

# AB CORE OPPORTUNITIES 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  
               66 HUDSON BOULEVARD EAST, 26TH FLOOR  
               NEW YORK, NY, 10001

Telephone    2129692124

               CIK    0001090504

               Symbol    ADGAX

               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	0001090504
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	S000009999
Class (Contract) ID	C000027656
	C000027654
	C000027659
	C000027658
	C000088731
	C000135447
	C000027657

## NPORT-P: Part A: General Information

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

a. Name of Registrant	AB CORE OPPORTUNITIES FUND, INC.
b. Investment Company Act file number for Registrant: (e.g., 811-_____)	811-09687
c. CIK number of Registrant	0001090504
d. LEI of Registrant	549300LTVDJ6CA32D646
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 CORE OPPORTUNITIES FUND, INC.
b. EDGAR series identifier (if any).	S000009999
c. LEI of Series.	549300LTVDJ6CA32D646

**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.	229287718.78
b. Total liabilities.	1384129.97
c. Net assets.	227903588.81

**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	Metric	ISO Currency code	3 month	1 year	5 years	10 years	30 years
Record							

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
—	—	—	—

b. Did any securities lending counterparty provide any non-cash collateral?

Yes  No

***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	1.28000000	2.99000000	2.02000000	C000027656
#2	1.37000000	3.05000000	2.04000000	C000027654
#3	1.41000000	3.08000000	2.08000000	C000027659
#4	1.35000000	3.05000000	2.05000000	C000027658
#5	1.39000000	3.09000000	2.07000000	C000088731
#6	1.45000000	3.07000000	2.07000000	C000135447

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	1880446.17000000	1164666.58000000
Month 2	5190428.97000000	1594160.22000000
Month 3	2375555.77000000	2191907.99000000

**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	5151668.69000000	0.00000000	5411929.19000000
Month 2	2027487.00000000	0.00000000	3042918.36000000
Month 3	1012673.49000000	0.00000000	2939765.30000000

**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).	EPAM Systems Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300XCR4R530HJP604
c. Title of the issue or description of the investment.	EPAM Systems Inc
d. CUSIP (if any).	29414B104

At least one of the following other identifiers:

- ISIN	US29414B1044
--------	--------------

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

Balance. <a href="#">(2)</a>	
a. Balance	2855.0000000
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>	1806672.5500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.792735454247

#### *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. [\(6\)](#) Equity-commonb. Issuer type. [\(7\)](#) Corporate**Item C.5. Country of investment or issuer.**a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICAb. 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  Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  Noc. 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). Fidelity National Financial Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300CAZYIH39SYQ287

c. Title of the issue or description of the investment. Fidelity National Financial Inc

d. CUSIP (if any). 31620R303

At least one of the following other identifiers:

- ISIN US31620R3030

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

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

a. Balance 28039.00000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 1369144.37000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.600755949982

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

a. Name of issuer (if any). Vertex Pharmaceuticals Inc

b. LEI (if any) of issuer. (1) 54930015RAQRRZ5ZGJ91

c. Title of the issue or description of the investment. Vertex Pharmaceuticals Inc

d. CUSIP (if any). 92532F100

At least one of the following other identifiers:

- ISIN US92532F1003

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

Balance. (2)

a. Balance 24840.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4975203.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 2.183029949628

**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: 4

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

a. Name of issuer (if any).

Altra Industrial Motion Corp

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

NQ0NIXPGW4YKG4MWM571

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

Altra Industrial Motion Corp

d. CUSIP (if any).

02208R106

At least one of the following other identifiers:

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

a. Balance	19125.00000000
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>	1119960.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.491418325550

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

a. Name of issuer (if any). UnitedHealth Group Inc

b. LEI (if any) of issuer. (1) 549300GHBMY8T5GXDE41

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 21216.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 8831584.32000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 3.875140521531

**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: 6

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

a. Name of issuer (if any).

PerkinElmer Inc

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

549300IKL1SDPFI7N655

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

PerkinElmer Inc

d. CUSIP (if any).

