok Airways PCL (Foreign)                      | 9,691,593             | 3,666  |
|   |             |                       | *   | Beyond Securities PCL (Foreign)                    | 31,587,374            | 3,604  |
|   |             |                       |     | Siam City Cement PCL (Foreign)                     | 964,266               | 3,582  |
|   |             |                       |     | Sino-Thai Engineering & Construction PCL (Foreign) | 15,009,201            | 3,572  |
|   |             |                       |     | Thai Vegetable Oil PCL (Foreign)                   | 6,080,102             | 3,569  |
|   |             |                       | *.1 | Jasmine Technology Solution PCL (Foreign)          | 3,794,001             | 3,520  |
|   |             |                       |     | Gunkul Engineering PCL (Foreign)                   | 54,986,495            | 3,490  |
|   |             |                       |     | Jaymart Group Holdings PCL (Foreign)               | 7,476,487             | 3,413  |
|   |             |                       |     | TPI Polene Power PCL (Foreign)                     | 35,880,912            | 3,294  |
|   |             |                       |     | Thoresen Thai Agencies PCL (Foreign)               | 22,967,591            | 3,291  |
|   |             |                       |     | Thaicom PCL (Foreign)                              | 9,147,278             | 3,176  |
|   |             |                       |     | MBK PCL (Foreign)                                  | 6,685,838             | 2,980  |

Total International Stock Index Fund

|   | Shares      | Market Value*<br>(\$000) |   | Shares     | Market Value*<br>(\$000) |
|---|-------------|--------------------------|---|------------|--------------------------|
| Banpu Power PCL (Foreign)   | 7,423,237   | 2,912                    | Kontrolmatik Enerji ve Muhendislik A/S                                    | 1,121,589  | 10,389                   |
| * Bangkok Land PCL (Foreign)  | 150,033,295 | 2,880                    | Is Yatirim Menkul Degerler A/S  | 6,944,357  | 10,384                   |
| Major Cineplex Group PCL (Foreign)  | 6,593,379   | 2,788                    | Koza Altin Isletmeleri A/S  | 12,862,966 | 9,988                    |
| * Jasmine International PCL (Foreign)   | 47,276,878  | 2,706                    | Nuh Cimento Sanayi A/S  | 808,887    | 9,777                    |
| Bangkok Life Assurance PCL (Foreign)  | 4,102,546   | 2,649                    | * TAV Havalimanlari Holding A/S   | 2,297,339  | 9,304                    |
| Thaifoods Group PCL (Foreign)   | 27,416,105  | 2,441                    | Turk Traktor ve Ziraat Makineleri A/S                                     | 341,490    | 8,733                    |
| <sup>1</sup> Precious Shipping PCL (Foreign)                                  | 10,017,897  | 2,340                    | Anadolu Efes Biracilik ve Malt Sanayii A/S Class B                        | 2,283,139  | 8,047                    |
| North Bangkok Power Plant Block 1 Infrastructure Fund - EGAT                  | 14,843,686  | 2,272                    | Sok Marketler Ticaret A/S   | 3,593,420  | 7,596                    |
| Pruksa Holding PCL (Foreign)  | 6,478,484   | 2,254                    | * Otokar Otomotiv ve Savunma Sanayi A/S                                   | 524,683    | 7,392                    |
| Taokaenoi Food & Marketing PCL (Foreign)                                      | 7,785,893   | 2,232                    | * Investco Holding A/S  | 503,448    | 7,056                    |
| BPCG PCL (Foreign)  | 8,752,274   | 2,156                    | Alarko Holding A/S  | 1,883,674  | 6,737                    |
| <sup>1</sup> Singer Thailand PCL (Foreign)                                    | 8,883,040   | 2,151                    | Dogus Otomotiv Servis ve Ticaret A/S                                      | 757,774    | 6,648                    |
| Sri Trang Gloves Thailand PCL (Foreign)                                       | 13,077,296  | 2,127                    | <sup>3</sup> Mavi Giyim Sanayi ve Ticaret A/S Class B                     | 1,910,710  | 6,441                    |
| BEC World PCL (Foreign)   | 14,114,804  | 2,120                    | * ODAS Elektrik Uretim ve Sanayi Ticaret A/S                              | 15,273,979 | 6,365                    |
| MK Restaurants Group PCL (Foreign)  | 1,876,940   | 2,115                    | Cimsa Cimento Sanayi ve Ticaret A/S                                       | 4,798,276  | 6,216                    |
| SPCG PCL (Foreign)  | 5,675,234   | 2,038                    | Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri A/S                       | 1,929,231  | 6,186                    |
| Origin Property PCL (Foreign)   | 8,151,381   | 2,030                    | * Anadolu Anonim Turk Sigorta Sirketi                                     | 2,928,539  | 6,092                    |
| LPN Development PCL (Foreign)   | 17,519,589  | 1,940                    | <sup>3</sup> Enerjisa Enerji A/S  | 3,446,635  | 5,918                    |
| GFPT PCL (Foreign)  | 6,818,395   | 1,936                    | Emlak Konut Gayrimenkul Yatirim Ortakligi A/S                             | 25,547,522 | 5,917                    |
| <sup>1</sup> Ratchthani Leasing PCL (Foreign)                                 | 24,276,994  | 1,891                    | * Kiler Holding A/S   | 3,321,530  | 5,862                    |
| Bangkok Life Assurance PCL NVDR   | 2,816,700   | 1,818                    | Dogan Sirketler Grubu Holding A/S   | 11,954,238 | 5,784                    |
| * Super Energy Corp. PCL (Foreign)  | 144,098,766 | 1,725                    | <sup>*,3</sup> MLP Saglik Hizmetleri A/S Class B                          | 1,061,029  | 5,732                    |
| PTG Energy PCL (Foreign)  | 7,401,777   | 1,679                    | Borusan Yatirim ve Pazarlama A/S  | 66,907     | 5,497                    |
| * Italian-Thai Development PCL (Foreign)                                      | 44,731,483  | 1,544                    | Bera Holding A/S  | 8,930,702  | 5,394                    |
| Workpoint Entertainment PCL (Foreign)   | 4,658,553   | 1,373                    | * Peker Gayrimenkul Yatirim Ortakligi A/S                                 | 5,503,554  | 5,320                    |
| * Pruksa Real Estate PCL (Foreign)  | 7,721,100   | 1,343                    | Alfa Solar Enerji Sanayi ve Ticaret A/S                                   | 1,210,720  | 5,313                    |
| <sup>*,1,2</sup> Thai Airways International PCL (Foreign)                     | 13,550,615  | 960                      | * Ulker Biskuvi Sanayi A/S  | 2,009,498  | 5,149                    |
| * Samart Corp. PCL (Foreign)  | 7,873,630   | 955                      | * Turkiye Vakiflar Bankasi TAO  | 8,874,247  | 5,117                    |
| <sup>*,1</sup> Kerry Express Thailand PCL (Foreign)                           | 6,473,000   | 835                      | Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A/S                        | 4,494,106  | 5,007                    |
| * Rabbit Holdings PCL (Foreign)   | 59,736,865  | 832                      | * Batcim Bati Anadolu Cimento Sanayii A/S                                 | 1,188,865  | 4,968                    |
| True Corp. PCL NVDR   | 2,434,800   | 411                      | * Reysas Tasimacilik ve Lojistik Ticaret A/S                              | 4,485,154  | 4,946                    |
| <sup>*,2</sup> Inter Far East Energy Corp.                                    | 5,655,044   | 55                       | * Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret A/S    | 2,008,887  | 4,881                    |
|   |             | <b>2,331,903</b>         | EGE Endustri ve Ticaret A/S   | 15,407     | 4,820                    |
| <b>Turkey (0.3%)</b>  |             |                          | * Turk Telekomunikasyon A/S   | 7,064,825  | 4,797                    |
| Turkiye Petrol Rafinerileri A/S   | 11,936,303  | 59,885                   | * Girisim Elektrik Taahhut Ticaret ve Sanayi A/S                          | 1,563,827  | 4,746                    |
| BIM Birlesik Magazalar A/S  | 5,964,659   | 57,364                   | * Aksa Akirlik Kimya Sanayii A/S  | 1,482,497  | 4,643                    |
| KOC Holding A/S   | 11,497,961  | 55,616                   | * Koza Anadolu Metal Madencilik Isletmeleri A/S                           | 2,449,629  | 4,554                    |
| Turkiye Sise ve Cam Fabrikalari A/S   | 19,298,503  | 32,334                   | * Aksa Enerji Uretim A/S Class B  | 3,665,540  | 4,535                    |
| * Turk Hava Yollari AO  | 4,135,541   | 31,752                   | * Is Gayrimenkul Yatirim Ortakligi A/S                                    | 5,666,425  | 4,333                    |
| Turkiye Is Bankasi A/S Class C  | 42,249,594  | 31,405                   | * Ahlatci Dogal Gaz Dagitim Enerji ve Yatirim A/S                         | 8,824,103  | 4,076                    |
| Eregli Demir ve Celik Fabrikalari TAS   | 22,421,209  | 30,016                   | * Vestel Elektronik Sanayi ve Ticaret A/S                                 | 1,701,774  | 3,669                    |
| * Turkccll Iletisim Hizmetleri A/S  | 15,950,194  | 27,049                   | * Turkiye Sinai Kalkinma Bankasi A/S                                      | 15,363,525 | 3,642                    |
| Yapi ve Kredi Bankasi A/S   | 44,278,697  | 27,024                   | * Bursa Cimento Fabrikasi A/S   | 10,863,079 | 3,596                    |
| Haci Omer Sabanci Holding A/S   | 13,924,441  | 26,334                   | * Aygaz A/S   | 715,859    | 3,474                    |
| Sasa Polyester Sanayi A/S   | 17,270,271  | 26,157                   | * Turkiye Halk Bankasi A/S  | 7,455,298  | 3,470                    |
| Enka Insaat ve Sanayi A/S   | 23,945,178  | 25,690                   | * Tekfen Holding A/S  | 2,301,809  | 3,321                    |
| Ford Otomotiv Sanayi A/S  | 851,085     | 23,649                   | * Akcansa Cimento A/S   | 552,610    | 3,288                    |
| Aselsan Elektronik Sanayi ve Ticaret A/S                                      | 16,176,778  | 23,624                   | EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A/S | 2,113,713  | 3,277                    |
| Akbank TAS  | 22,196,882  | 23,124                   | * Konya Cimento Sanayii A/S   | 11,515     | 3,206                    |
| * Borusan Mannesmann Boru Sanayi ve Ticaret A/S                               | 507,090     | 16,546                   | Selcuk Ecz Deposu Ticaret ve Sanayi A/S                                   | 1,553,356  | 2,908                    |
| Migros Ticaret A/S  | 1,249,301   | 14,903                   | * Sekerbank Turk A/S  | 12,262,132 | 2,889                    |
| Arcelik A/S   | 2,918,564   | 14,003                   | * Zorlu Enerji Elektrik Uretim A/S  | 15,171,470 | 2,838                    |
| Tofas Turk Otomobil Fabrikasi A/S   | 1,645,973   | 13,994                   | * Margun Enerji Uretim Sanayi ve Ticaret A/S                              | 1,306,059  | 2,711                    |
| * Pegasus Hava Tasimaciligi A/S   | 541,934     | 13,503                   | * Albaraka Turk Katilim Bankasi A/S                                       | 18,174,126 | 2,671                    |
| Turkiye Garanti Bankasi A/S   | 7,945,131   | 13,207                   | * Iskenderun Demir ve Celik A/S   | 2,043,156  | 2,572                    |
| * Gubre Fabrikalari TAS   | 1,092,217   | 12,661                   | Eczacibasi Yatirim Holding Ortakligi A/S                                  | 274,680    | 2,559                    |
| Astor Transformator Enerji Turizm Insaat ve Petrol Sanayi Ticaret A/S Class B | 2,828,737   | 12,497                   | * Global Yatirim Holding A/S  | 5,869,637  | 2,493                    |
| * Petkim Petrokimya Holding A/S   | 17,403,804  | 12,114                   | Vestel Beyaz Esva Sanayi ve Ticaret A/S                                   | 4,022,271  | 2,385                    |
| Coca-Cola Icecek A/S  | 884,947     | 11,513                   | Torunlar Gayrimenkul Yatirim Ortakligi A/S                                | 2,009,237  | 2,379                    |
| Kardemir Karabuk Demir Celik Sanayi ve Ticaret A/S                            | 12,882,116  | 11,368                   | GEN Ilac ve Saglik Urunleri Sanayi ve Ticaret A/S                         | 1,029,735  | 2,175                    |
| AG Anadolu Grubu Holding A/S  | 1,533,045   | 11,117                   | Kordsa Teknik Tekstil A/S   | 731,090    | 2,155                    |
| * Hektas Ticaret TAS  | 14,166,138  | 10,992                   | Yatas Yatak ve Yorgan Sanayi ve Ticaret A/S                               | 1,992,416  | 2,107                    |
| * Oyak Cimento Fabrikalari A/S  | 4,187,880   | 10,532                   |   |            |                          |



