

# AB EQUITY INCOME FUND INC

## FORM NPORT-P

(Monthly Portfolio Investments Report on Form N-PORT (Public))

Filed 10/22/21 for the Period Ending 08/31/21

|             |   |
|-------------|---|
| Address     | ALLIANCEBERNSTEIN LP<br>66 HUDSON BOULEVARD EAST, 26TH FLOOR<br>NEW YORK, NY, 10001 |
| Telephone   | 2013194105  |
| CIK         | 0000910036  |
| Symbol      | AUIAX   |
| SIC Code    | 2200 - Textile mill products  |
| Fiscal Year | 11/30   |

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

|   |   |
|---|---|
| Confidential  | <input type="checkbox"/>                                    |
| Filer CIK   | 0000910036  |
| Filer CCC   | *****   |
| Filer Investment Company Type   |   |
| Is this a LIVE or TEST Filing?  | <input type="checkbox"/> LIVE <input type="checkbox"/> TEST |
| Would you like a Return Copy?   | <input type="checkbox"/>                                    |
| Is this an electronic copy of an official filing submitted in paper format? | <input type="checkbox"/>                                    |

### Submission Contact Information

|                |  |
|----------------|--|
| Name           |  |
| Phone          |  |
| E-Mail Address |  |

### Notification Information

|                                 |                          |
|---------------------------------|--------------------------|
| Notify via Filing Website only? | <input type="checkbox"/> |
| Notification E-mail Address     |                          |
| Series ID                       | S000010125               |
| Class (Contract) ID             | C000028103               |
|                                 | C000028105               |
|                                 | C000028102               |
|                                 | C000028099               |
|                                 | C000028104               |
|                                 | C000135457               |
|                                 | C000028101               |

## NPORT-P: Part A: General Information

**Item A.1. Information about the Registrant.**

|   |                             |
|---|-----------------------------|
| a. Name of Registrant   | AB EQUITY INCOME FUND INC   |
| b. Investment Company Act file number for Registrant: (e.g., 811-_____) | 811-07916                   |
| c. CIK number of Registrant   | 0000910036                  |
| d. LEI of Registrant  | 549300ZZHR1H5L5S2T68        |
| e. Address and telephone number of Registrant:                          |                             |
| i. Street Address 1   | ALLIANCEBERNSTEIN LP        |
| ii. Street Address 2  | 1345 AVENUE OF THE AMERICAS |
| iii. City   | NEW YORK                    |
| iv. State, if applicable  |                             |
| v. Foreign country, if applicable                                       |                             |
| vi. Zip / Postal Code   | 10105                       |
| vii. Telephone number   | 212-969-1000                |

**Item A.2. Information about the Series.**

|                                      |                           |
|--------------------------------------|---------------------------|
| a. Name of Series.                   | AB EQUITY INCOME FUND INC |
| b. EDGAR series identifier (if any). | S000010125                |
| c. LEI of Series.                    | 549300ZZHR1H5L5S2T68      |

**Item A.3. Reporting period.**

|  |            |
|--|------------|
| a. Date of fiscal year-end.                  | 2021-11-30 |
| b. Date as of which information is reported. | 2021-08-31 |

**Item A.4. Final filing**

|  |   |
|--|---|
| a. Does the Fund anticipate that this will be its final filing on Form N PORT? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

**NPORT-P: Part B: Information About the Fund**

Report the following information for the Fund and its consolidated subsidiaries.

**Item B.1. Assets and liabilities. Report amounts in U.S. dollars.**

|  |              |
|--|--------------|
| a. Total assets, including assets attributable to miscellaneous securities reported in Part D. | 557206885.01 |
| b. Total liabilities.  | 634685.75    |
| c. Net assets.   | 556572199.26 |

**Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.**

|  |            |
|--|------------|
| a. Assets attributable to miscellaneous securities reported in Part D. | 0.00000000 |
|--|------------|

|   |            |
|---|------------|
| b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities. | 0.00000000 |
|---|------------|

c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].

Amounts payable within one year.

|   |            |
|---|------------|
| Banks or other financial institutions for borrowings. | 0.00000000 |
|---|------------|

|                       |            |
|-----------------------|------------|
| Controlled companies. | 0.00000000 |
|-----------------------|------------|

|                   |            |
|-------------------|------------|
| Other affiliates. | 0.00000000 |
|-------------------|------------|

|         |            |
|---------|------------|
| Others. | 0.00000000 |
|---------|------------|

Amounts payable after one year.

|   |            |
|---|------------|
| Banks or other financial institutions for borrowings. | 0.00000000 |
|---|------------|

|                       |            |
|-----------------------|------------|
| Controlled companies. | 0.00000000 |
|-----------------------|------------|

|                   |            |
|-------------------|------------|
| Other affiliates. | 0.00000000 |
|-------------------|------------|

|         |            |
|---------|------------|
| Others. | 0.00000000 |
|---------|------------|

d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment basis, or (ii) on a standby commitment basis.

|   |            |
|---|------------|
| (i) On a delayed delivery, when-issued, or other firm commitment basis: | 0.00000000 |
|---|------------|

|                                     |            |
|-------------------------------------|------------|
| (ii) On a standby commitment basis: | 0.00000000 |
|-------------------------------------|------------|

|  |            |
|--|------------|
| e. Liquidation preference of outstanding preferred stock issued by the Fund. | 0.00000000 |
|--|------------|

|   |            |
|---|------------|
| f. Cash and cash equivalents not reported in Parts C and D. | 0.00000000 |
|---|------------|

### Item B.3. Portfolio level risk metrics.

If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:

a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

b. Interest Rate Risk (DV100). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 100 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

| Currency<br>Metric<br>Record | ISO Currency code | 3 month | 1 year | 5 years | 10 years | 30 years |
|------------------------------|-------------------|---------|--------|---------|----------|----------|
|------------------------------|-------------------|---------|--------|---------|----------|----------|

c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

| Credit Spread Risk | 3 month | 1 year | 5 years | 10 years | 30 years |
|--------------------|---------|--------|---------|----------|----------|
| —                  | —       | —      | —       | —        | —        |

For purposes of Item B.3., calculate value as the sum of the absolute values of:

- (i) the value of each debt security,
- (ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
- (iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
- (iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

Report zero for maturities to which the Fund has no exposure. For exposures that fall between any of the listed maturities in (a) and (b), use linear interpolation to approximate exposure to each maturity listed above. For exposures outside of the range of maturities listed above, include those exposures in the nearest maturity.

Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information:

| Borrower Information Record | Name of borrower                    | LEI (if any) of borrower | Aggregate value of all securities on loan to the borrower |
|-----------------------------|-------------------------------------|--------------------------|---|
| #1                          | RBC Capital Markets, LLC            | 549300LCO2FLSSVFFR64     | 32105.00000000  |
| #2                          | Merrill Lynch International         | GGDZP1UYGU9STUHRDP48     | 165893.08000000   |
| #3                          | State Street Bank and Trust Company | 571474TGEMMWANRLN572     | 5270076.78000000  |
| #4                          | Barclays Bank PLC                   | G5GSEF7VJP517OUK5573     | 4063697.58000000  |
| #5                          | UBS AG                              | BFM8T61CT2L1QCEMIK50     | 2844778.95000000  |
| #6                          | Credit Suisse Securities (USA) LLC  | 1V8Y6QCX6YMJ2OELI46      | 2825271.93000000  |
| #7                          | Morgan Stanley & Co. LLC            | 9R7GPTSO7KV3UQJZQ078     | 7921.00000000   |

b. Did any securities lending counterparty provide any non-cash collateral? ☒ Yes ☐ No

i. If yes, unless the non-cash collateral is included in the Schedule of Portfolio Investments in Part C, provide the following information for each category of non-cash collateral received for loaned securities:

| Aggregate Info Record | Aggregate principal amount | Aggregate value of collateral | Investment category * |
|-----------------------|----------------------------|-------------------------------|-----------------------|
|-----------------------|----------------------------|-------------------------------|-----------------------|

|    |                   |                   |                                    |
|----|-------------------|-------------------|------------------------------------|
| #1 | 3585709.92000000  | 2805814.46000000  | agency debentures and agency strip |
| #2 | 12232800.53000000 | 12803597.12000000 | U.S. Treasuries (including strips) |

\* Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; U.S. Treasuries (including strips); other instrument).