714046109

At least one of the following other identifiers:

- ISIN

US7140461093

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

Balance. (2)

a. Balance	8410.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1554168.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.681940994485

**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: 7

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

a. Name of issuer (if any). DR Horton Inc

b. LEI (if any) of issuer. (1) 529900ZIUEYVSB8QDD25

c. Title of the issue or description of the investment. DR Horton Inc

d. CUSIP (if any). 23331A109

At least one of the following other identifiers:

- ISIN US23331A1097

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

Balance. (2)

a. Balance 34280.0000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3277853.6000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.438263266109

### *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?	<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: 8

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

a. Name of issuer (if any).	Alliance Bernstein
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493006YWHO7MNK2U579
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	7454353.74000000
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>	7454353.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.270836487886

***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>	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
b. Issuer type. <a href="#">(7)</a>	Registered fund

***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?

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).

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

112614.00000000

b. Units

Number of shares

c. Description of other units.

United States Dollar

d. Currency. (3)

6833417.52000000

e. Value. (4)

2.998380830982

f. Exchange rate.

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

### ***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: 10

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

a. Name of issuer (if any). FleetCor Technologies Inc

b. LEI (if any) of issuer. (1) 549300DG6RR0NQSFLN74

c. Title of the issue or description of the investment. FleetCor Technologies Inc

d. CUSIP (if any). 339041105

At least one of the following other identifiers:

- ISIN US3390411052

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

Balance. (2)

a. Balance 16480.00000000

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>	4338854.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.903811354027

**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?

Yes  No

## Schedule of Portfolio Investments Record: 11

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

a. Name of issuer (if any).	Manhattan Associates Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900Q1GJP7KD52SW51
c. Title of the issue or description of the investment.	Manhattan Associates Inc
d. CUSIP (if any).	562750109

At least one of the following other identifiers:

- ISIN	US5627501092
--------	--------------

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

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

a. Balance	5367.00000000
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>	874767.33000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.383832187359

### ***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?	<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: 12

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

a. Name of issuer (if any).	Maximus Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DQCDS8HJ7QF202
c. Title of the issue or description of the investment.	Maximus Inc
d. CUSIP (if any).	577933104

At least one of the following other identifiers:

- ISIN	US5779331041
--------	--------------

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

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

a. Balance	52085.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4) 4536082.65000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.990351566504

#### ***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).	Visa Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300JZ4OKEHW3DPJ59
c. Title of the issue or description of the investment.	Visa Inc
d. CUSIP (if any).	92826C839

At least one of the following other identifiers:

- ISIN	US92826C8394
--------	--------------

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

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

a. Balance	28150.0000000
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>	6449165.0000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.829777729115

## ***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 [\(12\)](#)  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?	<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: 14

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

a. Name of issuer (if any).	Zoetis Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300HD9Q1LOC9KLJ48
c. Title of the issue or description of the investment.	Zoetis Inc
d. CUSIP (if any).	98978V103

At least one of the following other identifiers:

- ISIN	US98978V1035
--------	--------------

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

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

a. Balance	15350.00000000
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>	3139996.00000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 1.377773828132

**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

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

a. Name of issuer (if any).	Leidos Holdings Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300IUTGTP6EJP8124
c. Title of the issue or description of the investment.	Leidos Holdings Inc
d. CUSIP (if any).	525327102

At least one of the following other identifiers:

- ISIN	US5253271028
--------	--------------

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

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

a. Balance	28040.0000000
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>	2751004.4000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.207091303109

**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?  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). CBRE Group Inc

b. LEI (if any) of issuer. (1) 52990016II9MJ2OSWA10

c. Title of the issue or description of the investment. CBRE Group Inc

d. CUSIP (if any). 12504L109

At least one of the following other identifiers:

- ISIN US12504L1098

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

Balance. (2)

a. Balance 58430.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 5626809.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 2.468942691679

**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: 17

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

a. Name of issuer (if any). Dolby Laboratories Inc

b. LEI (if any) of issuer. (1) 549300X04FB2QPCJ5J24

c. Title of the issue or description of the investment. Dolby Laboratories Inc

d. CUSIP (if any). 25659T107

At least one of the following other identifiers:

- ISIN US25659T1079

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

Balance. (2)

a. Balance 24378.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2416103.58000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.060142840494