Total International Stock Index Fund

|                                | Shares     | Market Value*<br>(\$000) |       | Shares                                       | Market Value*<br>(\$000) |        |
|--------------------------------|------------|--------------------------|-------|--|--------------------------|--------|
| Centrica plc                   | 75,286,190 | 144,120                  |       | Bellway plc                                  | 1,642,773                | 41,806 |
| Next plc                       | 1,647,730  | 138,150                  |       | Inchcape plc                                 | 5,110,683                | 41,435 |
| Smith & Nephew plc             | 11,860,536 | 132,733                  |       | Vistry Group plc                             | 4,685,134                | 40,383 |
| Admiral Group plc              | 4,116,493  | 122,312                  |       | IG Group Holdings plc                        | 5,123,110                | 39,799 |
| WPP plc                        | 14,152,943 | 121,874                  |       | Greggs plc                                   | 1,369,994                | 39,516 |
| Severn Trent plc               | 3,722,533  | 120,268                  |       | ITV plc                                      | 50,741,023               | 39,509 |
| United Utilities Group plc     | 9,255,542  | 119,707                  |       | Britvic plc                                  | 3,585,821                | 36,577 |
| BT Group plc                   | 85,492,203 | 117,417                  |       | Derwent London plc                           | 1,536,699                | 34,152 |
| Halma plc                      | 5,141,501  | 115,624                  |       | * Direct Line Insurance Group plc            | 17,808,431               | 32,834 |
| Smurfit Kappa Group plc        | 3,526,677  | 115,127                  | *     | * Indivior plc                               | 1,686,175                | 32,329 |
| Associated British Foods plc   | 4,644,784  | 114,578                  |       | Pennon Group plc                             | 3,543,335                | 31,337 |
| Pearson plc                    | 9,721,675  | 112,536                  |       | Cranswick plc                                | 733,545                  | 31,189 |
| Whitbread plc                  | 2,670,225  | 108,273                  | *.1   | TUI AG                                       | 6,081,461                | 30,737 |
| Mondi plc                      | 6,576,610  | 106,380                  |       | Computacenter plc                            | 967,472                  | 30,260 |
| Burberry Group plc             | 5,084,586  | 104,794                  |       | Virgin Money UK plc                          | 16,104,203               | 29,258 |
| Melrose Industries plc         | 18,182,052 | 103,525                  |       | LondonMetric Property plc                    | 14,468,720               | 29,157 |
| Intertek Group plc             | 2,195,884  | 102,270                  |       | Balfour Beatty plc                           | 7,728,871                | 29,129 |
| Croda International plc        | 1,894,161  | 100,951                  | *.3   | * Network International Holdings plc         | 6,129,026                | 29,003 |
| Spirax-Sarco Engineering plc   | 1,000,350  | 99,849                   |       | QinetiQ Group plc                            | 7,084,550                | 28,560 |
| Entain plc                     | 8,597,093  | 97,597                   | *     | * International Distributions Services plc   | 9,217,488                | 28,332 |
| Smiths Group plc               | 4,804,153  | 94,237                   | *.1.3 | * Deliveroo plc Class A                      | 17,549,687               | 27,767 |
| 3 Auto Trader Group plc        | 12,178,464 | 92,121                   |       | Harbour Energy plc                           | 8,943,266                | 27,642 |
| B&M European Value Retail SA   | 12,655,836 | 81,475                   |       | Drax Group plc                               | 5,308,302                | 27,273 |
| * Wise plc Class A             | 9,587,771  | 77,927                   |       | Big Yellow Group plc                         | 2,314,006                | 26,912 |
| Antofagasta plc                | 4,699,894  | 76,850                   | *     | International Consolidated Airlines Group SA | 15,230,492               | 26,758 |
| DCC plc                        | 1,345,629  | 74,755                   |       | Grainger plc                                 | 9,629,974                | 26,653 |
| J Sainsbury plc                | 23,609,316 | 73,869                   |       | Travis Perkins plc                           | 2,938,270                | 26,474 |
| Weir Group plc                 | 3,522,976  | 73,174                   |       | Softcat plc                                  | 1,709,123                | 26,329 |
| M&G plc                        | 29,569,165 | 71,405                   |       | Serco Group plc                              | 14,955,995               | 25,985 |
| * Marks & Spencer Group plc    | 26,654,384 | 70,383                   |       | Hays plc                                     | 21,839,953               | 25,593 |
| Berkeley Group Holdings plc    | 1,420,555  | 69,830                   |       | Grafton Group plc                            | 2,700,952                | 25,425 |
| Coca-Cola HBC AG               | 2,675,134  | 69,451                   |       | WH Smith plc                                 | 1,702,445                | 24,046 |
| Land Securities Group plc      | 10,009,035 | 69,380                   |       | Safestore Holdings plc                       | 2,886,424                | 24,019 |
| Dechra Pharmaceuticals plc     | 1,494,810  | 69,283                   | *     | SSP Group plc                                | 10,739,307               | 23,504 |
| Barratt Developments plc       | 13,252,284 | 66,834                   |       | Shaftesbury Capital plc                      | 18,442,771               | 23,380 |
| Kingfisher plc                 | 25,786,350 | 65,846                   | *     | Darktrace plc                                | 5,462,703                | 23,311 |
| Taylor Wimpey plc              | 47,518,908 | 64,181                   |       | Genus plc                                    | 888,887                  | 23,122 |
| Rightmove plc                  | 11,071,350 | 63,844                   |       | 4imprint Group plc                           | 373,122                  | 22,836 |
| IMI plc                        | 3,501,392  | 62,532                   | *     | easyJet plc                                  | 5,089,586                | 22,705 |
| Diploma plc                    | 1,785,987  | 61,922                   |       | Lancashire Holdings Ltd.                     | 3,286,560                | 22,693 |
| DS Smith plc                   | 17,399,599 | 60,350                   |       | Moneysupermarket.com Group plc               | 7,135,772                | 22,518 |
| Intermediate Capital Group plc | 3,777,200  | 60,137                   |       | Pets at Home Group plc                       | 6,543,614                | 22,372 |
| St. James's Place plc          | 7,343,937  | 57,252                   |       | Dowlais Group plc                            | 18,247,696               | 22,216 |
| Beazley plc                    | 8,976,026  | 56,229                   |       | LXI REIT plc                                 | 20,626,868               | 21,557 |
| Howden Joinery Group plc       | 7,191,153  | 55,847                   |       | Redrow plc                                   | 3,632,460                | 21,526 |
| 3 ConvaTec Group plc           | 22,212,837 | 55,199                   |       | Mitie Group plc                              | 17,925,122               | 21,515 |
| Phoenix Group Holdings plc     | 9,964,520  | 55,043                   |       | TBC Bank Group plc                           | 657,609                  | 21,491 |
| Spectris plc                   | 1,428,775  | 53,989                   |       | Hill & Smith plc                             | 1,059,292                | 21,235 |
| Games Workshop Group plc       | 447,871    | 53,849                   |       | Domino's Pizza Group plc                     | 5,021,356                | 20,952 |
| Persimmon plc                  | 4,307,958  | 53,350                   | *     | * Oxford Nanopore Technologies plc           | 8,461,894                | 20,945 |
| RS Group plc                   | 6,432,304  | 53,082                   | 3     | Airtel Africa plc                            | 14,721,260               | 20,279 |
| Hiscox Ltd.                    | 4,558,277  | 52,048                   | *     | * Carnival plc                               | 1,975,437                | 20,275 |
| JD Sports Fashion plc          | 33,469,329 | 52,039                   |       | OSB Group plc                                | 5,521,160                | 20,158 |
| Schroders plc                  | 11,488,834 | 51,735                   |       | Assura plc                                   | 40,278,090               | 20,063 |
| Endeavour Mining plc           | 2,481,981  | 51,209                   |       | Primary Health Properties plc                | 18,274,600               | 19,967 |
| Hikma Pharmaceuticals plc      | 2,195,031  | 50,858                   |       | Close Brothers Group plc                     | 2,051,243                | 19,913 |
| UNITE Group plc                | 4,718,887  | 49,938                   |       | TP ICAP Group plc                            | 10,354,651               | 19,827 |
| abrdn plc                      | 26,085,009 | 49,799                   |       | Bank of Georgia Group plc                    | 479,611                  | 19,418 |
| Investec plc                   | 8,492,696  | 47,287                   |       | Victrex plc                                  | 1,147,924                | 19,232 |
| * Ocado Group plc              | 8,213,551  | 46,613                   |       | Energiean plc                                | 1,851,588                | 19,173 |
| British Land Co. plc           | 12,571,979 | 45,577                   | *.3   | * Watches of Switzerland Group plc           | 3,137,794                | 19,158 |
| Johnson Matthey plc            | 2,445,308  | 44,454                   | *     | * Playtech plc                               | 3,997,518                | 19,089 |
| Hargreaves Lansdown plc        | 5,135,455  | 44,229                   | *.3   | * Trainline plc                              | 6,034,139                | 19,074 |
| Man Group plc                  | 15,982,578 | 42,732                   |       | Pagegroup plc                                | 4,135,368                | 18,951 |
| Tritax Big Box REIT plc        | 25,388,629 | 42,270                   | *     | Ascential plc                                | 5,918,065                | 18,854 |
| Tate & Lyle plc                | 5,506,912  | 42,256                   |       | Plus500 Ltd.                                 | 1,082,093                | 18,563 |
| Rotork plc                     | 11,815,675 | 42,252                   |       | Dunelm Group plc                             | 1,546,454                | 18,341 |