If "other instrument," include a brief description, including, if applicable, whether it is an irrevocable letter of credit.

#### Item B.5. Return information.

a. Monthly total returns of the Fund for each of the preceding three months. If the Fund is a Multiple Class Fund, report returns for each class. Such returns shall be calculated in accordance with the methodologies outlined in Item 26(b) (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form N-2, or Item 26(b) (i) of Form N-3, as applicable.

| Monthly Total Return Record | Monthly total returns of the Fund for each of the preceding three months |            |            | Class identification number(s) (if any) of the Class(es) for which returns are reported |
|-----------------------------|--|------------|------------|---|
|                             | Month 1  | Month 2    | Month 3    |   |
| #1                          | -0.06000000  | 1.69000000 | 2.78000000 | C000028103  |
| #2                          | -0.02000000  | 1.75000000 | 2.83000000 | C000028105  |
| #3                          | 0.00000000   | 1.75000000 | 2.82000000 | C000028102  |
| #4                          | -0.01000000  | 1.71000000 | 2.82000000 | C000028099  |
| #5                          | -0.04000000  | 1.71000000 | 2.82000000 | C000028104  |
| #6                          | 0.01000000   | 1.75000000 | 2.86000000 | C000135457  |
| #7                          | -0.10000000  | 1.64000000 | 2.77000000 | C000028101  |

b. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to derivatives for each of the following categories: commodity contracts, credit contracts, equity contracts, foreign exchange contracts, interest rate contracts, and other contracts. Within each such asset category, further report the same information for each of the following types of derivatives instrument: forward, future, option, swaption, swap, warrant, and other. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

i. Asset category.

c. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to investment other than derivatives. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

| Month   | Monthly net realized gain(loss) | Monthly net change in unrealized appreciation (or depreciation) |
|---------|---------------------------------|---|
| Month 1 | 7700105.98000000                | -8588511.10000000   |
| Month 2 | 5557813.07000000                | 3327689.12000000  |
| Month 3 | 9802592.64000000                | 4538649.33000000  |

#### Item B.6. Flow information.

a. Provide the aggregate dollar amounts for sales and redemptions/repurchases of Fund shares during each of the preceding three months. If shares of the Fund are held in omnibus accounts, for purposes of calculating the Fund's sales, redemptions, and repurchases, use net sales or redemptions/repurchases from such omnibus accounts. The amounts to be reported under this Item should be after any front-end sales load has been deducted and before any deferred or contingent deferred sales load or charge has been deducted. Shares sold shall include shares sold by the Fund to a registered unit investment trust. For mergers and other

acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

| Month   | Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions) | Total net asset value of shares sold in connection with reinvestments of dividends and distributions | Total net asset value of shares redeemed or repurchased, including exchanges |
|---------|--|--|--|
| Month 1 | 15561765.77000000  | 1941560.03000000   | 18718458.29000000  |
| Month 2 | 3472721.05000000   | 0.00000000   | 7604684.22000000   |
| Month 3 | 5073914.62000000   | 0.00000000   | 5306288.95000000   |

**Item B.7. Highly Liquid Investment Minimum information.**

a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.

—

b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.

—

c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?

☐ Yes ☐ No ☐ N/A

**Item B.8. Derivatives Transactions.**

For portfolio investments of open-end management investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has pledged as margin or collateral in connection with derivatives transactions that are classified among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]:

- (1) Moderately Liquid Investments
- (2) Less Liquid Investments
- (3) Illiquid Investments

For purposes of Item B.8, when computing the required percentage, the denominator should only include assets (and exclude liabilities) that are categorized by the Fund as Highly Liquid Investments.

Classification

—

**Item B.9. Derivatives Exposure for limited derivatives users.**

If the Fund is excepted from the rule 18f-4 [17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)], provide the following information:

a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.

—

b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.

—

- c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.

—
- d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period.

—

**Item B.10. VaR information.**

For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund's compliance with the applicable VaR test at least once each business day:

- a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.

—
- b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:

i. As applicable, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio.

—

ii. As applicable, the index identifier for the Fund's Designated Index.

—

iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaR of the Fund's Designated Reference Portfolio.

—
- c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.

—

**NPORT-P: Part C: Schedule of Portfolio Investments**

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

**Schedule of Portfolio Investments Record: 1**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

L3Harris Technologies Inc



|   |                           |
|---|---------------------------|
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300UTE50ZMDBG8A20      |
| c. Title of the issue or description of the investment. | L3Harris Technologies Inc |
| d. CUSIP (if any).                                      | 502431109                 |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US5024311095 |
|--------|--------------|

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 29990.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 6987969.90000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.255537001181       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

#### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 2

**Item C.1. Identification of investment.**

a. Name of issuer (if any). American Electric Power Co Inc

b. LEI (if any) of issuer. (1) 1B4S6S7G0TW5EE83BO58

c. Title of the issue or description of the investment. American Electric Power Co Inc

d. CUSIP (if any). 025537101

At least one of the following other identifiers:

- ISIN US0255371017

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 141660.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 12688486.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 2.279755657373

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

|     |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

|     |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

|     |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 3

Item C.1. Identification of investment.

|                                |                      |
|--------------------------------|----------------------|
| a. Name of issuer (if any).    | Western Digital Corp |
| b. LEI (if any) of issuer. (1) | 549300QQXOOYEF89IC56 |

|   |                      |
|---|----------------------|
| c. Title of the issue or description of the investment. | Western Digital Corp |
| d. CUSIP (if any).                                      | 958102105            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US9581021055 |
|--------|--------------|

#### **Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 142410.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 9000312.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.617096939438       |

#### **Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### **Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

#### **Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

#### **Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### **Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### **Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### **Item C.9. Debt securities.**

N/A

#### **Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 4

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Dominion Energy Inc
- b. LEI (if any) of issuer. [\(1\)](#) ILUL7B6Z54MRYCF6H308
- c. Title of the issue or description of the investment. Dominion Energy Inc
- d. CUSIP (if any). 25746U109

At least one of the following other identifiers:

- ISIN US25746U1097

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 28300.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2202872.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.395792675762

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 5

**Item C.1. Identification of investment.**

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Johnson & Johnson    |
| b. LEI (if any) of issuer. (1)                          | 549300G0CFPGEF6X2043 |
| c. Title of the issue or description of the investment. | Johnson & Johnson    |

|                    |           |
|--------------------|-----------|
| d. CUSIP (if any). | 478160104 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US4781601046 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 31940.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 5529772.20000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.993540857296       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 6****Item C.1. Identification of investment.**

- a. Name of issuer (if any). UnitedHealth Group Inc
- b. LEI (if any) of issuer. (1) 549300GHBM8T5GXDE41
- c. Title of the issue or description of the investment. UnitedHealth Group Inc
- d. CUSIP (if any). 91324P102

At least one of the following other identifiers:

- ISIN US91324P1021

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 23330.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9711579.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.744891159298

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 7

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Molson Coors Beverage Co

b. LEI (if any) of issuer. (1) 54930073LBBH6ZCBE225

c. Title of the issue or description of the investment. Molson Coors Beverage Co

d. CUSIP (if any). 60871R209

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US60871R2094 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 133080.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 6325292.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.136472933504       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 2470349.22000000

**Schedule of Portfolio Investments Record: 8****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Valero Energy Corp
- b. LEI (if any) of issuer. (1) 549300XTO5VR8SKV1V74
- c. Title of the issue or description of the investment. Valero Energy Corp
- d. CUSIP (if any). 91913Y100

At least one of the following other identifiers:

- ISIN US91913Y1001

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 67280.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4461336.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.801573777118

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 9

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Wells Fargo & Co

b. LEI (if any) of issuer. (1) PBLD0EJDB5FWOLXP3B76

c. Title of the issue or description of the investment. Wells Fargo & Co

d. CUSIP (if any). 949746101

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US9497461015 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 502150.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 22948255.00000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 4.123140722894       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 10****Item C.1. Identification of investment.**

- a. Name of issuer (if any). NextEra Energy Inc
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NextEra Energy Inc
- d. CUSIP (if any). 65339F101

At least one of the following other identifiers:

- ISIN US65339F1012

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 30720.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2580172.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.463582766697

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 11

**Item C.1. Identification of investment.**

a. Name of issuer (if any). General Mills Inc

b. LEI (if any) of issuer. [\(1\)](#) 2TGYMUGI08PO8X8L6150

c. Title of the issue or description of the investment. General Mills Inc

d. CUSIP (if any). 370334104

At least one of the following other identifiers:

- ISIN US3703341046

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 86290.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 4988424.90000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.896276333354       |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 12

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Paychex Inc
- b. LEI (if any) of issuer. (1) 529900K900DW6SUBM174
- c. Title of the issue or description of the investment. Paychex Inc
- d. CUSIP (if any). 704326107

At least one of the following other identifiers:

- ISIN US7043261079

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 83550.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9563968.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.718369784318

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 13

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Alliance Bernstein

b. LEI (if any) of issuer. [\(1\)](#) 5493006YWHO7MNMK2U579

c. Title of the issue or description of the investment. AB Fixed Income Shares, Inc. - Government Money Market Portfolio

d. CUSIP (if any). 018616748

At least one of the following other identifiers:

- ISIN US0186167484

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 3707931.26000000     |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3707931.26000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.666208492793       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

|                     |   |
|---------------------|---|
| a. Asset type. (6)  | Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle) |
| b. Issuer type. (7) | Registered fund   |

Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

|                                       |  |
|---------------------------------------|--|
| a. Does any amount of this investment |  |
|---------------------------------------|--|

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 14

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Seagate Technology Holdings PLC

b. LEI (if any) of issuer. (1)

635400RUXIFEZSRU8X70

c. Title of the issue or description of the investment.

Seagate Technology Holdings PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BKVD2N49

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

50020.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4381251.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.787184808336

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

IRELAND

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

129131.08000000

Schedule of Portfolio Investments Record: 15

Item C.1. Identification of investment.

a. Name of issuer (if any).

Thermo Fisher Scientific Inc

b. LEI (if any) of issuer. (1)

HCHV7422L5HDJZCRFL38

c. Title of the issue or description of the investment.

Thermo Fisher Scientific Inc

d. CUSIP (if any).

883556102

At least one of the following other identifiers:

- ISIN

US8835561023

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 11650.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 6465167.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.161604461846       |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 16

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Everest Re Group Ltd

b. LEI (if any) of issuer. (1)

549300N24XF2VV0B3570

c. Title of the issue or description of the investment.

Everest Re Group Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

BMG3223R1088

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

25680.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6802632.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.222237116594

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

BERMUDA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 17

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Western Union Co/The

b. LEI (if any) of issuer. [\(1\)](#) 28ID94QU1140NC23S047

c. Title of the issue or description of the investment. Western Union Co/The

d. CUSIP (if any). 959802109

At least one of the following other identifiers:

- ISIN US9598021098

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)



|   |                      |
|---|----------------------|
| a. Balance  | 154010.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3332776.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.598803965492       |

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

|  |   |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 2799727.56000000  |

## Schedule of Portfolio Investments Record: 18

### Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | eBay Inc             |
| b. LEI (if any) of issuer. (1)                          | OML71K8X303XQONU6T67 |
| c. Title of the issue or description of the investment. | eBay Inc             |
| d. CUSIP (if any).                                      | 278642103            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US2786421030 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 223330.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 17138344.20000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 3.079267024617       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

### Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 19

Item C.1. Identification of investment.

a. Name of issuer (if any). Comcast Corp

b. LEI (if any) of issuer. [\(1\)](#) 51M0QTTNCGUN7KFCFZ59

c. Title of the issue or description of the investment. Comcast Corp

d. CUSIP (if any). 20030N101

At least one of the following other identifiers:

- ISIN US20030N1019

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 279890.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 16983725.20000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 3.051486441935       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|   |   |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 20

Item C.1. Identification of investment.

a. Name of issuer (if any).

CubeSmart

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

CubeSmart

d. CUSIP (if any).

229663109

At least one of the following other identifiers:

- ISIN

US2296631094

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

71660.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3833810.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.688825278211

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 21

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Sun Communities Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300H5GEOJYN41ZG57

c. Title of the issue or description of the investment. Sun Communities Inc

d. CUSIP (if any). 866674104

At least one of the following other identifiers:

- ISIN US8666741041

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 20960.00000000

b. Units Number of shares

|   |                      |
|---|----------------------|
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 4223230.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.758792912332       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) |               |

**Item C.5. Country of investment or issuer.**

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|   |   |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

|  |   |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 22

### Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Medtronic PLC        |
| b. LEI (if any) of issuer. (1)                          | 549300GX3ZBSQWUXY261 |
| c. Title of the issue or description of the investment. | Medtronic PLC        |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | IE00BTN1Y115 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 157950.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 21083166.00000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 3.788037927160       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

### Item C.5. Country of investment or issuer.

|                                     |         |
|-------------------------------------|---------|
| a. ISO country code. (8)            | IRELAND |
| b. Investment ISO country code. (9) |         |

### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|   |   |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

|  |   |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

|   |   |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

## Schedule of Portfolio Investments Record: 23

**Item C.1. Identification of investment.**

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | PepsiCo Inc          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | FJSUNZKFNQ5YPJ5OT455 |
| c. Title of the issue or description of the investment. | PepsiCo Inc          |
| d. CUSIP (if any).                                      | 713448108            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US7134481081 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 28420.00000000       |
| b. Units                         | Number of shares     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |

|   |                  |
|---|------------------|
| e. Value. <a href="#">(4)</a>                           | 4444603.80000000 |
| f. Exchange rate.                                       |                  |
| g. Percentage value compared to net assets of the Fund. | 0.798567338776   |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 24

### Item C.1. Identification of investment.

|   |                       |
|---|-----------------------|
| a. Name of issuer (if any).                             | Texas Instruments Inc |
| b. LEI (if any) of issuer. (1)                          | WDJNR2L6D8RWOEB8T652  |
| c. Title of the issue or description of the investment. | Texas Instruments Inc |
| d. CUSIP (if any).                                      | 882508104             |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US8825081040 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 42240.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 8064038.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.448875529665       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

### Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 25

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Zimmer Biomet Holdings Inc
- b. LEI (if any) of issuer. (1)

2P2YLDVPES3BXQ1FRB91
- c. Title of the issue or description of the investment.

Zimmer Biomet Holdings Inc
- d. CUSIP (if any).