#### ***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: 18

**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	40950.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12361986.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	5.424217347584

**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  Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  Noc. 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). Cactus Inc

b. LEI (if any) of issuer. (1) 549300J3T8C9F8QFKV08

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

d. CUSIP (if any). 127203107

At least one of the following other identifiers:

- ISIN US1272031071

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

Balance. (2)

a. Balance 18824.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 706088.24000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.309818833343

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

a. Name of issuer (if any). Adobe Inc

b. LEI (if any) of issuer. (1) FU4LY2G4933NH2E1CP29

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

d. CUSIP (if any). 00724F101

At least one of the following other identifiers:

- ISIN US00724F1012

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

Balance. (2)

a. Balance 4753.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3154566.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.384166926230

**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: 21

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

a. Name of issuer (if any).

Hubbell Inc

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

54930088VDQ6840Y6597

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

Hubbell Inc

d. CUSIP (if any).

443510607

At least one of the following other identifiers:

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

a. Balance	9939.00000000
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>	2048527.29000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.898856968728

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

a. Name of issuer (if any). Alphabet Inc

b. LEI (if any) of issuer. (1) 5493006MHB84DD0ZWV18

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

d. CUSIP (if any). 02079K107

At least one of the following other identifiers:

- ISIN US02079K1079

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

Balance. (2)

a. Balance 4377.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 12733743.48000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 5.587337850399

**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: 23

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

a. Name of issuer (if any). AstraZeneca PLC  
b. LEI (if any) of issuer. [\(1\)](#) PY6ZZQWO2IZFZC3IOL08  
c. Title of the issue or description of the investment. AstraZeneca PLC  
d. CUSIP (if any). 046353108

At least one of the following other identifiers:

- ISIN US0463531089

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

Balance. (2)

a. Balance	26722.0000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1557358.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.683340779375

**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 KINGDOM OF GREAT BRITAIN AND NORTHERN 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 (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: 24

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

a. Name of issuer (if any). Helmerich & Payne Inc

b. LEI (if any) of issuer. (1) 254900NAOGHJ88RZ4C73

c. Title of the issue or description of the investment. Helmerich & Payne Inc

d. CUSIP (if any). 423452101

At least one of the following other identifiers:

- ISIN US4234521015

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

Balance. (2)

a. Balance 24387.0000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 656498.0400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.288059544576

### *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?	<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: 25

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

a. Name of issuer (if any).	Garmin Ltd
b. LEI (if any) of issuer. <a href="#">(1)</a>	2549001E0HIPIJQ0W046
c. Title of the issue or description of the investment.	Garmin Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0114405324
--------	--------------

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

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

a. Balance	12010.0000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2094904.3000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.919206367455

**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)	SWITZERLAND
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: 26

### *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. <a href="#">(2)</a>	
a. Balance	18610.00000000
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>	2756141.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.209345150899

### *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?  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: 27

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

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

b. LEI (if any) of issuer. (1) 6Y0GK87T6V7NJKZJVM41

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

d. CUSIP (if any). 34354P105

At least one of the following other identifiers:

- ISIN US34354P1057

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

Balance. (2)

a. Balance 78990.00000000

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>	3070341.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.347210597266

**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?

Yes  No

## Schedule of Portfolio Investments Record: 28

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

a. Name of issuer (if any).	Kansas City Southern
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493008C12PZMWP3WY03
c. Title of the issue or description of the investment.	Kansas City Southern
d. CUSIP (if any).	485170302

At least one of the following other identifiers:

- ISIN	US4851703029
--------	--------------

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

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

a. Balance	6500.00000000
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>	1824355.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.800494195605

### ***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?	<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: 29

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

a. Name of issuer (if any).	Berkshire Hathaway Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493000C01ZX7D35SD85
c. Title of the issue or description of the investment.	Berkshire Hathaway Inc
d. CUSIP (if any).	084670702

At least one of the following other identifiers:

- ISIN	US0846707026
--------	--------------

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

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

a. Balance	28670.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4) 8193025.90000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 3.594952559887