Total International Stock Index Fund

|       | Shares  | Market Value*<br>(\$000) |  | Shares     | Market Value*<br>(\$000) |
|-------|---|--------------------------|--|------------|--------------------------|
|       | Bodycote plc  | 2,596,206                |  | 18,159     |                          |
|       | Firstgroup plc  | 9,316,147                |  | 17,928     |                          |
|       | Future plc  | 1,634,142                |  | 17,645     |                          |
| 3     | Quilter plc   | 17,939,267               |  | 17,457     |                          |
|       | Savills plc   | 1,810,286                |  | 17,342     |                          |
|       | Telecom Plus plc  | 920,219                  |  | 17,251     |                          |
|       | Coats Group plc   | 20,836,305               |  | 17,121     |                          |
|       | Kainos Group plc  | 1,247,150                |  | 17,031     |                          |
|       | Fresnillo plc   | 2,513,243                |  | 16,916     |                          |
|       | Renishaw plc  | 450,134                  |  | 16,912     |                          |
| *     | Frasers Group plc   | 1,723,692                |  | 16,846     |                          |
| *     | Babcock International Group plc                                 | 3,430,754                |  | 16,324     |                          |
|       | Bytes Technology Group plc                                      | 2,719,759                |  | 16,280     |                          |
|       | Paragon Banking Group plc                                       | 2,990,013                |  | 16,128     |                          |
|       | Oxford Instruments plc  | 731,699                  |  | 16,052     |                          |
|       | Centamin plc  | 15,860,116               |  | 15,896     | *.3                      |
| *     | John Wood Group plc   | 9,123,323                |  | 15,800     | 2                        |
|       | Sirius Real Estate Ltd.   | 16,059,525               |  | 15,604     |                          |
| *     | IWVG plc  | 9,597,828                |  | 15,400     | *                        |
|       | Rathbones Group plc   | 829,817                  |  | 15,137     | *                        |
|       | Supermarket Income REIT plc                                     | 16,312,720               |  | 14,403     | *.1                      |
|       | Hammerson plc   | 52,446,980               |  | 14,073     | *                        |
| 3     | JTC plc   | 1,797,600                |  | 13,990     | *                        |
|       | Vesuvius plc  | 2,791,637                |  | 13,698     | *                        |
|       | Morgan Sindall Group plc  | 594,643                  |  | 13,618     | *.1                      |
|       | Great Portland Estates plc                                      | 2,861,427                |  | 13,585     |                          |
|       | Chemring Group plc  | 3,850,432                |  | 13,112     | *                        |
|       | Premier Foods plc   | 9,120,630                |  | 12,980     |                          |
|       | Just Group plc  | 13,762,827               |  | 12,661     | *.1                      |
|       | Redde Northgate plc   | 3,060,774                |  | 12,520     | *                        |
|       | AJ Bell plc   | 3,985,536                |  | 12,274     | *                        |
|       | Ashmore Group plc   | 5,908,054                |  | 12,189     |                          |
| *.1   | THG plc Class B   | 13,133,255               |  | 11,212     |                          |
| *     | Elementis plc   | 7,713,912                |  | 11,105     |                          |
|       | Workspace Group plc   | 1,851,588                |  | 10,883     | *                        |
|       | Volution Group plc  | 2,465,671                |  | 10,877     | 3                        |
|       | Senior plc  | 5,670,449                |  | 10,767     | 3                        |
|       | Dr. Martens plc   | 7,384,393                |  | 10,470     |                          |
|       | Clarkson plc  | 323,225                  |  | 10,400     | *.1,2                    |
|       | Diversified Energy Co. plc                                      | 12,739,152               |  | 10,363     | *.2                      |
|       | Genuit Group plc  | 3,175,954                |  | 10,247     | *.2,3                    |
|       | IntegraFin Holdings plc   | 3,738,431                |  | 9,951      |                          |
|       | Morgan Advanced Materials plc                                   | 3,626,470                |  | 9,936      |                          |
| *.1,3 | Aston Martin Lagonda Global Holdings plc                        | 3,565,868                |  | 9,514      |                          |
|       | Spirent Communications plc                                      | 7,987,151                |  | 9,463      |                          |
|       | Keller Group plc  | 1,000,241                |  | 9,452      |                          |
| 3     | Spire Healthcare Group plc                                      | 3,613,847                |  | 9,380      |                          |
|       | Ninety One plc  | 4,864,573                |  | 9,358      |                          |
| *     | J D Wetherspoon plc   | 1,200,375                |  | 9,226      |                          |
|       | RHI Magnesita NV (WBAH)   | 291,275                  |  | 9,002      |                          |
| 1     | C&C Group plc   | 5,198,807                |  | 8,809      |                          |
|       | Hilton Food Group plc   | 1,086,855                |  | 8,642      |                          |
| *     | Mitchells & Butlers plc   | 3,347,961                |  | 8,451      |                          |
|       | Marshalls plc   | 3,206,099                |  | 8,064      |                          |
| 3     | lbstock plc   | 5,234,528                |  | 7,793      |                          |
| *     | Auction Technology Group plc                                    | 1,141,853                |  | 7,787      |                          |
| *     | Greencore Group plc   | 6,816,735                |  | 7,468      |                          |
|       | Essentra plc  | 4,088,130                |  | 7,387      |                          |
| 3     | Bridgepoint Group plc   | 3,329,548                |  | 7,366      |                          |
| *     | Moonpig Group plc   | 3,667,150                |  | 7,359      |                          |
| *     | Helios Towers plc   | 9,937,439                |  | 7,330      |                          |
|       | IP Group plc  | 13,701,172               |  | 7,314      |                          |
|       | AG Barr plc   | 1,216,199                |  | 7,268      |                          |
|       | Currys plc  | 13,017,353               |  | 7,090      |                          |
|       | Halfords Group plc  | 2,845,860                |  | 6,955      |                          |
| 3     | Petershill Partners plc   | 3,818,146                |  | 6,871      |                          |
| 3     | TI Fluid Systems plc  | 4,221,937                |  | 6,350      |                          |
|       | UK Commercial Property REIT Ltd.                                |                          |  | 9,877,902  | 6,336                    |
|       | Crest Nicholson Holdings plc                                    |                          |  | 3,255,100  | 6,336                    |
|       | FDM Group Holdings plc  |                          |  | 1,186,999  | 6,297                    |
| *     | PureTech Health plc   |                          |  | 3,366,665  | 6,237                    |
| *.1   | Tullow Oil plc  |                          |  | 15,053,645 | 6,090                    |
| *     | AO World plc  |                          |  | 5,924,477  | 6,025                    |
|       | Picton Property Income Ltd.                                     |                          |  | 7,267,197  | 5,750                    |
| *     | Molten Ventures plc   |                          |  | 2,000,617  | 5,738                    |
| *     | Mobico Group plc  |                          |  | 7,456,505  | 5,681                    |
|       | S4 Capital plc  |                          |  | 7,337,871  | 5,670                    |
|       | Liontrust Asset Management plc                                  |                          |  | 828,028    | 5,648                    |
|       | Jupiter Fund Management plc                                     |                          |  | 5,792,162  | 5,533                    |
|       | Balanced Commercial Property Trust Ltd.                         |                          |  | 7,073,532  | 5,438                    |
|       | Wickes Group plc  |                          |  | 3,467,431  | 5,411                    |
|       | NCC Group plc   |                          |  | 4,153,633  | 5,391                    |
| *.3   | Trustpilot Group plc  |                          |  | 4,270,356  | 5,202                    |
| 2     | Home REIT plc   |                          |  | 10,689,921 | 4,944                    |
|       | Vanquis Banking Group plc                                       |                          |  | 3,475,493  | 4,886                    |
| *     | Hochschild Mining plc   |                          |  | 4,252,593  | 4,845                    |
| *     | 888 Holdings plc  |                          |  | 4,770,184  | 4,752                    |
| *.1   | Synthomer plc   |                          |  | 1,995,378  | 4,610                    |
| *     | Capita plc  |                          |  | 22,538,263 | 4,597                    |
| *     | PZ Cussons plc  |                          |  | 2,783,271  | 4,532                    |
| *     | Alphawave IP Group plc  |                          |  | 3,736,978  | 4,454                    |
| *.1   | ASOS plc  |                          |  | 920,669    | 4,448                    |
|       | XP Power Ltd.   |                          |  | 259,005    | 3,459                    |
| *     | Ferrexpo plc  |                          |  | 3,720,342  | 3,419                    |
|       | Helical plc   |                          |  | 1,375,582  | 3,213                    |
| *.1   | Petrofac Ltd.   |                          |  | 5,571,866  | 3,187                    |
| *     | SIG plc   |                          |  | 9,063,013  | 3,006                    |
| *     | Oxford Biomedica plc  |                          |  | 1,127,781  | 2,914                    |
|       | CLS Holdings plc  |                          |  | 2,557,140  | 2,701                    |
|       | Capricorn Energy plc  |                          |  | 1,316,056  | 2,499                    |
|       | Ithaca Energy plc   |                          |  | 1,185,675  | 2,412                    |
| *     | Rank Group plc  |                          |  | 2,583,312  | 2,116                    |
| 3     | Bakkavor Group plc  |                          |  | 1,871,971  | 2,007                    |
| 3     | CMC Markets plc   |                          |  | 1,666,460  | 1,912                    |
|       | RHI Magnesita NV (XLON)   |                          |  | 54,942     | 1,715                    |
| *.1,2 | NMC Health plc  |                          |  | 1,316,787  | —                        |
| *.2   | Evraz plc   |                          |  | 7,417,198  | —                        |
| *.2,3 | Finablr plc   |                          |  | 3,002,811  | —                        |
|       |   |                          |  |            | <b>34,367,951</b>        |
|       | <b>Total Common Stocks</b>                                      |                          |  |            |                          |
|       | <b>(Cost \$334,880,115)</b>                                     |                          |  |            | <b>347,687,716</b>       |
|       | <b>Preferred Stocks (0.8%)</b>                                  |                          |  |            |                          |
|       | Petroleo Brasileiro SA Preference Shares                        |                          |  | 74,664,000 | 514,470                  |
|       | Samsung Electronics Co. Ltd. Preference Shares                  |                          |  | 11,173,425 | 446,096                  |
|       | Itau Unibanco Holding SA Preference Shares                      |                          |  | 65,343,689 | 347,601                  |
|       | Volkswagen AG Preference Shares                                 |                          |  | 2,720,876  | 288,551                  |
|       | Banco Bradesco SA Preference Shares                             |                          |  | 70,103,270 | 194,525                  |
|       | Henkel AG & Co. KGaA Preference Shares                          |                          |  | 2,223,980  | 160,427                  |
|       | Itausa SA Preference Shares                                     |                          |  | 70,861,916 | 121,435                  |
|       | Sociedad Quimica y Minera de Chile SA Preference Shares Class B |                          |  | 1,848,804  | 89,534                   |
|       | Sartorius AG Preference Shares                                  |                          |  | 336,324    | 84,296                   |
|       | Bayerische Motoren Werke AG Preference Shares                   |                          |  | 774,993    | 65,897                   |
|       | Gerdau SA Preference Shares                                     |                          |  | 13,980,479 | 60,367                   |
|       | FUCHS SE Preference Shares                                      |                          |  | 1,005,521  | 40,839                   |
|       | Hyundai Motor Co. Preference Shares (XKRX)                      |                          |  | 538,588    | 40,013                   |
|       | Cia Energetica de Minas Gerais Preference Shares                |                          |  | 14,184,375 | 33,029                   |
|       | Cia Paranaense de Energia Preference Shares                     |                          |  | 16,670,410 | 27,741                   |
| *     | Grifols SA Preference Shares Class B                            |                          |  | 3,442,708  | 27,542                   |