98956P102

At least one of the following other identifiers:

- ISIN

US98956P1021

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

23660.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

3559647.00000000
- f. Exchange rate.

|   |                |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.639566080507 |
|---|----------------|

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

**Item C.4. Asset and issuer type.**

|                    |               |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

|                     |           |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

**Item C.5. Country of investment or issuer.**

|                          |                          |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

|                                     |  |
|-------------------------------------|--|
| b. Investment ISO country code. (9) |  |
|-------------------------------------|--|

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |  |
|---|--|
| a. Liquidity classification information. (10) |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|   |   |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

|  |   |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

|   |   |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.1. Identification of investment.**

|   |                 |
|---|-----------------|
| a. Name of issuer (if any).                             | Baker Hughes Co |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A             |
| c. Title of the issue or description of the investment. | Baker Hughes Co |
| d. CUSIP (if any).                                      | 05722G100       |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US05722G1004 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 129320.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2945909.60000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.529295139771       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 27

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Procter & Gamble Co/The

b. LEI (if any) of issuer. [\(1\)](#) 2572IBTT8CCZW6AU4141

c. Title of the issue or description of the investment. Procter & Gamble Co/The

d. CUSIP (if any). 742718109

At least one of the following other identifiers:

- ISIN US7427181091

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 16830.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 2396423.70000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.430568343727

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 28

**Item C.1. Identification of investment.**



|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Lockheed Martin Corp |
| b. LEI (if any) of issuer. (1)                          | DPRBOZP0K5RM2YE8UU08 |
| c. Title of the issue or description of the investment. | Lockheed Martin Corp |
| d. CUSIP (if any).                                      | 539830109            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US5398301094 |
|--------|--------------|

#### Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 24460.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 8800708.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.581233847414       |

#### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

#### Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

#### Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

#### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 29

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Physicians Realty Trust
- b. LEI (if any) of issuer. (1)

549300ITOVH0OY7PZC34
- c. Title of the issue or description of the investment.

Physicians Realty Trust
- d. CUSIP (if any).

71943U104

At least one of the following other identifiers:

- ISIN

US71943U1043

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

138610.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

2565671.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.460977228724

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 30

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Ralph Lauren Corp

b. LEI (if any) of issuer. [\(1\)](#) HO1QNWM0IXBZ0QSMMO20

|   |                   |
|---|-------------------|
| c. Title of the issue or description of the investment. | Ralph Lauren Corp |
| d. CUSIP (if any).                                      | 751212101         |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US7512121010 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 24670.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2864927.10000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.514744916079       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 31****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Microsoft Corp
- b. LEI (if any) of issuer. [\(1\)](#) INR2EJN1ERAN0W5ZP974
- c. Title of the issue or description of the investment. Microsoft Corp
- d. CUSIP (if any). 594918104

At least one of the following other identifiers:

- ISIN US5949181045

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 167530.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 50573956.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 9.086683896041

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

|     |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

|     |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

|     |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 32

Item C.1. Identification of investment.

|   |                         |
|---|-------------------------|
| a. Name of issuer (if any).                             | Magna International Inc |
| b. LEI (if any) of issuer. (1)                          | 95RWVLFZX6VGDZNNTN43    |
| c. Title of the issue or description of the investment. | Magna International Inc |

|                    |           |
|--------------------|-----------|
| d. CUSIP (if any). | 559222401 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | CA5592224011 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 94740.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 7475933.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.343209993229       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

|                                     |                        |
|-------------------------------------|------------------------|
| a. ISO country code. (8)            | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) |                        |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 7921.00000000   |

Schedule of Portfolio Investments Record: 33

Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Stellantis NV        |
| b. LEI (if any) of issuer. (1)                          | 549300LKT9PW7ZIBDF31 |
| c. Title of the issue or description of the investment. | Stellantis NV        |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | NL00150001Q9 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 142620.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 2855252.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.513006651032       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.



|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | NETHERLANDS |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 2825271.93000000  |

## Schedule of Portfolio Investments Record: 34

**Item C.1. Identification of investment.**

|  |                      |
|--|----------------------|
| a. Name of issuer (if any).                    | Deutsche Telekom AG  |
| b. LEI (if any) of issuer. <a href="#">(1)</a> | 549300V9QSIG4WX4GJ96 |

|   |                     |
|---|---------------------|
| c. Title of the issue or description of the investment. | Deutsche Telekom AG |
| d. CUSIP (if any).                                      | 251566105           |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US2515661054 |
|--------|--------------|

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 251360.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 5348940.80000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.961050661012       |

#### ***Item C.3. Payoff profile.***

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### ***Item C.4. Asset and issuer type.***

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

#### ***Item C.5. Country of investment or issuer.***

|   |         |
|---|---------|
| a. ISO country code. <a href="#">(8)</a>            | GERMANY |
| b. Investment ISO country code. <a href="#">(9)</a> |         |

#### ***Item C.6. Is the investment a Restricted Security?***

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### ***Item C.8. Fair value level.***

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 35**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NVIDIA Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300S4KLFTLO7GSQ80
- c. Title of the issue or description of the investment. NVIDIA Corp
- d. CUSIP (if any). 67066G104

At least one of the following other identifiers:

- ISIN US67066G1040

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance 17560.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3930806.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.706252666810

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 36

**Item C.1. Identification of investment.**

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Best Buy Co Inc      |
| b. LEI (if any) of issuer. (1)                          | HL5XPTVRV008TUN5LL90 |
| c. Title of the issue or description of the investment. | Best Buy Co Inc      |

|                    |           |
|--------------------|-----------|
| d. CUSIP (if any). | 086516101 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US0865161014 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 24280.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2828862.80000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.508265199692       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

2844778.95000000

## Schedule of Portfolio Investments Record: 37

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Chevron Corp

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

Chevron Corp

d. CUSIP (if any).

166764100

At least one of the following other identifiers:

- ISIN

US1667641005

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

64720.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

6262954.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.125272589670

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A
**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 38

**Item C.1. Identification of investment.**

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Williams-Sonoma Inc  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300IARG6YWVTZ1I92 |
| c. Title of the issue or description of the investment. | Williams-Sonoma Inc  |

|                    |           |
|--------------------|-----------|
| d. CUSIP (if any). | 969904101 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US9699041011 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 22090.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 4124203.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.741000539639       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 4063697.58000000

**Schedule of Portfolio Investments Record: 39****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Citrix Systems Inc
- b. LEI (if any) of issuer. [\(1\)](#) HCTKJGUQOPZ5NBK7NP58
- c. Title of the issue or description of the investment. Citrix Systems Inc
- d. CUSIP (if any). 177376100

At least one of the following other identifiers:

- ISIN US1773761002

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 25300.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2602611.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.467614265222

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 40

**Item C.1. Identification of investment.**

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Walmart Inc          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | Y87794H0US1R65VBXU25 |
| c. Title of the issue or description of the investment. | Walmart Inc          |

|                    |           |
|--------------------|-----------|
| d. CUSIP (if any). | 931142103 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US9311421039 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 94820.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 14042842.00000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.523094401529       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 41

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Coca-Cola Co/The

b. LEI (if any) of issuer. [\(1\)](#) UWJKFUJFZ02DKWI3RY53

c. Title of the issue or description of the investment. Coca-Cola Co/The

d. CUSIP (if any). 191216100

At least one of the following other identifiers:

- ISIN US1912161007

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 249940.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 14074121.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 2.528714409148

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 42

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Robert Half International Inc

b. LEI (if any) of issuer. (1) 529900VPCUY9H3HLIC08

c. Title of the issue or description of the investment. Robert Half International Inc

d. CUSIP (if any). 770323103

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US7703231032 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 67230.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 6951582.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.248999143191       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 43****Item C.1. Identification of investment.**

- a. Name of issuer (if any). American Campus Communities Inc
- b. LEI (if any) of issuer. [\(1\)](#) 529900MR3ZXRO3W6UX26
- c. Title of the issue or description of the investment. American Campus Communities Inc
- d. CUSIP (if any). 024835100

At least one of the following other identifiers:

- ISIN US0248351001

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 58300.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2964555.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.532645181333

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 44

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Roche Holding AG

b. LEI (if any) of issuer. (1) 549300U41AUUVOA0B37

c. Title of the issue or description of the investment. Roche Holding AG

d. CUSIP (if any). 771195104

At least one of the following other identifiers:

- ISIN US7711951043

**Item C.2. Amount of each investment.**



Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 388680.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 19519509.60000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 3.507093891134       |

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

|                                     |             |
|-------------------------------------|-------------|
| a. ISO country code. (8)            | SWITZERLAND |
| b. Investment ISO country code. (9) |             |

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 45

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Mastercard Inc

b. LEI (if any) of issuer. (1)

AR5L2ODV9HN37376R084

c. Title of the issue or description of the investment.