#### ***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: 30

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

a. Name of issuer (if any).	Roche Holding AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300U41AUUVOAAOB37
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. <a href="#">(2)</a>	
a. Balance	72330.0000000
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>	3632412.6000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.593837384907

## ***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>	SWITZERLAND
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 [\(12\)](#)  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: 31

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

a. Name of issuer (if any).	Amgen Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	62QBXGPJ34PQ7Z12S66
c. Title of the issue or description of the investment.	Amgen Inc
d. CUSIP (if any).	031162100

At least one of the following other identifiers:

- ISIN	US0311621009
--------	--------------

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

a. Balance	19220.00000000
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>	4334686.60000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 1.901982598270

**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

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

a. Name of issuer (if any).	IPG Photonics Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493002KZ51CADQ94G15
c. Title of the issue or description of the investment.	IPG Photonics Corp
d. CUSIP (if any).	44980X109

At least one of the following other identifiers:

- ISIN	US44980X1090
--------	--------------

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

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

a. Balance	4834.00000000
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>	825067.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.362024628180

**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: 33

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

a. Name of issuer (if any).	Home Depot Inc/The
b. LEI (if any) of issuer. <a href="#">(1)</a>	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	13240.0000000
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>	4318623.2000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.894934266963

**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: 34

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

a. Name of issuer (if any). Knight-Swift Transportation Holdings Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Knight-Swift Transportation Holdings Inc
d. CUSIP (if any).	499049104

At least one of the following other identifiers:

- ISIN	US4990491049
--------	--------------

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

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

a. Balance	73630.00000000
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>	3823605.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.677729569755

#### ***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?  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). Arista Networks Inc

b. LEI (if any) of issuer. (1) 635400H1WKBLOQERUU95

c. Title of the issue or description of the investment. Arista Networks Inc

d. CUSIP (if any). 040413106

At least one of the following other identifiers:

- ISIN US0404131064

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

Balance. (2) 6600.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2438898.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.070144622440

**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-commonb. Issuer type. [\(7\)](#) Corporate**Item C.5. Country of investment or issuer.**a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICAb. 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  Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  Noc. Is any portion of this investment on loan by the Fund?  Yes  No

## Schedule of Portfolio Investments Record: 36

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

a. Name of issuer (if any). Goldman Sachs Group Inc/The

b. LEI (if any) of issuer. [\(1\)](#) 784F5XWPLTWKTBV3E584

c. Title of the issue or description of the investment. Goldman Sachs Group Inc/The

d. CUSIP (if any). 38141G104

At least one of the following other identifiers:

- ISIN US38141G1040

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

Balance. (2)

a. Balance	12030.0000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4974525.3000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.182732323775

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

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

b. LEI (if any) of issuer. (1) W0CZ7N0GH8UIGXDM1H41

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

d. CUSIP (if any). 171779309

At least one of the following other identifiers:

- ISIN US1717793095

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

Balance. (2)

a. Balance 39840.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2276059.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.998693882744

**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: 38

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

a. Name of issuer (if any).

F5 Networks Inc

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

54930015FPK9KT966303

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

F5 Networks Inc

d. CUSIP (if any).

315616102

At least one of the following other identifiers:

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

a. Balance	16373.00000000
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>	3333051.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.462483161148

**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?	<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: 39****Item C.1. Identification of investment.**

a. Name of issuer (if any).	Facebook Inc
b. LEI (if any) of issuer. (1)	BQ4BKCS1HXDV9HN80Z93
c. Title of the issue or description of the investment.	Facebook Inc
d. CUSIP (if any).	30303M102

At least one of the following other identifiers:

- ISIN	US30303M1027
--------	--------------

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

Balance. (2)

a. Balance	28330.0000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10747835.4000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.715957065932

**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: 40

**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	77030.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4236650.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.858965899625

**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: 41

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

a. Name of issuer (if any). Raytheon Technologies Corp

b. LEI (if any) of issuer. (1) I07WOS4YJ0N7YRFE7309

c. Title of the issue or description of the investment. Raytheon Technologies Corp

d. CUSIP (if any). 75513E101

At least one of the following other identifiers:

- ISIN US75513E1010

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

Balance. (2)

a. Balance 39474.0000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3345816.2400000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.468084051449