Total International Stock Index Fund

|   | Shares      | Market Value* (\$000) |       | Shares   | Market Value* (\$000) |                    |
|---|-------------|-----------------------|-------|--|-----------------------|--------------------|
| Centrais Eletricas Brasileiras SA Preference Shares Class B               | 3,240,828   | 24,715                | *     | Vidrala SA Exp. 11/2/23                            | 242,900               | 896                |
| * Gol Linhas Aereas Inteligentes SA Preference Shares                     | 14,377,055  | 24,381                | *     | Amicogen Inc. Exp. 12/5/23                         | 94,286                | 245                |
| LG Chem Ltd. Preference Shares  | 107,410     | 22,433                | *.2   | CosmoAM&T Co. Ltd. Exp. 11/7/23                    | 14,149                | 235                |
| Bancolumbia SA Preference Shares  | 3,359,283   | 21,546                | *.2   | Medipost Co. Ltd. Exp. 11/1/23                     | 124,914               | 167                |
| Metalurgica Gerdau SA Preference Shares                                   | 8,962,718   | 18,364                | *.2   | Lunit Inc. Exp. 11/2/23                            | 14,163                | 141                |
| Hyundai Motor Co. Preference Shares                                       | 235,801     | 17,413                | *     | Localiza Rent a Car SA Exp. 11/10/23               | 82,935                | 115                |
| Bradespar SA Preference Shares  | 3,744,713   | 16,593                | *.1,2 | Hanwha Ocean Co. Ltd. Exp. 11/9/23                 | 209,641               | 88                 |
| Raizen SA Preference Shares   | 16,076,954  | 11,575                | *.1   | MedPacto Inc. Exp. 12/8/23                         | 109,726               | 47                 |
| CTEEP-Cia de Transmissao de Energia Eletrica Paulista Preference Shares   | 2,562,242   | 10,769                | *     | Gulf Bank KSCP Exp. 11/12/23                       | 1,963,133             | 40                 |
| Embotelladora Andina SA Preference Shares Class B                         | 4,971,731   | 10,109                | *.2   | Vaxcell-Bio Therapeutics Co. Ltd. Exp. 11/2/23     | 34,888                | 7                  |
| Usinas Siderurgicas de Minas Gerais SA Usiminas Preference Shares Class A | 7,580,195   | 9,938                 | *.2   | Winbond Electronics Corp. Exp. 11/3/23             | 1,596,481             | —                  |
| * Azul SA Preference Shares   | 3,779,555   | 9,655                 | *.2   | Gudeng Precision Industrial Co. Ltd. Exp. 11/27/23 | 39,915                | —                  |
| Unipar Carbocloro SA Preference Shares Class B                            | 659,802     | 9,307                 |       | <b>Total Rights (Cost \$8,980)</b>                 |                       | <b>5,079</b>       |
| Sixt SE Preference Shares   | 147,610     | 8,505                 |       | <b>Warrants (0.0%)</b>                             |                       |                    |
| Marcopolo SA Preference Shares  | 7,941,628   | 8,254                 | *     | * Sunway Bhd. Exp. 10/3/24                         | 2,251,901             | 246                |
| Banco Pan SA Preference Shares  | 5,074,700   | 7,076                 | *.1   | Webuild SpA Exp. 8/2/30                            | 374,482               | 227                |
| * Braskem SA Preference Shares Class A                                    | 2,134,883   | 6,805                 | *     | Velesto Energy Bhd. Exp. 10/18/24                  | 12,999,819            | 68                 |
| Draegerwerk AG & Co. KGaA Preference Shares                               | 122,874     | 6,197                 | *     | VGI PCL Exp. 5/23/27                               | 16,082,270            | 54                 |
| Banco do Estado do Rio Grande do Sul SA Preference Shares Class B         | 2,759,374   | 5,966                 | *     | Malaysian Resources Corp. Bhd. Exp. 10/29/27       | 2,634,201             | 47                 |
| Grupo Aval Acciones y Valores SA Preference Shares                        | 53,114,892  | 5,936                 | *.1   | Opthea Ltd. Exp. 8/31/25                           | 351,007               | 21                 |
| LG Electronics Inc. Preference Shares                                     | 167,137     | 5,597                 | *.2   | Serba Dinamik Holdings Bhd. Exp. 12/5/24           | 5,144,856             | 5                  |
| Randon SA Implementos e Participacoes Preference Shares                   | 2,467,111   | 5,339                 | *     | Samart Corp. PCL Exp. 5/17/24                      | 1                     | —                  |
| Samsung Fire & Marine Insurance Co. Ltd. Preference Shares                | 38,862      | 5,323                 | *.1   | PointsBet Holdings Ltd. Exp. 7/8/24                | 145,829               | —                  |
| Cia de Ferro Ligas da Bahia FERBASA Preference Shares                     | 529,552     | 5,108                 | *.2   | Constellation Software Inc. Exp. 3/31/40           | 256,880               | —                  |
| * Alpargatas SA Preference Shares   | 3,065,150   | 5,016                 |       | <b>Total Warrants (Cost \$—)</b>                   |                       | <b>668</b>         |
| Daishin Securities Co. Ltd. Preference Shares                             | 377,841     | 3,722                 |       | <b>Temporary Cash Investments (2.2%)</b>           |                       |                    |
| LG H&H Co. Ltd. Preference Shares   | 27,384      | 2,878                 |       | <b>Money Market Fund (2.2%)</b>                    |                       |                    |
| Taurus Armas SA Preference Shares   | 960,200     | 2,819                 |       | 6.7 Vanguard Market Liquidity Fund, 5.420%         |                       |                    |
| Samsung SDI Co. Ltd. Preference Shares                                    | 14,018      | 2,272                 |       | <b>(Cost \$7,821,887)</b>                          | 78,245,585            | <b>7,823,775</b>   |
| Corem Property Group AB Preference Shares                                 | 127,915     | 1,965                 |       | <b>Total Investments (101.1%)</b>                  |                       | <b>358,358,844</b> |
| Amorepacific Corp. Preference Shares                                      | 53,519      | 1,449                 |       | <b>(Cost \$345,739,119)</b>                        |                       |                    |
| CJ CheilJedang Corp. Preference Shares                                    | 10,855      | 997                   |       | <b>Other Assets and Liabilities—Net (-1.1%)</b>    |                       | <b>(3,920,304)</b> |
| Hyundai Engineering & Construction Co. Ltd. Preference Shares             | 15,112      | 551                   |       | <b>Net Assets (100%)</b>                           |                       | <b>354,438,540</b> |
| Mirae Asset Securities Co. Ltd. Preference Shares                         | 99,336      | 258                   |       |  |                       |                    |
| Iguatemi SA Preference Shares   | 126,666     | 251                   |       |  |                       |                    |
| Hanwha Corp. Preference Shares  | 16,353      | 161                   |       |  |                       |                    |
| *.2 Mechel PJSC Preference Shares   | 1,017,064   | —                     |       |  |                       |                    |
| *.2 Rosseti Lenenergo PJSC Preference Shares                              | 912,167     | —                     |       |  |                       |                    |
| *.2 Transneft PJSC Preference Shares                                      | 20,177      | —                     |       |  |                       |                    |
| *.2 Tatneft PJSC Preference Shares  | 1,942,172   | —                     |       |  |                       |                    |
| *.2 Surgutneftegas PJSC Preference Shares                                 | 101,260,284 | —                     |       |  |                       |                    |
| <b>Total Preferred Stocks (Cost \$3,028,137)</b>                          |             | <b>2,841,606</b>      |       |  |                       |                    |
| <b>Rights (0.0%)</b>  |             |                       |       |  |                       |                    |
| * Finnair OYJ Exp. 11/17/23   | 7,857,479   | 3,098                 |       |  |                       |                    |

Cost is in \$000.

\* See Note A in Notes to Financial Statements.

\* Non-income-producing security.

1 Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$4,295,333,000.

2 Security value determined using significant unobservable inputs.

3 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At October 31, 2023, the aggregate value was \$8,987,431,000, representing 2.5% of net assets.

4 "Other" represents securities that are not classified by the fund's benchmark index.

5 Considered an affiliated company of the fund as the issuer is another member of The Vanguard Group.

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

7 Collateral of \$4,908,873,000 was received for securities on loan, of which \$4,870,766,000 is held in Vanguard Market Liquidity Fund and \$38,107,000 is held in cash.

ADR—American Depositary Receipt.

GDR—Global Depositary Receipt.

NVDR—Non-Voting Depositary Receipt.

REIT—Real Estate Investment Trust.

Total International Stock Index Fund

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

|                            | Expiration    | Number of Long (Short) Contracts | Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|----------------------------|---------------|----------------------------------|-----------------|--|
|                            |               |                                  |                 | (\$000)  |
| Long Futures Contracts     |               |                                  |                 |  |
| E-mini S&P 500 Index       | December 2023 | 100                              | 21,061          | 372  |
| Euro Stoxx 50 Index        | December 2023 | 22,582                           | 972,486         | (44,067)   |
| FTSE 100 Index             | December 2023 | 6,049                            | 538,773         | (20,010)   |
| MSCI Emerging Market Index | December 2023 | 14,397                           | 661,686         | (42,532)   |
| S&P ASX 200 Index          | December 2023 | 2,682                            | 288,503         | (18,739)   |
| S&P TSX 60 Index           | December 2023 | 2,106                            | 344,736         | (21,680)   |
| Topix Index                | December 2023 | 4,612                            | 685,829         | (28,662)   |
|                            |               |                                  |                 | (175,318)  |

Forward Currency Contracts

| Counterparty                        | Contract Settlement Date | Contract Amount (000) |            |         |         | Unrealized Appreciation (\$000) | Unrealized (Depreciation) (\$000) |
|-------------------------------------|--------------------------|-----------------------|------------|---------|---------|---------------------------------|-----------------------------------|
|                                     |                          | Receive               |            | Deliver |         |                                 |                                   |
| Morgan Stanley Capital Services LLC | 12/20/23                 | AUD                   | 510,652    | USD     | 328,636 | —                               | (4,166)                           |
| Standard Chartered Bank             | 12/20/23                 | AUD                   | 159,760    | USD     | 102,219 | —                               | (707)                             |
| UBS AG                              | 12/20/23                 | CAD                   | 274,126    | USD     | 202,884 | —                               | (5,039)                           |
| Bank of America, N.A.               | 12/20/23                 | CAD                   | 274,126    | USD     | 202,870 | —                               | (5,025)                           |
| Morgan Stanley Capital Services LLC | 12/20/23                 | EUR                   | 321,058    | USD     | 345,595 | —                               | (5,098)                           |
| State Street Bank & Trust Co.       | 12/20/23                 | EUR                   | 321,058    | USD     | 345,416 | —                               | (4,920)                           |
| Bank of America, N.A.               | 12/20/23                 | EUR                   | 275,192    | USD     | 297,117 | —                               | (5,263)                           |
| Toronto-Dominion Bank               | 12/20/23                 | GBP                   | 377,177    | USD     | 470,521 | —                               | (11,900)                          |
| State Street Bank & Trust Co.       | 12/20/23                 | GBP                   | 120,000    | USD     | 146,984 | —                               | (1,072)                           |
| Bank of America, N.A.               | 12/20/23                 | HKD                   | 400,000    | USD     | 51,219  | —                               | (61)                              |
| State Street Bank & Trust Co.       | 12/20/23                 | INR                   | 11,299,812 | USD     | 135,643 | —                               | (102)                             |
| Bank of America, N.A.               | 12/20/23                 | INR                   | 9,413,946  | USD     | 113,049 | —                               | (129)                             |
| JPMorgan Chase Bank, N.A.           | 12/20/23                 | INR                   | 9,309,820  | USD     | 111,809 | —                               | (138)                             |
| JPMorgan Chase Bank, N.A.           | 12/20/23                 | INR                   | 8,549,293  | USD     | 102,482 | 66                              | —                                 |
| HSBC Bank plc                       | 12/20/23                 | INR                   | 8,506,759  | USD     | 102,121 | —                               | (82)                              |
| State Street Bank & Trust Co.       | 12/20/23                 | INR                   | 7,230,688  | USD     | 86,692  | 40                              | —                                 |
| BNP Paribas                         | 12/20/23                 | INR                   | 6,751,396  | USD     | 81,074  | —                               | (91)                              |
| State Street Bank & Trust Co.       | 12/20/23                 | JPY                   | 53,540,478 | USD     | 371,903 | —                               | (15,702)                          |
| UBS AG                              | 12/20/23                 | JPY                   | 53,540,478 | USD     | 370,133 | —                               | (13,932)                          |
| HSBC Bank plc                       | 12/20/23                 | TWD                   | 3,153,885  | USD     | 98,252  | —                               | (423)                             |
| Bank of America, N.A.               | 12/20/23                 | TWD                   | 1,604,930  | USD     | 50,000  | —                               | (218)                             |
| State Street Bank & Trust Co.       | 12/20/23                 | USD                   | 164,443    | AUD     | 253,938 | 3,090                           | —                                 |
| HSBC Bank plc                       | 12/20/23                 | USD                   | 62,372     | AUD     | 96,474  | 1,072                           | —                                 |
| Goldman Sachs International         | 12/20/23                 | USD                   | 28,045     | BRL     | 141,032 | 230                             | —                                 |