Mastercard Inc

d. CUSIP (if any).

57636Q104

At least one of the following other identifiers:

- ISIN

US57636Q1040

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12800.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4431744.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.796256802961

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 46

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Restaurant Brands International Inc

b. LEI (if any) of issuer. [\(1\)](#) 5299009RXTX9DN9AKJ98

c. Title of the issue or description of the investment. Restaurant Brands International Inc

d. CUSIP (if any). 76131D103

At least one of the following other identifiers:

- ISIN CA76131D1033

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 60270.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3869936.70000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.695316206081       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

Item C.5. Country of investment or issuer.

|                                     |                        |
|-------------------------------------|------------------------|
| a. ISO country code. (8)            | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) |                        |

Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

|                                       |  |
|---------------------------------------|--|
| a. Does any amount of this investment |  |
|---------------------------------------|--|

|  |   |
|--|---|
| represent reinvestment of cash collateral received for loaned securities?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 32105.00000000  |

## Schedule of Portfolio Investments Record: 47

### Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Broadcom Inc         |
| b. LEI (if any) of issuer. (1)                          | 549300WV6GIDOZJTV909 |
| c. Title of the issue or description of the investment. | Broadcom Inc         |
| d. CUSIP (if any).                                      | 11135F101            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US11135F1012 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 20440.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 10162972.40000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.825993539295       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 48

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Sanofi

b. LEI (if any) of issuer. (1) 549300E9PC51EN656011

c. Title of the issue or description of the investment. Sanofi

d. CUSIP (if any). 80105N105

At least one of the following other identifiers:

- ISIN US80105N1054

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 75540.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3911461.20000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.702776963204       |

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

|                                     |        |
|-------------------------------------|--------|
| a. ISO country code. (8)            | FRANCE |
| b. Investment ISO country code. (9) |        |

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 49

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Home Depot Inc/The

b. LEI (if any) of issuer. (1)

QEKMOTMBBKA8I816DO57

c. Title of the issue or description of the investment.

Home Depot Inc/The

d. CUSIP (if any).

437076102

At least one of the following other identifiers:

- ISIN

US4370761029

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8190.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2671414.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.479976219356

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)



Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 50

Item C.1. Identification of investment.

a. Name of issuer (if any).

Alliant Energy Corp

b. LEI (if any) of issuer. (1)

5493009ML300G373MZ12

c. Title of the issue or description of the investment.

Alliant Energy Corp

d. CUSIP (if any).

018802108

At least one of the following other identifiers:

- ISIN

US0188021085

Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 66860.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 4064419.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.730259147942       |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 51

Item C.1. Identification of investment.

a. Name of issuer (if any).

Synchrony Financial

b. LEI (if any) of issuer. (1)

549300RS7EWPM9MA6C78

c. Title of the issue or description of the investment.

Synchrony Financial

d. CUSIP (if any).

87165B103

At least one of the following other identifiers:

- ISIN

US87165B1035

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

86120.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4284470.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.769795905310

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 52

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CSX Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300JVQR4N1MMP3Q88

c. Title of the issue or description of the investment. CSX Corp

d. CUSIP (if any). 126408103

At least one of the following other identifiers:

- ISIN US1264081035

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 170750.00000000

b. Units Number of shares

|   |                      |
|---|----------------------|
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 5554497.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.997983281842       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 53

### Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | General Electric Co  |
| b. LEI (if any) of issuer. (1)                          | 3C7474T6CDKPR9K6YT90 |
| c. Title of the issue or description of the investment. | General Electric Co  |
| d. CUSIP (if any).                                      | 369604301            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US3696043013 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 22376.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 2358654.16000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.423782244807       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

### Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 54

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MetLife Inc

b. LEI (if any) of issuer. [\(1\)](#) C4BXATY60WC6XEOZDX54

c. Title of the issue or description of the investment. MetLife Inc

d. CUSIP (if any). 59156R108

At least one of the following other identifiers:

- ISIN US59156R1086

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 264890.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

|   |                   |
|---|-------------------|
| e. Value. <a href="#">(4)</a>                           | 16423180.00000000 |
| f. Exchange rate.                                       |                   |
| g. Percentage value compared to net assets of the Fund. | 2.950772608088    |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |



## Schedule of Portfolio Investments Record: 55

### Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Pfizer Inc           |
| b. LEI (if any) of issuer. (1)                          | 765LHXWGK1KXCLTFYQ30 |
| c. Title of the issue or description of the investment. | Pfizer Inc           |
| d. CUSIP (if any).                                      | 717081103            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US7170811035 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 196010.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 9030180.70000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.622463484882       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

### Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 56

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Verizon Communications Inc

b. LEI (if any) of issuer. [\(1\)](#) 2S72QS2UO2OESLG6Y829

c. Title of the issue or description of the investment. Verizon Communications Inc

d. CUSIP (if any). 92343V104

At least one of the following other identifiers:

- ISIN US92343V1044

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 197180.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 10844900.00000000

f. Exchange rate.

|   |                |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 1.948516295714 |
|---|----------------|

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

**Item C.4. Asset and issuer type.**

|                    |               |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

|                     |           |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

**Item C.5. Country of investment or issuer.**

|                          |                          |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

|                                     |  |
|-------------------------------------|--|
| b. Investment ISO country code. (9) |  |
|-------------------------------------|--|

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |  |
|---|--|
| a. Liquidity classification information. (10) |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|   |   |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

|  |   |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

|   |   |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Oracle Corp          |
| b. LEI (if any) of issuer. (1)                          | 1Z4GXXU7ZHVWFCD8TV52 |
| c. Title of the issue or description of the investment. | Oracle Corp          |
| d. CUSIP (if any).                                      | 68389X105            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US68389X1054 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 131330.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 11705442.90000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.103131079051       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

Item C.8. Fair value level.

|  |  |
|--|--|
|  |  |
|--|--|

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 58

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NortonLifeLock Inc

b. LEI (if any) of issuer. [\(1\)](#) YF6ZV0M6AU4FY94MK914

c. Title of the issue or description of the investment. NortonLifeLock Inc

d. CUSIP (if any). 668771108

At least one of the following other identifiers:

- ISIN US6687711084

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 292030.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 7756316.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.393586817723

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 59

**Item C.1. Identification of investment.**

|   |                              |
|---|------------------------------|
| a. Name of issuer (if any).                             | LyondellBasell Industries NV |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | BN6WCCZ8OVP3ITUUVN49         |
| c. Title of the issue or description of the investment. | LyondellBasell Industries NV |
| d. CUSIP (if any).                                      | 000000000                    |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | NL0009434992 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 116000.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 11640600.00000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.091480676806       |

*Item C.3. Payoff profile.*

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

*Item C.4. Asset and issuer type.*

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

*Item C.5. Country of investment or issuer.*

|   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | NETHERLANDS |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

*Item C.6. Is the investment a Restricted Security?*

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

*Item C.8. Fair value level.*

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

*Item C.9. Debt securities.*

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 60

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Alliance Bernstein
- b. LEI (if any) of issuer. (1)

5493006YWHO7MKN2U579
- c. Title of the issue or description of the investment.

AB Fixed Income Shares, Inc. - Government Money Market Portfolio
- d. CUSIP (if any).