### *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?	<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: 42

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

a. Name of issuer (if any).	Allstate Corp/The
b. LEI (if any) of issuer. <a href="#">(1)</a>	OBT0W1ED8G0NWVOLOJ77
c. Title of the issue or description of the investment.	Allstate Corp/The
d. CUSIP (if any).	020002101

At least one of the following other identifiers:

- ISIN	US0200021014
--------	--------------

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

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

a. Balance	39480.0000000
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>	5340854.4000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.343470950978

***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?

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).	LKQ Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	DS830JTTZQN6GK0I2E41
c. Title of the issue or description of the investment.	LKQ Corp
d. CUSIP (if any).	501889208

At least one of the following other identifiers:

- ISIN	US5018892084
--------	--------------

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

a. Balance	106910.0000000
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>	5633087.9000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.471697760185

### *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?  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). MKS Instruments Inc

b. LEI (if any) of issuer. (1) 549300KEQATBHAGVF505

c. Title of the issue or description of the investment. MKS Instruments Inc

d. CUSIP (if any). 55306N104

At least one of the following other identifiers:

- ISIN US55306N1046

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

Balance. (2)

a. Balance 15460.00000000

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>	2275402.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.998405866217

**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?

Yes  No

## Schedule of Portfolio Investments Record: 45

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

a. Name of issuer (if any).	Emerson Electric Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	FGLT0EWZSUIRRITFOA30
c. Title of the issue or description of the investment.	Emerson Electric Co
d. CUSIP (if any).	291011104

At least one of the following other identifiers:

- ISIN	US2910111044
--------	--------------

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

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

a. Balance	40776.00000000
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>	4301868.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.887582386245

### ***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?	<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: 46

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

a. Name of issuer (if any).	QUALCOMM Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	H1J8DDZKZP6H7RWC0H53
c. Title of the issue or description of the investment.	QUALCOMM Inc
d. CUSIP (if any).	747525103

At least one of the following other identifiers:

- ISIN	US7475251036
--------	--------------

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

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

a. Balance	29562.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4) 4336449.78000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.902756249975

#### ***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: 47

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

a. Name of issuer (if any).	Textron Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	3PPKBHUG1HD6BO7RNR87
c. Title of the issue or description of the investment.	Textron Inc
d. CUSIP (if any).	883203101

At least one of the following other identifiers:

- ISIN	US8832031012
--------	--------------

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

Balance. <a href="#">(2)</a>	
a. Balance	53953.0000000
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>	3920764.5100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.720361022163

## ***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 [\(12\)](#)  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).	Chegg Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300AKX708JG0O3G77
c. Title of the issue or description of the investment.	Chegg Inc
d. CUSIP (if any).	163092109

At least one of the following other identifiers:

- ISIN	US1630921096
--------	--------------

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

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

a. Balance	22420.00000000
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>	1865792.40000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 0.818676182214

**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

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

a. Name of issuer (if any).	Lam Research Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300I4GMO6D34U1T02
c. Title of the issue or description of the investment.	Lam Research Corp
d. CUSIP (if any).	512807108

At least one of the following other identifiers:

- ISIN	US5128071082
--------	--------------

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

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

a. Balance	3290.00000000
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>	1989857.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.873113850637

**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?  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). Bio-Rad Laboratories Inc

b. LEI (if any) of issuer. (1) 549300ZC1GPV35XYDK53

c. Title of the issue or description of the investment. Bio-Rad Laboratories Inc

d. CUSIP (if any). 090572207

At least one of the following other identifiers:

- ISIN US0905722072

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

Balance. (2)

a. Balance 1910.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 1537206.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.674498461400

**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). MSC Industrial Direct Co Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	0XVKh0LN6YGOWO2EGO17
c. Title of the issue or description of the investment.	MSC Industrial Direct Co Inc
d. CUSIP (if any).	553530106

At least one of the following other identifiers:

- ISIN	US5535301064
--------	--------------

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

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

a. Balance	26316.00000000
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>	2216070.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.972371857578

#### ***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?

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).	NVR Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900RWXR4JI3JYTV70
c. Title of the issue or description of the investment.	NVR Inc
d. CUSIP (if any).	62944T105