Total International Stock 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.     | 12/20/23                 | USD                   | 82,588  | CAD     | 111,136    | 2,378                           | —                                 |
| Toronto-Dominion Bank         | 12/20/23                 | USD                   | 358,676 | CHF     | 316,743    | 8,500                           | —                                 |
| UBS AG                        | 12/20/23                 | USD                   | 76,872  | EUR     | 71,851     | 670                             | —                                 |
| State Street Bank & Trust Co. | 12/20/23                 | USD                   | 59,279  | EUR     | 55,290     | 641                             | —                                 |
| Toronto-Dominion Bank         | 12/20/23                 | USD                   | 81,611  | GBP     | 66,126     | 1,207                           | —                                 |
| UBS AG                        | 12/20/23                 | USD                   | 142,316 | HKD     | 1,111,384  | 176                             | —                                 |
| UBS AG                        | 12/20/23                 | USD                   | 99,762  | JPY     | 14,717,836 | 1,845                           | —                                 |
| State Street Bank & Trust Co. | 12/20/23                 | USD                   | 99,749  | JPY     | 14,717,836 | 1,832                           | —                                 |
| BNP Paribas                   | 12/20/23                 | USD                   | 99,222  | JPY     | 14,644,613 | 1,793                           | —                                 |
| JPMorgan Chase Bank, N.A.     | 12/20/23                 | USD                   | 98,239  | JPY     | 14,498,167 | 1,784                           | —                                 |
| HSBC Bank plc                 | 12/20/23                 | USD                   | 90,370  | JPY     | 13,482,991 | 668                             | —                                 |
| JPMorgan Chase Bank, N.A.     | 12/20/23                 | USD                   | 35,743  | KRW     | 47,232,398 | 672                             | —                                 |
| JPMorgan Chase Bank, N.A.     | 12/20/23                 | USD                   | 155,340 | TWD     | 4,929,544  | 2,433                           | —                                 |
|                               |                          |                       |         |         |            | 29,097                          | (74,068)                          |

AUD—Australian dollar.

BRL—Brazilian real.

CAD—Canadian dollar.

CHF—Swiss franc.

EUR—euro.

GBP—British pound.

HKD—Hong Kong dollar.

INR—Indian rupee.

JPY—Japanese yen.

KRW—Korean won.

TWD—Taiwanese dollar.

USD—U.S. dollar.

Over-the-Counter Total Return Swaps

| Reference Entity   | Termination Date | Counterparty | Notional Amount (\$000) | Floating Interest Rate Received (Paid) <sup>1</sup> (%) | Value and Unrealized Appreciation (\$000) | Value and Unrealized (Depreciation) (\$000) |
|--|------------------|--------------|-------------------------|---|---|---|
| Akbank TAS   | 8/30/24          | BANA         | 23,800                  | (2.331)   | —   | (3,540)                                     |
| Beijing Kingsoft Office Software Inc. Class A                    | 1/31/24          | GSI          | 14,955                  | (2.831)   | —   | (3,202)                                     |
| China Merchants Shekou Industrial Zone Holdings Co. Ltd. Class A | 1/31/24          | CITNA        | 8,482                   | (0.428)   | —   | (941)                                       |
| Evergreen Marine Corp. Taiwan Ltd.                               | 1/31/24          | GSI          | 14,169                  | (3.581)   | 394                                       | —   |
| FTSE China A Stock Connect CNY All Cap Index                     | 6/13/24          | GSI          | 193,763                 | (2.781)   | —   | (2,942)                                     |
| FTSE China A Stock Connect CNY All Cap Index                     | 6/13/24          | GSI          | 96,924                  | (2.781)   | —   | (1,472)                                     |
| Hanwha Ocean Co. Ltd.  | 1/31/24          | GSI          | 8,185                   | 4.669   | —   | (1,180)                                     |
| Innolux Corp.  | 1/31/24          | GSI          | 17,936                  | (3.331)   | —   | (246)                                       |
| JA Solar Technology Co. Ltd. Class A                             | 1/31/24          | GSI          | 6,769                   | (1.331)   | —   | (333)                                       |
| LONGi Green Energy Technology Co. Ltd. Class A                   | 1/31/24          | GSI          | 14,044                  | (3.331)   | —   | (1,203)                                     |
| Nan Ya Printed Circuit Board Corp.                               | 8/30/24          | BANA         | 8,256                   | (2.331)   | —   | (995)                                       |

Total International Stock Index Fund

Over-the-Counter Total Return Swaps (continued)

| Reference Entity                        | Termination Date | Counterparty | Notional Amount (\$000) | Floating Interest Rate Received (Paid) <sup>1</sup> (%) | Value and Unrealized Appreciation (\$000) | Value and Unrealized Depreciation (\$000) |
|---|------------------|--------------|-------------------------|---|---|---|
| Turk Hava Yollari AO                    | 8/30/24          | BANA         | 29,190                  | (2.831)   | —   | (3,911)                                   |
| Zhejiang Huayou Cobalt Co. Ltd. Class A | 1/31/24          | GSI          | 4,917                   | (0.031)   | 111                                       | —   |
|   |                  |              |                         |   | 505                                       | (19,965)                                  |

<sup>1</sup> Based on USD Overnight Bank Funding Rate as of the most recent reset date. Floating interest payment received/paid monthly.

BANA—Bank of America, N.A.

CITNA—Citibank, N.A.

GSI—Goldman Sachs International.

At October 31, 2023, the counterparties had deposited in segregated accounts securities with a value of \$6,096,000 in connection with open forward currency contracts and over-the-counter swap contracts.

## Statement of Assets and Liabilities

As of October 31, 2023

| (\$000s, except shares, footnotes, and per-share amounts)                              | Amount             |
|--|--------------------|
| <b>Assets</b>  |                    |
| Investments in Securities, at Value <sup>1</sup>                                       |                    |
| Unaffiliated Issuers (Cost \$337,285,754)  | 349,937,995        |
| Affiliated Issuers (Cost \$8,453,365)  | 8,420,849          |
| Total Investments in Securities  | 358,358,844        |
| Investment in Vanguard   | 12,736             |
| Cash   | 38,107             |
| Foreign Currency, at Value (Cost \$406,297)  | 404,911            |
| Cash Collateral Pledged—Futures Contracts  | 197,218            |
| Cash Collateral Pledged—Over-the-Counter Swap Contracts and Forward Currency Contracts | 63,822             |
| Receivables for Investment Securities Sold   | 395,529            |
| Receivables for Accrued Income   | 1,325,213          |
| Receivables for Capital Shares Issued  | 191,294            |
| Variation Margin Receivable—Futures Contracts  | 7,556              |
| Unrealized Appreciation—Forward Currency Contracts                                     | 29,097             |
| Unrealized Appreciation—Over-the-Counter Swap Contracts                                | 505                |
| <b>Total Assets</b>  | <b>361,024,832</b> |
| <b>Liabilities</b>   |                    |
| Due to Custodian   | 389,346            |
| Payables for Investment Securities Purchased   | 296,998            |
| Collateral for Securities on Loan  | 4,908,873          |
| Payables for Capital Shares Redeemed   | 92,065             |
| Payables to Vanguard   | 30,749             |
| Unrealized Depreciation—Forward Currency Contracts                                     | 74,068             |
| Unrealized Depreciation—Over-the-Counter Swap Contracts                                | 19,965             |
| Deferred Foreign Capital Gains Taxes   | 774,228            |
| <b>Total Liabilities</b>   | <b>6,586,292</b>   |
| <b>Net Assets</b>  | <b>354,438,540</b> |

<sup>1</sup> Includes \$4,295,333,000 of securities on loan.

Total International Stock Index Fund

Statement of Assets and Liabilities (continued)

At October 31, 2023, net assets consisted of:

| (\$000s, except shares, footnotes, and per-share amounts) | Amount             |
|---|--------------------|
| Paid-in Capital   | 370,784,192        |
| Total Distributable Earnings (Loss)                       | (16,345,652)       |
| <b>Net Assets</b>   | <b>354,438,540</b> |

Investor Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 9,868,397,466 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 163,565,745    |
| <b>Net Asset Value Per Share—Investor Shares</b>   | <b>\$16.57</b> |

ETF Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 1,062,249,595 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 54,766,650     |
| <b>Net Asset Value Per Share—ETF Shares</b>  | <b>\$51.56</b> |

Admiral Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 2,325,690,085 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 64,479,263     |
| <b>Net Asset Value Per Share—Admiral Shares</b>  | <b>\$27.72</b> |

Institutional Shares—Net Assets

|  |                 |
|--|-----------------|
| Applicable to 313,901,631 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 34,802,477      |
| <b>Net Asset Value Per Share—Institutional Shares</b>  | <b>\$110.87</b> |

Institutional Plus Shares—Net Assets

|  |                 |
|--|-----------------|
| Applicable to 250,251,443 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 27,752,269      |
| <b>Net Asset Value Per Share—Institutional Plus Shares</b>   | <b>\$110.90</b> |

Institutional Select Shares—Net Assets

|   |                 |
|---|-----------------|
| Applicable to 77,663,470 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 9,072,136       |
| <b>Net Asset Value Per Share—Institutional Select Shares</b>  | <b>\$116.81</b> |

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

## Statement of Operations

|  | Year Ended<br>October 31, 2023 |
|--|--------------------------------|
|  | (\$000)                        |
| <b>Investment Income</b>                                       |                                |
| <b>Income</b>  |                                |
| Dividends—Unaffiliated Issuers <sup>1</sup>                    | 11,185,241                     |
| Dividends—Affiliated Issuers                                   | 19,152                         |
| Interest—Unaffiliated Issuers                                  | 10,659                         |
| Interest—Affiliated Issuers                                    | 139,819                        |
| Securities Lending—Net   | 128,675                        |
| <b>Total Income</b>  | <b>11,483,546</b>              |
| <b>Expenses</b>  |                                |
| The Vanguard Group—Note B                                      |                                |
| Investment Advisory Services                                   | 27,438                         |
| Management and Administrative—Investor Shares                  | 248,140                        |
| Management and Administrative—ETF Shares                       | 26,812                         |
| Management and Administrative—Admiral Shares                   | 61,151                         |
| Management and Administrative—Institutional Shares             | 22,327                         |
| Management and Administrative—Institutional Plus Shares        | 14,798                         |
| Management and Administrative—Institutional Select Shares      | 2,780                          |
| Marketing and Distribution—Investor Shares                     | 8,951                          |
| Marketing and Distribution—ETF Shares                          | 1,989                          |
| Marketing and Distribution—Admiral Shares                      | 3,079                          |
| Marketing and Distribution—Institutional Shares                | 1,227                          |
| Marketing and Distribution—Institutional Plus Shares           | 975                            |
| Marketing and Distribution—Institutional Select Shares         | 18                             |
| Custodian Fees   | 31,101                         |
| Auditing Fees  | 205                            |
| Shareholders' Reports—Investor Shares                          | 1,088                          |
| Shareholders' Reports—ETF Shares                               | 978                            |
| Shareholders' Reports—Admiral Shares                           | 696                            |
| Shareholders' Reports—Institutional Shares                     | 428                            |
| Shareholders' Reports—Institutional Plus Shares                | 104                            |
| Shareholders' Reports—Institutional Select Shares              | —                              |
| Trustees' Fees and Expenses                                    | 204                            |
| Other Expenses   | 18,646                         |
| <b>Total Expenses</b>  | <b>473,135</b>                 |
| Expenses Paid Indirectly                                       | (516)                          |
| <b>Net Expenses</b>  | <b>472,619</b>                 |
| <b>Net Investment Income</b>                                   | <b>11,010,927</b>              |
| <b>Realized Net Gain (Loss)</b>                                |                                |
| Capital Gain Distributions Received—Affiliated Issuers         | 6                              |
| Investment Securities Sold—Unaffiliated Issuers <sup>2,3</sup> | (5,376,098)                    |
| Investment Securities Sold—Affiliated Issuers                  | 170                            |
| Futures Contracts  | 381,601                        |
| Swap Contracts   | (19,142)                       |
| Forward Currency Contracts                                     | (1,613)                        |
| Foreign Currencies   | 24,100                         |
| <b>Realized Net Gain (Loss)</b>                                | <b>(4,990,976)</b>             |