018616748

At least one of the following other identifiers:

- ISIN

US0186167484

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

32625.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

32625.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.005861773197

Item C.3. Payoff profile.



|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

|                     |   |
|---------------------|---|
| a. Asset type. (6)  | Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle) |
| b. Issuer type. (7) | Registered fund   |

Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the investment representing cash collateral.   | 32625.00000000  |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 61

Item C.1. Identification of investment.

|   |                |
|---|----------------|
| a. Name of issuer (if any).                             | PulteGroup Inc |
| b. LEI (if any) of issuer. (1)                          | N/A            |
| c. Title of the issue or description of the investment. | PulteGroup Inc |
| d. CUSIP (if any).                                      | 745867101      |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US7458671010 |
|--------|--------------|

#### ***Item C.2. Amount of each investment.***

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 101990.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 5493181.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.986966544017       |

#### ***Item C.3. Payoff profile.***

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

#### ***Item C.4. Asset and issuer type.***

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

#### ***Item C.5. Country of investment or issuer.***

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

#### ***Item C.6. Is the investment a Restricted Security?***

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### ***Item C.8. Fair value level.***

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 62****Item C.1. Identification of investment.**

a. Name of issuer (if any). Morgan Stanley

b. LEI (if any) of issuer. [\(1\)](#) IGJSJL3JD5P30I6NJZ34

c. Title of the issue or description of the investment. Morgan Stanley

d. CUSIP (if any). 617446448

At least one of the following other identifiers:

- ISIN US6174464486

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 111990.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 11695115.70000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 2.101275578541

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 63

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Ameriprise Financial Inc

|   |                          |
|---|--------------------------|
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 6ZLKQF7QB6JAEKQS5388     |
| c. Title of the issue or description of the investment. | Ameriprise Financial Inc |
| d. CUSIP (if any).                                      | 03076C106                |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US03076C1062 |
|--------|--------------|

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 22220.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 6064060.20000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.089537028271       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

#### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 64

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Northrop Grumman Corp  
b. LEI (if any) of issuer. (1) RIMU48P07456QXSO0R61  
c. Title of the issue or description of the investment. Northrop Grumman Corp  
d. CUSIP (if any). 666807102

At least one of the following other identifiers:

- ISIN US6668071029

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 11310.00000000  
b. Units Number of shares  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 4158687.00000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.747196321614

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

Item C.5. Country of investment or issuer.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

|  |     |
|--|-----|
|  | N/A |
|--|-----|

Item C.10. Repurchase and reverse repurchase agreements.

|  |     |
|--|-----|
|  | N/A |
|--|-----|

Item C.11. Derivatives.

|  |     |
|--|-----|
|  | N/A |
|--|-----|

Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 36762.00000000  |

Schedule of Portfolio Investments Record: 65

Item C.1. Identification of investment.

|                             |           |
|-----------------------------|-----------|
| a. Name of issuer (if any). | Apple Inc |
|-----------------------------|-----------|

|   |                      |
|---|----------------------|
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | HWUPKR0MPOU8FGXBT394 |
| c. Title of the issue or description of the investment. | Apple Inc            |
| d. CUSIP (if any).                                      | 037833100            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US0378331005 |
|--------|--------------|

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 209650.00000000      |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 31831159.50000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 5.719142914849       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

#### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

N/A



**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 66

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). WW Grainger Inc
- b. LEI (if any) of issuer. (1) 549300TWZSP6O1IH2V34
- c. Title of the issue or description of the investment. WW Grainger Inc
- d. CUSIP (if any). 384802104

At least one of the following other identifiers:

- ISIN US3848021040

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 15850.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6874145.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.235085943771

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 67

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). T Rowe Price Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300SIV6FPS9Y7IH33

|   |                        |
|---|------------------------|
| c. Title of the issue or description of the investment. | T Rowe Price Group Inc |
| d. CUSIP (if any).                                      | 74144T108              |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US74144T1088 |
|--------|--------------|

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 18400.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 4119208.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.740103081949       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

#### Item C.6. Is the investment a Restricted Security?

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 68

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Cousins Properties Inc

b. LEI (if any) of issuer. [\(1\)](#)

5493007XPYD5EJABN062

c. Title of the issue or description of the investment.

Cousins Properties Inc

d. CUSIP (if any).

222795502

At least one of the following other identifiers:

- ISIN

US2227955026

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

143530.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

5534516.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.994393325314

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

|                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) |               |

**Item C.5. Country of investment or issuer.**

|                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. (10) |     |
| Category.                                     | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 69

**Item C.1. Identification of investment.**

|   |                              |
|---|------------------------------|
| a. Name of issuer (if any).                             | Reliance Steel & Aluminum Co |
| b. LEI (if any) of issuer. (1)                          | 549300E287ZOFT3C5Z56         |
| c. Title of the issue or description of the investment. | Reliance Steel & Aluminum Co |

|                    |           |
|--------------------|-----------|
| d. CUSIP (if any). | 759509102 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US7595091023 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 18276.00000000       |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2742131.04000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.492681999504       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 70****Item C.1. Identification of investment.**

a. Name of issuer (if any). Eaton Corp PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300VDIGTMXUNT7H71

c. Title of the issue or description of the investment. Eaton Corp PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00B8KQN827

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 24680.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 4155124.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.746556296833

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

| Explanatory Note Record | Note Item  | Explanatory Notes   |
|-------------------------|------------|---|
| #1                      | B.5.a      | Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees.  |
| #2                      | C.11.f.i.2 | For the applicable funds using IBOR rates, IBORs are undergoing a change as regulators and industry groups have recommended that firms consider adoption of alternative, overnight risk-free rates (RFRs). Floating rate swap terms reflected as Libors may be using the RFR to calculate the |



actual rate

#3

C.9.f.iv

If the fund holds Capital Contingent Convertible Notes, conversion to an issuing bank's common stock occurs should its capital fall beneath a specified threshold. The conversion of debt to equity will rebalance the issuer's debt to equity ratio, but as this amount is not known until the contingent event's occurrence, question c.9.f.iv will be represented as 1.

#4

C.12.a

If the RIC is part of the securities lending authorization agreement and has engaged in securities lending, the cash collateral will be adjusted on the next business day to maintain the required collateral amount.

## NPORT-P: Additional notes

| Identifier | Note   |
|------------|--|
| (1)        | LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.   |
| (2)        | Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.  |
| (3)        | Currency. Indicate the currency in which the investment is denominated.  |
| (4)        | Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.   |
| (5)        | Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.   |
| (6)        | Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other" provide a brief description.  |
| (7)        | Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other" provide a brief description.   |
| (8)        | Report the ISO country code that corresponds to the country where the issuer is organized.   |
| (9)        | If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  |
| (10)       | Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.   |
| (11)       | Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances:<br>(1) if portions of the position have differing liquidity features that justify treating the portions separately;<br>(2) if a fund has multiple sub-advisers with differing liquidity views; or<br>(3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading).<br>In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. |
| (12)       | Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).   |
| (13)       | Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  |
| (14)       | Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]  |
| (15)       | Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.   |
| (16)       | Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).<br>If other identifier provided, indicate the type of identifier used.   |

|      |  |
|------|--|
| (17) | Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.   |
| (18) | Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.   |
| (19) | If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.   |
| (20) | Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt  |
| (21) | Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).   |
| (22) | In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.   |
| (23) | Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.  |
| (24) | Depreciation shall be reported as a negative number.   |
| (25) | If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.  |
| (26) | <p>If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.</p> <p>If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.</p> <p>An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.</p> |
| (27) | If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.  |
| (28) | If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  |

## NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

|                 |                                       |
|-----------------|---------------------------------------|
| Registrant:     | AB EQUITY INCOME FUND INC             |
| By (Signature): | Joseph Mantineo                       |
| Name:           | Joseph Mantineo                       |
| Title:          | Treasurer and Chief Financial Officer |
| Date:           | 2021-09-28                            |