At least one of the following other identifiers:

- ISIN	US62944T1051
--------	--------------

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

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

a. Balance	693.00000000
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>	3589698.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.575095170174

**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. (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  Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  Yes  Noc. 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). Keysight Technologies Inc

b. LEI (if any) of issuer. (1) 549300GLKVIO8YRCYN02

c. Title of the issue or description of the investment. Keysight Technologies Inc

d. CUSIP (if any). 49338L103

At least one of the following other identifiers:

- ISIN US49338L1035

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

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

a. Balance 11030.00000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 1978561.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.868157193281

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

a. Name of issuer (if any). Regeneron Pharmaceuticals Inc

b. LEI (if any) of issuer. (1) 549300RCBFWIRX3HYQ56

c. Title of the issue or description of the investment. Regeneron Pharmaceuticals Inc

d. CUSIP (if any). 75886F107

At least one of the following other identifiers:

- ISIN US75886F1075

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

Balance. (2)

a. Balance 5492.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3698312.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.622753208631

**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: 55

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

a. Name of issuer (if any).

Murphy USA Inc

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

549300Y081F8XIKQIO72

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

Murphy USA Inc

d. CUSIP (if any).

626755102

At least one of the following other identifiers:

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

Balance. (2)

a. Balance	7940.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1232923.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.540984548087

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

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

b. LEI (if any) of issuer. (1) S6Q7LW43WUBUHXY2QP69

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

d. CUSIP (if any). 428291108

At least one of the following other identifiers:

- ISIN US4282911084

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

Balance. (2)

a. Balance 20883.0000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 1184274.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.519638561280

**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: 57

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

a. Name of issuer (if any). Deckers Outdoor Corp

b. LEI (if any) of issuer. [\(1\)](#) 5493008LG4W3I6K8J118

c. Title of the issue or description of the investment. Deckers Outdoor Corp

d. CUSIP (if any). 243537107

At least one of the following other identifiers:

- ISIN US2435371073

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

Balance. (2)

a. Balance	4530.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1895578.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.831745787724

**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: 58

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

a. Name of issuer (if any). JPMorgan Chase & Co

b. LEI (if any) of issuer. (1) 8I5DZWZKVSZI1NUHU748

c. Title of the issue or description of the investment. JPMorgan Chase & Co

d. CUSIP (if any). 46625H100

At least one of the following other identifiers:

- ISIN US46625H1005

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

Balance. (2)

a. Balance 23720.0000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3794014.0000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.664745175716

### *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?	<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: 59

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

a. Name of issuer (if any).	Amazon.com Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	ZXTILKJKG63JELOEG630
c. Title of the issue or description of the investment.	Amazon.com Inc
d. CUSIP (if any).	023135106

At least one of the following other identifiers:

- ISIN	US0231351067
--------	--------------

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

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

a. Balance	2170.00000000
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>	7531614.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.304737033465

***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?

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).	Westinghouse Air Brake Technologies Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	06BTX5UWZD0GQ5N5Y745
c. Title of the issue or description of the investment.	Westinghouse Air Brake Technologies Corp
d. CUSIP (if any).	929740108

At least one of the following other identifiers:

- ISIN	US9297401088
--------	--------------

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

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

a. Balance	43080.00000000
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>	3868153.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.697276124609

### *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?  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	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
#2	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.
#3	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.
#4	B.5.a	Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees.

## 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: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (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). 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). 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.

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.

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.

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.

(26)	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.
(27)	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 CORE OPPORTUNITIES FUND, INC.
By (Signature):	Joseph Mantineo
Name:	Joseph Mantineo
Title:	Treasuer and Chief Financial Officer
Date:	2021-09-28

# AB Core Opportunities Fund, Inc.

## Portfolio of Investments

August 31, 2021 (unaudited)