Statement of Operations (continued)

|  | Year Ended<br>October 31, 2023 |
|--|--------------------------------|
|  | (\$000)                        |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                |                                |
| Investment Securities—Unaffiliated Issuers <sup>4</sup>                | 33,256,993                     |
| Investment Securities—Affiliated Issuers                               | 39,408                         |
| Futures Contracts  | (31,937)                       |
| Swap Contracts   | 5,078                          |
| Forward Currency Contracts   | 18,739                         |
| Foreign Currencies   | (10,519)                       |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                | <b>33,277,762</b>              |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> | <b>39,297,713</b>              |

1 Dividends are net of foreign withholding taxes of \$1,062,880,000.

2 Realized Gain (Loss) is net of foreign capital gains taxes of \$9,066,000.

3 Includes \$1,203,060,000 of net gain (loss) resulting from in-kind redemptions.

4 The change in unrealized appreciation (depreciation) is net of the change in deferred foreign capital gains taxes of \$164,711,000.

## Statement of Changes in Net Assets

|   | Year Ended October 31, |                 |
|---|------------------------|-----------------|
|   | 2023<br>(\$000)        | 2022<br>(\$000) |
| <b>Increase (Decrease) in Net Assets</b>                        |                        |                 |
| <b>Operations</b>   |                        |                 |
| Net Investment Income   | 11,010,927             | 11,404,908      |
| Realized Net Gain (Loss)  | (4,990,976)            | (4,524,682)     |
| Change in Unrealized Appreciation (Depreciation)                | 33,277,762             | (109,518,311)   |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 39,297,713             | (102,638,085)   |
| <b>Distributions</b>  |                        |                 |
| Investor Shares   | (4,978,504)            | (5,679,793)     |
| ETF Shares  | (1,658,625)            | (1,640,638)     |
| Admiral Shares  | (2,048,132)            | (2,345,710)     |
| Institutional Shares  | (1,115,928)            | (1,279,180)     |
| Institutional Plus Shares                                       | (876,306)              | (998,414)       |
| Institutional Select Shares                                     | (285,539)              | (314,171)       |
| Total Distributions   | (10,963,034)           | (12,257,906)    |
| <b>Capital Share Transactions</b>                               |                        |                 |
| Investor Shares   | 1,468,985              | 2,847,402       |
| ETF Shares  | 6,697,225              | 8,149,035       |
| Admiral Shares  | (374,643)              | 1,456,930       |
| Institutional Shares  | (335,030)              | 1,228,405       |
| Institutional Plus Shares                                       | (326,813)              | 2,157,001       |
| Institutional Select Shares                                     | 62,813                 | 1,131,861       |
| Net Increase (Decrease) from Capital Share Transactions         | 7,192,537              | 16,970,634      |
| Total Increase (Decrease)                                       | 35,527,216             | (97,925,357)    |
| <b>Net Assets</b>   |                        |                 |
| Beginning of Period   | 318,911,324            | 416,836,681     |
| End of Period   | 354,438,540            | 318,911,324     |

## Financial Highlights

### Investor Shares

| For a Share Outstanding Throughout Each Period         | Year Ended October 31, |                |                |                |                |
|--|------------------------|----------------|----------------|----------------|----------------|
|  | 2023                   | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$15.20</b>         | <b>\$20.86</b> | <b>\$16.39</b> | <b>\$17.13</b> | <b>\$15.91</b> |
| <b>Investment Operations</b>                           |                        |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .517                   | .548           | .506           | .389           | .524           |
| Net Realized and Unrealized Gain (Loss) on Investments | 1.370                  | (5.613)        | 4.464          | (.718)         | 1.186          |
| Total from Investment Operations                       | 1.887                  | (5.065)        | 4.970          | (.329)         | 1.710          |
| <b>Distributions</b>                                   |                        |                |                |                |                |
| Dividends from Net Investment Income                   | (.517)                 | (.595)         | (.500)         | (.411)         | (.490)         |
| Distributions from Realized Capital Gains              | —                      | —              | —              | —              | —              |
| Total Distributions                                    | (.517)                 | (.595)         | (.500)         | (.411)         | (.490)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$16.57</b>         | <b>\$15.20</b> | <b>\$20.86</b> | <b>\$16.39</b> | <b>\$17.13</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>12.29%</b>          | <b>-24.70%</b> | <b>30.45%</b>  | <b>-1.93%</b>  | <b>10.98%</b>  |

### Ratios/Supplemental Data

|  |                    |                    |           |           |           |
|--|--------------------|--------------------|-----------|-----------|-----------|
| Net Assets, End of Period (Millions)                 | \$163,566          | \$148,776          | \$199,230 | \$155,670 | \$148,795 |
| Ratio of Total Expenses to Average Net Assets        | 0.18% <sup>3</sup> | 0.17% <sup>3</sup> | 0.17%     | 0.17%     | 0.17%     |
| Ratio of Net Investment Income to Average Net Assets | 2.95%              | 3.03%              | 2.49%     | 2.39%     | 3.19%     |
| Portfolio Turnover Rate <sup>4</sup>                 | 4%                 | 5%                 | 8%        | 7%        | 4%        |

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 0.18% and 0.17%, respectively.

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

### ETF Shares

| For a Share Outstanding Throughout Each Period         | Year Ended October 31, |                |                |                |                |
|--|------------------------|----------------|----------------|----------------|----------------|
|  | 2023                   | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$47.28</b>         | <b>\$64.90</b> | <b>\$50.97</b> | <b>\$53.30</b> | <b>\$49.50</b> |
| <b>Investment Operations</b>                           |                        |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | 1.669                  | 1.777          | 1.677          | 1.251          | 1.677          |
| Net Realized and Unrealized Gain (Loss) on Investments | 4.274                  | (17.486)       | 13.870         | (2.256)        | 3.696          |
| Total from Investment Operations                       | 5.943                  | (15.709)       | 15.547         | (1.005)        | 5.373          |
| <b>Distributions</b>                                   |                        |                |                |                |                |
| Dividends from Net Investment Income                   | (1.663)                | (1.911)        | (1.617)        | (1.325)        | (1.573)        |
| Distributions from Realized Capital Gains              | —                      | —              | —              | —              | —              |
| Total Distributions                                    | (1.663)                | (1.911)        | (1.617)        | (1.325)        | (1.573)        |
| <b>Net Asset Value, End of Period</b>                  | <b>\$51.56</b>         | <b>\$47.28</b> | <b>\$64.90</b> | <b>\$50.97</b> | <b>\$53.30</b> |
| <b>Total Return</b>                                    | <b>12.46%</b>          | <b>-24.64%</b> | <b>30.66%</b>  | <b>-1.88%</b>  | <b>11.11%</b>  |

### Ratios/Supplemental Data

|  |                    |                    |          |          |          |
|--|--------------------|--------------------|----------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$54,767           | \$44,401           | \$51,747 | \$28,294 | \$16,293 |
| Ratio of Total Expenses to Average Net Assets        | 0.08% <sup>2</sup> | 0.07% <sup>2</sup> | 0.07%    | 0.08%    | 0.08%    |
| Ratio of Net Investment Income to Average Net Assets | 3.06%              | 3.16%              | 2.64%    | 2.46%    | 3.28%    |
| Portfolio Turnover Rate <sup>3</sup>                 | 4%                 | 5%                 | 8%       | 7%       | 4%       |

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 0.08% and 0.07%, respectively.

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<br>Throughout Each Period      | Year Ended October 31, |                |                |                |                |
|--|------------------------|----------------|----------------|----------------|----------------|
|  | 2023                   | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$25.43</b>         | <b>\$34.90</b> | <b>\$27.41</b> | <b>\$28.66</b> | <b>\$26.61</b> |
| <b>Investment Operations</b>                           |                        |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .885                   | .942           | .868           | .658           | .892           |
| Net Realized and Unrealized Gain (Loss) on Investments | 2.288                  | (9.398)        | 7.478          | (1.205)        | 1.993          |
| Total from Investment Operations                       | 3.173                  | (8.456)        | 8.346          | (.547)         | 2.885          |
| <b>Distributions</b>                                   |                        |                |                |                |                |
| Dividends from Net Investment Income                   | (.883)                 | (1.014)        | (.856)         | (.703)         | (.835)         |
| Distributions from Realized Capital Gains              | —                      | —              | —              | —              | —              |
| Total Distributions                                    | (.883)                 | (1.014)        | (.856)         | (.703)         | (.835)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$27.72</b>         | <b>\$25.43</b> | <b>\$34.90</b> | <b>\$27.41</b> | <b>\$28.66</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>12.35%</b>          | <b>-24.65%</b> | <b>30.59%</b>  | <b>-1.92%</b>  | <b>11.08%</b>  |

### Ratios/Supplemental Data

|  |                    |                    |          |          |          |
|--|--------------------|--------------------|----------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$64,479           | \$59,468           | \$80,052 | \$64,452 | \$76,314 |
| Ratio of Total Expenses to Average Net Assets        | 0.12% <sup>3</sup> | 0.11% <sup>3</sup> | 0.11%    | 0.11%    | 0.11%    |
| Ratio of Net Investment Income to Average Net Assets | 3.02%              | 3.11%              | 2.55%    | 2.40%    | 3.25%    |
| Portfolio Turnover Rate <sup>4</sup>                 | 4%                 | 5%                 | 8%       | 7%       | 4%       |

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 0.12% and 0.11%, respectively.