**AB Equity Income Fund, Inc.**  
**Portfolio of Investments**  
August 31, 2021 (unaudited)

| Company  | Shares  | U.S. \$ Value      |
|--|---------|--------------------|
| <b>COMMON STOCKS – 99.2%</b>                                 |         |                    |
| <b>Information Technology – 28.3%</b>                        |         |                    |
| <b>IT Services – 3.1%</b>                                    |         |                    |
| Mastercard, Inc. - Class A                                   | 12,800  | \$ 4,431,744       |
| Paychex, Inc.  | 83,550  | 9,563,969          |
| Western Union Co. (The) - Class W(a)                         | 154,010 | 3,332,776          |
|  |         | <u>17,328,489</u>  |
| <b>Semiconductors &amp; Semiconductor Equipment – 4.0%</b>   |         |                    |
| Broadcom, Inc.   | 20,440  | 10,162,973         |
| NVIDIA Corp.   | 17,560  | 3,930,806          |
| Texas Instruments, Inc.                                      | 42,240  | 8,064,038          |
|  |         | <u>22,157,817</u>  |
| <b>Software – 13.1%</b>                                      |         |                    |
| Citrix Systems, Inc.   | 25,300  | 2,602,611          |
| Microsoft Corp.  | 167,530 | 50,573,956         |
| NortonLifeLock, Inc.   | 292,030 | 7,756,317          |
| Oracle Corp.   | 131,330 | 11,705,443         |
|  |         | <u>72,638,327</u>  |
| <b>Technology Hardware, Storage &amp; Peripherals – 8.1%</b> |         |                    |
| Apple, Inc.  | 209,650 | 31,831,159         |
| Seagate Technology Holdings PLC(a)                           | 50,020  | 4,381,252          |
| Western Digital Corp.(b)                                     | 142,410 | 9,000,312          |
|  |         | <u>45,212,723</u>  |
|  |         | <u>157,337,356</u> |
| <b>Health Care – 14.2%</b>                                   |         |                    |
| <b>Health Care Equipment &amp; Supplies – 4.4%</b>           |         |                    |
| Medtronic PLC  | 157,950 | 21,083,166         |
| Zimmer Biomet Holdings, Inc.                                 | 23,660  | 3,559,647          |
|  |         | <u>24,642,813</u>  |
| <b>Health Care Providers &amp; Services – 1.8%</b>           |         |                    |
| UnitedHealth Group, Inc.                                     | 23,330  | 9,711,579          |
| <b>Life Sciences Tools &amp; Services – 1.2%</b>             |         |                    |
| Thermo Fisher Scientific, Inc.                               | 11,650  | 6,465,167          |
| <b>Pharmaceuticals – 6.8%</b>                                |         |                    |
| Johnson & Johnson  | 31,940  | 5,529,772          |
| Pfizer, Inc.   | 196,010 | 9,030,181          |
| Roche Holding AG (Sponsored ADR)                             | 388,680 | 19,519,510         |
| Sanofi (ADR)   | 75,540  | 3,911,461          |
|  |         | <u>37,990,924</u>  |
|  |         | <u>78,810,483</u>  |
| <b>Financials – 13.0%</b>                                    |         |                    |
| <b>Banks – 4.1%</b>  |         |                    |
| Wells Fargo & Co.  | 502,150 | 22,948,255         |
| <b>Capital Markets – 3.9%</b>                                |         |                    |
| Ameriprise Financial, Inc.                                   | 22,220  | 6,064,060          |
| Morgan Stanley   | 111,990 | 11,695,116         |
| T. Rowe Price Group, Inc.                                    | 18,400  | 4,119,208          |
|  |         | <u>21,878,384</u>  |

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| Company  | Shares  | U.S. \$ Value     |
|--|---------|-------------------|
| <b>Consumer Finance – 0.8%</b>                         |         |                   |
| Synchrony Financial                                    | 86,120  | \$ 4,284,470      |
| <b>Insurance – 4.2%</b>                                |         |                   |
| Everest Re Group Ltd.                                  | 25,680  | 6,802,632         |
| MetLife, Inc.  | 264,890 | 16,423,180        |
|  |         | <u>23,225,812</u> |
|  |         | <u>72,336,921</u> |
| <b>Consumer Discretionary – 8.9%</b>                   |         |                   |
| <b>Auto Components – 1.4%</b>                          |         |                   |
| Magna International, Inc. - Class A (United States)(a) | 94,740  | 7,475,934         |
| <b>Automobiles – 0.5%</b>                              |         |                   |
| Stellantis NV(a)                                       | 142,620 | 2,855,252         |
| <b>Hotels, Restaurants &amp; Leisure – 0.7%</b>        |         |                   |
| Restaurant Brands International, Inc.(a)               | 60,270  | 3,869,937         |
| <b>Household Durables – 1.0%</b>                       |         |                   |
| PulteGroup, Inc.                                       | 101,990 | 5,493,181         |
| <b>Internet &amp; Direct Marketing Retail – 3.1%</b>   |         |                   |
| eBay, Inc.   | 223,330 | 17,138,344        |
| <b>Specialty Retail – 1.7%</b>                         |         |                   |
| Best Buy Co., Inc.(a)                                  | 24,280  | 2,828,863         |
| Home Depot, Inc. (The)                                 | 8,190   | 2,671,414         |
| Williams-Sonoma, Inc.(a)                               | 22,090  | 4,124,203         |
|  |         | <u>9,624,480</u>  |

|  |         |                   |
|--|---------|-------------------|
| <b>Textiles, Apparel &amp; Luxury Goods – 0.5%</b> |         |                   |
| Ralph Lauren Corp.                                 | 24,670  | 2,864,927         |
|  |         | <u>49,322,055</u> |
| <b>Consumer Staples – 8.3%</b>                     |         |                   |
| <b>Beverages – 4.5%</b>                            |         |                   |
| Coca-Cola Co. (The)                                | 249,940 | 14,074,121        |
| Molson Coors Beverage Co. - Class B(a)             | 133,080 | 6,325,292         |
| PepsiCo, Inc.                                      | 28,420  | 4,444,604         |
|  |         | <u>24,844,017</u> |
| <b>Food &amp; Staples Retailing – 2.5%</b>         |         |                   |
| Walmart, Inc.                                      | 94,820  | 14,042,842        |
| <b>Food Products – 0.9%</b>                        |         |                   |
| General Mills, Inc.                                | 86,290  | 4,988,425         |
| <b>Household Products – 0.4%</b>                   |         |                   |
| Procter & Gamble Co. (The)                         | 16,830  | 2,396,424         |
|  |         | <u>46,271,708</u> |

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| Company  | Shares  | U.S. \$ Value     |
|--|---------|-------------------|
| <b>Industrials – 8.2%</b>                                  |         |                   |
| <b>Aerospace &amp; Defense – 3.6%</b>                      |         |                   |
| L3Harris Technologies, Inc.                                | 29,990  | \$ 6,987,970      |
| Lockheed Martin Corp.                                      | 24,460  | 8,800,708         |
| Northrop Grumman Corp.(a)                                  | 11,310  | 4,158,687         |
|  |         | <u>19,947,365</u> |
| <b>Electrical Equipment – 0.7%</b>                         |         |                   |
| Eaton Corp. PLC  | 24,680  | 4,155,125         |
| <b>Industrial Conglomerates – 0.4%</b>                     |         |                   |
| General Electric Co.                                       | 22,376  | 2,358,654         |
| <b>Professional Services – 1.3%</b>                        |         |                   |
| Robert Half International, Inc.                            | 67,230  | 6,951,582         |
| <b>Road &amp; Rail – 1.0%</b>                              |         |                   |
| CSX Corp.  | 170,750 | 5,554,498         |
| <b>Trading Companies &amp; Distributors – 1.2%</b>         |         |                   |
| WW Grainger, Inc.  | 15,850  | 6,874,145         |
|  |         | <u>45,841,369</u> |
| <b>Communication Services – 6.0%</b>                       |         |                   |
| <b>Diversified Telecommunication Services – 6.0%</b>       |         |                   |
| Comcast Corp. - Class A                                    | 279,890 | 16,983,725        |
| Deutsche Telekom AG (Sponsored ADR)                        | 251,360 | 5,348,941         |
| Verizon Communications, Inc.                               | 197,180 | 10,844,900        |
|  |         | <u>33,177,566</u> |
| <b>Utilities – 3.9%</b>                                    |         |                   |
| <b>Electric Utilities – 3.5%</b>                           |         |                   |
| Alliant Energy Corp.                                       | 66,860  | 4,064,420         |
| American Electric Power Co., Inc.                          | 141,660 | 12,688,486        |
| NextEra Energy, Inc.                                       | 30,720  | 2,580,173         |
|  |         | <u>19,333,079</u> |
| <b>Multi-Utilities – 0.4%</b>                              |         |                   |
| Dominion Energy, Inc.                                      | 28,300  | 2,202,872         |
|  |         | <u>21,535,951</u> |
| <b>Real Estate – 3.4%</b>                                  |         |                   |
| <b>Equity Real Estate Investment Trusts (REITs) – 3.4%</b> |         |                   |
| American Campus Communities, Inc.                          | 58,300  | 2,964,555         |
| Cousins Properties, Inc.                                   | 143,530 | 5,534,517         |
| CubeSmart  | 71,660  | 3,833,810         |
| Physicians Realty Trust                                    | 138,610 | 2,565,671         |
| Sun Communities, Inc.                                      | 20,960  | 4,223,230         |
|  |         | <u>19,121,783</u> |
| <b>Materials – 2.6%</b>                                    |         |                   |
| <b>Chemicals – 2.1%</b>                                    |         |                   |
| LyondellBasell Industries NV - Class A                     | 116,000 | 11,640,600        |
| <b>Metals &amp; Mining – 0.5%</b>                          |         |                   |
| Reliance Steel & Aluminum Co.                              | 18,276  | 2,742,131         |
|  |         | <u>14,382,731</u> |