Company	Shares	U.S. \$ Value
<b>COMMON STOCKS – 97.9%</b>		
<b>Information Technology – 24.6%</b>		
<b>Communications Equipment – 3.6%</b>		
Arista Networks, Inc.(a)	6,710	\$ 2,479,546
Ciena Corp.(a)	39,840	2,276,059
F5 Networks, Inc.(a)	16,373	3,333,052
		<u>8,088,657</u>
<b>Electronic Equipment, Instruments &amp; Components – 1.2%</b>		
IPG Photonics Corp.(a)	4,834	825,067
Keysight Technologies, Inc.(a)	11,030	1,978,561
		<u>2,803,628</u>
<b>IT Services – 7.5%</b>		
EPAM Systems, Inc.(a)	2,855	1,806,673
FleetCor Technologies, Inc.(a)	16,480	4,338,854
MAXIMUS, Inc.	52,085	4,536,083
Visa, Inc. - Class A	28,420	6,511,022
		<u>17,192,632</u>
<b>Semiconductors &amp; Semiconductor Equipment – 4.0%</b>		
Lam Research Corp.	4,050	2,449,521
MKS Instruments, Inc.	16,480	2,425,526
QUALCOMM, Inc.	29,562	4,336,450
		<u>9,211,497</u>
<b>Software – 8.3%</b>		
Adobe, Inc.(a)	4,753	3,154,566
Dolby Laboratories, Inc. - Class A	24,378	2,416,104
Manhattan Associates, Inc.(a)	5,367	874,767
Microsoft Corp.	40,950	12,361,986
		<u>18,807,423</u>
		<u>56,103,837</u>
<b>Communication Services – 15.3%</b>		
<b>Diversified Telecommunication Services – 5.0%</b>		
Comcast Corp. - Class A	112,614	6,833,417
Verizon Communications, Inc.	81,950	4,507,250
		<u>11,340,667</u>
<b>Interactive Media &amp; Services – 10.3%</b>		
Alphabet, Inc. - Class C(a)	4,377	12,733,744
Facebook, Inc. - Class A(a)	28,330	10,747,835
		<u>23,481,579</u>
		<u>34,822,246</u>
<b>Health Care – 14.8%</b>		
<b>Biotechnology – 5.9%</b>		
Amgen, Inc.	19,220	4,334,686
Regeneron Pharmaceuticals, Inc.(a)	5,492	3,698,313
Vertex Pharmaceuticals, Inc.(a)	27,220	5,451,894
		<u>13,484,893</u>

Company	Shares	U.S. \$ Value
<b>Health Care Providers &amp; Services – 3.9%</b>		
UnitedHealth Group, Inc.	21,216	\$ 8,831,585
<b>Life Sciences Tools &amp; Services – 1.4%</b>		
Bio-Rad Laboratories, Inc. - Class A(a)	1,910	1,537,206
PerkinElmer, Inc.	8,410	1,554,168
		<u>3,091,374</u>
<b>Pharmaceuticals – 3.6%</b>		
AstraZeneca PLC (Sponsored ADR)	26,722	1,557,358
Roche Holding AG (Sponsored ADR)	72,330	3,632,413
Zoetis, Inc.	15,350	3,139,996
		<u>8,329,767</u>
		<u>33,737,619</u>
<b>Industrials – 14.7%</b>		
<b>Aerospace &amp; Defense – 3.7%</b>		
Hexcel Corp.(a)	20,883	1,184,275
Raytheon Technologies Corp.	39,474	3,345,816
Textron, Inc.	53,953	3,920,765
		<u>8,450,856</u>
<b>Electrical Equipment – 2.8%</b>		
Emerson Electric Co.	40,776	4,301,868
Hubbell, Inc.	9,939	2,048,527
		<u>6,350,395</u>
<b>Machinery – 3.5%</b>		
Altra Industrial Motion Corp.	19,125	1,119,960
Flowserve Corp.	81,060	3,150,802
Westinghouse Air Brake Technologies Corp.	43,080	3,868,154
		<u>8,138,916</u>
<b>Professional Services – 1.2%</b>		
Leidos Holdings, Inc.	28,040	2,751,004
<b>Road &amp; Rail – 2.5%</b>		
Kansas City Southern	6,500	1,824,355
Knight-Swift Transportation Holdings, Inc.	73,630	3,823,606
		<u>5,647,961</u>
<b>Trading Companies &amp; Distributors – 1.0%</b>		
MSC Industrial Direct Co., Inc. - Class A	26,316	2,216,070
		<u>33,555,202</u>
<b>Consumer Discretionary – 13.8%</b>		
<b>Distributors – 2.5%</b>		
LKQ Corp.(a)	106,910	5,633,088
<b>Diversified Consumer Services – 0.8%</b>		
Chegg, Inc.(a)	22,420	1,865,792