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<br>Throughout Each Period      | Year Ended October 31, |                 |                 |                 |                 |
|--|------------------------|-----------------|-----------------|-----------------|-----------------|
|  | 2023                   | 2022            | 2021            | 2020            | 2019            |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$101.68</b>        | <b>\$139.55</b> | <b>\$109.61</b> | <b>\$114.61</b> | <b>\$106.43</b> |
| <b>Investment Operations</b>                           |                        |                 |                 |                 |                 |
| Net Investment Income <sup>1</sup>                     | 3.572                  | 3.806           | 3.519           | 2.670           | 3.597           |
| Net Realized and Unrealized Gain (Loss) on Investments | 9.182                  | (37.582)        | 29.888          | (4.826)         | 7.960           |
| Total from Investment Operations                       | 12.754                 | (33.776)        | 33.407          | (2.156)         | 11.557          |
| <b>Distributions</b>                                   |                        |                 |                 |                 |                 |
| Dividends from Net Investment Income                   | (3.564)                | (4.094)         | (3.467)         | (2.844)         | (3.377)         |
| Distributions from Realized Capital Gains              | —                      | —               | —               | —               | —               |
| Total Distributions                                    | (3.564)                | (4.094)         | (3.467)         | (2.844)         | (3.377)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$110.87</b>        | <b>\$101.68</b> | <b>\$139.55</b> | <b>\$109.61</b> | <b>\$114.61</b> |
| <b>Total Return</b>                                    | <b>12.41%</b>          | <b>-24.63%</b>  | <b>30.62%</b>   | <b>-1.89%</b>   | <b>11.10%</b>   |

### Ratios/Supplemental Data

|  |                    |                    |          |          |          |
|--|--------------------|--------------------|----------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$34,802           | \$32,204           | \$42,913 | \$31,735 | \$33,476 |
| Ratio of Total Expenses to Average Net Assets        | 0.09% <sup>2</sup> | 0.08% <sup>2</sup> | 0.08%    | 0.08%    | 0.08%    |
| Ratio of Net Investment Income to Average Net Assets | 3.05%              | 3.14%              | 2.58%    | 2.44%    | 3.27%    |
| Portfolio Turnover Rate <sup>3</sup>                 | 4%                 | 5%                 | 8%       | 7%       | 4%       |

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 0.09% and 0.08%, respectively.

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

## Financial Highlights

### Institutional Plus Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended October 31, |                 |                 |                 |                 |
|--|------------------------|-----------------|-----------------|-----------------|-----------------|
|  | 2023                   | 2022            | 2021            | 2020            | 2019            |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$101.70</b>        | <b>\$139.59</b> | <b>\$109.63</b> | <b>\$114.63</b> | <b>\$106.45</b> |
| <b>Investment Operations</b>                           |                        |                 |                 |                 |                 |
| Net Investment Income <sup>1</sup>                     | 3.584                  | 3.815           | 2.900           | 2.726           | 3.617           |
| Net Realized and Unrealized Gain (Loss) on Investments | 9.192                  | (37.597)        | 30.529          | (4.871)         | 7.947           |
| Total from Investment Operations                       | 12.776                 | (33.782)        | 33.429          | (2.145)         | 11.564          |
| <b>Distributions</b>                                   |                        |                 |                 |                 |                 |
| Dividends from Net Investment Income                   | (3.576)                | (4.108)         | (3.469)         | (2.855)         | (3.384)         |
| Distributions from Realized Capital Gains              | —                      | —               | —               | —               | —               |
| Total Distributions                                    | (3.576)                | (4.108)         | (3.469)         | (2.855)         | (3.384)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$110.90</b>        | <b>\$101.70</b> | <b>\$139.59</b> | <b>\$109.63</b> | <b>\$114.63</b> |
| <b>Total Return</b>                                    | <b>12.43%</b>          | <b>-24.63%</b>  | <b>30.63%</b>   | <b>-1.88%</b>   | <b>11.10%</b>   |

### Ratios/Supplemental Data

|  |                    |                    |          |          |           |
|--|--------------------|--------------------|----------|----------|-----------|
| Net Assets, End of Period (Millions)                 | \$27,752           | \$25,785           | \$32,880 | \$83,550 | \$118,865 |
| Ratio of Total Expenses to Average Net Assets        | 0.08% <sup>2</sup> | 0.07% <sup>2</sup> | 0.07%    | 0.07%    | 0.07%     |
| Ratio of Net Investment Income to Average Net Assets | 3.06%              | 3.15%              | 2.18%    | 2.50%    | 3.29%     |
| Portfolio Turnover Rate <sup>3</sup>                 | 4%                 | 5%                 | 8%       | 7%       | 4%        |

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 0.08% and 0.07%, respectively.

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.

### Institutional Select Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended October 31, |                 |                 |                 |                 |
|--|------------------------|-----------------|-----------------|-----------------|-----------------|
|  | 2023                   | 2022            | 2021            | 2020            | 2019            |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$107.13</b>        | <b>\$147.04</b> | <b>\$115.49</b> | <b>\$120.75</b> | <b>\$112.10</b> |
| <b>Investment Operations</b>                           |                        |                 |                 |                 |                 |
| Net Investment Income <sup>1</sup>                     | 3.804                  | 4.059           | 3.731           | 2.896           | 3.421           |
| Net Realized and Unrealized Gain (Loss) on Investments | 9.673                  | (39.609)        | 31.522          | (5.120)         | 8.783           |
| Total from Investment Operations                       | 13.477                 | (35.550)        | 35.253          | (2.224)         | 12.204          |
| <b>Distributions</b>                                   |                        |                 |                 |                 |                 |
| Dividends from Net Investment Income                   | (3.797)                | (4.360)         | (3.703)         | (3.036)         | (3.554)         |
| Distributions from Realized Capital Gains              | —                      | —               | —               | —               | —               |
| Total Distributions                                    | (3.797)                | (4.360)         | (3.703)         | (3.036)         | (3.554)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$116.81</b>        | <b>\$107.13</b> | <b>\$147.04</b> | <b>\$115.49</b> | <b>\$120.75</b> |
| <b>Total Return</b>                                    | <b>12.45%</b>          | <b>-24.61%</b>  | <b>30.66%</b>   | <b>-1.85%</b>   | <b>11.13%</b>   |

### Ratios/Supplemental Data

|  |                     |                     |          |         |         |
|--|---------------------|---------------------|----------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$9,072             | \$8,277             | \$10,014 | \$8,045 | \$3,437 |
| Ratio of Total Expenses to Average Net Assets        | 0.050% <sup>2</sup> | 0.047% <sup>2</sup> | 0.045%   | 0.045%  | 0.045%  |
| Ratio of Net Investment Income to Average Net Assets | 3.08%               | 3.19%               | 2.60%    | 2.52%   | 2.98%   |
| Portfolio Turnover Rate <sup>3</sup>                 | 4%                  | 5%                  | 8%       | 7%      | 4%      |

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 0.050% and 0.047%, respectively.

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 Stock Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers six classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, Institutional Plus 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.

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. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. 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. When fair-value pricing is employed, the prices of securities used by a fund to calculate its net asset value may differ from quoted or published prices for the same securities. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value.

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 index futures contracts to a limited extent, with the objectives of maintaining full exposure to the stock market, maintaining liquidity, and minimizing transaction costs. The fund may purchase futures contracts to immediately invest incoming cash in the market, or sell futures in response to cash outflows, thereby simulating a fully invested position in the underlying index while maintaining a cash balance for liquidity. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of stocks held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

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

During the year ended October 31, 2023, the fund's average investments in long and short futures contracts represented 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

4. **Forward Currency Contracts:** The fund enters into forward currency contracts to protect the value of securities and related receivables and payables against changes in future foreign exchange rates. The fund's risks in using these contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The fund mitigates its counterparty risk by entering into forward currency contracts only

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

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

During the year ended October 31, 2023, the fund's average investment in forward currency contracts represented 2% of net assets, based on the average of the notional amounts at each quarter-end during the period.

5. Swap Contracts: The fund has entered into equity swap contracts to earn the total return on selected reference stocks or indexes in the fund's target index. Under the terms of the swaps, the fund receives the total return on the referenced stock (i.e., receiving the increase or paying the decrease in value of the selected reference stock and receiving the equivalent of any dividends in respect of the selected referenced stock) over a specified period of time, applied to a notional amount that represents the value of a designated number of shares of the selected reference stock at the beginning of the equity swap contract. The fund also pays a floating rate that is based on short-term interest rates, applied to the notional amount. At the same time, the fund generally invests an amount approximating the notional amount of the swap in high-quality temporary cash investments.

A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps 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, resold, or rehypothecated. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts with that counterparty, 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 swap 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 swap 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.

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until periodic payments are made or the termination of the swap, at which time realized gain (loss) is recorded.

During the year ended October 31, 2023, the fund's average amounts of investments in total return swaps represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period.

6. 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.

7. 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.

8. Securities Lending: To earn additional income, the fund lends its securities to qualified institutional borrowers. Security loans are subject to termination by the fund at any time, and are required to be secured at all times by collateral in an amount at least equal to the market value of securities loaned. Daily market fluctuations could cause the value of loaned securities to be more or less than the value of the collateral received. When this occurs, the collateral is adjusted and settled before the opening of the market on the next business day. The fund further mitigates its counterparty risk by entering into securities lending transactions only with a diverse group of prequalified counterparties, monitoring their financial strength, and entering into master securities lending agreements with its counterparties. The master securities lending agreements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate any loans with that borrower, determine the net amount owed, and sell or retain the collateral up to the net amount owed to the fund; however, such actions may be subject to legal proceedings. While collateral mitigates counterparty risk, in the event of a default, the fund may experience delays and costs in recovering the securities loaned. The fund invests cash collateral received in Vanguard Market Liquidity Fund, and records a liability in the Statement of Assets and Liabilities for the return of the collateral, during the period the securities are on loan. Collateral investments in Vanguard Market Liquidity Fund are subject to market appreciation or depreciation. Securities lending income represents fees charged to borrowers plus income earned on invested cash collateral, less expenses associated with the loan. During the term of the loan, the fund is entitled to all distributions made on or in respect of the loaned securities.

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

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

For the year ended October 31, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

10. Other: Dividend income is recorded on the ex-dividend date. Non-cash dividends included in income, if any, are recorded at the fair value of the securities received. Interest income includes

income distributions received from Vanguard Market Liquidity Fund and is accrued daily. 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.

Taxes on foreign dividends and capital gains have been provided for in accordance with the applicable countries' tax rules and rates. Deferred foreign capital gains tax, if any, is accrued daily based upon net unrealized gains. The fund has filed tax reclaims for previously withheld taxes on dividends earned in certain European Union countries. These filings are subject to various administrative and judicial proceedings within these countries. Amounts related to these reclaims are recorded when there are no significant uncertainties as to the ultimate resolution of proceedings, the likelihood of receipt of these reclaims, and the potential timing of payment. Such tax reclaims and related professional fees, if any, are included in dividend income and other expenses, respectively.

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At October 31, 2023, the fund had contributed to Vanguard capital in the amount of \$12,736,000, representing less than 0.01% of the fund's net assets and 5.09% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

**C.** The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended October 31, 2023, custodian fee offset arrangements reduced the fund's expenses by \$516,000 (an annual rate of less than 0.01% of average net assets).