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| Company                                       | Shares  | U.S. \$ Value      |
|---|---------|--------------------|
| <b>Energy – 2.4%</b>                          |         |                    |
| <b>Energy Equipment &amp; Services – 0.5%</b> |         |                    |
| Baker Hughes Co. - Class A                    | 129,320 | \$ 2,945,910       |
| <b>Oil, Gas &amp; Consumable Fuels – 1.9%</b> |         |                    |
| Chevron Corp.                                 | 64,720  | 6,262,954          |
| Valero Energy Corp.                           | 67,280  | 4,461,337          |
|   |         | <u>10,724,291</u>  |
|   |         | <u>13,670,201</u>  |
| Total Common Stocks<br>(cost \$381,749,356)   |         | <u>551,808,124</u> |

**SHORT-TERM INVESTMENTS – 0.6%****Investment Companies – 0.6%**

AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(c) (d) (e)  
(cost \$3,707,931)

3,707,931

3,707,931

**Total Investments Before Security Lending Collateral for Securities Loaned – 99.8%**

(cost \$385,457,287)

555,516,055

**INVESTMENTS OF CASH COLLATERAL FOR SECURITIES LOANED – 0.0%****Investment Companies – 0.0%**

AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(c) (d) (e)  
(cost \$32,625)

32,625

32,625

**Total Investments – 99.8%**

(cost \$385,489,912)(f)

555,548,680

Other assets less liabilities – 0.2%

847,418

**Net Assets – 100.0%****\$ 556,396,098**

(a) Represents entire or partial securities out on loan.

(b) Non-income producing security.

(c) Affiliated investments.

(d) The rate shown represents the 7-day yield as of period end.

(e) To obtain a copy of the fund's shareholder report, please go to the Securities and Exchange Commission's website at [www.sec.gov](http://www.sec.gov), or call AB at (800) 227-4618.

(f) As of August 31, 2021, the cost basis of investment securities owned was substantially identical for both book and tax purposes. Gross unrealized appreciation of investments was \$174,365,191 and gross unrealized depreciation of investments was \$(4,306,423), resulting in net unrealized appreciation of \$170,058,768.

Please note: The sector classifications presented herein are based on the Global Industry Classification Standard (GICS) which was developed by Morgan Stanley Capital International and Standard & Poor's. The components are divided into sector, industry group, and industry sub-indices as classified by the GICS for each of the market capitalization indices in the broad market.

**Glossary:**

ADR – American Depositary Receipt

REIT – Real Estate Investment Trust

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**AB Equity Income Fund, Inc.****August 31, 2021 (unaudited)**

In accordance with U.S. GAAP regarding fair value measurements, fair value is defined as the price that the Fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. U.S. GAAP establishes a framework for measuring fair value, and a three-level hierarchy for fair value measurements based upon the transparency of inputs to the valuation of an asset or liability (including those valued based on their market values). Inputs may be observable or unobservable and refer broadly to the assumptions that market participants would use in pricing the asset or liability. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Fund. Unobservable inputs reflect the Fund's own assumptions about the assumptions that market participants would use in pricing the asset or liability based on the best information available in the circumstances. Each investment is assigned a level based upon the observability of the inputs which are significant to the overall valuation. The three-tier hierarchy of inputs is summarized below.

- Level 1 - quoted prices in active markets for identical investments
- Level 2 - other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

Where readily available market prices or relevant bid prices are not available for certain equity investments, such investments may be valued based on similar publicly traded investments, movements in relevant indices since last available prices or based upon underlying company fundamentals and comparable company data (such as multiples to earnings or other multiples to equity). Where an investment is valued using an observable input, by pricing vendors, such as another publicly traded security, the investment will be classified as Level 2. If management determines that an adjustment is appropriate based on restrictions on resale, illiquidity or uncertainty, and such adjustment is a significant component of the valuation, the investment will be classified as Level 3. An investment will also be classified as Level 3 where management uses company fundamentals and other significant inputs to determine the valuation.

The following table summarizes the valuation of the Fund's investments by the above fair value hierarchy levels as of August 31, 2021:

| <b>Investments in Securities:</b>  | <b>Level 1</b>        | <b>Level 2</b> | <b>Level 3</b> | <b>Total</b>          |
|--|-----------------------|----------------|----------------|-----------------------|
| <b>Assets:</b>   |                       |                |                |                       |
| Common Stocks(a)   | \$ 551,808,124        | \$ —           | \$ —           | \$ 551,808,124        |
| Short-Term Investments   | 3,707,931             | —              | —              | 3,707,931             |
| Investments of Cash Collateral for Securities Loaned in Affiliated Money Market Fund | 32,625                | —              | —              | 32,625                |
| <b>Total Investments in Securities</b>   | <b>555,548,680</b>    | <b>—</b>       | <b>—</b>       | <b>555,548,680</b>    |
| <b>Other Financial Instruments(b)</b>  | <b>—</b>              | <b>—</b>       | <b>—</b>       | <b>—</b>              |
| <b>Total</b>   | <b>\$ 555,548,680</b> | <b>\$ —</b>    | <b>\$ —</b>    | <b>\$ 555,548,680</b> |

(a) See Portfolio of Investments for sector classifications.

(b) Other financial instruments are derivative instruments, such as futures, forwards and swaps, which are valued at the unrealized appreciation/(depreciation) on the instrument. Other financial instruments may also include swaps with upfront premiums, options written and swaptions written which are valued at market value.

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A summary of the Fund's transactions in AB mutual funds for the nine months ended August 31, 2021 is as follows:

| <b>Fund</b>                       | <b>Market Value<br/>11/30/2020<br/>(000)</b> | <b>Purchases<br/>at Cost<br/>(000)</b> | <b>Sales<br/>Proceeds<br/>(000)</b> | <b>Market Value<br/>08/31/2021<br/>(000)</b> | <b>Dividend<br/>Income<br/>(000)</b> |
|-----------------------------------|--|--|-------------------------------------|--|--------------------------------------|
| Government Money Market Portfolio | \$ 1,291                                     | \$ 110,348                             | \$ 107,859                          | \$ 3,708                                     | \$ 0**                               |

|                                    |                 |                   |                   |                 |               |
|------------------------------------|-----------------|-------------------|-------------------|-----------------|---------------|
| Government Money Market Portfolio* | 0               | 20,468            | 20,435            | 33              | 0**           |
| <b>Total</b>                       | <b>\$ 1,219</b> | <b>\$ 130,816</b> | <b>\$ 128,294</b> | <b>\$ 3,741</b> | <b>\$ 0**</b> |

\* Investments of cash collateral for securities lending transactions

\*\* Amount less than \$500.