Company	Shares	U.S. \$ Value
<b>Household Durables – 3.9%</b>		
DR Horton, Inc.	34,280	\$ 3,277,854
Garmin Ltd.	12,010	2,094,904
NVR, Inc.(a)	693	3,589,698
		<u>8,962,456</u>
<b>Internet &amp; Direct Marketing Retail – 3.3%</b>		
Amazon.com, Inc.(a)	2,170	7,531,614
<b>Specialty Retail – 2.5%</b>		
Home Depot, Inc. (The)	13,240	4,318,624
Murphy USA, Inc.	7,940	1,232,923
		<u>5,551,547</u>
<b>Textiles, Apparel &amp; Luxury Goods – 0.8%</b>		
Deckers Outdoor Corp.(a)	4,530	1,895,579
		<u>31,440,076</u>
<b>Financials – 10.4%</b>		
<b>Banks – 1.7%</b>		
JPMorgan Chase & Co.	23,720	3,794,014
<b>Capital Markets – 2.2%</b>		
Goldman Sachs Group, Inc. (The)	12,030	4,974,525
<b>Diversified Financial Services – 3.6%</b>		
Berkshire Hathaway, Inc. - Class B(a)	28,670	8,193,026
<b>Insurance – 2.9%</b>		
Allstate Corp. (The)	39,480	5,340,855
Fidelity National Financial, Inc.	28,039	1,369,144
		<u>6,709,999</u>
		<u>23,671,564</u>
<b>Real Estate – 2.5%</b>		
<b>Real Estate Management &amp; Development – 2.5%</b>		
CBRE Group, Inc. - Class A(a)	58,430	5,626,809
<b>Consumer Staples – 1.2%</b>		
<b>Food &amp; Staples Retailing – 1.2%</b>		
Walmart, Inc.	18,610	2,756,141
<b>Energy – 0.6%</b>		
<b>Energy Equipment &amp; Services – 0.6%</b>		
Cactus, Inc. - Class A	18,824	706,088
Helmerich & Payne, Inc.	24,387	656,498
		<u>1,362,586</u>
Total Common Stocks (cost \$151,215,526)		<u>223,076,080</u>
<b>SHORT-TERM INVESTMENTS – 3.3%</b>		
<b>Investment Companies – 3.3%</b>		
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(b) (c) (d)		
(cost \$7,454,354)	7,454,354	<u>7,454,354</u>

	U.S. \$ Value
<b>Total Investments – 101.2%</b> (cost \$158,669,880)(e)	\$ 230,530,434
Other assets less liabilities – (1.2)%	<u>(2,621,245)</u>
<b>Net Assets – 100.0%</b>	<b>\$ 227,909,189</b>

(a) *Non-income producing security.*

(b) *Affiliated investments.*

(c) *The rate shown represents the 7-day yield as of period end.*

(d) *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.*

(e) *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 \$72,258,476 and gross unrealized depreciation of investments was \$(397,922), resulting in net unrealized appreciation of \$71,860,554.*

*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 Depository Receipt*

## AB Core Opportunities 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)	\$ 223,076,080	\$ —	\$ —	\$ 223,076,080
Short-Term Investments	7,454,354	—	—	7,454,354
Total Investments in Securities	230,530,434	—	—	230,530,434
<b>Other Financial Instruments(b)</b>	—	—	—	—
<b>Total</b>	<b>\$ 230,530,434</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 230,530,434</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.

A summary of the Fund's transactions in AB mutual funds for the nine months ended August 31, 2021 is as follows:

Fund	Market Value 11/30/2020 (000)	Purchases at Cost (000)	Sales Proceeds (000)	Market Value 08/31/2021 (000)	Dividend Income (000)
Government Money Market Portfolio	\$ 19,164	\$ 69,330	\$ 81,040	\$ 7,454	\$ 1