**D.** Various inputs may be used to determine the value of the fund's investments and derivatives. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

**Level 1**—Quoted prices in active markets for identical securities.

**Level 2**—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

**Level 3**—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

Total International Stock Index Fund

The following table summarizes the market value of the fund's investments and derivatives as of October 31, 2023, based on the inputs used to value them:

|   | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000)   |
|---|--------------------|--------------------|--------------------|--------------------|
| <b>Investments</b>                      |                    |                    |                    |                    |
| <b>Assets</b>                           |                    |                    |                    |                    |
| Common Stocks                           | 33,748,009         | 313,811,320        | 128,387            | 347,687,716        |
| Preferred Stocks                        | 1,508,581          | 1,333,025          | —                  | 2,841,606          |
| Rights                                  | 115                | 4,326              | 638                | 5,079              |
| Warrants                                | —                  | 663                | 5                  | 668                |
| Temporary Cash Investments              | 7,823,775          | —                  | —                  | 7,823,775          |
| <b>Total</b>                            | <b>43,080,480</b>  | <b>315,149,334</b> | <b>129,030</b>     | <b>358,358,844</b> |
| <b>Derivative Financial Instruments</b> |                    |                    |                    |                    |
| <b>Assets</b>                           |                    |                    |                    |                    |
| Futures Contracts <sup>1</sup>          | 372                | —                  | —                  | 372                |
| Forward Currency Contracts              | —                  | 29,097             | —                  | 29,097             |
| Swap Contracts                          | —                  | 505                | —                  | 505                |
| <b>Total</b>                            | <b>372</b>         | <b>29,602</b>      | <b>—</b>           | <b>29,974</b>      |
| <b>Liabilities</b>                      |                    |                    |                    |                    |
| Futures Contracts <sup>1</sup>          | 175,690            | —                  | —                  | 175,690            |
| Forward Currency Contracts              | —                  | 74,068             | —                  | 74,068             |
| Swap Contracts                          | —                  | 19,965             | —                  | 19,965             |
| <b>Total</b>                            | <b>175,690</b>     | <b>94,033</b>      | <b>—</b>           | <b>269,723</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, 2023, the fair values of derivatives were reflected in the Statement of Assets and Liabilities as follows:

| Statement of Assets and Liabilities                     | Equity<br>Contracts<br>(\$000) | Foreign<br>Exchange<br>Contracts<br>(\$000) | Total<br>(\$000) |
|---|--------------------------------|---|------------------|
| Unrealized Appreciation—Futures Contracts <sup>1</sup>  | 372                            | —   | 372              |
| Unrealized Appreciation—Forward Currency Contracts      | —                              | 29,097                                      | 29,097           |
| Unrealized Appreciation—Over-the-Counter Swap Contracts | 505                            | —   | 505              |
| <b>Total Assets</b>                                     | <b>877</b>                     | <b>29,097</b>                               | <b>29,974</b>    |
| Unrealized Depreciation—Futures Contracts <sup>1</sup>  | 175,690                        | —   | 175,690          |
| Unrealized Depreciation—Forward Currency Contracts      | —                              | 74,068                                      | 74,068           |
| Unrealized Depreciation—Over-the-Counter Swap Contracts | 19,965                         | —   | 19,965           |
| <b>Total Liabilities</b>                                | <b>195,655</b>                 | <b>74,068</b>                               | <b>269,723</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.

Total International Stock Index Fund

Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the year ended October 31, 2023, were:

|   | Equity<br>Contracts<br>(\$000) | Foreign<br>Exchange<br>Contracts<br>(\$000) | Total<br>(\$000) |
|---|--------------------------------|---|------------------|
| Realized Net Gain (Loss) on Derivatives                         |                                |   |                  |
| Futures Contracts   | 381,601                        | —   | 381,601          |
| Swap Contracts  | (19,142)                       | —   | (19,142)         |
| Forward Currency Contracts                                      | —                              | (1,613)                                     | (1,613)          |
| Realized Net Gain (Loss) on Derivatives                         | 362,459                        | (1,613)                                     | 360,846          |
| Change in Unrealized Appreciation (Depreciation) on Derivatives |                                |   |                  |
| Futures Contracts   | (31,937)                       | —   | (31,937)         |
| Swap Contracts  | 5,078                          | —   | 5,078            |
| Forward Currency Contracts                                      | —                              | 18,739                                      | 18,739           |
| Change in Unrealized Appreciation (Depreciation) on Derivatives | (26,859)                       | 18,739                                      | (8,120)          |

F. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for applicable in-kind redemptions, foreign currency transactions, passive foreign investment companies, swap agreements, and tax expense on capital gains were reclassified between the following accounts:

|                                     | Amount<br>(\$000) |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 1,179,370         |
| Total Distributable Earnings (Loss) | (1,179,370)       |

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

|                               | Amount<br>(\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 4,509,741         |
| Undistributed Long-Term Gains | —                 |
| Net Unrealized Gains (Losses) | 6,912,535         |
| Capital Loss Carryforwards    | (27,833,712)      |
| Qualified Late-Year Losses    | —                 |
| Other Temporary Differences   | 65,784            |
| Total                         | (16,345,652)      |

The tax character of distributions paid was as follows:

|                         | Year Ended October 31,    |                           |
|-------------------------|---------------------------|---------------------------|
|                         | 2023<br>Amount<br>(\$000) | 2022<br>Amount<br>(\$000) |
| Ordinary Income*        | 10,963,034                | 12,257,906                |
| Long-Term Capital Gains | —                         | —                         |
| Total                   | 10,963,034                | 12,257,906                |

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



**Total International Stock Index Fund**

As of October 31, 2023, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

|  | Amount<br>(\$000) |
|--|-------------------|
| Tax Cost                                   | 350,547,713       |
| Gross Unrealized Appreciation              | 77,820,301        |
| Gross Unrealized Depreciation              | (70,076,342)      |
| Net Unrealized Appreciation (Depreciation) | 7,743,959         |

G. During the year ended October 31, 2023, the fund purchased \$25,718,742,000 of investment securities and sold \$17,505,036,000 of investment securities, other than temporary cash investments. Purchases and sales include \$2,593,011,000 and \$3,602,845,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

|   | Year Ended October 31, |                 |                   |                 |
|---|------------------------|-----------------|-------------------|-----------------|
|   | 2023                   |                 | 2022              |                 |
|   | Amount<br>(\$000)      | Shares<br>(000) | Amount<br>(\$000) | Shares<br>(000) |
| <b>Investor Shares</b>                              |                        |                 |                   |                 |
| Issued  | 12,760,713             | 730,511         | 19,695,517        | 1,142,111       |
| Issued in Lieu of Cash Distributions                | 4,978,504              | 286,145         | 5,679,793         | 315,346         |
| Redeemed  | (16,270,232)           | (935,786)       | (22,527,908)      | (1,219,656)     |
| Net Increase (Decrease)—Investor Shares             | 1,468,985              | 80,870          | 2,847,402         | 237,801         |
| <b>ETF Shares</b>                                   |                        |                 |                   |                 |
| Issued  | 6,753,255              | 124,195         | 8,149,035         | 141,703         |
| Issued in Lieu of Cash Distributions                | —                      | —               | —                 | —               |
| Redeemed  | (56,030)               | (1,000)         | —                 | —               |
| Net Increase (Decrease)—ETF Shares                  | 6,697,225              | 123,195         | 8,149,035         | 141,703         |
| <b>Admiral Shares</b>                               |                        |                 |                   |                 |
| Issued  | 8,495,565              | 290,895         | 11,365,401        | 375,500         |
| Issued in Lieu of Cash Distributions                | 1,735,932              | 59,657          | 2,001,818         | 66,551          |
| Redeemed  | (10,606,140)           | (363,701)       | (11,910,289)      | (397,125)       |
| Net Increase (Decrease)—Admiral Shares              | (374,643)              | (13,149)        | 1,456,930         | 44,926          |
| <b>Institutional Shares</b>                         |                        |                 |                   |                 |
| Issued  | 5,992,813              | 51,295          | 8,116,506         | 66,965          |
| Issued in Lieu of Cash Distributions                | 1,029,424              | 8,847           | 1,192,454         | 9,919           |
| Redeemed  | (7,357,267)            | (62,968)        | (8,080,555)       | (67,661)        |
| Net Increase (Decrease)—Institutional Shares        | (335,030)              | (2,826)         | 1,228,405         | 9,223           |
| <b>Institutional Plus Shares</b>                    |                        |                 |                   |                 |
| Issued  | 3,910,173              | 33,454          | 7,859,041         | 65,133          |
| Issued in Lieu of Cash Distributions                | 857,516                | 7,364           | 973,149           | 8,099           |
| Redeemed  | (5,094,502)            | (44,097)        | (6,675,189)       | (55,244)        |
| Net Increase (Decrease)—Institutional Plus Shares   | (326,813)              | (3,279)         | 2,157,001         | 17,988          |
| <b>Institutional Select Shares</b>                  |                        |                 |                   |                 |
| Issued  | 4,362,115              | 33,587          | 1,863,078         | 14,677          |
| Issued in Lieu of Cash Distributions                | 285,539                | 2,328           | 314,171           | 2,484           |
| Redeemed  | (4,584,841)            | (35,516)        | (1,045,388)       | (8,001)         |
| Net Increase (Decrease)—Institutional Select Shares | 62,813                 | 399             | 1,131,861         | 9,160           |

Total International Stock Index Fund

I. Transactions during the period in investments where the issuer is another member of The Vanguard Group were as follows:

|  | Current Period Transactions              |                                 |   |   |   |                   |  | Oct. 31, 2023<br>Market Value<br>(\$000) |
|--|--|---------------------------------|---|---|---|-------------------|--|--|
|  | Oct. 31, 2022<br>Market Value<br>(\$000) | Purchases<br>at Cost<br>(\$000) | Proceeds<br>from<br>Securities<br>Sold<br>(\$000) | Realized<br>Net Gain<br>(Loss)<br>(\$000) | Change in<br>Unrealized<br>App. (Dep.)<br>(\$000) | Income<br>(\$000) | Capital Gain<br>Distributions<br>Received<br>(\$000) |  |
| Vanguard FTSE<br>Emerging Markets<br>ETF | 557,887                                  | —                               | —   | —   | 39,187  | 19,152            | —  | 597,074                                  |
| Vanguard Market<br>Liquidity Fund        | 7,948,248                                | NA <sup>1</sup>                 | NA <sup>1</sup>                                   | 170                                       | 221   | 139,819           | 6  | 7,823,775                                |
| Total                                    | 8,506,135                                | —                               | —   | 170                                       | 39,408  | 158,971           | 6  | 8,420,849                                |

1 Not applicable—purchases and sales are for temporary cash investment purposes.

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

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

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

K. Management has determined that no events or transactions occurred subsequent to October 31, 2023, that would require recognition or disclosure in these financial statements.

# Report of Independent Registered Public Accounting Firm

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

## ***Basis for Opinion***

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

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

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

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

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

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**Tax information (unaudited)**

The fund hereby designates \$7,611,505,000, or if subsequently determined to be different, the maximum amount allowable by law, as qualified dividend income for individual shareholders for the fiscal year.

The fund hereby designates \$39,391,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The fund designates to shareholders foreign source income of \$12,232,807,000 and foreign taxes paid of \$850,660,000, or if subsequently determined to be different, the maximum amounts allowable by law. Form 1099-DIV reports calendar-year amounts that can be included on the income tax return of shareholders.

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# The People Who Govern Your Fund

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

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

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

## Independent Trustees

### Tara Bunch

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

### Emerson U. Fullwood

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

### F. Joseph Loughrey

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

### Mark Loughridge

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

(1998–2002) of IBM, and a variety of other prior management roles at IBM. Member of the Council on Chicago Booth.

### Scott C. Malpass

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

### Deanna Mulligan

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

### André F. Perold

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

### Sarah Bloom Raskin

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

### Grant Reid

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

### David Thomas

Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present).

<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.

Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company. Trustee of Common Fund.

**Peter F. Volanakis**

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Member of the BMW Group Mobility Council.

**Executive Officers**

**Jacqueline Angell**

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

**Christine M. Buchanan**

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

**John Galloway**

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

**Ashley Grim**

Born in 1984. Principal occupation(s) during the past five years and other experience: treasurer (February 2022–present) of each of the investment

companies served by Vanguard. Fund transfer agent controller (2019–2022) and director of Audit Services (2017–2019) at Vanguard. Senior manager (2015–2017) at PriceWaterhouseCoopers (audit and assurance, consulting, and tax services).

**Jodi Miller**

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

**Anne E. Robinson**

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

**Michael Rollings**

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

**Vanguard Senior Management Team**

**Matthew Benchener**  
**Joseph Brennan**  
**Mortimer J. Buckley**  
**Gregory Davis**  
**John James**  
**Chris D. McIsaac**

**Thomas M. Rampulla**  
**Karin A. Risi**  
**Anne E. Robinson**  
**Michael Rollings**  
**Nitin Tandon**  
**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://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://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).

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